

NEUBERGER BERMAN INVESTMENT FUNDS PLC

(An investment company with variable capital constituted as an umbrella fund with segregated liability between sub-funds under the laws of Ireland and authorised by the Central Bank of Ireland pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended)

INTERIM REPORT AND UNAUDITED FINANCIAL STATEMENTS FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2022

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MANAGEMENT AND ADMINISTRATION

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Gráinne Alexander (Irish)***
Michelle Green (British)*
Naomi Daly (Irish)***
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*Non-Executive Director

**Independent, Non-Executive Director and Permanent Chairman

***Independent, Non-Executive Director

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****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.

SIX MONTH PERIOD ENDED 30 JUNE 2022
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MANAGEMENT AND ADMINISTRATION (CONTINUED)

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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 (“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 2022, the Company was comprised of fifty-three 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*
5G Connectivity ¹	8 April 2020
Asian Debt – Hard Currency ²	29 June 2015
China A-Share Equity ²	28 July 2020
China Bond ¹	28 August 2015
China Equity ¹	14 July 2009
CLO Income ²	12 July 2018
Commodities ²	9 February 2022
Corporate Hybrid Bond ²	19 November 2015
Emerging Market Corporate Debt ¹	14 June 2013
Emerging Market Debt – Hard Currency ¹	31 May 2013
Emerging Market Debt – Local Currency ¹	28 June 2013
Emerging Market Debt Blend ¹	23 April 2014
Emerging Market Debt Sustainable Investment Grade Blend ²	10 July 2017
Emerging Markets Equity ¹	4 October 2010
Emerging Markets Sustainable Equity ²	24 October 2017
Euro Bond Absolute Return ²	29 November 2018
Euro Opportunistic Bond ²	14 November 2018
European High Yield Bond ¹	27 June 2014
European Sustainable Equity ²	24 February 2021
Global Bond ¹	16 July 2012
Global Diversified Income FMP – 2024 ²	22 June 2020
Global Flexible Credit ²	1 June 2020
Global High Yield SDG Engagement ²	4 August 2016
Global High Yield Sustainable Action ²	21 January 2020
Global Investment Grade Credit ²	1 September 2021
Global Opportunistic Bond ²	20 December 2016
Global Real Estate Securities ¹	30 December 2014
Global Sustainable Equity ²	24 February 2021
Global Thematic Equity ²	27 April 2018
High Yield Bond ¹	3 May 2006
InnovAsia 5G ²	14 July 2021
Japan Equity Engagement ²	12 May 2020
Macro Opportunities FX ²	4 December 2019

GENERAL INFORMATION (CONTINUED)

Portfolio	Launch Date*
Multi-Asset Income ²	28 December 2016
Next Generation Mobility ¹	21 August 2018
Next Generation Space Economy ²	10 May 2022
Short Duration Emerging Market Debt ¹	31 October 2013
Short Duration High Yield Bond ¹	20 December 2011
Strategic Income ¹	26 April 2013
Sustainable Asia High Yield ¹	13 December 2021
Sustainable Emerging Market Debt - Hard Currency ²	19 January 2022
Systematic Global Sustainable Value ²	18 December 2014
Ultra Short Term Euro Bond ²	31 October 2018
Uncorrelated Strategies ²	22 May 2017
Uncorrelated Trading ²	14 June 2022
US Equity ²	18 December 2015
US Equity Index PutWrite ²	30 December 2016
US Large Cap Value ²	20 December 2021
US Long Short Equity ²	28 February 2014
US Multi Cap Opportunities ¹	13 June 2006
US Real Estate Securities ¹	1 February 2006
US Small Cap ¹	1 July 2011
US Small Cap Intrinsic Value ²	30 April 2015

*First day of operations.

¹ Portfolio authorised by the Hong Kong Securities and Futures Commission (the “SFC”) and hence may be offered to the public of Hong Kong.

² 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.

Neuberger Berman Diversified Currency Fund (or “Diversified Currency”), Neuberger Berman Multi-Style Premia Fund (or “Multi-Style Premia”), Neuberger Berman Absolute Return Multi Strategy Fund (or “Absolute Return Multi Strategy”) and Neuberger Berman Global Equity Index PutWrite Fund (or “Global Equity Index PutWrite”) liquidated on 22 January 2021, 24 February 2021, 20 December 2021 and 20 December 2021, respectively, and are therefore no longer available for subscription. Neuberger Berman US Large Cap Growth Fund, Neuberger Berman Multi-Asset Growth Fund, Neuberger Berman Global Equity Fund, Neuberger Berman Absolute Alpha Fund, Neuberger Berman Global Bond Absolute Return Fund and Neuberger Berman China Equity Opportunities Fund liquidated during the prior reporting years and are therefore no longer available for subscription. Neuberger Berman Global Credit Long Short Fund, Neuberger Berman Global Dynamic Asset Allocator Fund, Neuberger Berman Asian Opportunities Fund, Neuberger Berman Multi-Asset Risk Premia Fund and Neuberger Berman China A-Share Opportunities Fund liquidated during the prior reporting years and were revoked by the Central Bank on 9 November 2021. Neuberger Berman Global Equity Income Fund, Neuberger Berman Global Long Short Equity Fund, Neuberger Berman Long Short Multi Manager Fund and Neuberger Berman World Equity Fund, liquidated during the prior reporting years and are pending application to the Central Bank to revoke the Portfolios’ registrations.

SIX MONTH PERIOD ENDED 30 JUNE 2022

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5G Connectivity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -39.02%. Over the same period, the MSCI All-Country World Index (Total Return, Net of Tax, USD) (the “Index”) returned -20.18%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Global equity markets were volatile during the period as monetary and fiscal stimulus waned, marked by rate hikes at many central banks, and weak market sentiment due to recession concerns and geopolitical conflict. This led to widespread de-risking and market rotations away from growth equity.

Against this challenging macro backdrop, the Portfolio underperformed the Index over the reporting period. By sector, the Portfolio was overweight to Information Technology versus the Index and underweight to Energy which detracted from performance. In particular, Portfolio exposure in high growth areas such as Software and Semiconductors underperformed, as they were challenged by growth normalisation and macro weakness. Encouragingly, Portfolio exposure to China Internet and Industrials contributed to performance toward the end of the reporting period as the regulatory environment in China improved and the economy started re-opening. Defensive growth exposure in sectors such as Telecommunications also outperformed.

We anticipate global equity market volatility to remain elevated. As such, we have been avoiding what appear to be growth traps and placing emphasis on Growth at a Reasonable Price (“GARP”). We reduced exposure to high growth internet and software instead focusing on areas with positive secular tailwinds (5G infrastructure, China internet & industrials), defensive growth (telecoms, towers), and solid earnings power (semiconductors).

We believe in keeping our focus on areas with strong earnings tailwinds and investing in the hidden gems of 5G. The 5G theme is strengthening as it has become a national priority and digitalisation of the economy is irreversible. Looking into the second half of 2022, we are positive on the beneficiaries of the acceleration in 5G rollout especially in the US, a “stronger for longer” semiconductor industry, proliferation of industrial automation & electrification, and digital transformation trends. We stress on the importance of being nimble and plan to take advantage of market dislocations to trade up for higher quality exposure where we see incremental positive outlook and better earnings power.

Asian Debt - Hard Currency – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -13.65%. Over the same period, the JPM Asian Credit Index (Total Return, USD) (“the Index”) returned -10.73%. (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).

Asian credit bonds saw the worst first half on record in 2022 as the Chinese property market continued to weigh sentiment down combined with the continued acceleration of inflation led to a significant repricing of central bank policy. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodities markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and WTI showing increases of 47.6% and 40.6% respectively. US inflation rose to a 40-year high of 8.5% in March and Eurozone inflation to 8.1% in May. In March the US Federal Reserve Bank increased its policy rate for the first time since the pandemic while the ECB signaled it will start hiking rates in the third quarter. Within Asia, China’s Zero-COVID policy, which led to lockdowns in the country including major cities of Beijing and Shanghai, also added to the market’s negative sentiment. This policy also weighed down on the Macau gaming sector. The JP Morgan Asia Credit Index (“JACI”) returned -10.73% in the first half of the 2022, with total returns driven by higher US Treasury yields and widening credit spreads over the same period. Within Asian corporate space, Chinese Real Estate performed poorly as property sales were weak due to COVID lockdowns even as new easing measures to the sector were rolled out, leading to stresses and credit events in the sector. The Consumer sector in Macau also performed poorly as COVID lockdowns in China dimmed prospects of a recovery this year. Outside of these two sectors, credit fundamentals were relatively stable with some upgrades notably in Indian Metals & Mining. Despite stable fundamentals including the stabilisation of Indian sovereign ratings by all three rating agencies, Indian credits especially High Yield (“HY”) remained weak along global markets.

The Portfolio posted a negative return of -13.65% in the first half of 2022 and underperformed its benchmark. Country allocation added to performance while security selection detracted. Yield curve positioning was marginally positive while spread duration positioning was negative for performance. From a country perspective, the biggest detractors from performance were the portfolio’s positions in China, India, Sri Lanka. In China and India, the portfolio’s corporate exposures underperformed and detracted from performance. In Sri Lanka, the country defaulted on its external liabilities for the first time in its history in the face of rising energy imports and the loss of tourism revenues as a result of the Russia-Ukraine crisis. On the other hand, the portfolio’s positioning in Pakistan, Korea, Thailand and Mongolia added to performance. In Pakistan, bonds underperformed on the volatile political situation which saw the resignation of the prime minister as well as the delay of the country’s IMF program. By sector, the biggest detractors of performance were led by Real Estate and Utilities. Our positions in Real Estate underperformed due to security selection as a few of Chinese HY Real Estate holdings experienced credit stress. Our overweight in the Utilities sector underperformed as our holdings in HY Indian Utilities sold off with the broader HY market. On the other hand, our outperformance in the consumer sector was mainly due to our underweight in the Macau gaming sector where Gross Gaming Revenues continue to be weak due to COVID restrictions.

Going forward, our outlook on Asian hard currency bonds is cautious given the risks within the region and outside of Asia – the Zero-COVID policy in China, slowing global growth on the back of higher interest rates, and weakening consumer sentiment. Amid the recent negative sentiment towards the asset class, some silver linings are starting to appear. Chinese policy makers are providing more fiscal support to the economy through infrastructure projects, though not yet sufficient to drive a strong cyclical uptick. Expectations that rate hiking cycles are now to a large extent priced into curves across major markets. The broader trend in Asian sovereign macroeconomic fundamentals should continue to improve in H2 as the recovery in domestic activity as COVID restrictions are eased should support growth in the next few quarters and offset anticipated slowdown in external demand. Household spending in Asia is likely to stay firm on pent-up demand and tight labor markets. Investment activity is also picking up, supported by recovering domestic economies and robust FDI. We prefer countries where we see structural reforms providing significant improvements in fundamentals (Indonesia, India, and Mongolia). We have also maintained our overweight in Sri Lanka, where we view current levels as attractive with recovery values expected from a restructuring to be higher than current levels. We maintain an underweight on countries where we see higher concerns on near-term fundamental developments (Pakistan, Maldives). Our outlook for HY corporates remains cautious as our default forecast for remains elevated, although these stresses are concentrated in Chinese Real Estate. The fundamental outlook for Investment Grade remains stable as their strong balance sheets provide some buffer economic headwinds. We like Financials as financial institutions in the sector are well capitalised and have mostly over-provisioned due to the COVID downturn. Oil & Gas credits continue to deleverage with cashflows from high oil prices. We also like Utilities as the sector is defensive.

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China A-Share Equity – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the CNY I Accumulating Class was -10.90%. Over the same period, the MSCI China A Onshore Index (Net) (the “Index”) returned -9.01%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Early this period, the China A-Share market tumbled, due to widespread COVID-19 lockdowns in major metropolitan areas that hampered both domestic consumption and globally linked supply chains.

As the period progressed, investors weighed recent positive headlines, such as favorable regulatory changes leading up to the National People’s Congress and a reiteration of accommodative monetary policy, against negatives, including the potential for spillover (in oil price/input cost inflation) from the Russia-Ukraine war, and demand and supply chain disruptions from rolling shutdowns under China’s Zero COVID policy.

The Index had a positive return for the second quarter, but that was not enough to erase the first quarter’s losses. Energy advanced by over 34% year-to-date as commodity prices climbed, but all other sectors declined this period. Consumer Staples and Real Estate outperformed, while Communications Services, IT and Health Care lagged the most.

Within the Portfolio, stock selection was beneficial within Materials, Financials and Real Estate, but detracted within Consumer Discretionary, Health Care and Consumer Staples. An overweight to Real Estate and Consumer Staples added value, while an underweight in Energy and Materials was a headwind.

As we look ahead, while the Portfolio underperformed the Index this full period, it outperformed in second quarter as stocks of the high quality, industry leading growth companies we focus on regained favor over cyclicals. We anticipate that as investors digest the likelihood of slower global growth, this trend may continue.

We continue to seek “Quality Compounds”—high-quality companies with high ROE, consistent cash flow, strong corporate governance and consistent long-term performance; and “Secular Growth Beneficiaries”—companies positioned to benefit from longer-term domestic secular growth, supported by government policies and broader industry trends. These companies often provide above-market EPS growth but are often overlooked by short-term focused retail investors.

In our opinion, the market retreat of early 2022 priced in much of the negative impact on fundamentals from an inflationary, higher interest rate, slower growth global economy.

As the economy weakens, we anticipate the Chinese government will launch additional supportive measures. With the introduction of specific stimulus policies, the economy should gradually find a floor, and we believe an equity market rebound could follow.

We anticipate sectors that are most exposed to supply chain issues, rising cost pressures and changing industrial policy to recover in 2022, potentially emerging as favorable investment opportunities. We remain positive on the consumer, medical services, and modern manufacturing sub-sectors, and we also have a constructive outlook on new energy and electronics.

We continue to believe that maintaining a diversified portfolio of high quality core holdings is the right approach, for both capturing China’s economic growth, and seeking to deliver attractive risk-adjusted returns over the long-term.

China Bond – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the CNY I Distributing Class was -3.45%. Over the same period, the reference index, the FTSE Chinese Government and Policy Bank Bond 0-1 Year Select Index (Total Return, CNY), returned 1.21%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

As measured by the China Bond New Composite Total Return Index, onshore Chinese fixed income assets returned 1.83% in CNY terms over the first half of 2022, a relatively strong performance compared to other global fixed income asset classes. While the year of 2022 got off to a better-than-expected start, with Gross Domestic Product (“GDP”) recording 4.8% year-on-year (“yoy”) growth in the first quarter of 2022, the economy stumbled in the second quarter as Omicron lockdowns hit multiple fronts, ranging from industrial activities to logistics and further to consumption and property sales. GDP growth slowed to 0.4% yoy in the second quarter as a result. The near-term headwinds have urged the regulators to unveil more supportive measures, including a 25 basis point (“bp”) required reserve ratio (“RRR”) cut on 15 April, and an asymmetric Loan Prime Rate (“LPR”) cut on 20 May as the People's Bank of China (“PBoC”) kept the one-year LPR unchanged at 3.7% and lowered the 5-year rate by 15bp to 4.45%. Meanwhile, liquidity remained ample and the China Government Bond (“CGB”) curve moved in a relatively narrow range. The 10-year CGB moved from 2.79% at beginning of January to 2.82% at end of June, and the 2-year from 2.36% to 2.30%.

On the credit front, onshore high-grade bonds have generally traded well, following the mild rally in medium-term and short-term sovereign bonds, while selloffs in high yield bonds, especially Privately Owned Enterprise (“POE”) property names remained the theme for the first half of the year. Yet the selloff in the onshore market had been somewhat negligible compared to the USD offshore bond market, which has endured the pain of a dual blow from Omicron-induced fundamental threats and US inflation surprises, as indicated by the JPMorgan Asia Credit Investment Grade Index (-11.0% over the six-months ended 30 June 2022) and JPMorgan Asian Credit High Yield Index (-22.8% over the same period).

The Portfolio kept a short duration. While our allocation to Chinese sovereign bonds and firm investment grade credit bonds have performed well, we have maintained around 8.9% position in USD bonds, mostly allocated to high yield property names, which underwent market turmoil and returned -4.5% for the first six months in 2022. Allocations to sovereign bonds and high-grade onshore credits performed well and helped to mitigate some portfolio returns. On the FX side, the USD continued to be a strong performer in the first half of 2022, while CNY remained relatively stable against USD.

Looking ahead, we anticipate China’s growth momentum to improve on less disruptive Covid restrictions and increased fiscal stimulus. Yet the recovery remains vulnerable with the risk of a pandemic resurgence still lingering. We believe the PBoC will be data-dependent in calibrating its policy tools, amid an increasingly hawkish stance by major central banks. As the broad-based stimulus package continues to unfold at local levels, we do not anticipate an imminent risk of the 10-year CGB yield breaking the 3% ceiling. We anticipate the 10-year CGB yield to fluctuate in the range of 2.75% - 2.95% in the months ahead, until further signs of economy recovery are confirmed. On the property side, we anticipate defaults and distressed exchanges to remain a theme for most of the POE issuers which face challenging refinancing conditions. What’s more, the continued deterioration in the property sector may reduce local government revenues from land sales and property-related taxes. Hence, we remain cautious on local government funding vehicles (“LGFVs”) and anticipate tail risks to rise. We believe the Zunyi-style restructure which involves payment extension and coupon cut is likely to become more common among weaker-quality LGFVs with low strategic importance. On the FX side, despite some market reactions to headlines on potential tariff removals on Chinese exports to the US, we believe any sharp CNY appreciation is less likely given the PBoC’s priority to seek CNY China Foreign Exchange Trade System stability. We anticipate CNY to trade in a relatively narrow range for most of this year.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

China Equity – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -12.44%. Over the same period, the benchmark index, the MSCI China All Shares Net Total Return Index, USD returned -11.77%. (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).

The China equity markets experienced extreme volatility in the first half of 2022 driven by a confluence of factors including the Russia-Ukraine conflict, investor concerns around potential involuntary delisting of US-listed ADRs and large-scale lockdowns in major Chinese cities including Shenzhen, Shanghai and Beijing. While the People’s Bank of China (“PBoC”) has cut the reserve requirement ratio (“RRR”) by 25 basis points and also first-home mortgage rates by 15 basis points to support the economy, investor sentiment remained cautious overall given concerns about lower growth outlook as a result of the Zero-COVID policy. The faster pace of US Federal Reserve Bank tightening also led to broad-based global de-risking. We had taken advantage of the market volatility to add to many high-quality companies that were irrationally sold off amidst the negative investor sentiment.

During the first half of 2022, the Portfolio’s main contributors to performance relative to the benchmark included Real Estate (stock selection), Materials (significant overweight and stock selection in construction materials) and Health Care (underweight and stock selection in pharmaceuticals). Main detractors from performance relative to the Benchmark included Consumer Discretionary (stock selection in specialty retail), Energy (underweight and stock selection in oil gas & consumable fuels) and Financials (significant underweight and stock selection in banks).

While COVID-19 risk remains a near-term overhang, there have been calibrations to the Zero-COVID policy which includes the relaxation of quarantine requirements for inbound travelers, adoption of frequent mass testing in major cities and production hubs as well as more targeted district-level (as opposed to city-wide) lockdowns. There have also been positive developments on domestic vaccines and oral treatments, which may lead to more meaningful relaxation of COVID containment measures albeit the timing remains uncertain.

Ahead of the 20th Party Congress in the fourth quarter, Chinese policymakers are expected to remain accommodative. The State Council has announced a package of fiscal, credit and industry policies to boost consumption and investments. Local government bond issuance has been accelerated and many infrastructure projects are expected to be front-loaded. Monetary conditions are also expected to be supportive as CPI inflation in China remains stable. On the regulatory front, the government’s tone on large platform companies has turned more supportive as they are aware that regulatory actions may exert near-term downward pressure on growth and employment. To that end, senior leaders have vowed to support the health development of digital economy in a number of high-level policymaker meetings. With this backdrop, China’s economic growth is expected to improve from 3Q 2022. That said, external demand for Chinese exports may see potential downside risk with heightened inflation and frontloaded central bank tightening in many parts of the world. As such, the Portfolio continues to identify high quality companies with good earnings visibility and long-term growth prospects capable of weathering the uncertain macro environment in the horizon.

CLO Income – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -8.65%. Over the same period, the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) (the “Index”) returned -0.01%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

For the 6 months ended 30 June 2022, the fund had net inflows of approximately \$3 million. The Portfolio underperformed the Index due to weaker credit conditions, which has led to wider trading levels for all risk assets.

Following a significant level of Collateralised Loan Obligation (“CLO”) market activity into year-end 2021, with primary market activity meaningfully elevated as CLO managers sought to price new issue transactions by December in advance of the LIBOR-to-SOFR transition, early 2022 primary market activity began in a more subdued fashion as it required several weeks to establish appropriate clearing levels for new issue CLO transactions. As a result of the slower start to primary issuance, secondary market activity remained active with CLO spreads on debt rated BB flat-to-slightly tighter through early-to-mid February in the low-to-mid L+600 area, which was further supported by investor demand for floating rate fixed income products due to the expectation of central banks increasing rates in 2022 in an effort to unwind pandemic-related stimulus.

As geopolitical concerns in Eastern Europe came to the forefront in mid-February and Russia initiated its invasion of Ukraine, CLO BB debt spreads widened by approximately 50 basis points by early March. Over the weeks that followed, as sanctions against Russia were announced, CLO debt spreads continued to move wider with CLO BB spreads approaching the L+700 context by late March.

While the CLO debt market and other risk assets rallied into early April as investors felt that the implications from the war in Ukraine as well as the rising rates were manageable, inflation dynamics, exacerbated by global sanctions against Russia, became more acute by May, which shifted the focus to expectations of more robust rate hikes from global central banks. As a result, investors began to ascribe significantly greater probabilities to a global recession, which led to 150 basis points of incremental spread widening for CLO BBs into the L+850 context by the end of June.

As of 30 June 2022, the trailing 12-month par weighted default rate for loans was 0.28%, down 389 basis points from the recent peak of 4.17% in September 2020. Year to date, new issue as well as refinancing and reset volumes have declined by -13% and -87%, respectively, versus last year’s record issuance. Despite greater market volatility and uncertainty, CLO new issuance has been buoyed by lower loan prices which has made opportunistic CLO transactions more viable.

Despite ongoing geopolitical and global economic concerns, we continue to be fundamentally confident in the significant structural protection provided against credit losses in the underlying loan portfolios. CLO structures in general, and CLO debt rated BB in particular, have shown themselves once again to be very robust in the face of a significant recession in 2020. Our focus on investing in the highest quality underlying loan portfolios, we believe that it will outperform the overall CLO market over the cycle.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Commodities – Investment Manager’s Report

From its inception on 9 February 2022 to the reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was 12.10%. Over the same period, the Bloomberg Commodity Total Return Index (“BCOMTR”) (Total Return, USD) returned 7.01%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The majority of the commodity complex had a strong start to the year as inflation hit a four-decade high, the US Federal Reserve (“Fed”) became more aggressive with their tightening, and the war in Ukraine persisted. Commodities proved their worth as a diversifying asset over the period as the “time-tested” diversification of the 60/40 portfolio was challenged.

During the period, energy was the largest positive contributor to overall performance from a sector perspective. Relative to the benchmark, the Strategy benefited from overweights in heating oil and gasoline but an underweight in natural gas detracted from performance. Petroleum products (e.g. heating oil and gasoline) continued to outperform amid tight refinery capacity. We are optimistic on the energy sector given the very high carry.

Industrial metals moved lower during the period as investors weighed the possibility of a recession. Supply continues to be constrained as capital-intensive industries remain out of favor due to high energy costs. Relative positioning in industrial metals was a minor detractor for the period as the Strategy was overweight the industrial metals basket, with the exception of aluminum and nickel. We are optimistic of the longer-term prospects for industrial metals as we see “greenification” and battery tech as major structural demand sources as the economy shifts from oil-based energy to metals-based energy.

Precious metals tumbled during the period even as the Fed initiated the largest rate hike since 1994. Relative positioning in this sector was additive during this time as the portfolio was underweight gold and silver. We like these metals as a low beta geopolitical hedge amid the war in Ukraine and increasing economic uncertainty.

Agricultural commodities moved higher over the period as supplies were impacted by the war in Ukraine. Over the period, relative positioning in agriculture was positive, specifically driven by overweights in corn, Kansas wheat, and soymeal. We are cautious about the next crop year as we approach this year’s harvest time.

Performance in softs was mixed during the period. Versus the benchmark, the Strategy’s positioning in softs slightly detracted from performance as we were overweight cocoa. Looking ahead, we are neutral on this sector as crop conditions are poor and prices could be oversold.

Finally, livestock performance was also mixed during this time. The Strategy’s relative positioning was additive as gains from overweights in lean hogs offset losses from an overweight in feeder cattle. A drop in corn prices could signal cheaper animal feed costs which, in turn, could help offset fears of lower demand in a recession scenario. We are neutral on this sector due to poor roll yields.

A severe supply-and-demand imbalance has raised commodity prices over recent months. There appears to be very little prospect of meaningful additional supply, as neither investors nor governments are incentivized to capitalise it. Tightening financial conditions and a slowing economy could trim some demand, but in our view that is unlikely to have a big effect relative to the structural trends of redistribution, decarbonization and deglobalization that command today’s global economy.

For those investors who can bear the volatility, we therefore believe that commodities will continue to provide a number of benefits. First, there is the potential for further rising prices as markets try to restore equilibrium. Second, investors are currently receiving high roll yields as steep backwardation in futures markets continues to reflect scarcity and efforts to incentivise production. And third, they can provide much-needed negative correlation with equities and bonds, and positive correlation with inflation expectations and inflation surprises.

Far from missing the opportunity to build strategic allocations to the asset class, we believe we are still in the early innings of this cycle.

Corporate Hybrid Bond – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the EUR I Accumulating Class was -15.45%. 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 -15.38%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The first quarter of 2022 was a dramatic time in financial markets, featuring Russia’s invasion of Ukraine, accelerating inflation, the start of another hiking cycle from the US Federal Reserve, as well as an inversion of the 2-year, 10-year (“2s10s”) yield curve. That turbulence meant that the majority of European risk assets lost ground over the quarter. However, the one asset class that performed incredibly strong were commodities, with energy, metals and agricultural goods all seeing large gains.

Moving into the second quarter, it’s hard to overstate just how bad markets performed, with the returns in quarter two very much following in the first quarter’s footsteps. A range of asset classes saw significant losses, including equities, credit and sovereign bonds, whilst the US dollar and some commodities like oil were among the few exceptions. In fact, in total return terms we’ve just seen the biggest six-month decline for the S&P 500 in 60 years.

On inflation, which continues to cause concern for investors, measures of underlying inflation in the euro area was +3.7% in June down slightly from 3.8% in May. Underlying inflation declined on slightly lower services inflation. All Items Consumer Price Index inflation was +8.6% in June which was up from +8.1% in May with the main driver remaining higher energy price inflation. The European Central Bank expects inflation to remain above the 2.0% target during the rest of this year, largely due to higher energy prices, but it expects inflation to decline toward 3.5% in 2023 and 2.1% in 2024.

Given the underperformance of Corporate Hybrids versus other liquid credit markets this year, we believe that valuations are as attractive as they’ve ever been, both in absolute and relative terms. There are still numerous tail events that could impact the world in the second half of the year, but we will continue to focus our attention on stress-testing company fundamentals under various scenarios and allocating capital to those securities we believe offer the highest margins of safety.

Some of the key performance drivers during the reporting period included:

- Negative 40bps of security selection from our Healthcare exposure. The key position here was Bayer which, in our view, continues to be oversold
- Negative 25bps of security selection from our Services exposure. Veolia was the main underperformer here. Fundamentally the company is making solid progress with the integration of Suez but some of the hybrid securities here have longer dated calls which struggled against the volatility seen in rates market
- Positive 38bps of sector allocation from our underweight to Real Estate. This sector has been the largest underperformer across investment grade credit, including the corporate hybrid market
- Positive 24bps of sector allocation from our overweight to cash which has been around 3% over the second quarter. We are likely to reduce cash in the weeks ahead given some of the valuations on offer

With spreads moving ~100bps wider in the second quarter, the spread differential between interpolated senior spreads and their corporate hybrid equivalents remained extremely elevated at +450bps on average. We still believe that the relative level of senior spreads of high quality, non-financial, European Investment Grade (“IG”) companies and the persistent low level of government bond yields, particularly in euros, should continue to support corporate hybrid bond spreads and make them look attractive relative to other options in European credit and broader fixed income markets in general.

As of the period end, the Portfolio remained significantly more diversified than the Index, particularly at the single name level. However, following a long-term value approach, we continued to allocate a considerable portion of the portfolio to the Utilities sector, alongside Communication Services and high-quality Energy issuers. Our decisions, on a bond-by-bond basis, were driven by valuations considered in the context of an overall low business risk, low peak-to-trough Earnings Before Interest Tax Depreciation and Amortization (“EBITDA”) level and – for Utilities - a favourable regulatory backdrop.

The conservative positioning means the Portfolio (as at 30 June 2022):

1. only invested in IG issuers
2. had zero exposure to emerging markets (including Russia/Ukraine)
3. was always running with at least 3% cash (currently we are significantly above that level)
4. had zero exposure to hotels, leisure, airlines or travel companies
5. had been cautious on real estate companies – which we view as more cyclical than most of the sector

In terms of other high conviction positions, in addition to VW and Bayer, National Grid, Veolia and EDF – also made up meaningful positions. We anticipate further strong performance from these going forward.

Corporate Hybrid Bond – Investment Manager’s Report (continued)

In terms of portfolio construction, the Portfolio has looked to purchase a range of issuers that the Portfolio Managers are comfortable with from a fundamental perspective. We have zero exposure to names from Greece, and the Portfolio holds no bonds where the issuer is domiciled in an emerging market country. The Portfolio reflects strong fundamentals across both industries and issuers. The investment philosophy remains that of long-term, value-based investing; the focus is on bottom-up fundamental research and rigorous valuation work. We will be patient in waiting for opportunities but will be aggressive when we find them, in an attempt to generate good long-term performance.

We continue to believe that the corporate hybrid market trades significantly wide of fair value. In our view, there are various attractive security selection ideas available from a relative value perspective and the growth of the new issue market provides further diversification and relative value opportunities. We believe that the combination of an elevated initial yield, spread tightening, security selection opportunities and new issuance at attractive prices should lead, over time, to a positive outcome for investors.

Emerging Market Corporate Debt – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -14.19%. Over the same period, the benchmark index, the JPMorgan CEMBI Diversified Index (Total Return, USD) (the “Index”), returned -14.73%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) hard currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks towards the end of the reporting period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodity markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and West Texas Intermediate (“WTI”) showing increases of 47.6% and 40.6%, respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. US inflation rose to a 40-year high of 8.5% in March and euro area inflation to 8.1% in May, the highest since the formation of the single currency. In March the US Federal Reserve increased its policy rate for the first time since the pandemic while the European Central Bank (“ECB”) signaled it will start hiking rates in the third quarter. Treasury 10-year yields jumped to 3.01% at end-June 2022 from 1.51% at end-December 2021.

The Index posted negative returns for the year. Spreads started the year at 256 basis points (“bps”) but widened by the end of June to 376 bps, with high yield spreads peaking at 632 bps in March. The investment grade segment of the market outperformed high yield in the period, with the single B segment posting the worst return. By region, Central and Eastern European, Middle Eastern and African (“CEEMEA”) posted the worst returns given Russia’s invasion of Ukraine, while Asia and Latin America also posted double-digit declines. While all countries posted negative returns, the best performing countries in the index were Argentina, Ghana, and Oman, while the worst performers were Ukraine, Moldova and Morocco. Russia was removed from the Index at the end of March. By sector, diversified and utilities were the most defensive. Commodities sold off the most.

The Portfolio outperformed the benchmark over the period. The primary contributor was from security selection while country allocation and top-down positioning detracted from performance. Positioning in Russia was the primary driver of outperformance especially not holding any VTB Bank or Sberbank, where prices dropped significantly alongside all Russian corporates irrespective of sector after the invasion of Ukraine and the significant sanctions imposed on the country. However, security selection in China detracted due to exposure to the property sector which faced significant stress resulting in ongoing defaults. Within country allocation, the overweight exposure to Ukraine and underweight exposure to investment grade Asian countries was negative. However, the overweight exposure to Brazil was positive.

EM economies continue to face significant risks from Russia’s attack on Ukraine, the zero-COVID policy in China, and tighter financial conditions globally. Amid the recent negative sentiment toward the asset class, some silver linings are starting to appear, such as the recent reopening and stronger stimulus in China which we believe should drive a cyclical uptick from low levels, and expectations that rate hiking cycles are now to a large extent priced into curves across major markets.

In EM corporates, the overall default rate in the high yield (“HY”) segment is expected to rise well into double digits this year due to high risk of non-payment by Russian and Ukrainian issuers and the elevated defaults in the China property sector. Excluding those specific areas however, we anticipate the EM HY corporate default rate to be relatively contained at 2.5% in 2022, as EM corporates have entered this downturn with stronger balance sheets on average than previous cycles.

We anticipate that market technicals for the asset class should be more supportive going forward given reduced investor positioning. In addition, we believe low net issuance, with levels similar to 2016, will likely result in net financing being at an all-time low of -\$100 billion for 2022. As for valuations, we believe EM corporate bond spreads are attractive on an absolute basis.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Emerging Market Debt - Hard Currency – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -22.48%. Over the same period, the benchmark index, the JPM EMBI Global Diversified (Total Return, USD), returned -20.31%. (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).

Emerging market hard currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks towards the end of the period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodities markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and West Texas Intermediate (“WTI”) showing increases of 47.6% and 40.6% respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. US inflation rose to a 40-year high of 8.5% in March and Euro Area inflation to 8.1% in May, the highest since the formation of the single currency. In March the US Federal Reserve increased its policy rate for the first time since the pandemic while the European Central Bank (“ECB”) signaled it will start hiking rates in the third quarter. Treasury 10-year yields jumped to 3.01% at end-June from 1.51% at end-December and emerging markets benchmark spreads widened to 542bps from 369bps, with some volatility around Russia’s exclusion from the benchmark in March.

Ukraine was the worst performer with -67.73% return as the invasion resulted in massive challenges with the UN Refugee Agency estimating more than 6.5 million people fleeing their homes and economic activity coming to a stop in many parts of the country, even as it maintained its sovereignty and continues to fight the occupation. Sri Lanka followed with -42.74% as the country defaulted on its external liabilities in the face of food and fuel shortages, and potential loss of tourism revenues as a result of the Russia-Ukraine crisis. The best performer and only country with positive returns was Venezuela, where the bonds under US sanctions have low correlation to global market developments and benefit from higher oil prices and a potential reproachment with the West under efforts to substitute Russian oil supply.

For the Portfolio, country allocation drove Portfolio underperformance while top down positioning also detracted, and security selection contributed. In country selection, our overweight allocations to Ukraine and Sri Lanka detracted the most, while our underweight allocation to Russia and absence from Belarus, which gave significant logistical assistance to the Russian war effort, the main contributors. In instrument selection, our positioning contributed the most in Russia and detracted the most in Peru.

Emerging Markets (“EM”) economies continue to face significant risks from Russia’s attack on Ukraine, the zero-covid policy in China, and tighter financial conditions globally. Amid the recent negative sentiment towards the asset class, some silver linings are starting to appear, such as the recent reopening and stronger stimulus in China which should drive a cyclical uptick from low levels, and expectations that rate hiking cycles are now to a large extent priced into curves across major markets.

We see market technicals as negative in the near-term due to continued outflows and negative spread momentum. We see the valuation for EM hard currency bonds to be attractive in absolute terms and in the fair value range relative to the developed markets. We continue to see the main opportunities in high yield markets with medium-term reform and income convergence prospects.

Emerging Market Debt - Local Currency – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -16.15%. Over the same period, the JPMorgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD) (“the Index”) returned -14.53%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) local currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks towards the end of the period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodities markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and West Texas Intermediate (“WTI”) showing increases of 47.6% and 40.6% respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. Against this challenging backdrop, the average EM local currency Index yield rose substantially from 5.72% at the start of the year to 7.06% at the end of June, while EM currencies depreciated by more than -5% on average versus the US dollar over the same period.

During the reporting period, Brazil, Uruguay and the Dominican Republic were the best performing countries in the local currency index and the only ones generating positive total returns in US dollar. Meanwhile Central and Eastern European countries were the main laggards, with Hungary, Poland and Serbia the worst performing countries in the Index over this period.

The Portfolio underperformed the Index over the period, driven mainly by rates positioning. The main detractors in rates included overweight duration in Brazil, Mexico and Hungary, as well as sovereign credit exposures in Argentina. Other detractors included overweight in Kazakh tenge, Ghana cedi and Israel shekel. In Russia, a positive contribution from the underweight in local government bonds was more than offset by a receiving interest rate swap position which detracted. The main positive contributors over this period included underweight duration exposures in Poland, Thailand and Indonesia, an underweight in the Chinese renminbi, and an off-benchmark exposure in inflation-linked bonds in Turkey.

EM economies continue to face significant risks from Russia’s attack on Ukraine, as well as from slowing global growth on the back of higher interest rates and weakening consumer and business sentiment. Tailwinds for commodity exporters in EM are starting to fade as well, as rising recession risks put a brake on the recent commodity price rally. In this environment, the entire EM complex remains exposed to a continued downturn in global risk sentiment in the near term. Mitigating these risks, EM central banks already been proactively raising rates, creating buffers for some time ahead. In addition, the recent reopening and stronger stimulus in China should drive a cyclical uptick from low levels and support EM growth.

Against this backdrop, we maintain a neutral duration position at present and monitor opportunities to add duration risk as growth slows and inflation gets over the hump. We stay cautious on EM currencies though given aforementioned growth pressures and vulnerability to deteriorating current accounts.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Emerging Market Debt Blend – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -16.65%. Over the same period, the benchmark index, a blend comprising of 50% weighting to JPMorgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD), 25% weighting to JPMorgan EMBI Global Diversified Index (Total Return, USD), and 25% weighting to JPMorgan CEMBI Diversified Index (Total Return, USD) (the “Index”), returned -16.03%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) hard currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks toward the end of the reporting period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodity markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and West Texas Intermediate (“WTI”) showing increases of 47.6% and 40.6%, respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. US inflation rose to a 40-year high of 8.5% in March and euro area inflation to 8.1% in May, the highest since the formation of the single currency. In March the US Federal Reserve increased its policy rate for the first time since the pandemic while the European Central Bank (“ECB”) signaled it will start hiking rates in the third quarter. Treasury 10-year yields jumped to 3.01% at end-June 2022 from 1.51% at end-December 2021.

Performance ended the reporting period negative and the Portfolio underperformed the Index. The impact from asset allocation was neutral as the negative impact from the overweight to hard currency sovereigns was offset by the neutral position in corporates which outperformed sovereigns. The underweight to local currency was positive given the market performance was negative. The tactical overlay positively contributed to performance due to the short US interest rate duration position. An EM credit default swap position that we held as partial protection against the higher risk profile of the strategy was also additive.

The primary driver of performance during the period was the underweight exposure to Russia leading up to its invasion of Ukraine across the Portfolio. Beyond this positive relative outperformance, the underlying hard currency sovereign and local currency sleeves detracted from performance, while corporates contributed. In hard currency country selection, our overweight allocations to Ukraine and Sri Lanka, which defaulted in the period, detracted the most. In instrument selection, our positioning in Peru was the negative driver. Within corporates country allocation, the overweight exposure to Ukraine and underweight exposure to investment grade Asian countries was negative. However, the overweight exposure to Brazil was positive. Security selection in China detracted due to exposure to the property sector which faced significant stress resulting in ongoing defaults. Local currency underperformed the Index over the period, driven mainly by rates positioning. The main detractors in rates included overweight duration in Brazil, Mexico and Hungary. Other detractors included overweight in Kazakh tenge, Ghana cedi and Israel shekel. The main positive contributors over this period included underweight duration exposures in Poland, Thailand and Indonesia, an underweight in the Chinese renminbi, and an out-of-benchmark exposure in inflation-linked bonds in Turkey.

EM economies continue to face significant risks from Russia’s attack on Ukraine, as well as from slowing global growth on the back of higher interest rates and weakening consumer and business sentiment. Tailwinds for commodity exporters in EM are starting to fade as well, as rising recession risks put a brake on the recent commodity price rally. In this environment, the entire EM complex remains exposed to a continued downturn in global risk sentiment in the near term. Mitigating these risks, EM central banks have already been proactively raising rates, creating buffers for some time ahead. In addition, we believe the recent reopening and stronger stimulus in China should drive a cyclical uptick from low levels and support EM growth.

Against this backdrop, we maintained a neutral duration position in the local currency at the period end and monitor opportunities to add duration risk as growth slows and inflation gets over the hump. We stay cautious on EM currencies though given the aforementioned growth pressures and vulnerability to deteriorating current accounts. In EM corporates, the focus is on fundamentals where the overall default rate in the high yield segment is expected to rise well into double digits this year due to the high risk of non-payment by Russian and Ukrainian issuers and the elevated defaults in the China property sector. Excluding those specific areas however, we anticipate the EM high yield corporate default rate to be relatively contained at 2.5% in 2022, as EM corporates have entered this downturn with stronger balance sheets on average than previous cycles. In hard currency sovereigns, we anticipate market technicals as being negative in the near-term due to continued outflows and negative spread momentum. We believe the valuation for EM hard currency bonds to be attractive in absolute terms and in the fair value range relative to the developed markets. We also continue to believe in the main opportunities that are in high yield markets with medium-term reform and income convergence prospects.

Emerging Market Debt Sustainable Investment Grade Blend – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -15.58%. Over the same period, the blended benchmark comprising of one third weighting JPMorgan GBI Emerging Markets Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD), and two thirds weighting to JPMorgan EMBI Global Diversified Investment Grade Index (Total Return, USD) (the “Index”), returned -18.69%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) hard currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a repricing of central bank policy, leaving way to worries about higher recession risks toward the end of the reporting period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodity markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and West Texas Intermediate (“WTI”) showing increases of 47.6% and 40.6%, respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. US inflation rose to a 40-year high of 8.5% in March and Euro Area inflation to 8.1% in May, the highest since the formation of the single currency. In March the US Federal Reserve increased its policy rate for the first time since the pandemic while the European Central Bank (“ECB”) signalled it will start hiking rates in the third quarter. Treasury 10-year yields jumped to 3.01% at end-June 2022 from 1.51% at end-December 2021.

Performance ended the reporting period in negative territory, but the Portfolio outperformed the Index. The impact from asset allocation was slightly positive: the negative impact from the overweight to hard currency sovereigns was offset by the underweight to local currency because the local index performance was negative. The tactical overlay positively contributed to performance due to the short US interest rate duration position.

From a bottom-up perspective the Portfolio’s primary driver in the reporting period was from having no exposure to Russia across hard and local currency leading up to and during the invasion; we were not invested in it due to Environmental Social and Corporate Governance (“ESG”) concerns. Outside of Russia in the hard currency space the Portfolio benefited from its overweight to Taiwan and Chile. The underweight to Saudi Arabia, due to ESG concerns, detracted from the Portfolio as did the underweight to Malaysia and the UAE. Within the local currency space, duration positioning was the primary driver of relative outperformance. The main positive contributors over this period, aside from a lack of exposure to Russia, included underweight duration exposures in Poland, Thailand and Indonesia, and an underweight in the Chinese renminbi. The main detractors included overweight duration in Brazil, Mexico and Hungary.

EM economies continue to face significant risks from Russia’s attack on Ukraine, as well as from slowing global growth on the back of higher interest rates and weakening consumer and business sentiment. Tailwinds for commodity exporters in EM are starting to fade as well, as rising recession risks put a brake on the recent commodity price rally. In this environment, the entire EM complex remains exposed to a continued downturn in global risk sentiment in the near term. Mitigating these risks, EM central banks have already been proactively raising rates, creating buffers for some time ahead. In addition, we believe the recent reopening and stronger stimulus in China should drive a cyclical uptick from low levels and support EM growth.

Against this backdrop, we maintained a neutral duration position in the local currency at the period end and monitor opportunities to add duration risk as growth slows and inflation gets over the hump. We stay cautious on EM currencies though given the aforementioned growth pressures and vulnerability to deteriorating current accounts. In hard currency sovereigns, we anticipate market technicals as being negative in the near-term due to continued outflows and negative spread momentum. We believe the valuation for EM hard currency bonds to be attractive in absolute terms and in the fair value range relative to the developed markets. We also continue to believe in the main opportunities that are in high yield markets with medium-term reform and income convergence prospects.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Emerging Markets Equity – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -21.86%. Over the same period, the MSCI EM Index (Total Return, Net of Tax, USD) (the “Index”) returned -17.63%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging markets (“EM”) slightly outperformed the US S&P 500 (-19.96%) and developed international EAFE markets (-19.57%) this period, but the Index was hit by Russia’s index weight being written down during the period as well as fears of a global slowdown increased as the US Federal Reserve began raising interest rates aggressively to fight heightened inflation. EM central banks also maintained a tightening bias, and a variety of country benchmark rates moved higher, but at a more measured pace.

China’s zero COVID-19 policy, which led to large-scale shutdowns in metropolitan areas including Shanghai and Beijing, was another factor. Restricted mobility meant weaker consumer demand, and shuttered workplaces snarled global supply chains.

All Index sectors turned negative this period, with relatively defensive Utilities, along with Real Estate and Financials, outperforming. Information Technology fell most, on expectations for a slowing global economy. Energy declined on write-downs of large Russian energy names, and Health Care also underperformed.

By country, commodity linked Kuwait (+10%), Chile (+9%), and Qatar (+7%) were the top performers. Most markets declined, however. Russia was removed from the index, under sanctions over the war in Ukraine. Hungary and Egypt also saw large declines.

Value investing continued to outperform growth this period creating a significant headwind given the portfolio’s Growth-at-a-Reasonable-Price philosophy. As the period closed, however, the performance gap between value and growth narrowed. With the headwind lessened, the portfolio outperformed the benchmark in second quarter.

Within the portfolio, stock selection within Financials, Industrials and Energy detracted during the first half, as did holdings based in Brazil, Russia (written off completely within the period) and Taiwan.

Stock selection within Consumer Discretionary and Consumer Staples had a positive impact on relative performance, and an overweight to Consumer Staples also helped. By country, commodity-linked names in Chile, a holding in the off-benchmark UK, and a late period addition linked to China but domiciled in Hong Kong were beneficial.

Looking ahead, we believe weakened investor risk appetite due to the greater potential for a US recession could be partially offset in EM by a lighter Chinese regulatory touch (aimed at boosting the local economy in the face of rolling COVID-19 related shutdowns). We have added to domestically driven names in China, while trimming our overweight to India, awaiting a better re-entry point there.

Should growth investing overtake value, as is typical in a slower growth global economy, prospects should improve for the types of stocks that meet our parameters.

The team continues to monitor both country-specific policies and company earnings reports to position the portfolio for both top-down and bottom-up advantage in the environment immediately ahead, and remains confident in our ability to provide solid risk-adjusted returns over the longer term.

Emerging Markets Sustainable Equity – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -22.90%. Over the same period, the MSCI EM Index (Total Return, Net of Tax, USD) (the “Index”) returned -17.63%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging markets (“EM”) slightly outperformed the US S&P 500 (-19.96%) and developed international EAFE markets (-19.57%) this period, but the Index was hit by Russia’s index weight being written down during the period as well as fears of a global slowdown increased as the US Federal Reserve began raising interest rates aggressively to fight heightened inflation. EM central banks also maintained a tightening bias, and a variety of country benchmark rates moved higher, but at a more measured pace.

China’s zero COVID-19 policy, which led to large-scale shutdowns in metropolitan areas including Shanghai and Beijing, was another factor. Restricted mobility meant weaker consumer demand, and shuttered workplaces snarled global supply chains.

All Index sectors turned negative this period, with relatively defensive Utilities, along with Real Estate and Financials, outperforming. Information Technology fell most, on expectations for a slowing global economy. Energy declined on write-downs of large Russian energy names, and Health Care also underperformed.

By country, commodity linked Kuwait (+10%), Chile (+9%), and Qatar (+7%) were the top performers. Most markets declined, however. Russia was removed from the index, under sanctions over the war in Ukraine. Hungary and Egypt also saw large declines.

Value investing continued to outperform growth this period, creating a significant headwind given the Portfolio’s Growth-at-a-Reasonable-Price philosophy. As the period closed, however, the performance gap between value and growth narrowed. With the headwind lessened, the Portfolio outperformed the benchmark in second quarter.

Within the portfolio, stock selection within Energy, Financials and Industrials detracted during the first half, as did holdings based in Russia (written off completely within the period), Brazil and Korea.

Stock selection within Consumer Discretionary, Consumer Staples and Real Estate had a positive impact on relative performance. An overweight to Consumer Staples also helped. By country, holdings based in India, commodity-linked names in Chile, and an off-benchmark holding in the UK were beneficial.

Looking ahead, we believe weakened investor risk appetite due to the greater potential for a US recession could be partially offset in EM by a lighter Chinese regulatory touch (aimed at boosting the local economy in the face of rolling COVID-19 related shutdowns). We have added to domestically driven names in China, while trimming our overweight to India, awaiting a better re-entry point there.

Should growth investing overtake value, as is typical in a slower growth global economy, prospects should improve for the types of stocks that meet our parameters.

The team continues to monitor both country-specific policies and company earnings reports to position the portfolio for both top-down and bottom-up advantage in the environment immediately ahead, and remains confident in our ability to provide solid risk-adjusted returns over the longer term.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Euro Bond Absolute Return – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the EUR I Accumulating Class was -6.25%. Over the same period, the ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR) (the “Index”) returned -0.53%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The first half of the year saw a jump in bond yields in the wake of the surge in the inflation rate. The reopening of the social life after the COVID-19 lockdown period recovered the demand from household while the Russian invasion of Ukraine and the supply chain disruption in Asia limited the offer of goods and especially food and energy. The dependance on gas represents a systemic risk for some European countries, which has caused market gas prices to soar by almost 1000%. Inflation rate increase, which reached almost 9% year-on-year in June, is mostly due to energy and food prices.

The out-of-control inflation marks the fastest price acceleration data point since the 1970’s, mainly driven by higher commodity prices due to Russian invasion of Ukraine, and by food prices as a second round of consequences of higher energy prices and fall in Eastern European exports as Russia and Ukraine are major exporters of agricultural products and fertilisers. Moreover, there are still supply chain dislocations due to Chinese lockdown restrictions. As a consequence, the long-term inflation outlook of the market peaked at 2.5%, leading the European Central Bank (“ECB”) to question if inflation is still anchored in the long run, which quickly led the Central Bank to react. The ECB ended its bond buy programs, the “PEPP” and then the “APP” and announced a rate hike cycle starting in July.

The German 10-year government bond yield rose significantly by 151 bps, from -0.18 % to 1.33%, its highest level since 2014. As the sell-off included the short term bonds, yields for maturities higher than 2 years are back in positive territory at the end of June. Nevertheless, at the end of the quarter the market fears of the central banks overreacting to the inflation jump gained momentum as German manufacturing orders fell by 2.7% month-over-month in April, following a 4.2% drop the previous month.

During the first quarter of the reporting period, we reduced our short duration to core and semi-core countries and moved the portfolio duration from close to 6 months to 2.5 years. In the second quarter, portfolio duration ranged between 2.25 years and 2.75 years and on the curve, we favored flattening strategies. In euro area government bonds, we decreased our exposure to peripheral countries maintaining a long position in Italy only and implemented in the second half a long positioning in Croatia poised to enter the Eurozone on 1 January 2023. Our approach consisted of actively managing the duration to take advantage of the market volatility. That’s why we preferred an implementation through derivatives. We often managed a long exposure to put and call options on the Bund 10-year while maintaining cautiously a small underweight exposure to the periphery, due to the magnitude of the bond sell-off.

We tactically managed an ITRAXX Crossover protection to limit the underperformance brought by our long credit exposure. We are still overweight BBB issuers and high yield rated bonds. Given that the European economy is much more exposed than the US to the Russian invasion of Ukraine, we switched out from Euro issuers into US issuers for securities issued in Euros. We took advantage of the spread premium offered on the primary market to tactically increase our corporate exposure. Our expertise for issuer picking enabled us to increase during the sell-off the average yield of the whole portfolio to 2.34%. We also reduced inflation exposure over the reporting period and implemented several strategies via inflation swaps, flattening of breakeven curve and long 2y2y and long 5y5y, and sold our positions in US TIPS to focus on domestic inflation.

Looking forward for the rest of 2022, we believe investors should focus on the economic growth consequences of the surge in inflation rate. The risk of stagflation has increased in a context of high commodity prices and supply chain disruption. The new question is, can inflation start to diminish before autumn? Otherwise, the ECB may continue a rate hike beyond September.

For the second half of the year, we anticipate the stabilisation of euro area rates, as yields may be back to the level of the long-term potential growth pace, and then a potential recovery of the credit bonds driven by a still benign default environment and cheap valuations.

Euro Opportunistic Bond – Investment Manager’s Report

For the six-month reporting ending 30 June 2022, the total return for the EUR I Accumulating Class was -12.97%. Over the same period, the Bloomberg Euro Aggregate Index (Total Return, Hedged, EUR) returned -12.13%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The first half of the year saw the jump in bond yields in the wake of the surge in the inflation rate. The reopening of the social life after the COVID-19 lockdown period recovered the demand from households while the Russian invasion of Ukraine and the supply chain disruption in Asia limited the offer of goods and especially foods and energy. The dependence on gas represents a systemic risk for some European countries, which has caused market gas prices to soar by almost 1,000%. This means the inflation rate increase, which reached almost 9% year-on-year in June, is mostly due to energy and foods prices.

The out-of-control inflation marks the fastest price acceleration data point since the 1970’s, mainly driven by higher commodity prices due to Russian invasion of Ukraine, and by food prices as a second round of consequences of higher energy prices and fall in Eastern country exports as Russia and Ukraine are major exporters of agricultural products and fertilizers. Moreover, there are still supply chain dislocations due to Chinese lockdown restrictions. As a consequence, the long-term inflation outlook of the market reaches 2.5% at its top, raising the European Central Bank (“ECB”) quest if inflation is still anchored on the long run, which led quickly the bank to react. The ECB ended its bond buy programs, the “PEPP” and then the “APP” and announced a rate hike cycle starting in July.

The German 10-year government bond yield rose significantly by 151 bps, from -0.18 % to 1.33%, its highest level since 2014. As the sell-off included the short-term bonds, yields for maturities higher than 2 years are back to positive territory at the end of June. Nevertheless, at the end of the quarter the market fears of the Central Banks overreacting to the inflation jump gained momentum as German manufacturing orders fell by 2.7% month-on-month in April, which follows a 4.2% drop the previous month: its weakness was led by lower foreign demand.

In such a context, the very low level of yields led the portfolio management to choose an under exposure to duration, below minus one year versus the benchmark during the first quarter of the year and then when Bund 10-year yields rose over 0.5%, we have been closing step by step our underweighted exposure to duration to be back neutral at the of the 1st half of 2022. Our approach consisted of actively managing the duration to take advantage of the market volatility. That’s why we preferred an implementation through derivatives and their options. We often managed a long exposure to put and call options on the Bund 10-year while maintaining cautiously a small, underweighted exposure to the periphery, due to the magnitude of the bond sell-off.

We also managed tactically an ITRAXX Crossover protection to limit the underperformance brought by our long credit exposure. We still overweighted BBB issuers and high yield rated bonds while underweighting AA & A rated bonds versus the benchmark. The European economy is much more exposed than the US to the Russian invasion of Ukraine. We switched out from Euro issuers into US one’s for securities issued in the Euro currency. We took advantage of the spread premium offered on the primary market to re increase tactically our corporate exposure. Our expertise for issuer picking enabled us to take advantage of the sell-off to increase the portfolio Yield to Maturity, which was 4.05% compared to 2.08% for its index, as of June the 30th.

Over the remainder of 2022, we believe investors should focus on the economic growth consequences of the surge in inflation rate. The risk of stagflation has increased in a context of high commodity prices and supply chain disruption. The new question is if the inflation should start to diminish before Autumn, otherwise the ECB may start a rate hike cycle beyond September.

As a conclusion, for the second half of the year we believe Euro rates will stabilise, since they are back to the level of the long-term potential growth pace, and then a recovery of the credit bonds.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

European High Yield Bond – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the EUR I Accumulating Class was -14.22%. Over the same period, the ICE BofA European Currency Non-Financial High Yield 3% Constrained Index (the “Index”) returned -15.29%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The European high yield bond market finished the first six months of 2022 with negative returns driven by Russia’s invasion of Ukraine, elevated commodity prices, markets calibrating how far the European Central Bank (“ECB”) and other central banks would need to go on rates to fight inflation, slowing real economic activity and mixed earnings reports so far in 2022. That said, default rates remain well below average and just above all-time lows given that balance sheets are generally in good shape. European bond yields moved sharply higher during the reporting period as inflation hit a four-decade high, the ECB and Bank of England turned more hawkish, and the tragic war in Ukraine triggered numerous supply shortages and fuelled spikes in commodity prices.

Activity in the primary market remained largely absent in light of the challenging market backdrop, with just €6bn of supply printing, the lowest quarterly level in 10 years, with the total net issuance in the first half of 2022 being some 87% lower year on year. Despite syndicates seeking to pre-market deals, the handful that did price required deep discounts.

On the positive side, default rates remain relatively low in European high yield. We also anticipate high yield default rates to continue to remain below average based on our bottom-up assessment of default probabilities by issuer.

The Portfolio outperformed its benchmark Index over the reporting period. During the period, positioning in Diversified Financial Services, Leisure and Support-Services were the most beneficial to performance. In contrast, positioning in Automotive & Auto Parts, Telecommunications and Packaging were the largest detractors from performance. From a ratings perspective, positioning within B and CCC and below rated issuers were the most beneficial to performance whilst positioning in BB and BBB & above were the largest detractors.

We believe current valuations are offering investors an attractive opportunity, especially given our below average default outlook. The tightening of financial conditions and concerns over inflation continue to create incremental volatility, but as real growth slows back below trend, this will help to alleviate the inflationary pressures. Our analysts continue to be keenly focused on the outlook for issuer margins given rising input costs. Mitigating this, however, are healthy consumer and business balance sheets, growing nominal wages and solid job growth. This should provide support for issuer fundamentals. While supply chain discontinuities are moderating as a result of slower demand, we remain focused on how any disruptions might impact issuers. Even with the heightened uncertainty, commodity price swings and central bank tightening, which is resulting in short-term volatility, we believe our bottom-up, fundamental credit research focused on security selection while seeking to avoid credit deterioration and putting only our “best ideas” into portfolios, position us well to take advantage of the increased volatility.

European Sustainable Equity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the EUR I Accumulating Class was -25.86%. Over the same period, the benchmark index, the MSCI Europe Index (Total Return, Net of Tax, EUR) (the “Index”) returned -13.84% (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

In the first half of the year, the global economy experienced supply chain issues, higher levels of interest rates, and heightened geopolitical risks against a backdrop of slower real economic growth and sticky inflation. Central banks, such as the US Federal Reserve Board (the “Fed”) and European Central Bank, raised interest rates in the first half of the year in the bid to curb inflation by tightening financial conditions. Consequently, central banks are now facing a trade-off between high inflation and slowing growth. With the persistence of the pandemic and continued shutdowns in China due to their zero-COVID policy, global economic recovery was slow in the first half of the year. Against this backdrop, European equities faced a challenging environment throughout the period, experiencing significant, and increasing, volatility towards the end of the period.

The Portfolio underperformed the Index over the reporting period owing mostly to attribution from stock picking. Stock selection in the Health Care sector was the biggest detractor from performance. In this sector, Straumann Holding detracted from performance as the share price fell by 44% in the first half of the year. This slump was due to concerns of low earnings growth despite the company’s high rate of return.

At the stock level, our holdings in Zalando SE and S4 Capital detracted from performance. Zalando SE’s share price fell by 68% during the first half of the year. Zalando SE experienced a decline in consumer confidence in the eurozone due to increased living costs, which led to weaker than expected earnings in the second quarter of the year. However, stock selection in the Industrials sector helped to mitigate the underperformance of the Portfolio. HomeServe’s share price rose by 20% in the review period. It was the best performing stock in the Digital Enterprise value chain as well as in the first half of the year. Brookfield made a number of conditional proposals in relation to a possible offer for the company. HomeServe’s board decided to accept the deal. We sold our position following the acquisition.

From a sector allocation perspective, the portfolio was overweight in the Health Care sector compared to the Index, negatively impacting the performance of the Portfolio. In addition, a zero weighting in Energy detracted from performance, with Energy stocks’ strong performance far outstripping other sectors.

We anticipate a continued regulatory push for a more sustainable development of the global economy. Given the challenging market backdrop, we believe the success of most quality companies now increasingly depends on the development of innovative technology, research and development, human capital, and brand or platform reputation to create a durable competitive position. This durable competitive position can be reinforced via good corporate citizenship through careful management of environmental, social and governance (“ESG”) practices. We believe that forward-looking analysis of this combination of quality attributes, ESG factors and idiosyncratic characteristics is key to identifying the “Transition Winners” of the new economy. Markets appear to be at an inflection point; repricing the balance of growth versus inflation, as data begins to show signs that central bank tightening is creeping into economic activity and recession risk is rising. We believe the path forward will be highly dependent on central bank policy and inflationary pressures easing toward the Fed’s 4.3% target.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Global Bond – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -13.92%. Over the same period, the benchmark index, the Bloomberg Global Aggregate Index (Total Return, Unhedged, USD) (the “Index”), returned -13.91%. (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).

Fixed income markets were challenged over the period as persistently elevated inflation, more aggressive central bank tightening and increasing likelihood of a meaningful growth slowdown drove a material rise in interest rates and widening of credit spreads. US Treasury yields rose across the curve, with the 2-year up +222 bps to 2.95%, the 10-year up +150 bps to 3.01% and the 30-year up +128 bps to 3.18%. Intermediate yields across the remaining G4 countries were also higher, with the UK 10-year up +126 bps, the German 10-year up +152 bps, and the Japanese 10-year up +16 bps. Global investment grade credit (+78 bps) widened substantially during the period.

The largest contributor to relative performance over the period came from the portfolio’s interest rate positioning. Short exposure in Sweden and underweight exposure to US and core European rates were key positives. This, however, was offset by the portfolio’s credit exposures. Specifically, overweight exposure to global investment grade (“IG”) credit, exposure to emerging markets debt, and security selection in commercial mortgage-backed securities were notable detractors, whereas security selection in US agency mortgage-backed securities and lack of exposure to covered bonds contributed to relative performance.

In the wake of more aggressive central bank positioning, we believe that fixed income assets are likely to continue experiencing a “two-way” market in coming months, with improved valuations drawing investors to targeted opportunities, but the weight of higher short-term rates and the threat of inflation contributing to volatility.

Based on monetary trends and the early reaction in the economy, we anticipate a slowing growth environment in the US, with rising recession risk that depends on the extent of frontloaded US Federal Reserve Bank interest rate hikes. In Europe, growth is more uncertain given crosscurrents of fiscal support and slowing growth from rate increases, monetary tapering and elevated commodity prices. US inflation has likely peaked, but will stay higher than many would have expected only a few months ago, while European inflation may prove more stubborn.

Emerging markets remain a mixed proposition overall, with valuations and earlier monetary tightening by some central banks providing current support, along with likely commodity strength supporting commodity-sensitive countries and companies. On the other hand, monetary shifts in developed markets and slowing growth could prove challenging.

Although there is risk to the upside, we believe that inflation will ease from peak levels but remain elevated above targets until well into next year. In this environment we are seeing opportunities across credit sectors. We anticipate continued macro volatility will keep spreads two-way, while positive underlying fundamentals across a range of sectors should provide support.

Global Diversified Income FMP – 2024 – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -5.79%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include reinvestment of income dividends and other distributions, if any).

Fixed income markets were challenged over the reporting period as persistently elevated inflation, more aggressive central bank tightening and increasing likelihood of a meaningful growth slowdown drove a material rise in interest rates and widening of credit spreads. Short-term government yields across major developed markets climbed higher, with the US 2-year up 222 bps, the UK 2-year up 115 bps, the German 2-year up 127 bps and the Japanese 2-year up 3 bps. Global investment grade credit¹ (“IG”) (+78 bps) and non-investment grade credit² (+285 bps) widened substantially during the period.

Against this backdrop, the portfolio generated a negative total return for the period. The portfolio’s allocations to emerging markets (“EM”) corporates, developed markets high yield and developed markets IG credit were the primary drivers of negative performance for the period.

Central bank monetary tightening has arrived, and with it a shift upward in interest rates and widened credit spreads. Although there is risk to the upside, we believe that inflation will ease from peak levels but remain elevated above targets until well into next year. In this environment we are seeing opportunities across credit sectors. We anticipate continued macro volatility will keep spreads two-way, while positive underlying fundamentals across a range of sectors should provide support.

Following the initial COVID-19 shock in 2020, investment grade companies went into defensive mode, building cash balances by issuing debt, cutting costs, pausing share repurchases and scrapping any plans for mergers and acquisitions. This resulted in a strong fundamental credit backdrop, including record EBITDA margins and cash flows, while leverage declined to below pre-pandemic levels. As 2022 has progressed, the demand outlook has softened as the US Federal Reserve is hiking rates and inflation is proving to be stickier than expected. Higher operating costs in more discretionary or commoditized sectors have proven harder to pass on, exacerbated by some shift in consumer demand trends away from discretionary items. This caused credit metrics such as EBITDA margins, cash flow generation and leverage to peak. While we anticipate IG credit fundamentals to weaken from here, it’s important to consider they are still solid. Overall, we believe wider spreads appear to compensate for increased risks from higher interest rates and economic softening. That said, we anticipate security selection to become more important as the margin for error for companies will be reduced over the coming quarters.

In non-investment grade credit, trailing 12-month default rates for US high yield and bank loans remain close to all-time lows, which in our view reflects sturdy balance sheets and solid free cash flow growth. The question is, where do defaults go from here given slowing real GDP growth and elevated inflation? Based on our non-investment grade research team’s analysis, looking at both a base case and a “stressed” or downside case, our outlook for defaults remains benign, with well-below-average default rates expected in 2022 and 2023. In our base case, we anticipate defaults to remain very low, driven by the higher-quality ratings mix in high yield (with over 52% of issuers with credit ratings of BB), and less aggressive new issuance and fewer near-term maturities in high yield, as well as an energy sector across non-investment grade credit that is far healthier than in the past few cycles. Our stress-test downside case indicates cumulative defaults of more than 50% below levels experienced in the 2008/2009 cycle during the Global Financial Crisis. As a result, we believe non-investment grade spreads are more than compensating investors for the benign default outlook, but recession risk heightens need for selectivity.

While the entire EM complex remains exposed to a continued downturn in global risk sentiment, EM central banks already been proactively raising rates over the past 12 months, creating buffers. We believe that market technicals for the asset class should be more supportive going forward given reduced investor positioning and low net issuance ahead.

1. Investment Grade: Bloomberg Global Aggregate Corporate Index
2. Non-Investment Grade: Bloomberg Global High Yield Corporate Index

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Global Flexible Credit – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -14.70%. (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).

Fixed income markets were challenged over the period as persistently elevated inflation, more aggressive central bank tightening and increasing likelihood of a meaningful growth slowdown drove a material rise in interest rates and widening of credit spreads. Government yields across major developed markets climbed higher, with the US 10-year up 150 bps, the UK 10-year up 126 bps, the German 10-year up 152 bps and the Japanese 10-year up 16 bps. Global investment grade credit¹ (+78 bps) and non-investment grade credit² (+285 bps) widened substantially during the period.

Against this backdrop, the portfolio generated a negative total return for the period. The Portfolio’s allocation to US high yield was the largest detractor from absolute performance, followed by emerging market (“EM”) corporates, US investment grade (“IG”) credit, and European high yield. Modest exposure to collateralised loan obligations (“CLOs”) and European IG credit were minor detractors. Tactical interest rate positioning contributed to performance during the period.

Central bank monetary tightening has arrived, and with a shift upward in interest rates and widened credit spreads. Although there is risk to the upside, we believe that inflation will ease from peak levels but remain elevated above targets until next year. In this environment we are seeing opportunities across credit sectors. We anticipate continued macro volatility will keep spreads two-way, while positive underlying fundamentals across a range of sectors should provide support.

Following the initial COVID-19 shock in 2020, investment grade companies went into defensive mode, building cash balances by issuing debt, cutting costs, pausing share repurchases and scrapping any plans for mergers and acquisitions. This resulted in a strong fundamental credit backdrop, including record earnings before interest, taxes, depreciation, and amortization (“EBITDA”) margins and cash flows, while leverage declined to below pre-pandemic levels. As 2022 has progressed, the demand outlook has softened as the US Federal Reserve is hiking rates and inflation is proving to be stickier than expected. Higher operating costs in more discretionary or commoditized sectors have proven harder to pass on, exacerbated by some shift in consumer demand trends away from discretionary items. This caused credit metrics such as EBITDA margins, cash flow generation and leverage to peak. While we anticipate IG credit fundamentals to weaken from here, it’s important to consider they are still solid. Overall, we believe wider spreads appear to compensate for increased risks from higher interest rates and economic softening. That said, we anticipate security selection to become more important as the margin for error for companies will be reduced over the coming quarters.

In non-IG credit, trailing 12-month default rates for US high yield and bank loans remain close to all-time lows, which in our view reflects sturdy balance sheets and solid free cash flow growth. The question is, where do defaults go from here given slowing real (Gross Domestic Product) GDP growth and elevated inflation? Based on our non-IG research team’s analysis, looking at both a base case and a “stressed” or downside case, our outlook for defaults remains benign, with well-below-average default rates expected in 2022 and 2023. In our base case, we anticipate defaults to remain very low, driven by the higher-quality ratings mix in high yield (with over 52% of issuers with credit ratings of BB), and less aggressive new issuance and fewer near-term maturities in high yield, as well as an energy sector across non-IG credit that is far healthier than in the past few cycles. Our stress-test downside case indicates cumulative defaults of more than 50% below levels experienced in the 2008/2009 cycle during the Global Financial Crisis. As a result, we believe non-IG spreads are more than compensating investors for the benign default outlook, but recession risk heightens need for selectivity.

While the entire EM complex remains exposed to a continued downturn in global risk sentiment, EM central banks already been proactively raising rates over the past 12 months, creating buffers. We believe that market technicals for the asset class should be more supportive going forward given reduced investor positioning and low net issuance ahead.

1. Investment Grade: Bloomberg Global Aggregate Corporate Index
2. Non-Investment Grade: Bloomberg Global High Yield Corporate Index

Global High Yield SDG Engagement – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -14.83%. Over the same period, the ICE BofA Global High Yield Constrained Index (Total Return, Hedged, USD) (the “Index”) returned -14.88%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The global high yield bond market finished the reporting period with negative returns driven by Russia’s invasion of Ukraine, markets calibrating how far the US Federal Reserve and other central banks need to go on rates to fight persistent inflation, slowing real economic activity and mixed earnings reports so far in 2022. That said, default rates remain well below average and just above all-time lows given that balance sheets are generally in good shape. US Treasury yields and other bellwether bonds such as Gilts and Bunds, moved higher during the reporting period as inflation hit a four-decade high, central banks turned more hawkish, and the tragic war in Ukraine triggered numerous supply shortages and fuelled spikes in commodity prices. Meanwhile, US consumer spending and retail sales were generally resilient backed by strong job and wage growth.

Over the reporting period, returns across credit ratings saw the largest drawdowns in the lower rated credit tiers as the BB, B, CCC & lower categories of the ICE BofA Global High Yield Index returned -14.64%, -14.98%, and -16.29%, respectively.

Year-to-date gross high yield issuance totaled \$71.0 billion (\$36.7 billion ex-refinancing) which is down from \$301.3 billion gross (\$102.3 billion ex-refinancing) over the same period last year. Year to date, non-USD high yield new issue volume was USD-equivalent \$19.6 billion, which is down 80% compared to the same period a year ago. High yield funds reported a sixth consecutive outflow of -\$7.4 billion in June following May’s -\$1.8 billion and April’s -\$6.1 billion of outflows.

Default rates in US, Europe and other Developed Markets are expected to remain well below average and are just above the all-time lows. While Emerging Markets defaults are on the rise, we are focused on select opportunities away from the higher risk regions and sectors. The US high yield default rate in June increased 33 basis points from May and was just 53 basis points above the all-time low reached in April. In June, the par weighted Last Twelve Months US high yield default rate was 0.76%. While the default rate has increased off the lows, we anticipate defaults to remain relatively low based on our bottom-up assessment of issuers and driven by the higher-quality ratings mix in US high yield (over 52% of issuers with credit ratings of BB), less aggressive new issuance and fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles. For context, the long-term average default rate is 3.1% (based on annual default rates back to 1980 according to JP Morgan).

The Portfolio outperformed its benchmark Index over the reporting period. During the first half of 2022, positioning within Diversified Financial Services, Energy and Healthcare were the most beneficial to performance whilst positioning within Steel, Automotive & Auto Parts and Media-Cable detracted the most from performance. From a credit ratings perspective, positioning within BB, CCC & below and BBB & above were the most beneficial to performance whilst positioning within B rated issuers was the primary detractor.

We believe current valuations are offering investors an attractive opportunity, especially given our below average default outlook. The tightening of financial conditions and concerns over inflation continue to create incremental volatility, but as real growth slows back below trend, this will help to alleviate the inflationary pressures. Our analysts continue to be keenly focused on the outlook for issuer margins given rising input costs. Mitigating this, however, are healthy consumer and business balance sheets, growing nominal wages and solid job growth. This should provide support for issuer fundamentals. While supply chain discontinuities are moderating as a result of slower demand, we remain focused on how any disruptions might impact issuers. Even with the heightened uncertainty, commodity price swings and central bank tightening, which is resulting in short-term volatility, we believe our bottom-up, fundamental credit research focused on security selection while seeking to avoid credit deterioration and putting only our “best ideas” into portfolios, position us well to take advantage of the increased volatility.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Global High Yield Sustainable Action – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -14.88%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Issuer engagements remain a key focus in the management of the fund and engagement efforts are progressing well as analysts focus on communicating with key members of senior management teams on aligning products and services with Sustainable Development goals relevant to each industry. Environmental, Social and Governance (“ESG”) and Sustainable Development Goals (“SDG”) considerations have remained relevant despite the elevated commodity prices. We also understand that the SDG and the overall impact of the fund are important considerations along with investment performance. The data suggest that companies that “do the right thing” also tend to perform well over the long run, demonstrating that company resiliency is also supported by how well leadership integrates ESG and SDG factors into operating their companies.

The global high yield market finished the reporting period with negative returns driven by Russia’s invasion of Ukraine, markets calibrating how far the US Federal Reserve and other central banks need to go on rates to fight persistent inflation, slowing real economic activity and mixed earnings reports so far in 2022. That said, default rates remain well below average and just above all-time lows given that balance sheets are generally in good shape. US Treasury yields and other bellwether bonds such as Gilts and Bunds moved higher during the reporting period as inflation hit a four-decade high, central banks turned more hawkish, and the tragic war in Ukraine triggered numerous supply shortages and fuelled spikes in commodity prices. During the reporting period, the ICE BofA Global High Yield Constrained Index returned -14.88%. Returns across credit ratings saw the largest drawdowns in the lower rated credit tiers as the BB, B, CCC & lower categories of the ICE BofA Global High Yield Index returned -14.64%, -14.98%, and -16.29%, respectively.

Year-to-date gross high yield issuance totaled \$71.0 billion (\$36.7 billion ex-refinancing) which is down from \$301.3 billion gross (\$102.3 billion ex-refinancing) over the same period last year. Year to date, non-USD high yield new issue volume was USD-equivalent \$19.6 billion, which is down 80% compared to the same period a year ago. High yield funds reported a sixth consecutive outflow of -\$7.4 billion in June following May’s -\$1.8 billion and April’s -\$6.1 billion of outflows.

Default rates in US, Europe and other Developed Markets are expected to remain well below average and are just above the all-time lows. While Emerging Markets defaults are on the rise, we are focused on select opportunities away from the higher risk regions and sectors. The US high yield default rate in June increased 33 basis points from May and was just 53 basis points above the all-time low reached in April. In June, the par weighted Last Twelve Months US high yield default rate was 0.76%. While the default rate has increased off the lows, we anticipate defaults to remain relatively low based on our bottom-up assessment of issuers and driven by the higher-quality ratings mix in US high yield (over 52% of issuers with credit ratings of BB), less aggressive new issuance and fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles. For context, the long-term average default rate is 3.1% (based on annual default rates back to 1980 according to JP Morgan).

During the period, the Portfolio’s positioning in Aerospace/Defense, ABS Automobiles and Airlines detracted the least from performance whilst positioning in Real Estate & Homebuilders, Telecommunications and Support-Services detracted the most from investment results. From a credit ratings perspective, positioning within BBB and Not Rated issuers detracted the least from performance whilst positioning within B and BB rated issuers subtracted the most from investment results.

We believe current valuations are offering investors an attractive opportunity, especially given our below average default outlook. The tightening of financial conditions and concerns over inflation continue to create incremental volatility, but as real growth slows back below trend, this will help to alleviate the inflationary pressures. Our analysts continue to be keenly focused on the outlook for issuer margins given rising input costs. Mitigating this, however, are healthy consumer and business balance sheets, growing nominal wages and solid job growth. This should provide support for issuer fundamentals. While supply chain discontinuities are moderating as a result of slower demand, we remain focused on how any disruptions might impact issuers. Even with the heightened uncertainty, commodity price swings and central bank tightening, which is resulting in short-term volatility, we believe our bottom-up, fundamental credit research focused on security selection while seeking to avoid credit deterioration and putting only our “best ideas” into portfolios, position us well to take advantage of the increased volatility.

Global Investment Grade Credit – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -13.66%. Over the same period, the Bloomberg Global Aggregate Corporate Index (Total Return, Hedged, USD) (the “Index”) returned -12.96%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The first half of calendar year 2022 challenged investment grade credit markets with a rapid pace of central bank monetary policy tightening due to elevated inflation readings, and the start of war between Ukraine and Russia which, in addition to being an ongoing humanitarian issue, continues to impact inflation and economic growth. Elevated energy prices and the inability to access energy inputs for production has begun to weigh on economic growth expectations in the Eurozone. In Asia, COVID restrictions were in place and then removed on the margin in China, although Beijing plans to continue enforcing its zero-tolerance policy.

While credit fundamentals remained strong as companies generally reported strong first quarter earnings, the combination of monetary policy tightening and geopolitical events were no longer viewed as transitory which lead to a material widening of credit spreads in the first half of the year. Spreads have recovered somewhat since 30 June 2022 as Russia resumed gas flows to Germany via Nordstream 1 after scheduled maintenance and ongoing limited volumes of new issue supply provided a supportive technical. The credit market has increasingly begun to focus on slowing growth expectations and whether central bank monetary policy will slow the pace of rate hikes over the coming quarters.

Security selection across Electric, Consumer Cyclical, and Consumer Non-Cyclical detracted from Portfolio performance. Asset allocation via our overweight versus the Index to Industry and Communications was also a detractor. Our underweight position in Financial and our overweight position in Banking were areas of strength.

Heading into the second half of 2022, we remain overweight some of the more defensive sectors such as Communications, Utilities and Banking. We continue to be overweight sectors that have strong fundamentals and are currently in deleveraging mode like Communications as well as Banking which we believe is set to continue to benefit from a rising rate environment. We have an underweight in sectors that we view as being at a higher risk amid the current macro tone such as Consumer Cyclical.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Global Opportunistic Bond – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -12.42%. Over the same period, the benchmark index, the Bloomberg Global Aggregate Index (Total Return, Hedged, USD) (the “Index”), returned -9.06%. (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).

Fixed income markets were challenged over the reporting period as persistently elevated inflation, more aggressive central bank tightening and the increasing likelihood of a meaningful growth slowdown drove a material rise in interest rates and widening of credit spreads. US Treasury yields rose across the curve, with the 2-year up +222 basis points (“bps”) to 2.95%, the 10-year up +150 bps to 3.01% and the 30-year up +128 bps to 3.18%. Intermediate yields across the remaining G4 countries were also higher, with the U.K. 10-year up +126 bps, the German 10-year up +152 bps, and the Japanese 10-year up +16 bps. Over the reporting period, global investment grade¹ and non-investment grade² credit spreads widened substantially +78 and +285 bps, respectively.

Interest rate positioning contributed to relative performance over the reporting period, with underweights versus the benchmark in US, U.K. and Canadian rates the largest contributors; yield curve positioning in U.K. and Japanese rates, and modest exposure to European inflation-linked bonds also added value. Overweight exposure in New Zealand, Australia and core European rates detracted. The Portfolio's diversified overweight to credit was the primary driver of relative underperformance, with allocations to European high yield and emerging markets (“EM”) debt being the largest detractors. Security selection in global investment grade credit also weighed on performance, however this was partly offset by underweight exposure to the sector. Our active FX strategy contributed for the period; underweight positioning in Swiss franc and U.K. sterling were the best performing positions, whereas our overweight to Japanese yen and Swedish krona were the worst performing positions.

In the wake of more aggressive central bank positioning, we believe that fixed income assets are likely to continue experiencing a “two-way” market in coming months, with improved valuations drawing investors to targeted opportunities, but the weight of higher short-term rates and the threat of inflation contributing to volatility.

Based on monetary trends and the early reaction in the economy, we anticipate a slowing growth environment in the US, with rising recession risk that depends on the extent of frontloaded US Federal Reserve Board interest rate hikes. In Europe, growth is more uncertain given crosscurrents of fiscal support and slowing growth from rate increases, monetary tapering and elevated commodity prices. We believe US inflation has likely peaked, but will stay higher than many would have expected only a few months ago, while European inflation may prove more stubborn.

EM remain a mixed proposition overall, with valuations and earlier monetary tightening by some central banks providing current support, along with likely commodity strength supporting commodity-sensitive countries and companies. On the other hand, monetary shifts in developed markets and slowing growth could prove challenging.

Although there is risk to the upside, we believe that inflation will ease from peak levels but remain elevated above targets until well into next year. In this environment we are seeing opportunities across credit sectors. We believe continued macro volatility will keep spreads two-way, while positive underlying fundamentals across a range of sectors should provide support.

1. Investment Grade: Bloomberg Global Aggregate Corporate Index
2. Non-Investment Grade: Bloomberg Global High Yield Corporate Index

Global Real Estate Securities – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -19.57%. Over the same period, the benchmark index, the FTSE EPRA/Nareit Developed Index (Total Return, Net of Tax, USD) (the “Index”), returned -20.69%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include reinvestment of income dividends and other distributions, if any.)

The overall global stock market, as measured by the MSCI All Country World Index (Total Return, Net of Tax, USD), fell sharply returning -20.2% during the reporting period and entered a bear market (a loss of more than 20% from a recent high). A number of factors negatively impacted investor sentiment, including US inflation hitting a 40-year high, aggressive global monetary policy tightening, sharply rising interest rates, ongoing supply chain issues, and the repercussions from the war in Ukraine. In contrast, the Index returned -20.69%.

The Portfolio outperformed the benchmark index during the reporting period. Both stock selection and country positioning, overall, contributed to relative results. The Portfolio’s holdings in the Real Estate Holding & Development, Infrastructure and Residential sectors added the most value. Conversely, holdings in the Retail, Diversified and Storage sectors were the largest detractors from performance. Looking at country positioning, underweights to Sweden and Germany were the most beneficial for relative results. In contrast, an overweight to the UK and an underweight in Singapore were the largest headwinds from performance.

Looking ahead, elevated inflation, higher interest rates, declining growth and the challenges presented by the war in Ukraine highlight the increased possibility of a recession and elevated uncertainty and market volatility could persist. Higher inflation can be viewed as positive for the owners of real estate assets, as landlords can capture higher inflation by raising the rents that they charge their tenants. Shorter lease duration sectors, such as residential, self-storage, and industrial, are seeing higher than expected rents in the current environment.

As it relates to the possibility of a recession, such a downturn would spare very few asset classes and lower demand, corporate cuts and increased unemployment could lead to overall lower tenant demand for space. We believe US real estate investment trusts (“REITs”) are better prepared this time around for meaningful disruption to business demand, with stronger balance sheets, lower new construction activity and diverse demand drivers that lean more toward defensive segments including health care, cell towers, data centers, single-family and manufactured housing rental communities.

We are monitoring the potential long-term effects of pandemic-driven changes in the way people work and live on real estate. Shifts in preferences for working in an office versus at home or living in urban versus suburban markets could have lasting effects on preferred geographic markets, real estate cash flows, and asset values. We expect that over the long-term hybrid work arrangements are likely to temper overall demand for office space.

We believe advancements in technology, such as 5G cellular and cloud computing, will lead to significant investments in network and information technology infrastructure that benefit data center and infrastructure REITs. We also favor the residential sectors due to attractive demographic/demand trends. We believe the millennial generation beginning to form families, combined with increasing costs and higher affordability thresholds to buy a house, should benefit the single-family rental sector.

Increased macro concerns have weighed on both the broader markets and REITs, despite REITs posting generally strong results and outlooks during the last earnings season. Strong demand for real estate may cushion a potential decline in private market values and support public market valuations. We continue to focus on select companies with visible earnings growth opportunities and strong balance sheets that we believe can better withstand increased market volatility.

Overseas, the continental European real estate market has experienced a significant pullback. Concerns over Nordic companies’ leverage and German residential outlook have intensified as higher interest rates placed increasing pressure on capital values and higher fuel cost and inflation rate may erode affordability. In the UK, life has more or less returned to normal and we have witnessed a return of capital-seeking real estate investment in London. However, political uncertainty over the resignation of Boris Johnson may impact performance of the British pound and market sentiment. Overall, we maintain a preference for companies in sectors enjoying secular tailwinds, such as logistics, self-storage and student housing. For Asia, the US interest rate outlook has replaced China’s regulatory risk as the main market overhang. China’s easing of the COVID restrictions and relaxation of real estate policies would likely improve market sentiment, although the growth outlook appears constrained by the lack of momentum in housing demand. Meanwhile, the US rate hikes are expected to translate into higher rates in Hong Kong and Singapore, while putting pressure on Australia and Japan to normalise their monetary policy. In view of the uncertain macro backdrop, we have adopted a defensive positioning posture in Asia, with an emphasis on companies with solid balance sheets and companies in sectors benefiting from resilient tenant demand. From a country perspective, we still prefer exposure to Australia, and Singapore slightly more than exposure to Hong Kong and Japan.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Global Sustainable Equity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -28.63%. Over the same period, the benchmark, the MSCI World Index (Total Return, Net of Tax, USD) (the “Index”) returned -20.51% (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

In the first half of the calendar year, the global economy experienced supply chain issues, the raising of interest rates, and heightened geopolitical risks against a backdrop of slower real economic growth and sticky inflation. Central Banks, such as the US Federal Reserve (the “Fed”) and the European Central Bank, raised interest rates in the first half of the year in a bid to curb inflation by tightening financial conditions. Consequently, central banks are now facing a trade-off between high inflation and slowing growth. With the persistence of the pandemic and continued shutdowns in China due to its zero-COVID policy, global economic recovery was slow in the first half of the year. Against this backdrop, the global equities markets faced a challenging environment throughout the period, experiencing significant, and increasing, volatility toward the end of the reporting period.

The Portfolio underperformed its benchmark over the reporting period owing mostly to attribution from stock picking. Stock selection in the Communication Services sector was the biggest detractor from performance. At the stock level, S4 Capital and Netflix detracted significantly from performance, as did our holding in Amazon. S4 Capital’s share price fell by 68% during the first half of the year. S4 Capital experienced a significant increase in staff costs, which has impacted earnings. The slump in Netflix’s share price (-70%) was due to concerns from investors as its decade-long subscriber growth ended in the first half of the year, against the backdrop of increased competition and the decision to increase subscription fees.

However, stock selection in the Industrials sector helped to mitigate the underperformance of the portfolio. HomeServe’s share price rose by 20% in the reporting period. It was the best performing stock in the Digital Enterprise value chain as well as in the first half of the year. Brookfield made a number of conditional proposals in relation to a possible offer for the company. HomeServe’s board decided to accept the deal. We sold our position following the acquisition.

From a sector allocation perspective, the portfolio was overweight in the Communication Services sector compared to the Index, negatively impacting the performance of the Portfolio. In addition, a zero weighting in Energy detracted from performance, with Energy stocks’ strong performance far outstripping other sectors.

We anticipate a continued regulatory push for a more sustainable development of the global economy. Given the challenging market backdrop, we believe the success of most quality companies now increasingly depends on the development of intangible capital such as innovative technology, research and development, human capital, and brand or platform reputation to create a durable competitive position. We believe this durable competitive position can be reinforced via good corporate citizenship through careful management of Environmental, Social and Governance (“ESG”) practices. We believe that forward-looking analysis of this combination of quality attributes, ESG factors and idiosyncratic characteristics is key to identifying the “Transition Winners” of the new economy. Markets appear to be at an inflection point; repricing the balance of growth vs. inflation, as data begins to show signs that central bank tightening is creeping into economic activity and recession risk is rising. We believe the path forward will be highly dependent on central bank policy and inflationary pressures easing toward the Fed’s 4.3% target.

Global Thematic Equity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022. The total return for the USD I Accumulating Class was -15.04%. Over the same period, the benchmark index, the MSCI World Index (Total Return, Net of Tax, USD) (“the Index”), returned -20.51%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Marked by bouts of volatility and pundits on high alert, a period of “normalisation” is now well underway. Over the past six months, the world has been grappling with the vestiges of COVID-19: supply chain constraints, tight labor markets, inflation and now rising rates. Add to the mix the war in Ukraine. Each of these weights on global growth are very real and have had a significant impact on economies and asset prices.

However, we believe that there are now tangible positives on the horizon. Headline inflation prints over the past nine months have been disturbing, but price increases across several important inputs and categories have recently begun to reverse. With most economies now co-existing with COVID-19 and China gradually re-opening, supply chains have begun to normalise. Continued easing in supply chains will positively effect lead times and pricing, further dampening inflation. While central banks around the world are now turning the page on the very low interest rate policies used to support economies through COVID-19, we believe it is healthy for global markets to return to a more normal rate environment. If one is disciplined about valuations and funding requirements, and uses a through-cycle framework, we believe the impact should not be too severe.

In our opinion, the Ukrainian turmoil remains the greatest wildcard with the broadest set of possible outcomes. Economically speaking, our greatest concern is for our allies in Europe as the potential for gas shortages this winter is meaningful. However, entirely within the control of mankind, we are hopeful the suffering will soon end and those displaced can return home. In the meantime, we believe it is forcing nations to reaffirm alliances and rethink long-term sourcing arrangements, likely strengthening a number of countries in the years to come.

It is in periods of uncertainty such as this that we are reminded why we invest the way we do: guided by the three key tenants of our highly disciplined process. Taken together, they have helped us, and our clients, navigate through many unique and volatile market and economic cycles for over 30 years. We strongly believe they will continue to lead us going forward.

Businesses that are uniquely positioned to benefit from powerful, global secular shifts, that are well-funded, and guided by proven leaders, are best prepared to navigate through this uncertain environment. We seek to identify these businesses, engage with their leaders, and invest at reasonable valuations, each of which is fundamental to our conviction and critical to remaining patient: particularly important in volatile markets and key to successful investing. Once again, we believe the patient and disciplined investor will be rewarded.

Turning to the portfolio, in the past few months, our valuation discipline has led us to further increase our ownership of Expedia (Evolving Global Consumer), Pets at Home (Humanization of Pets), and Alibaba (Evolving Global Consumer). We funded these investments primarily by reducing exposures to recent outperformers including: Amdocs (Personalization of Media), Element Fleet Management (Energy Efficiency), Vistra Corp. (Energy Infrastructure), Allegheny Technologies (Energy Efficiency), and Aon (Health & Wellbeing).

Two of our top contributors to year-to-date performance include:

- I. Allegheny Technologies (Energy Efficiency), a leading manufacturer of specialty metal parts mostly for the aerospace industry which is benefitting from a post covid recovery in travel, as well as increased defense spending across the globe following rising geopolitical risks.
- II. Amdocs (Personalization of Media), an Israeli software provider to global media and telecom companies which continues to benefit from spending on 5G monetization and network automatization, recently reporting record customer backlog that grew almost 10%.

Meanwhile, two of our top detractors from year-to-date performance include:

- I. Expedia (Evolving Global Consumer), an online travel agency that is executing a significant transformation, emerging stronger as travel continues to normalise in the coming quarter, but whose stock price seems pressured by forced selling from underperforming hedge funds and other investment managers that are facing significant redemptions and/or fund closures.
- II. Modivcare (Health & Wellbeing), a very profitable tech-enabled provider of supportive care services (non-emergency transportation, remote monitoring, and meal delivery services) to 30+ million people across the US and a leader in the emerging home-care space.

As always, we appreciate your ongoing trust and commitment and we will work to continue to earn it.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

High Yield Bond – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -14.62%. Over the same period, the ICE BofA U.S. High Yield Constrained Index (USD Total Return) (the “Index”) returned -14.03%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The high yield market finished the first six months of 2022 with negative returns driven by Russia’s invasion of Ukraine, markets calibrating how far the US Federal Reserve Bank (the “Fed”)—and other central banks—need to go on rates to fight persistent inflation, slowing real economic activity and mixed earnings reports so far in 2022. That said, default rates remain well below average and just above all-time lows given that balance sheets are generally in good shape. US Treasury yields moved sharply higher during the reporting period as inflation hit a four-decade high, the Fed turned more hawkish, and the tragic war in Ukraine triggered numerous supply shortages and fuelled spikes in commodity prices. Meanwhile, US consumer spending and retail sales were generally resilient backed by strong job and wage growth.

Over the reporting period, the ICE BofA US High Yield Constrained Index finished the month with a return of -14.03%. Returns across credit ratings saw the largest drawdowns in the lower rated and distressed credit tiers as the BB, B, CCC & lower rated categories of the ICE BofA US High Yield Index returned -13.53%, -13.79%, and -17.12%, respectively. Over the first half of the year, the ICE BofA US High Yield Non-Distressed Index outperformed the overall index, returning -13.81%, while the ICE BofA US High Yield Distressed Index returned -23.95%, underperforming the ICE BofA US High Yield Constrained Index by -9.92%.

Year-to-date gross high yield issuance totaled \$71.0 billion (\$36.7 billion ex-refinancing) which is down from \$301.3 billion gross (\$102.3 billion ex-refinancing) over the same period last year. Year to date, non-USD high yield new issue volume was USD-equivalent \$19.6 billion, which is down 80% compared to the same period a year ago. High yield funds reported a sixth consecutive outflow of -\$7.4 billion in June following May’s -\$1.8 billion and April’s -\$6.1 billion of outflows.

The US high yield default rate in June increased 33 basis points from May and was just 53 basis points above the all-time low reached in April. In June, the par weighted last-twelve-month US high yield default rate was 0.76%. While the default rate has increased off the lows, we anticipate defaults to remain relatively low based on our bottom-up assessment of issuers and driven by the higher-quality ratings mix in US high yield (over 52% of issuers with credit ratings of BB), less aggressive new issuance and fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles. For context, the long-term average default rate is 3.1% (based on annual default rates back to 1980 according to JP Morgan).

The Portfolio underperformed its benchmark Index over the reporting period. During the first half of the year, positioning in Diversified Financial Services, Healthcare and Gas Distribution were the most beneficial to performance whilst positioning within Real Estate & Homebuilders, Media-Cable and Energy were the largest detractors. From a ratings perspective, positioning within Not Rated and BBB & above were the most beneficial to performance whilst positioning within CCC and below rated issuers detracted the most.

We believe current valuations are offering investors an attractive opportunity, especially given our below average default outlook. The tightening of financial conditions and concerns over inflation continue to create incremental volatility, but as real growth slows back below trend, this will help to alleviate the inflationary pressures. Our analysts continue to be keenly focused on the outlook for issuer margins given rising input costs. Mitigating this, however, are healthy consumer and business balance sheets, growing nominal wages and solid job growth. This should provide support for issuer fundamentals. While supply chain discontinuities are moderating as a result of slower demand, we remain focused on how any disruptions might impact issuers. Even with the heightened uncertainty, commodity price swings and central bank tightening, which is resulting in short-term volatility, we believe our bottom-up, fundamental credit research focused on security selection while seeking to avoid credit deterioration and putting only our “best ideas” into portfolios, position us well to take advantage of the increased volatility.

InnovAsia 5G – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -37.53%. Over the same period, the MSCI All-Country World Index (Total Return, Net of Tax, USD) (the “Index”) returned -20.18% (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Global equity markets were volatile during the period as monetary and fiscal stimulus waned, marked by rate hikes at many central banks, and weak market sentiment due to recession concerns and geopolitical conflict. This led to widespread de-risking and market rotations away from growth equity.

Against this challenging macro backdrop, the Portfolio underperformed the Index over the reporting period. By sector, overweight to Information Technology and Communication Services detracted. In particular, portfolio exposure to high growth areas such as internet, mobile gaming, and semiconductors underperformed, as they were challenged by growth normalisation and macro weakness. Encouragingly, portfolio exposure to secular growth areas in China such as industrial automation and renewables contributed to performance as the regulatory environment in China improved and the economy started re-opening. Digital transformation leaders benefiting from strong structural demand for their innovative solutions also outperformed.

We anticipate global equity market volatility to remain elevated. As such, we have been avoiding growth traps and placing emphasis on growth at a reasonable price. We reduced exposure to high growth internet and software business models, companies impacted by weaker consumer demand, and those with limited catalysts in the near-term. Instead, we added to areas with positive secular tailwinds (electrification, renewables, digitalisation), defensive growth (IT services), and solid earnings power (advanced semiconductors). In our view, focusing on the most innovative Asian small giants with competitive advantages and strategic partnerships will drive return over the long term.

Asia is a vibrant region with increasingly digital economies and leading in early-stage innovative 5G applications. As market volatility and macro challenges persist, we stress on the importance of being nimble and focus on building exposure in high quality companies. We believe Asia’s innovative small giants present attractive investment opportunities across industries and geographies, and we are constructive on the growth opportunity especially within advanced semiconductors enabling industrial automation & electrification, accelerating 5G and data center capex, and digital lifestyle proliferation in Asia.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Japan Equity Engagement – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the JPY I Accumulating Class was -13.13%. Over the same period, the MSCI Japan Small Cap Net Index’s (Total Return, JPY) (“the Index”) returned -2.91%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect reinvestment of income dividends and other distributions, if any).

During the period, Japanese small caps witnessed a challenging market environment as risk appetite receded as global central banks tightened monetary policies to reign in accelerating inflation brought about by higher input costs. Investor sentiment was further dampened by geopolitical risks such as the Ukraine/Russia conflict as well as lingering effects of COVID-19 in the form of supply chain disruptions and lockdowns in key markets such as China. Another key issue unique to Japan was the weakening Japanese Yen (“JPY”), which has depreciated across major currencies and notably the US Dollar (“USD”) where the JPY has lost 16% of its value year-to-date and touching multi-decade lows in just the April-June period. We attribute this trend to the widening rate differentials between Japan and major developed markets as the Bank of Japan continues to maintain its loose monetary policy while other central banks have either started to or have announced their intention to hike interest rates in light of rising inflation expectations.

During the reporting period, the Portfolio underperformed the benchmark due to the stock selection within sectors like Industrials, Health Care, and Materials, where our core holdings faced indiscriminate selling in the early part of the reporting period as global investors rotated out of quality/growth to value companies. In terms of sector allocation, our traditional overweight position in Information Technology as well as not holding Consumer Staples detracted from performance.

In terms of the outlook, despite the volatility surrounding the JPY, we believe there are a number of key events in the near- to mid-term that could help to support Japanese equities. In July, Japan will hold general elections in the upper house of parliament. Based on early polls, the ruling coalition led by the Liberal Democratic Party may expand their dominance in the upper house, which would give Prime Minister Fumio Kishida a strong mandate to lead the country without interruption for the next three years as Japan has no elections scheduled during this period. In our view, this window of political stability will be invaluable to undertake much needed economic growth and structural reforms. In addition, a topic that we believe will attract more attention over the coming months is Japan’s much awaited reopening of its borders to foreign businesses and tourists, which we view could be a strong stimulus to the economy. In our view, the combination of these economic support measures would be beneficial for Japanese small to mid-size companies that are relatively more exposed to domestic demand and would be able to help counter headwinds from currency volatility and rising inflationary pressures.

Macro Opportunities FX – Investment Manager’s Report

For the six-month reporting ended 30 June 2022, the total return for the USD I Accumulating Class was -2.01%. Over the same period, the ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR) (the “Index”) returned -0.53%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

During the period, the best performing major currencies were the US dollar and Canadian dollar. The worst performing major currencies were the Japanese yen and the Swedish krona. As compared to the Index, underweight the Swiss franc and underweight the Russian ruble were the best performing positions whilst overweight the Japanese yen and Swedish krona were detractors from performance.

Much of the first half of 2022 was dominated by increasing inflationary pressures, Russia’s invasion of Ukraine and weakening economic data. This combination led to a higher yields, lower equities and rising energy prices. Central banks began to raise policy rates consistently after arguing that inflationary pressures would be ‘transitory’ for much of 2021. European currencies were weak for the period due to their proximity to the war in Ukraine, lagging interest rate hikes and a deteriorating trade balance as a result of sharply higher energy prices. The Japanese yen continued to depreciate due to the Bank of Japan’s yield curve control and, as with Europe, deteriorating trade balance. The US dollar and commodity currencies were the best performing group of currencies.

Looking ahead into the second half of 2022, much will depend on whether or not economic activity deteriorates enough to push major economies into recession and how policy makers would respond. The strategy begins the second half of the year with overweight in the Swedish krona and Norwegian krone and underweight in the US dollar and Swiss franc.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Multi-Asset Income – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -12.62% (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include reinvestment of income dividends and other distributions, if any).

The first half of 2022 was extremely challenging for most assets, with negative returns across both bond and equity markets. Amidst already delicate underlying inflation and growth dynamics, Russia’s invasion of Ukraine in February sent shockwaves through markets. Inflation readings soared, with the US Consumer Price Index increasing 8.6% in May from the same month a year ago, as supply-side issues from the economic restart following the COVID-19 pandemic impacts pushed prices higher. Russia’s importance as a commodity exporter exasperated this further as rising energy and commodity prices added to inflationary pressure. In response, Central banks moved markedly more hawkish both in tone and action, and accelerated financial tightening. The increase in expectations for the path of interest rates served to push yields much higher and contributed to the decline in equity valuations. The US 10 Year Treasury rate ended June at 3%. Resultant concerns over the growth outlook and the possibility of a policy misstep were another headwind to markets and as recession fears crept in we saw credit spreads widen, particularly in high yield. Global bond returns, as measured by the Bloomberg Global Aggregate were -14.6% over the period. The MSCI World Index fell 19.7% over the reporting period, with Growth underperforming Value as we saw a swift and severe revaluation of tech and high growth stocks. Energy was the only positively performing equity sector, and Commodities were one of few asset classes delivering positive performance over the year-to-date.

The portfolio’s allocations to both equities and fixed income posted negative performance over H1 2022, with uncorrelated strategies marginally negative. Within equities, all of the strategies bar energy infrastructure stocks contributed negatively, with Real Estate securities having the largest negative impact as REITs underperformed following strong performance in 2021. Within fixed income, preferred securities and European high yield credit were the largest detractors, though all strategies fell. Uncorrelated strategies performance was overall detractive over the period, as the negative return from the options strategy outweighed positive contributions from fundamental tactical asset allocation, the strategic portfolio adjustment used to trim the portfolio’s duration and the equity beta hedge. The currency strategy was broadly flat.

Looking ahead to the coming 12 months, markets appear to be at an inflection point; repricing the balance of growth vs. inflation, as data begins to show signs that central bank tightening is creeping into economic activity and recession risk is rising. We believe the path forward will be highly dependent on central bank policy and inflationary pressures easing toward the US Federal Reserve 4.3% target. Oil remains a key factor in achieving a decline in pricing pressures and the outlook remains challenging given structural supply blockages and a decade of under-investment. We are cautious about the recent decline in energy prices and believe oil and other commodities may have further to climb. While equity markets have had considerable valuation resets this year, we remain defensive and favor low beta and income-producing stocks as downward revisions in earnings could further pressure markets. Within fixed income, we believe investment-grade government and corporate bonds offer relatively attractive levels of income, as well as the potential for moderate capital appreciation and defensive diversification in the event of an economic slowdown. Given the macro backdrop, we continue to emphasize the importance of income as a component of total return, favor low interest-rate sensitive assets and real assets alongside continued need for uncorrelated diversifiers to dampen market volatility. Further, in a slowing growth environment, ‘intrinsic value’, will become a central theme.

Due to the market correction over the reporting period, yields on the strategies within the multi-asset income fund are at the highest level in over a decade. As ever, we believe that a multi-dimensional approach to yield is prudent and overall portfolio performance in H1 2022 was bolstered by expanded income sources such as energy infrastructure alongside uncorrelated diversifiers. We continue to seek specialist income sources that offer an attractive risk/return payoff. Our multi-asset approach avoids concentration of portfolio risk in equity, duration or spread risk and attempts to diversify across asset classes to achieve a high and sustainable income level in a risk managed framework. We are closely monitoring economic growth and the implications of policy tightening relative to market-implied pricing and actively managing the portfolio accordingly.

Next Generation Mobility – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -28.45%. Over the same period, the MSCI All-Country World Index (ACWI) (Total Return, net of tax, USD) (the “Index”) returned -20.18%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The Fund underperformed the Index by 827 basis points over the reporting period. Stock selection in the Communication Services sector was the most positive contributor to relative performance while exposure to the Information Technology sector was the biggest detractor. To capture the global nature of the portfolio, the scope of the index 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, outperformed during the first half of 2022, negatively impacting relative portfolio performance during the period. Among the portfolio’s holdings, the biggest positive performance contributors during the reporting period were T-Mobile, Baidu, and StarPower Semiconductor. Conversely, the biggest single stock detractors were ANSYS, Trimble, and General Motors.

Softening economic activity, elevated inflation, and less accommodative global monetary policy weighed on equity market returns during the first half of 2022. The outlook for global economic growth weakened as the year progressed due to the pace and breadth of monetary policy tightening, restrictions imposed by the Chinese government following an increase in COVID-19 cases, and the war between Russia and Ukraine. Reflecting the less sanguine economic growth outlook, commodity prices and bond yields came under pressure late in the first half after having increased for most of the year. In totality, this backdrop negatively impacted higher multiple stocks such as those in the Information Technology sector while relatively more cautious investor positioning supported defensive sectors such as Consumer Staples, Utilities and Healthcare on a relative basis.

Despite a fluid macroeconomic picture, we continue to observe encouraging thematic developments across the key pillars which comprise Next Generation Mobility.

On the electrification front, policies remain supportive of electric vehicle (“EV”) adoption. Recently the US Environmental Protection Agency (“EPA”) reinstated California’s ability to set its own emissions rules, which we believe will also have implications for other US states. Additionally, the US National Highway Traffic Safety Administration (“NHTSA”) announced more stringent vehicle emissions standards, calling for a notable increase in fuel efficiency in 2024-2026. This follows a similar decision by the EPA, which finalized a rule on vehicle greenhouse gas emissions late last year for 2023-26 model years. Collectively, the targets established by NHTSA and the EPA should accelerate vehicle electrification plans and boost EV uptake. Supporting the EV transition, the US is also increasing its focus on the supply chain as evidenced by President Biden’s plan to invoke the Defense Production Act for battery materials. This could have meaningful implications for the supply of critical materials, the cost of EV production, and ultimately the pace of EV adoption in the US.

In the autonomous vehicle (“AV”) realm, GM’s Cruise Automation officially started up a commercial, fully autonomous robotaxi service in San Francisco, California, making it only one of two such services in the US. Cruise is operating commercially in a dense urban environment, underscoring the meaningful advancement in software capability in recent years. Relatedly, Waymo recently removed the safety driver from its robotaxis in downtown Phoenix as the company continues to expand its operating domain. Meanwhile, policy remains supportive as the US eliminated the human controls requirement for AVs, signaling federal guidelines will no longer assume that future vehicles will be operated by humans. Separately, Mercedes launched its Level 3 AV system, DRIVE PILOT, in Germany. DRIVE PILOT is one of the earliest Level 3 systems available after Honda’s Legend launched in Japan in 2021.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Next Generation Space Economy – Investment Manager’s Report

Since its inception on 10 May 2022 through the reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -1.70%. Over the same period, the benchmark, the MSCI All Country World Index (Total Return, Net of Tax, USD) (the “Index”) returned -4.09%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

During the reporting period, as well as more broadly during the first half of the calendar year, we have seen economic volatility due to rising energy prices and inflation, continued supply chain impacts exacerbated by COVID shutdowns, and geopolitical uncertainty headlined by the Russia/Ukraine conflict. As we enter the second half of the year, these conditions may not abate easily or quickly, and we anticipate seeing continued volatility in markets as investors and central banks contemplate the trade-off between rising rates to combat inflation, recession concerns and potential consequences of the Eastern Europe conflict.

The Portfolio outperformed its benchmark over the reporting period primarily attributable to our out-of-benchmark stock selection within Information Technology as well as our exposure to key cybersecurity beneficiaries. The portfolio also saw a boost from the global imaging company Planet Labs after they were awarded with a multi-year Electro-Optical Commercial Imagery contract from the US government.

While we do anticipate continued volatility in the market given the reasons listed above, we believe we are at the inflection point as it relates to the Space Economy (i.e. companies which we believe are poised to benefit from the improving and cheaper access to and growing demand from space and the widening range of applications through which access to space is harnessed). With launch costs decreasing more than ten-fold, advancements in satellite technologies and increased commercial investment, space is becoming more accessible and further integrated within our everyday lives. We believe that as capabilities in space continue to improve, this will drive more commercial demand, which will allow for additional revenue streams that will further drive continued innovation and even the emergence of entirely new businesses and business models.

During the first half of the calendar year, we saw multiple terrestrial mobile networks sign agreements with satellite providers, and cloud operators such as Amazon and Microsoft announce deals to leverage, analyze and process data coming off satellites. Additionally, we saw one of the largest satellites imaging contracts signed by the US government with commercial operators. Finally, the hacking of a VSAT communications satellite in the Ukraine highlighted the growing importance of cyber security in space. These headlines support growth opportunities despite the lingering macro concerns. Heading into the second half of 2022, while we anticipate seeing continued opportunities to leverage space-based business models, we believe an exciting catalyst for the theme will be the launch of the Artemis 1 mission. This is the first step in returning humans to the moon; and importantly, while led by the US, it represents a collaborative global effort supported by multiple countries.

Short Duration Emerging Market Debt – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class shares was -9.14%. Over the same period, the ICE BofA 3-Month US Treasury Bill Index (Total Return, USD) (the “Index”) returned 0.14%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) hard currency bonds faced significant pressure in the first half of the year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks towards the end of the period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodities markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and WTI showing increases of 47.6% and 40.6% respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. Against this backdrop, EM hard currency sovereign spreads widened substantially, particularly across high yield rated issuers.

The Fund posted a negative total return over the reporting period and underperformed the Index, driven by both a surge in short-end US Treasury yields, as well as by the sharp rise in EM spreads. Exposures in Russia and Ukraine were among the main detractors from spread returns as bond prices fell sharply following Russia’s attack on Ukraine. Elsewhere, corporate holdings in the China property sector detracted, as well as holdings in the Macau gaming companies which suffered from a drop in visitors amid China’s zero-covid policy. On the sovereign side, holdings in Sri Lanka detracted as the country defaulted on its external liabilities in the face of food and fuel shortages, while positions in other high yield sovereigns including Egypt, Ghana and Ivory Coast also detracted. Meanwhile holdings in Turkey were the main positive contributor over the period, followed by positions in Malaysia and Oman.

EM economies continue to face significant risks from Russia’s attack on Ukraine, as well as from slowing global growth on the back of higher interest rates and weakening consumer sentiment. Tailwinds for commodity exporters in EM are starting to fade as well, as rising recession risks put a brake on the recent commodity price rally. In this environment, the entire EM complex remains exposed to a continued downturn in global risk sentiment in the near term. Mitigating these risks, EM central banks already been proactively raising rates, creating buffers for some time ahead. And while rising US rates have been a major headwind for hard currency bond returns over the past year, we believe that this factor should pose a more limited downside risk going forward given the significant amount of US Federal Reserve hikes that are by now priced in.

As for EM corporates, the overall default rate in the high yield segment is expected to rise well into double digits this year due to high risk of non-payment by Russian and Ukrainian issuers, and due to the elevated defaults in the China property sector. Excluding those specific areas however, we anticipate the EM corporate high yield default rate to be relatively contained at 2.5% in 2022, as EM corporates have entered this downturn with robust balance sheets on average. As for valuations, we see EM hard currency bond spreads as attractive on an absolute basis.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Short Duration High Yield Bond – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -8.01%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The high yield market finished the reporting period with negative returns driven by Russia’s invasion of Ukraine, markets calibrating how far the US Federal Reserve (“the Fed”), and other central banks, need to go on rates to fight persistent inflation, slowing real economic activity and mixed earnings reports so far this reporting period. That said, default rates remain well below average and just above all-time lows given that balance sheets are generally in good shape. US Treasury yields moved higher during the reporting period as inflation hit a four-decade high, the Fed turned more hawkish, and the tragic war in Ukraine triggered numerous supply shortages and fuelled spikes in commodity prices. Meanwhile, US consumer spending and retail sales were generally resilient backed by strong job and wage growth.

During the reporting period, the ICE BofA 0 - 5 Year BB-B US High Yield Constrained Index returned -8.62% year to date. The shorter duration and higher credit rating tiers saw lesser drawdowns than full market high yield and lower rated credits but were not immune from the general macro volatility. Full market high yield as measured by the ICE BofA US High Yield Constrained Index finished the period with a return of -14.03%. During the same period, the ICE BofA US High Yield Non-Distressed Index outperformed the overall index, returning -13.81%, while the ICE BofA US High Yield Distressed Index returned -23.95%, underperforming the ICE BofA US High Yield Constrained Index by -9.92%.

Year-to-date gross high yield issuance totaled \$71.0 billion (\$36.7 billion ex-refinancing) which is down from \$301.3 billion gross (\$102.3 billion ex-refinancing) over the same period last year. Year to date, non-USD high yield new issue volume was USD-equivalent \$19.6 billion, which is down 80% compared to the same period a year ago. High yield funds reported a sixth consecutive outflow of -\$7.4 billion in June following May’s -\$1.8 billion and April’s -\$6.1 billion of outflows.

The US high yield default rate in June increased 33 basis points from May and was just 53 basis points above the all-time low reached in April. In June, the par weighted Last Twelve Months US high yield default rate was 0.76%. While the default rate has increased off the lows, we anticipate defaults to remain relatively low based on our bottom-up assessment of issuers and driven by the higher-quality ratings mix in US high yield (over 52% of issuers with credit ratings of BB), less aggressive new issuance and fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles. For context, the long-term average default rate is 3.1% (based on annual default rates back to 1980 according to JP Morgan).

During the reporting period, positioning in Insurance, Media-Diversified and Gaming were the most beneficial to performance whilst positioning within Support-Services, Diversified Financial Services and Healthcare were the largest detractors. From a ratings perspective, the Portfolio’s positioning within Not Rated was the most beneficial to performance whilst positioning within B rated issuers detracted the most.

We believe current valuations are offering investors an attractive opportunity, especially given our below average default outlook. The tightening of financial conditions and concerns over inflation continue to create incremental volatility, but as real growth slows back below trend, this will help to alleviate the inflationary pressures. Our analysts continue to be keenly focused on the outlook for issuer margins given rising input costs. Mitigating this, however, are healthy consumer and business balance sheets, growing nominal wages and solid job growth. This should provide support for issuer fundamentals. While supply chain discontinuities are moderating as a result of slower demand, we remain focused on how any disruptions might impact issuers. Even with the heightened uncertainty, commodity price swings and central bank tightening, which is resulting in short-term volatility, we believe our bottom-up, fundamental credit research focused on security selection while seeking to avoid credit deterioration and putting only our “best ideas” into portfolios, position us well to take advantage of the increased volatility.

Strategic Income – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -11.34%. Over the same period, the benchmark index, the Bloomberg US Aggregate Bond Index (Total Return, USD) (the “Index”), returned -10.35%. (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).

Fixed income markets were challenged over the period as persistently elevated inflation, more aggressive central bank tightening and increasing likelihood of a meaningful growth slowdown drove a material rise in interest rates and widening of credit spreads. US Treasury yields rose across the curve, with the 2-year up +222 bps to 2.95%, the 10-year up +150 bps to 3.01% and the 30-year up +128 bps to 3.18%. Intermediate yields across the remaining G4 countries were also higher, with the UK 10-year up +126 bps, the German 10-year up +152 bps, and the Japanese 10-year up +16 bps. US investment grade credit¹ (+56 bps) and non-investment grade credit² (+286 bps) widened substantially during the period.

During the reporting period, the portfolio's duration underweight was the largest contributor to relative performance, followed by underweight exposure to US investment grade (“IG”) credit and agency MBS. These positives were offset by the Portfolio’s non-investment grade and emerging markets exposures. Specifically, allocations to US high yield, financial hybrids, hard currency emerging markets debt and European high yield were key detractors. Exposure to securitized credit, bank loans and municipal bonds detracted but to a lesser degree.

In the wake of more aggressive central bank positioning, we believe that fixed income assets are likely to continue experiencing a “two-way” market in coming months, with improved valuations drawing investors to targeted opportunities, but the weight of higher short-term rates and the threat of inflation contributing to volatility.

Based on monetary trends and the early reaction in the economy, we anticipate a slowing growth environment in the US, with rising recession risk that depends on the extent of frontloaded US Federal Reserve interest rate hikes. In Europe, growth is more uncertain given crosscurrents of fiscal support and slowing growth from rate increases, monetary tapering and elevated commodity prices. US inflation has likely peaked, but will stay higher than many would have expected only a few months ago, while European inflation may prove more stubborn.

Emerging markets remain a mixed proposition overall, with valuations and earlier monetary tightening by some central banks providing current support, along with likely commodity strength supporting commodity-sensitive countries and companies. On the other hand, monetary shifts in developed markets and slowing growth could prove challenging.

Although there is risk to the upside, we believe that inflation will ease from peak levels but remain elevated above targets until next year. In this environment we are seeing opportunities across credit sectors. We anticipate continued macro volatility will keep spreads two-way, while positive underlying fundamentals across a range of sectors should provide support.

1. Investment Grade: Bloomberg US Credit Index
2. Non-Investment Grade: Bloomberg US High Yield Corporate Index

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Sustainable Asia High Yield – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -20.40%. Over the same period, the JPMorgan ESG Asia Credit High Yield Index (Total Return, USD) (the “Index” or “JESG JACI”) returned -20.47%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Performance of the Index for the first half of 2022 was weak due to several defaults in the Chinese Real Estate market and overall general weakness in global markets as concerns about aggressive rate hikes continued to dominate. Chinese Real Estate continued to perform poorly as property sales were very weak due to the China’s zero-covid policy as lockdowns were imposed, even as new easing measures to the sector were rolled out. The Consumer sector in Macau also performed poorly as COVID-19 lockdowns in China dimmed prospects of a recovery this year. Financial markets saw significant pressure in the first half of 2022 with continued acceleration of inflation which led to a significant repricing of central bank policy going forward, and its potential impact as concerns of recession risks toward the end of the period have risen. Russia’s invasion of Ukraine made these dynamics worse, as the importance of both countries in global trade and commodities markets raised further concerns about inflation. Oil prices were up with Brent and WTI showing increases of 47.6% and 40.6%, respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. As most of Asia’s economies are net importers of commodities, these developments dampened nascent expectations of a growth recovery.

Our positioning in China outperformed the Index primarily from security selection given our underweight in Chinese Real Estate credits that continued to remain under stress. Our overweight in the Technology, Media, and Telecommunications (“TMT”) and Utilities sectors outperformed as these sectors were relatively more defensive in the selloff. Our overweight positions in Metals & Mining outperformed as strong commodity prices and prudent financial management lead to ratings upgrades. Our underweight positions in the Philippines and Singapore detracted from performance as these lower market beta countries held up better in the market selloff.

Going forward, our outlook on Asian High Yield bonds remains cautious as our default forecast for Asia High Yield remains elevated at 17%. We anticipate stresses which are concentrated in Chinese Real Estate to remain until property sales recover, or the government takes definitive action in supporting the sector. Asian economies continue to face significant risks from spillover effects of Russia’s attack on Ukraine, the zero-covid policy in China, as well as slowing global growth on the back of higher interest rates and weakening consumer sentiment. Amid the recent negative sentiment toward the asset class, some silver linings are starting to appear. Chinese policy makers are providing more fiscal support to the economy through infrastructure projects, though not yet sufficient to drive a strong cyclical uptick. The People’s Bank of China (“PBoC”) has also been pushing banks to increase developer credit and mortgages to restore some confidence in the sector. Expectations that rate hiking cycles are now to a large extent priced into curves across major markets. We believe the broader trend in Asian sovereign macroeconomic fundamentals should continue to improve in the second half of the year. The recovery in domestic activity as COVID-19 restrictions are eased should support growth in the next few quarters and offset anticipated slowdown in external demand. Household spending is likely to stay firm on pent-up demand and tight labor markets. Investment activity is also picking up, supported by recovering domestic economies and robust Foreign Direct Investment (“FDI”).

Our average portfolio rating remains higher than the Index and liquidity of the portfolio is high as we anticipate volatility to continue. We have turned overweight the Real Estate sector as valuations are pricing in risks, but with sales remaining weak, we are positioning mainly in the higher quality credits namely investment grade. We continue to remain overweight on India high yield bonds, where we like the Metals and Mining sector as they have taken advantage of high commodity prices to improve their balance sheet. We also like the Renewables sector on strong ESG profiles and improving credit fundamentals. We are overweight the TMT sector as we anticipate fundamentals to remain strong as we believe demand for their services will remain resilient even with an uncertain macro backdrop. In the frontier sovereign space, we continue to be cautious on Pakistan given the volatile political situation which saw the resignation of the prime minister as well as the delay of the country’s International Monetary Fund program. We find Sri Lanka attractive as recovery values expected from a restructuring are higher than the current level.

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

Since its inception on 19 January 2022 through the reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -17.70%. Over the same period, the benchmark index, the JPMorgan ESG EMBI Global Diversified Index (Total Return, USD) (the “Index”), returned -18.34%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Emerging market (“EM”) hard currency bonds faced significant pressure in the first half of the calendar year as the continued acceleration of inflation led to a significant repricing of central bank policy, leaving way to worries about higher recession risks towards the end of the reporting period. Russia’s invasion of Ukraine made these dynamics worse, as the role of both countries in global trade and commodity markets led to higher inflation and recession risks all at once. Oil prices were up with Brent and WTI showing increases of 47.6% and 40.6%, respectively, while wheat futures rose by 15% (from a peak of 66% in mid-May) on the back of supply challenges. US inflation rose to a 40-year high of 8.5% in March and euro area inflation to 8.1% in May, the highest since the formation of the single currency. In March, the US Federal Reserve Board increased its policy rate for the first time since the pandemic while the European Central Bank signaled it will start hiking rates in the third quarter. US Treasury 10-year yields jumped to 3.01% at the end of June from 1.51% at the end of December and EM ESG benchmark spreads widened to 466 basis points (“bps”) from 318bps, with some volatility around Russia’s exclusion from the benchmark in March.

Ukraine was the worst performer with a -67.82% return as the invasion of that country resulted in massive challenges with the UN Refugee Agency estimating more than 6.5 million people fleeing their homes and economic activity coming to a stop in many parts of the country, even as it maintained its sovereignty and continues to fight the occupation. Sri Lanka followed with a -42.75% return as the country defaulted on its external liabilities in the face of food and fuel shortages, and the potential loss of tourism revenues as a result of the Russia-Ukraine crisis. The best performer was Barbados with a -0.67% return, a single bond issuer that has little correlation to global market developments.

For the Portfolio, country allocation drove portfolio outperformance versus the Index while security selection also contributed and top down positioning detracted. In country selection, our absence from Russia and overweight allocation to Costa Rica contributed the most. Costa Rica was a top performer and in line with the Portfolio’s environmental goals of climate adaptation and GHG emission reduction and the country’s credit risks have been mitigated with International Monetary Fund support. The biggest detractors were our absence from Saudi Arabia and Qatar, which were excluded from the portfolio due to human rights and GHG emission screening, respectively. The countries performed well as oil producing investment grade sovereigns given the market context. In instrument selection, our curve positioning in Ukraine contributed the most while corporate positions in China (whose sovereign and quasi-sovereign bonds are excluded due to human rights screening) detracted.

EM economies continue to face significant risks from Russia’s attack on Ukraine, the zero-covid policy in China, and tighter financial conditions globally. Amid the recent negative sentiment toward the asset class, some silver linings are starting to appear, such as the recent reopening and stronger stimulus in China which we believe should drive a cyclical uptick from low levels, and expectations that rate hiking cycles are now to a large extent priced into curves across major markets.

We anticipate market technicals as negative in the near-term due to continued outflows and negative spread momentum. We believe the valuation for EM hard currency bonds to be attractive in absolute terms and in the fair value range relative to developed markets. We also continue to believe in the main opportunities that are in high yield markets with medium-term reform and income convergence prospects.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Systematic Global Sustainable Value – Investment Manager’s Report

For the 6 months ended 30 June 2022, the total return for the USD I Accumulating Class was -16.68%. Over the same period, the MSCI All-Country World Index (ACWI) (Total Return, Net of Tax, USD) and the MSCI ACWI (All Country World Index) Value (Total Return, Net of Tax, USD) returned -20.18% and -12.34%, respectively. (Performance for all share classes is provided in Appendix II. Performance data quoted represents past performance and does 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).

Global equity markets ended the first half of 2022 down significantly while markets experienced continued heightened volatility fuelled by the COVID-19 response, the Russian invasion of Ukraine, and recession fears. The Fed Chair, Jerome Powell, hiked rates three times this year, an increase totaling 1.5%, in an attempt to curb inflation and signalled there will be further hikes until headline CPI comes back down to a target of 2%. In the first six months of 2022, global economic growth has slowed overall as manufacturing PMIs have decelerated in most countries with North America and Europe slowing after steady levels earlier in the year. The US unemployment rate has remained tight for the last 4 months, while China’s aggressive COVID response has seen a slowdown across their manufacturing and jobs data. And the Fed’s aggressive rate hikes this year drove the 10-year US Treasury yields from 1.5% at the start of the year to a peak of 3.5%, ending the first half at 3.0%. Looking ahead to the remainder of 2022, we expect an economic slowdown. We also believe that the H1 rate hikes will curb demand and slow the US economy to have the intended effect of curbing inflation below 5% by the end of the year.

For the 6 months ending 30 June 2022, the portfolio’s Value tilt continued to be a benefit as this volatile environment has generally been supportive of Value, outperforming the broad market MSCI ACWI benchmark. Our outperformance versus the broad market MSCI ACWI index was mainly driven by security selection in the U.S. and Japan, while UK and Asia/Pacific ex Japan detracted. Security selection in Communication Services and Health Care sectors drove the portfolio’s outperformance, while Financials and Real Estate lagged relative to the broad market MSCI ACWI benchmark. From a factor perspective, Value, Volatility, and Quality equity factors drove outperformance while Liquidity and Size dragged. Compared to the MSCI ACWI Value benchmark, regional security selection in Japan contributed positively to performance, whereas US and Europe ex. UK drove underperformance. Security selection in Consumer Discretionary and Industrials sectors drove the portfolio’s underperformance, while Consumer Staples contributed positively. Relative to the MSCI ACWI Value, Volatility, Value, and Liquidity equity factors drove underperformance.

Ultra Short Term Euro Bond – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the EUR I Accumulating Class was -6.24%. Over the same period, the ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR) Index returned -0.53%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The bond market has experienced one of the weakest periods ever, as both rates and spreads widened at the same time. What usually happens in a market crisis, the so-called flight-to-quality, did not take place this time around. During the reporting period, the market was characterised both by sellers of rates and spreads, which put an enormous pressure on bond valuations.

This market crisis was prompted by increasingly hawkish central banks, which have been trying to temper inflationary pressure on prices through and increasingly hawkish attitude. As inflationary pressure has been constantly increasing throughout the reporting period, central banks kept increasing their hiking promises, putting a strong pressure on rates. This was exacerbated by the Ukraine conflict which amplified the scarcity of commodities, energy, raw materials, and food. The rising rates throughout the world, coupled with tightening monetary policies, put pressure on credit spreads as well, which reached levels we have rarely known in the recent history.

The Portfolio was negatively impacted by duration and credit spreads, which both detracted from performance. The short on core rates, which was larger at the beginning of the year and was progressively reduced, contributed positively, together with inflation swaps and our active trading of credit default swap indexes.

In the first quarter of the year, we increased Portfolio duration from about 1 to 2 years. This decision was prompted by the dovish expectation we had on central banks. We were surprised by the hawkish change of the European Central Bank (“ECB”) at their meeting in February. We also implemented a 5 to 30-year flattener, which worked well in the quarter and which we unwound by half size at the end of the quarter. After the invasion of Ukraine, we increased the liquid part of the portfolio (cash and government bonds) to lower performance volatility and increased this part to 25% in February. We also rotated out from European issuers into US Issuers, the latter were increased from 14% to 21% in the quarter: The idea was to lower correlation to the Ukraine war and the consequences of economic sanctions to Russia. This rotation mainly regarded banks but also corporates. We also materially decreased exposure to Asset Backed Securities (“ABS”) in February as we realised that spreads did not widen much, like it happened on credit, and that was a good exit point, especially as we were expecting a healthy new issue pipeline in March and April. We decreased ABS from 16% to 8% in February. Notwithstanding a smooth de-risking as described above, we kept the Tactical sleeve of the portfolio quite high and we even increased it to the limit of 20%, in the quarter: we took advantage of wider spreads at the end of February to add high beta bonds in the portfolio, mainly corporate hybrids rated BB and B.

In the second quarter of the year, we managed portfolio duration between 1.5 and 2 years. We used the high part of the allowed range as we believed that the market was aggressively pricing ECB hiking plans for 2022. In line with this view, we were expecting rates to come down, thus a long positioning on duration. This position was also motivated by a growing attention of central banks to growth and not just inflation. The ECB plan of having of an anti-fragmentation tool for European peripheral debt, allowed us to put a BTP/Bund compression trade on in the portfolio. As far as credit, we increased our exposure to high beta credit, as we saw valuations extremely cheap. High Yield spreads embedded a much higher default probability than our current expectations: 5% default rate per annum for the next five years, versus our expectations of 1-2% default rates for 2022 and 2023. However, we rotated out of small and highly levered issuers into bigger issuers with lower leverage, belonging to more defensive sectors, like pharmaceutical. We believe this rotation will allow the Portfolio to outperform in case of a macro economic slowdown. We actively managed risk in the Core sleeve as well, keeping preference for the banking sector, where we took advantage of steeper credit curve to increased bonds maturities. Finally, we kept rotation on primary market elevated during the first half of the year, to capture new issue premia. Given the pronounced credit market weakness in some periods like March and June, new issue premia was not negligible.

Over the next months in 2022, we believe investors should focus on the economic growth consequences of the surge in inflation rate. The risk of stagflation has increased in a context of high commodity prices and supply chain disruption. The new question is whether or not inflation will start to diminish before the autumn, otherwise the ECB could start a rate hike cycle beyond September. In conclusion, for the second half of the year we anticipate the stabilisation of euro rates, since they are back to the level of the long-term potential growth pace, and then a recovery of credit bonds.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

Uncorrelated Strategies – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was 8.60%. Over the same period, the ICE BofA 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) (“the Index”)* returned -0.01%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The Portfolio allocated to seven core strategies over the period. Five of the strategies contributed positively to return (in order of magnitude): Trend Following, Short-Term Trading, Global Macro, Volatility Relative Value, and Insurance-Linked Securities. The negatively contributing strategies over the reporting period were Equity Market Neutral and Statistical Arbitrage.

The Portfolio traded currencies, equities, sovereign fixed income/interest rates, and credit securities over the first half of the year. By asset class, there were positive contributions from positioning in sovereign fixed income/interest rates and currencies. These gains were offset by smaller losses from positioning in equities and credit over the period.

The Portfolio did not add any new sub-adviser allocations over the period, nor did it redeem from any. The most recent sub-adviser addition was to Soloda Investment Advisors in August 2021.

Portfolio risk remains highly diversified across several important considerations, including by strategy type, the balance between discretionary and systematic approaches, the types of data inputs used, the time horizon of positioning, and the underlying asset classes and contracts traded. Importantly, the Portfolio continues to specifically target a return profile that is uncorrelated to traditional equity and bond markets, and to provide protection in adverse periods for broad markets.

The second quarter was a productive period for the Portfolio, with a 5.5% return against a global equity market drop of approximately 15% and sharply falling bond prices. The Portfolio aims to function as a diversifier in portfolios and, as we have seen in the past, there can be benefits in allocating to a suite of trading strategies with a flexible approach, the ability to trade active short books around breakouts, and to deploy a broad cross-asset class arsenal.

Going forward, the debate seems to be whether aggressive central banks will bring inflation under control, forcing slower growth and possibly recession and ultimately bringing inflation back down, or whether inflation now released will be more structural, driven by the multiple forces of supply side constraints, protectionism, environmental costs, conflict in the Ukraine and the side effects of the massive and unprecedented emergency stimulus from central banks. The trade in the first half of 2022 was clearly around rates higher, equities lower and US dollar stronger and the Portfolio was often on the right side of this. From here, it seems difficult to call, with prices having moved quite a long way. We have managed risk down by around 20% on top of risk reduction by sub-advisers as a function of volatile asset prices. Directional exposures are somewhat reduced and we are quite close to flat equities and fixed income at time of this writing, with a residual bias to the US dollar, albeit smaller than a few weeks ago. As market conditions continue to alter, so the playbook will change. 2022 appears to us to be a turning point in terms of structurally higher volatility as the “Fed put” (the belief that the US Federal Reserve can always rescue the economy and financial markets) seems to be going away, but that doesn’t mean that the same price patterns of the first half of the year will be repeated in the second half. As always, the goal is to remain diversified, to try and avoid being over-exposed to binary themes and remain focused on risk as the process of “normalisation” continues.

* The benchmark is a cash index and Portfolio performance is not designed to track or to replicate that of the benchmark.

Uncorrelated Trading – Investment Manager’s Report

From its inception on 22 June 2022 to the reporting period ended 30 June 2022, the total return for the USD X Accumulating Class was +0.10%. Over the same period, the ICE BofA 1-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) (“the Index”)* returned +0.02%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Given the brief period of time between the inception of the Portfolio and the end of the reporting period, the period was characterized by a gradual build out of positioning and risk across the six sub-adviser allocations, as well as the internal cash management account.

The Portfolio inceptioned with allocations to four strategy allocations and six underlying sub-adviser allocations. The strategy allocations were to Short Term Trading (Altiq Asset Management, Crabel Capital Management), Volatility Relative Value (Portman Square Capital, True Partner Capital), Equity Market Neutral (Sandbar Asset Management), and Statistical Arbitrage (Alcova Asset Management).

The Portfolio traded currencies, equities, sovereign fixed income/interest rates, and credit securities over the period from inception to the end of the reporting period. By asset class, minimal gains from positioning in equities and credit were partially offset by losses from positioning in sovereign fixed income/interest rates. Currency trading was flat over the reporting period.

The Portfolio has not added any new sub-adviser allocations since inception nor were any redeemed.

Portfolio risk is designed to be highly diversified across several important considerations, including by strategy type, the balance between discretionary and systematic approaches, the types of data inputs used, the time horizon of positioning, and the underlying asset classes and contracts traded. Importantly, the Portfolio specifically targets a return profile that is uncorrelated to traditional equity and bond markets, and to provide protection in adverse periods for broad markets.

Going forward, the debate seems to be whether aggressive central banks will bring inflation under control, forcing slower growth, a possible recession and ultimately bring inflation back down, or whether inflation now released will be more structural, driven by the multiple forces of supply side constraints, protectionism, environmental costs, conflict in the Ukraine and the side effects of the massive and unprecedented emergency stimulus from central banks. The trade in the first half of calendar 2022 was clearly around rates higher, equities lower and the US dollar stronger and the Portfolio was often on the right side of this. From here, it seems difficult to call, with prices having moved quite a long way. We have managed risk down by around 20% on top of risk reduction by sub-advisers as a function of volatile asset prices. Directional exposures are somewhat reduced and we are quite close to flat equities and fixed income at the time of this writing, with a residual bias to the US dollar, albeit smaller than a few weeks ago. As market conditions continue to alter, so the playbook will change. 2022 appears to us to be a turning point in terms of structurally higher volatility as the “Fed put” (the belief that the US Federal Reserve can always rescue the economy and financial markets) seems to be going away, but that doesn’t mean that the same price patterns of the first half of the calendar year will be repeated in the second half. As always, our goal is to remain diversified, to try and avoid being over-exposed to binary themes and to remain focused on risk as the process of “normalisation” continues.

* The benchmark is a cash index and Portfolio performance is not designed to track or to replicate that of the benchmark.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

US Equity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -23.72%. Over the same period, the benchmark index, the S&P 500 Index (Total Return, Net of Tax, USD) (the “Index”), returned -20.15%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net reflect the reinvestment of income dividends and other distributions, if any.)

The overall equity market was volatile and posted weak results during the reporting period. While corporate fundamentals were generally resilient, this was largely overshadowed by surging inflation, sharply rising interest rates, expectations for aggressive US Federal Reserve Board (the “Fed”) rate hikes, supply chain constraints, and the repercussions from the ongoing war in Ukraine.

For the reporting period, the Portfolio underperformed its benchmark primarily as both stock selection and sector allocation detracted from results. Stock selection detracted in Industrials and Financials while stock selection was positive in Consumer Discretionary and Information Technology. In addition, the portfolio was underweight Energy and Health Care sectors which detracted from performance. Conversely, a small overweight to cash was a positive to relative performance from an allocation perspective.

As we enter the second half of 2022, we recognize the economy is slowing. However, the primary debate is how much the economy will slow, and how quickly inflation will reach more manageable levels. There are two competing views on where the economy will go from here. At one end, we have inflation peaking sooner rather than later, allowing the Fed to pivot, thus leading to a soft landing. On the other hand, we have a relentless Fed taming inflation very aggressively, leading to a more prolonged downturn. However, a Fed policy mistake or a considerable slowdown could lead to a hard landing. The market opinion is well divided on these bifurcated possibilities, hence the excessive volatility, that will eventually revert once expectations of Fed action and subsequent economic and market outcomes occur. The previous cycle was the longest in history and ended only due to the exogenous shock of the COVID-19 pandemic. This environment is flush with a confluence of fiscal policy considerations, monetary policy stimulus, public health concerns, geopolitical uncertainty, commodity price volatility, inflation dynamics and sequencing question marks.

We remain dedicated to thinking deeply and creatively and to always strive to deliver attractive risk-adjusted returns. Given the vicissitudes of an increasingly global economy, we will also remain flexible in our decisions and be open-minded to new ideas across different sectors, asset classes and geographies.

US Equity Index PutWrite – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class was -12.39%. Over the same period, the Blended Benchmark comprising 42.5% Cboe S&P 500 One-Week PutWrite Index, 42.5%, Cboe S&P 500 PutWrite Index, 7.5% Cboe Russell 2000 One-Week PutWrite Index, 7.5% Cboe Russell 2000 PutWrite Index (collectively, the “Index”) returned -9.85%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Every financial market’s ‘regime change’ is different, but each tends to be characterised by a few simple catalysts that manifest through markets in less predictable ways. This time around it’s unanticipated inflation and the US Federal Reserve Board’s (Fed) aggressive rate policy and, in our opinion, there isn’t much left to debate. Both the US equity and bond markets, as measured by the S&P 500 Index and Bloomberg US Aggregate Bond Index, respectively, just had their worst combined six-month period since the inception of the Bloomberg US Aggregate Bond Index in 1976. Ironically, one simplifying explanation for the steep sell off is that investors decided to heed the modern market wisdom of ‘don’t fight the Fed’. If everyone knows that asset prices decline when the Fed raises rates, well, then investors need to sell their assets. Then comes the good old-fashioned liquidity event that smooshes almost all risks assets except commodities. With this theory in mind, we believe that US recession concerns are likely overdone, and that the labor market’s relative strength is a more relevant indicator than gross domestic product measures which are currently influx due to an unprecedented global pandemic and related inventory effects supply chain issues.

Year-to-date, the S&P 500 Index (“S&P 500”) collapsed -19.96%, the Cboe S&P 500 PutWrite (“PUT”) fell -7.28%, and the Cboe Russell 2000 PutWrite (“PUTR”) dropped -6.97%. Over the six-month period ended 30 June 2022, both US Large Cap and US Small Cap exposures detracted from Portfolio performance. Year-to-date, the S&P 500 PutWrite Strategy tumbled -11.73%, falling behind the PUT return of -7.28% by -445 basis points (bps) but demonstrating its ability to offset losses posted by the S&P 500. Over the same period, the Cboe S&P 500 One-Week PutWrite (“WPUT”)’s weekly rolling strategy underperformed the monthly rolling of the PUT by -481 bps. At the same time, the Russell 2000 PutWrite Strategy failed to match the PUTR return of -6.97% by posting a return of -12.42% but demonstrated its ability to offset losses posted by the R2000 return of -23.43%. Meanwhile, the Cboe Russell 2000 One-Week PutWrite (“WPTR”)’s -15.11% return trailed the PUTR.

Year-to-date, the collateral portfolio returned -1.17% as it fell behind the ICE BofA 0-3M US T-Bill Index return of 0.16%. However, a higher US interest rate environment will directly increase the expected returns of our funded option writing strategies. The impact of 2-4% short-term rates will be material as additional fixed income returns will accrue while our option writing process collects similar or potentially higher premiums than we have over the past decade. The average collateral yield for our strategies has been well below 1% since inception. 2-year US Treasury yield levels and their trajectory have potentially increased both absolute and risk-adjusted returns.

Some investors continue to expect equity index implied volatility to spike to levels typically seen during crisis events. First, and most importantly, implied volatility levels are high and have been creeping higher. Second, we take the increase in implied volatility levels to suggest that option/volatility markets are not pricing in a high probability of a deep US economic recession, yet. Third, short lived market volatility episodes are not as constructive for option strategy returns as multi-year runs of above average levels. VIX at 60 maybe great for CNBC viewership and long-volatility strategy marketing efforts but crisis levels of VIX usually suggest something is breaking or is about to break. VIX between 20 and 40 is ‘nice, very nice’. We believe signs still point to a multi-year run of above average implied volatility levels. Many option investors couldn’t wait for the regime change and deployed direct or indirect leverage to amplify option premium collection. The risks of leverage are well documented and often lead to bad outcomes.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

US Large Cap Value – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -8.76%. Over the same period, the Russell 1000 Value Index (Total Return, Net of Tax, USD) (the “Index”), returned -12.86%. (Performance data quoted represent past performance, and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The US stock market fell sharply during the reporting period. A number of factors negatively impacted investor sentiment, including inflation hitting a 40-year high, aggressive monetary policy tightening by the US Federal Reserve (Fed), sharply rising interest rates, and the repercussions from the war in Ukraine. All told, the large-cap S&P 500 Index returned -19.96% during the reporting period. This marked its worst first half of the year return since 1970. While large-cap value stocks could not escape the broad-based market decline, they held up relatively better, with the Index returning -12.86% during the reporting period.

The Portfolio posted a negative absolute return, but outperformed the Index during the reporting period. Both sector allocation decisions and stock selection contributed to the Portfolio’s relative performance. From a sector allocation perspective, an underweight to Information Technology, along with overweight to Energy, were the most beneficial for performance. In contrast there was a small negative attribution from, overweight to Industrials and Consumer Discretionary. In terms of stock selection, holdings in the Materials and Energy sectors were the most beneficial for the Portfolio’s relative performance. In contrast, stock selection in the Consumer Discretionary sector were the largest headwinds for returns.

Looking ahead, we consider ourselves to be in a very different world, one that has not been seen for decades: a world of inflation and de-globalization. The war in the Ukraine amplified the threat of lower growth, while surging energy prices further stoked inflation. Collectively, this has resulted in a market with increased volatility and the potential unusual situation where lower growth is unlikely to mean lower inflation and lower interest rates. As the Fed raises interest rates to stave off inflation, we believe value stocks remain a relatively attractive investment opportunity over the next three- to five- years. We have been actively evaluating the implications of a weaker economy and how it may impact the earnings potential for some of the more cyclically exposed companies in the Portfolio. We also continue to closely monitor valuations and opportunities in the marketplace. The sectors we are currently seeing the most value in are defensive areas within the Health Care, Utilities and Consumer Staples sectors. In our view, we could continue to experience elevated volatility in the coming months. Against this backdrop, we believe maintaining appropriate asset allocations will be of utmost importance.

US Long Short Equity – Investment Manager’s Report

For the six month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class shares was -7.53%. Over the same period, the benchmark indices, the S&P 500 Index (Total Return, Net of Tax, USD) and the HFRX Equity Hedge Index (Total Return, USD), returned -20.15% and -4.72% respectively. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect reinvestment of income dividends and other distributions, if any.)

The overall equity market was volatile and posted weak results during the reporting period. While corporate fundamentals were generally resilient, this was largely overshadowed by surging inflation, sharply rising interest rates, expectations for aggressive US Federal Reserve Board (the “Fed”) rate hikes, supply chain constraints, and the repercussions from the ongoing war in Ukraine.

During the reporting period the Portfolio outperformed the S&P 500 Index as a result of the Portfolio having lower net long exposure versus the S&P 500 Index; however, the Portfolio underperformed the HFRX Equity Hedge Index, a peer average index.

We categorise the Portfolio’s investments on the long side into three buckets: Capital Growth, Total Return and Opportunistic. Capital Growth investments demonstrate attractive industry fundamentals, strong competitive positions, growing revenues, and attractive re-investment opportunities. Total Return investments demonstrate sustainable and/or growing streams of income that are underpinned by asset value and which can result in growing cash returns to shareholders (e.g., increased dividends, share repurchases, return of capital). The Total Return bucket also includes fixed income holdings, which today consist mainly of high yield securities. Opportunistic investments are those with identifiable catalysts. This bucket may include companies with management changes, company reorganisations, merger and acquisition activity, “hidden assets”, or other market dislocations that have the potential to unlock intrinsic value.

For the reporting period, equity longs underperformed, primarily driven by security selection in the Industrials and Financials sectors. On the long side, the Capital Growth, Total Return and Opportunistic buckets were negative for the period. In contrast, individual security shorts and market shorts to hedge the Portfolio added to return overall from a contribution perspective, partially driven by the overall decline in the market during the reporting period.

As we enter the second half of 2022, we recognize the economy is slowing. However, the primary debate is how much the economy will slow; and how quickly inflation will reach more manageable levels. There are two competing views on where the economy will go from here. At one end, we have inflation peaking sooner rather than later, allowing the Fed to pivot, thus leading to a soft landing. On the other hand, we have a relentless Fed taming inflation very aggressively, leading to a more prolonged downturn. However, a Fed policy mistake or a considerable slowdown could lead to a hard landing. The market opinion is well divided on these bifurcated possibilities, hence the excessive volatility, that will eventually revert once expectations of Fed action and subsequent economic and market outcomes occur. The previous cycle was the longest in history and ended only due to the exogenous shock of the COVID-19 pandemic. This environment is flush with a confluence of fiscal policy considerations, monetary policy stimulus, public health concerns, geopolitical uncertainty, commodity price volatility, inflation dynamics and sequencing question marks.

We remain dedicated to thinking deeply and creatively and to always strive to deliver attractive risk-adjusted returns. Given the vicissitudes of an increasingly global economy, we will also remain flexible in our decisions and be open-minded to new ideas across different sectors, asset classes and geographies.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

US Multi Cap Opportunities – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -22.73%. Over the same period, the S&P 500 Index (Total Return, Net of Tax, USD) (“the Index”) returned -20.15%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

Investor sentiment for US equities declined over the period due to economic uncertainty related to elevated inflation, higher interest rates, the conflict in Ukraine, and supply chain constraints. The US Federal Open Market Committee has taken action to address inflation by implementing multiple interest rate increases in 2022. As companies report earnings results and provide commentary on their outlooks, we believe that investors will have an opportunity to refocus on business fundamentals. We hold companies within the portfolio that we believe are able to effectively respond to the challenges in the current environment by utilizing pricing power, deploying free cash flow, proactively managing their supply chains, and implementing cost actions, to enhance underlying earnings with company specific solutions. Understanding the ability of individual companies to navigate evolving market dynamics provides our team with the opportunity to identify investments with superior long-term upside.

We believe the Portfolio is well positioned to create value for clients as investors re-focus on company fundamentals and correlations correspondingly subside and normalise. Pairwise correlations have increased 48% year-to-date in 2022 as macro uncertainty resulted in elevated market volatility. During the second quarter of 2022, correlations reached their highest level since July 2020. Pairwise correlations measure the price movement relationship between stocks in the Index. When correlations are high, there is less differentiation amongst individual stocks and the potential for stock specific alpha is limited. High correlations impacted the Portfolio’s relative performance over the past year. The Portfolio tends to perform well when correlations are low, and the opportunity for stock-specific alpha increases.

Year-to-date, the Portfolio’s zero exposure to the Energy sector was the primary detractor from relative performance for the reporting period. The Portfolio benefitted from an underweight position to Information Technology and overweight positions to Consumer Staples, Financials, Industrials, and Materials. Strong stock selection within the Communication Services and Consumer Discretionary sectors benefitted relative performance. Selection within Health Care and Industrials detracted from relative performance. The Portfolio finished the period with overweight positions to Financials, Industrials, and Materials while being underweight Health Care and Information Technology, and having no exposure to Energy or Real Estate.

Portfolio construction is an important component of our investment process, and we continue to find what we believe are compelling opportunities across our three investment categories—Special Situation, Opportunistic, and Classic investments. This balanced approach is designed to mitigate risk, while generating alpha through stock selection in various market environments.

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, particularly during periods of increased market volatility.

We continue to apply disciplined fundamental research to identify high quality business models with attractive free cash flow characteristics trading at compelling valuations. We believe our investment strategy has the ability to create long-term value for clients and effectively navigate the dynamic market environment. Challenged supply chains, inflationary pressures, higher interest rates, and ongoing shifts in consumer behaviour, allow businesses to differentiate themselves from peers with company specific solutions. The depth of our Storehouse of Knowledge remains robust. As part of our ongoing research process, our team continues to closely monitor developments related to interest rates, inflationary pressures, geopolitical tensions, and COVID-19. We continue to identify attractive investment opportunities as equity market conditions evolve. We believe the Portfolio is well positioned to benefit from an increasing investor focus on company fundamentals.

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 2022, the total return of the USD I Accumulating Class was -20.74%. Over the same period, the Portfolio's benchmark index, the FTSE Nareit All Equity REITs Index (Total Return, Net of Tax, USD), returned -19.55%. (Performance data quoted represent past performance, and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any.)

The overall US stock market, as measured by the large-cap S&P 500 Index, fell sharply returning -19.96% during the reporting period and entered a bear market (a loss of more than 20% from a recent high). This marked its worst first half of the year return since 1970. A number of factors negatively impacted investor sentiment, including inflation hitting a 40-year high, aggressive monetary policy tightening by the US Federal Reserve Board (“Fed”), sharply rising interest rates, and the repercussions from the war in Ukraine. In contrast, the Index returned -19.55%.

The Portfolio underperformed the benchmark index during the reporting period. Both stock selection and sector allocation detracted from the Portfolio's relative returns. From a stock selection perspective, the Portfolio's holdings in the Diversified, Health Care and Apartment sectors detracted the most from results. In contrast, holdings in the Office, Specialty and Industrials sectors contributed the most to performance. In terms of sector positioning, underweights to Free Standing and Specialty were the largest detractors from returns. Conversely, an underweight to Office and a small cash position contributed the most to performance.

Looking ahead, elevated inflation, higher interest rates, declining growth and the challenges presented by the war in Ukraine highlight the increased possibility of a recession and elevated uncertainty and market volatility could persist. Higher inflation can be viewed as positive for the owners of real estate assets, as landlords can capture higher inflation by raising the rents that they charge their tenants. Shorter lease duration sectors, such as residential, self-storage, and industrial, are seeing higher than expected rents in the current environment.

As it relates to the possibility of a recession, such a downturn would spare very few asset classes and lower demand, corporate cuts and increased unemployment could lead to overall lower tenant demand for space. We believe US real estate investment trusts (“REITs”) are better prepared this time around for meaningful disruption to business demand, with stronger balance sheets, lower new construction activity and diverse demand drivers that lean more toward defensive segments including health care, cell towers, data centers, single-family and manufactured housing rental communities.

We are monitoring the potential long-term effects of pandemic-driven changes in the way people work and live on real estate. Shifts in preferences for working in an office versus at home or living in urban versus suburban markets could have lasting effects on preferred geographic markets, real estate cash flows, and asset values. We expect that over the long-term hybrid work arrangements are likely to temper overall demand for office space.

We believe advancements in technology, such as 5G cellular and cloud computing, will lead to significant investments in network and information technology infrastructure that benefit data center and infrastructure REITs. We also favor the residential sectors due to attractive demographic/demand trends. We believe the millennial generation beginning to form families, combined with increasing costs and higher affordability thresholds to buy a house, should benefit the single-family rental sector.

Increased macro concerns have weighed on both the broader markets and REITs, despite REITs posting generally strong results and outlooks during the last earnings season. Strong demand for real estate may cushion a potential decline in private market values and support public market valuations. We continue to focus on select companies with visible earnings growth opportunities and strong balance sheets that we believe can better withstand increased market volatility.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

US Small Cap – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return of the USD I Accumulating Class was -22.12%. Over the same period, the Russell 2000 Index (Total Return, Net of Tax, USD) (the “Index”), returned -23.57%. (Performance data quoted represent past performance, and do not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

The US stock market fell sharply in the first six months of 2022 due to continued inflation, which hit a 40-year high, aggressive monetary policy tightening by the US Federal Reserve (“Fed”), sharply rising interest rates, and the repercussions from the war between Russia and Ukraine. The small-cap market posted a weak return and, overall, lagged its large-cap counterpart during the reporting period. All told, the Russell 2000 Index declined -23.43%, while the S&P 500 Index declined -19.96%. Within the small-cap universe, the Russell 2000 Growth and Russell 2000 Value Indexes returned -29.45% and -17.31%, respectively, over the reporting period.

The Portfolio posted a negative return but outperformed the benchmark during the reporting period. This was driven by strong stock selection, which was partially offset by negative sector allocation. In terms of stock selection, the Portfolio’s strongest relative results were in the Information Technology (“IT”), Communication Services and Health Care sectors. Within IT, the Portfolio’s Software holdings added the most value. Across the IT sector, our holdings are characterized by having high barriers to entry, strong free cash flow generation and attractive growth opportunities, led by company-specific innovation and the mission-critical nature of their products. Conversely, many of the IT businesses that populate the benchmark are more speculative in nature and reliant on capital markets for growth. These types of stocks have experienced significant pressure this year, as capital markets have become more discerning of businesses that have not demonstrated an ability to become profitable. Within Communication Services, our Media holdings added the most value, while in Health Care, our Life Sciences Tools & Services positioning was rewarded. Conversely, stock selection in the Materials and Real Estate sectors were modest drags on results. Within Materials, our Chemicals holdings negatively impacted returns. Within Real Estate, our one Real Estate Management & Development stock detracted from performance.

Our large underweight to the Energy sector was a considerable headwind to relative results, as this sector was up strongly during the period. We initiated a position in the Energy sector in the second quarter of the year, as we have seen early signs that management teams in the space have adopted more shareholder friendly capital allocation strategies after years of challenging returns. That said, we remain underweight the sector, as we expect commodity prices to remain highly volatile and driven by global macroeconomic developments. Conversely, the Portfolio’s lack of exposure to traditional Biotechnology companies, which in the small-cap space tend to be speculative and lower quality, added meaningfully to relative results.

The markets are grappling with several variables, including some that are counteracting in terms of economic growth and inflation. These include the US dollar, interest rates, retail spending, and consumer/business confidence. The ongoing conflict between Russia and Ukraine has created supply shortages for many commodities, leading to inflationary pressures. China’s zero-COVID-19 lockdown policy is disinflationary/deflationary for commodities, but inflationary for tradeable goods. However, if the Chinese lockdowns were to be lifted it could be inflationary for commodities and disinflationary/deflationary for tradeable goods. At the same time, the Fed is squarely focused on restoring price stability by increasing the Fed Funds rates, with the expectation that this will depress demand and bring inflation under control. This cocktail of ingredients has understandably led to increasing concern around the potential for recession in the US. With potential macro outcomes highly uncertain and even diametrically opposed, we are striving to maintain balance in the portfolio across sectors. We are confident that investing in a diversified portfolio of financially strong companies, with sustainable and highly differentiated business models, is a prudent approach for long-term investment success.

US Small Cap Intrinsic Value – Investment Manager’s Report

For the six-month reporting period ended 30 June 2022, the total return for the USD I Accumulating Class shares was -24.00%. Over the same period, the Russell 2000 Value Index (Total Return, Net of Tax, USD) returned -17.55%. (Performance data quoted represent past performance and does not indicate future results. Total returns shown reflect the reinvestment of income dividends and other distributions, if any).

After a strong five-year run of relative and absolute returns, 2022 has become a uniquely challenging year. Stock market valuations have de-rated twice – initially on a rise in inflation and interest rates (impacting growth stocks) and now based on the growing fear of an economic contraction (impacting value stocks). Although the Portfolio weathered the initial rise in interest rates this year no worse than many investors and, in some cases, a bit better than others, the economic sensitivity of portfolio companies has led to a significant compression in valuation. The Portfolio’s Infotech stocks came under pressure due to the Technology sector sell-off and several stock specific disappointments. Energy stocks performed well as oil prices soared and the Portfolio’s underweight in this area hurt despite strong stock selection. Our limited exposure to Real Estate stocks helped as this sector lost ground due to a decline in both new and existing home sales.

Starting in late 2020 in anticipation of rising inflation, interest rates and a continued post-COVID-19 economic recovery we increased the Portfolio’s exposure to economically sensitive companies (energy, materials, and lodging). We were also more selective in adding to growth companies whose upside would be capped by the upward move in interest rates. There was an ever-present possibility that higher inflation could prompt aggressive rate hikes by the US Federal Reserve (the “Fed”) and risk putting the economy into recession. Unfortunately, this has come to pass. Recent inflation data is unacceptably high, and the Fed is now signaling its willingness to trade higher unemployment and slowing economic growth for price stability. Investors have soured on the possibility of a “soft landing” for the economy and are now pricing in a recession. We often highlight that a recession, or simply fear of one, engenders broad-based risk aversion. Historically this works against small cap stocks and our Portfolio’s performance over the short-term, and this time is no exception.

How much inflation is out there and how aggressive does the Fed need to be? We think that examining the recent performance of major commodities, the Commodity Futures basket and Commodity ETFs can help outline the inflation challenge and the interest rate risks going forward. Without exception every commodity is down from its high. While short-term commodity price movements can be notoriously fickle and more noise than true signal, it’s not unreasonable to conclude that commodity-driven inflation trends have peaked for the moment.

Wage growth and worker availability remain key focus points for the Fed in its quest to tame inflation. Hiring freezes and selective layoffs are increasingly in the news. Many CEOs are starting to brace for a slower and softer business environment. Nevertheless, the most recent readings on job growth and unemployment claims demonstrate some level of labor market resiliency. Financial conditions are tightening as evidenced by growing credit spreads and the puncturing of speculative bubbles (crypto and highly valued growth stocks). Lastly, recent housing data on rents, a key component of inflationary measures indicates a deceleration in the rate of increases from 17.5% in 2021 to 5.4% thus far in 2022. In our view, some level of price stability is emerging. How much more tightening is required to get embedded inflation expectations to more acceptable levels is not clear. We fear that the Fed could get it wrong by being too tight on the way down just like they were too loose on the way up.

Looking at the Portfolio’s performance and breaking out the decline due to the initial upward move in rates from the decline due to the fear of a recession to understand how much earnings risk is being priced in can be helpful. If we use the peak in commodity prices (end of March-early April) as an indicator of continued conviction in economic growth (or the absence of recession fears) and correlate that with the decline in the Portfolio’s Price/Earnings, it appears the Portfolio lost 250 basis points of multiple due to the rise in interest rates and another 300 basis points (April-June) from the fear of recession.

So far, the 2022 earnings estimate for the Portfolio remains, in aggregate, unchanged. From the beginning of the year some estimates have increased while others declined. In our view, the current earnings multiples of 12.0x (FY2) and 10.6x (FY1) suggest one of two possible outcomes. Either the 10-year Treasury is going to five percent or earnings will decline significantly, somewhere on the order of 35%. Our own bottom-up stress test of 2023 earnings estimates, assuming a recession, suggests a potential earnings decline of 15% to 25%. We may be wrong, but it seems that a lot of negative outcomes are already reflected in the Portfolio’s compressed valuation. Our current 43% discount to intrinsic value also lends some support to this idea.

As we stated earlier, fear of recession has historically resulted in challenging performance but also attractive valuation. Over the last twenty-five years, if we look at the quarters when our strategy’s valuations were highest as measured by our discount to intrinsic value estimate (>40%), the future 12- and 24-month returns have generally been positive on both relative and absolute measures. Looking at prior periods of poor relative performance, in nine out of ten of our strategy’s worst relative return periods the ensuing 12- and 24-month returns were also strong both on an absolute and relative basis.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

US Small Cap Intrinsic Value – Investment Manager’s Report (continued)

Given current valuations, much of our activity during the period was adding to existing investments (12 adds and 2 trims) rather than initiating new positions. We did introduce three new names (WIX, Cerence, and Markforged) and eliminated the same number (Mandiant, Impinj, and Entegris).

Although this challenging period doesn’t come as a surprise it remains difficult to stomach. We have a long history of overcoming trying markets and take comfort in what the past may imply, but we do not take it for granted. As the year continues, we hope to have a much keener understanding of the economy and the earnings risks to our portfolio companies. Our focus and efforts will likely be on rebalancing our sector and company weightings and engaging with portfolio companies where we think we can bring ideas and capital to the process of creating shareholder value.

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
Equities 97.78% (31 December 2021: 97.18%)			
Chinese Yuan Renminbi			
5,857,600	Luxshare Precision Industry Co Ltd Class A	29,523,031	2.46
4,008,640	Shenzhen Inovance Technology Co Ltd Class A	39,385,626	3.29
229,500	StarPower Semiconductor Ltd Class A	13,210,234	1.10
	Total Chinese Yuan Renminbi	82,118,891	6.85
Euro			
178,129	ASM International NV	44,433,275	3.71
555,607	Cellnex Telecom SA	21,509,221	1.79
	Total Euro	65,942,496	5.50
Hong Kong Dollar			
3,100,400	Alibaba Group Holding Ltd	44,212,689	3.69
534,500	Tencent Holdings Ltd	24,140,182	2.01
	Total Hong Kong Dollar	68,352,871	5.70
Japanese Yen			
752,000	Advantest Corp	40,186,375	3.35
151,600	Lasertec Corp	18,021,714	1.50
363,000	Sony Group Corp	29,645,468	2.47
886,909	Taiyo Yuden Co Ltd	30,095,694	2.51
	Total Japanese Yen	117,949,251	9.83
New Taiwan Dollar			
337,300	MediaTek Inc	7,385,014	0.62
587,000	Taiwan Semiconductor Manufacturing Co Ltd	9,397,212	0.78
4,574,000	Unimicron Technology Corp	24,382,565	2.03
	Total New Taiwan Dollar	41,164,791	3.43
South Korean Won			
379,937	SK Hynix Inc	26,628,363	2.22
	Total South Korean Won	26,628,363	2.22
United States Dollar			
552,951	Advanced Micro Devices Inc	42,284,163	3.52
73,167	Amazon.com Inc	7,771,067	0.65
204,008	Amdocs Ltd	16,995,906	1.42
125,678	Analog Devices Inc	18,360,299	1.53
323,353	Arista Networks Inc	30,311,110	2.53
117,790	Assurant Inc	20,360,001	1.70
150,422	Bill.com Holdings Inc	16,537,395	1.38
176,378	Cadence Design Systems Inc	26,461,991	2.21
437,455	Ciena Corp	19,991,693	1.67
154,108	Crowdstrike Holdings Inc Class A	25,976,444	2.17
349,848	Dexcom Inc	26,074,171	2.17
380,560	Fortinet Inc	21,532,085	1.79
127,926	HubSpot Inc	38,460,952	3.21
658,766	II-VI Inc	33,564,128	2.80
363,797	Keysight Technologies Inc	50,149,416	4.18
988,645	Marvell Technology Inc	43,035,717	3.59
119,443	Masimo Corp	15,607,617	1.30
472,071	Micron Technology Inc	26,096,085	2.17
60,920	Microsoft Corp	15,646,084	1.30

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Equities 97.78% (31 December 2021: 97.18%) (continued)			
United States Dollar (continued)			
79,296	Monolithic Power Systems Inc	30,452,836	2.54
8,564,264	Nokia OYJ ADR	39,481,257	3.29
771,287	nVent Electric Plc	24,164,422	2.01
129,480	Omniceil Inc	14,728,350	1.23
96,363	QUALCOMM Inc	12,309,410	1.03
178,052	ROBLOX Corp Class A	5,850,789	0.49
106,341	ServiceNow Inc	50,567,272	4.22
64,514	Snowflake Inc Class A	8,971,317	0.75
96,911	Synaptics Inc	11,440,343	0.95
169,829	T-Mobile US Inc	22,848,794	1.90
165,101	Unity Software Inc	6,079,019	0.51
543,542	Wolfspeed Inc	34,487,740	2.87
94,262	Zscaler Inc	14,093,112	1.17
Total United States Dollar		770,690,985	64.25
Total Equities *		1,172,847,648	97.78
Total Investments		1,172,847,648	97.78

Forward Currency Contracts 0.26% (31 December 2021: 0.05%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
US\$ 6,519,964	AUD 9,073,397	20/07/2022	Goldman Sachs International	13	280,065	0.02
US\$ 450,202	AUD 615,087	20/07/2022	UBS AG	2	27,198	0.00
US\$ 5,164,911	AUD 7,259,274	20/07/2022	Westpac Banking Corp	18	172,609	0.01
<i>CNY Hedged Classes</i>						
CNY 232,221	US\$ 34,321	20/07/2022	UBS AG	4	310	0.00
CNY 418,773	US\$ 61,924	20/07/2022	Westpac Banking Corp	6	530	0.00
US\$ 59,719	CNY 383,040	20/07/2022	UBS AG	5	2,595	0.00
US\$ 87,726	CNY 581,805	20/07/2022	Westpac Banking Corp	9	961	0.00
<i>EUR Hedged Classes</i>						
€ 7,618,059	US\$ 7,963,427	20/07/2022	Goldman Sachs International	2	8,831	0.00
€ 63,654	US\$ 66,425	20/07/2022	Westpac Banking Corp	5	188	0.00
US\$ 1,675,624	€ 1,537,217	20/07/2022	Citibank NA	1	66,935	0.01
US\$ 43,758,828	€ 41,387,129	20/07/2022	Goldman Sachs International	20	447,416	0.04
US\$ 3,352,367	€ 3,172,454	20/07/2022	State Street Bank and Trust Co	1	32,411	0.00
US\$ 34,553,975	€ 31,921,404	20/07/2022	UBS AG	12	1,148,394	0.10
US\$ 11,100,538	€ 10,375,106	20/07/2022	Westpac Banking Corp	51	243,045	0.02
<i>GBP Hedged Classes</i>						
£ 8,459	US\$ 10,214	20/07/2022	Westpac Banking Corp	2	61	0.00
US\$ 5,338,848	£ 4,227,090	20/07/2022	Goldman Sachs International	13	204,056	0.02
US\$ 905,577	£ 715,006	20/07/2022	UBS AG	2	37,034	0.00
US\$ 6,665,197	£ 5,340,762	20/07/2022	Westpac Banking Corp	18	177,588	0.02
<i>HKD Hedged Classes</i>						
HKD 1,895,751	US\$ 241,707	20/07/2022	UBS AG	1	7	0.00
HKD 99,120	US\$ 12,637	20/07/2022	Westpac Banking Corp	1	1	0.00
US\$ 460,279	HKD 3,601,838	20/07/2022	Citibank NA	1	1,034	0.00
US\$ 600,382	HKD 4,699,578	20/07/2022	Goldman Sachs International	3	1,172	0.00

5G Connectivity – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.26% (31 December 2021: 0.05%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>HKD Hedged Classes (continued)</i>						
US\$ 7,087,826	HKD 55,555,310	20/07/2022	UBS AG	19	4,357	0.00
US\$ 659,550	HKD 5,168,440	20/07/2022	Westpac Banking Corp	8	560	0.00
<i>SGD Hedged Classes</i>						
SGD 500,047	US\$ 358,575	20/07/2022	Goldman Sachs International	3	733	0.00
SGD 3,110,076	US\$ 2,231,418	20/07/2022	Westpac Banking Corp	5	3,324	0.00
US\$ 7,246,106	SGD 10,045,509	20/07/2022	Goldman Sachs International	9	27,918	0.00
US\$ 12,527,981	SGD 17,192,399	20/07/2022	UBS AG	11	174,403	0.01
US\$ 8,946,581	SGD 12,341,950	20/07/2022	Westpac Banking Corp	43	78,288	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					3,142,024	0.26

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	1,175,989,672	98.04

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (1.12%) (31 December 2021: (0.25%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 6,629,209	US\$ 4,673,610	20/07/2022	Goldman Sachs International	16	(114,612)	(0.01)
AUD 29,403,104	US\$ 22,007,979	20/07/2022	UBS AG	4	(1,787,068)	(0.15)
AUD 3,624,911	US\$ 2,586,412	20/07/2022	Westpac Banking Corp	19	(93,510)	(0.01)
US\$ 1,806,299	AUD 2,628,578	20/07/2022	Westpac Banking Corp	3	(1,410)	(0.00)
<i>CNY Hedged Classes</i>						
CNY 3,751,527	US\$ 585,088	20/07/2022	UBS AG	5	(25,612)	(0.00)
CNY 543,224	US\$ 81,348	20/07/2022	Westpac Banking Corp	10	(336)	(0.00)
US\$ 118,537	CNY 801,855	20/07/2022	UBS AG	7	(1,046)	(0.00)
US\$ 83,142	CNY 559,651	20/07/2022	Westpac Banking Corp	6	(320)	(0.00)
<i>EUR Hedged Classes</i>						
€ 17,725,252	US\$ 18,707,123	20/07/2022	Goldman Sachs International	14	(157,740)	(0.01)
€ 3,035,818	US\$ 3,299,718	20/07/2022	State Street Bank and Trust Co	1	(122,750)	(0.01)
€ 158,274,090	US\$ 173,086,964	20/07/2022	UBS AG	7	(7,453,965)	(0.62)
€ 20,217,338	US\$ 21,621,377	20/07/2022	Westpac Banking Corp	35	(464,041)	(0.04)
US\$ 3,957,145	€ 3,782,761	20/07/2022	Citibank NA	1	(1,494)	(0.00)
US\$ 3,547,296	€ 3,406,335	20/07/2022	Goldman Sachs International	1	(17,416)	(0.00)
US\$ 6,615,780	€ 6,334,345	20/07/2022	UBS AG	1	(13,079)	(0.00)
US\$ 1,468,206	€ 1,406,169	20/07/2022	Westpac Banking Corp	9	(3,342)	(0.00)
<i>GBP Hedged Classes</i>						
£ 6,875,471	US\$ 8,936,348	20/07/2022	Goldman Sachs International	6	(584,475)	(0.05)
£ 5,711,191	US\$ 7,469,432	20/07/2022	State Street Bank and Trust Co	1	(531,850)	(0.05)
£ 5,960,173	US\$ 7,790,613	20/07/2022	UBS AG	2	(550,583)	(0.05)
£ 5,252,682	US\$ 6,529,351	20/07/2022	Westpac Banking Corp	29	(148,736)	(0.01)
US\$ 890,722	£ 742,931	20/07/2022	Goldman Sachs International	1	(11,741)	(0.00)
US\$ 577,491	£ 475,743	20/07/2022	Westpac Banking Corp	1	(411)	(0.00)

SIX MONTH PERIOD ENDED 30 JUNE 2022
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5G Connectivity – Schedule of Investments (continued)

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

Forward Currency Contracts (1.12%) (31 December 2021: (0.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>HKD Hedged Classes</i>						
HKD 86,945,709	US\$ 11,109,274	20/07/2022	Goldman Sachs International	11	(23,433)	(0.00)
HKD 56,649,177	US\$ 7,235,199	20/07/2022	UBS AG	13	(12,259)	(0.00)
HKD 3,454,232	US\$ 440,760	20/07/2022	Westpac Banking Corp	18	(336)	(0.00)
US\$ 71,416	HKD 560,133	20/07/2022	Goldman Sachs International	1	(2)	(0.00)
US\$ 102,080	HKD 800,612	20/07/2022	UBS AG	1	(1)	(0.00)
US\$ 110,103	HKD 863,571	20/07/2022	Westpac Banking Corp	1	(5)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 23,467,534	US\$ 17,251,392	20/07/2022	Citibank NA	1	(388,824)	(0.03)
SGD 54,621,701	US\$ 40,094,958	20/07/2022	Goldman Sachs International	15	(846,604)	(0.07)
SGD 6,157,940	US\$ 4,456,926	20/07/2022	UBS AG	5	(32,146)	(0.00)
SGD 9,325,192	US\$ 6,756,053	20/07/2022	Westpac Banking Corp	35	(55,449)	(0.01)
US\$ 1,251,068	SGD 1,741,817	20/07/2022	Goldman Sachs International	1	(512)	(0.00)
US\$ 2,098,893	SGD 2,924,939	20/07/2022	UBS AG	1	(2,819)	(0.00)
US\$ 2,590,170	SGD 3,612,535	20/07/2022	Westpac Banking Corp	10	(5,612)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(13,453,539)	(1.12)
					Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss					(13,453,539)	(1.12)
Net Financial Assets at Fair Value through Profit or Loss					1,162,536,133	96.92
Other Net Assets					36,927,906	3.08
Net Assets Attributable to Holders of Redeemable Participating Shares					1,199,464,039	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	1,172,847,648	96.09
∞ Financial derivative instruments that are traded OTC	(10,311,515)	(0.84)
Total Investments	1,162,536,133	95.25

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
Equities 0.00% (31 December 2021: 0.00%)			
United States Dollar			
12,622	Achillion Pharmaceuticals Inc*	6,311	0.00
2,650	Actua Corp*	27	0.00
1,356	Clementia Pharmaceuticals Inc*	0	0.00
3,641	Dova Pharmaceuticals Inc*	455	0.00
1,250	Tobira Therapeutics Inc†	0	0.00
	Total Equities	6,793	0.00
	Total Investments	6,793	0.00
		Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss		6,793	0.00
Net Financial Assets at Fair Value through Profit or Loss		6,793	0.00
Other Net Liabilities		(6,793)	(0.00)
Net Assets Attributable to Holders of Redeemable Participating Shares		0.00	00.00

Portfolio Analysis		% of Total Assets
	US\$	
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	6,793	5.45
† Other transferable securities and/or money market instruments	0	0.00
Total Investments	6,793	5.45

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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
Corporate Bonds 89.16% (31 December 2021: 87.03%)					
United States Dollar					
200,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	189,739	1.69
200,000	AIA Group Ltd*	2.70%	29/12/2049	179,985	1.61
200,000	Alibaba Group Holding Ltd*	4.00%	06/12/2037	173,012	1.54
200,000	Bangkok Bank PCL*	4.30%	15/06/2027	200,238	1.79
200,000	Bank Negara Indonesia Persero Tbk PT*	3.75%	30/03/2026	181,986	1.62
200,000	BOC Aviation Ltd*	3.00%	11/09/2029	178,252	1.59
200,000	CA Magnum Holdings**	5.38%	31/10/2026	173,816	1.55
200,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	169,708	1.51
200,000	Cathay Pacific MTN Financing HK Ltd*	4.88%	17/08/2026	183,172	1.63
200,000	CDBL Funding 2*	2.00%	04/03/2026	185,029	1.65
200,000	Celestial Miles Ltd*	5.75%	29/12/2049	200,700	1.79
200,000	China Cinda Finance 2017 I Ltd*	4.75%	08/02/2028	197,190	1.76
200,000	China Construction Bank Corp*	2.45%	24/06/2030	189,852	1.69
200,000	Chinalco Capital Holdings Ltd*	2.13%	03/06/2026	185,535	1.66
200,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	118,200	1.06
200,000	CLP Power HK Finance Ltd*	3.55%	29/12/2049	193,499	1.73
300,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	278,340	2.48
200,000	Country Garden Holdings Co Ltd*	6.50%	08/04/2024	120,291	1.07
200,000	Dua Capital Ltd*	2.78%	11/05/2031	164,005	1.46
200,000	ENN Clean Energy International Investment Ltd*	3.38%	12/05/2026	181,884	1.62
200,000	ENN Energy Holdings Ltd*	4.63%	17/05/2027	202,774	1.81
200,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	154,000	1.37
200,000	GC Treasury Center Co Ltd*	4.40%	30/03/2032	183,932	1.64
200,000	Globe Telecom Inc*	4.20%	29/12/2049	188,555	1.68
195,500	Greenko Power II Ltd*	4.30%	13/12/2028	156,644	1.40
200,000	Hana Bank*	3.25%	30/03/2027	192,368	1.72
300,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	250,125	2.23
200,000	JMH Co Ltd*	2.50%	09/04/2031	170,076	1.52
184,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	146,773	1.31
200,000	Kookmin Bank*	2.50%	04/11/2030	168,996	1.51
200,000	Krung Thai Bank PCL*	4.40%	29/12/2049	175,000	1.56
200,000	Lenovo Group Ltd*	3.42%	02/11/2030	170,477	1.52
200,000	LG Chem Ltd*	2.38%	07/07/2031	167,701	1.50
200,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	171,356	1.53
300,000	Minmetals Bounteous Finance BVI Ltd*	3.38%	29/12/2049	293,970	2.62
200,000	NWD MTN Ltd*	4.13%	18/07/2029	176,252	1.57
200,000	Oversea-Chinese Banking Corp Ltd*	4.60%	15/06/2032	199,544	1.78
200,000	Periama Holdings LLC*	5.95%	19/04/2026	179,734	1.60
200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	4.88%	17/07/2049	156,128	1.39
200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	5.25%	24/10/2042	171,995	1.53
250,000	Reliance Industries Ltd*	2.88%	12/01/2032	207,650	1.85
222,000	SF Holding Investment 2021 Ltd*	3.13%	17/11/2031	188,871	1.69
200,000	Shanghai Port Group BVI Development 2 Co Ltd*	2.38%	13/07/2030	174,026	1.55
200,000	Shinhan Bank Co Ltd*	4.38%	13/04/2032	193,068	1.72
200,000	Shriram Transport Finance Co Ltd*	4.15%	18/07/2025	175,022	1.56
200,000	Sinopec Group Overseas Development 2018 Ltd*	2.30%	08/01/2031	174,911	1.56
200,000	Sinopec Group Overseas Development 2018 Ltd*	3.10%	08/01/2051	142,915	1.28
200,000	Studio City Finance Ltd*	6.00%	15/07/2025	126,940	1.13
200,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	30,000	0.27
200,000	Tencent Holdings Ltd*	3.60%	19/01/2028	190,160	1.70
200,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	134,892	1.20
200,000	Times China Holdings Ltd*	6.20%	22/03/2026	28,000	0.25
200,000	TNB Global Ventures Capital Bhd*	4.85%	01/11/2028	204,203	1.82

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
Corporate Bonds 89.16% (31 December 2021: 87.03%) (continued)					
United States Dollar (continued)					
200,000	TSMC Arizona Corp*	2.50%	25/10/2031	171,746	1.53
200,000	United Overseas Bank Ltd*	2.00%	14/10/2031	180,454	1.61
200,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	175,067	1.56
200,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	178,570	1.59
Total Corporate Bonds				9,997,328	89.16
Government Bonds 8.79% (31 December 2021: 10.39%)					
Euro					
150,000	Indonesia Government International Bond	1.40%	30/10/2031	121,421	1.08
Total Euro				121,421	1.08
United States Dollar					
200,000	Airport Authority	3.25%	12/01/2052	159,017	1.42
200,000	Indonesia Government International Bond	5.25%	17/01/2042	196,188	1.75
95,000	Indonesia Government International Bond	7.75%	17/01/2038	113,254	1.01
200,000	Korea Mine Rehabilitation & Mineral Resources Corp	1.75%	15/04/2026	182,575	1.63
200,000	Sri Lanka Government International Bond	5.75%	18/04/2023	64,903	0.58
200,000	Sri Lanka Government International Bond	5.88%	25/07/2022	83,617	0.74
200,000	Sri Lanka Government International Bond	6.85%	14/03/2024	65,058	0.58
Total United States Dollar				864,612	7.71
Total Government Bonds *				986,033	8.79
Total Investments				10,983,361	97.95

Forward Currency Contracts 0.17% (31 December 2021: 0.09%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
SGD 170,811	US\$ 122,652	18/07/2022	Standard Chartered Bank	1	84	0.00
US\$ 17,517	INR 1,374,240	09/09/2022	Citibank NA	1	237	0.00
US\$ 59,233	TWD 1,758,550	15/07/2022	Citibank NA	1	102	0.00
US\$ 128,654	PHP 7,003,004	22/07/2022	Citibank NA	1	1,530	0.01
US\$ 119,492	KRW 148,452,844	05/07/2022	JPMorgan Chase Bank	2	5,157	0.05
US\$ 59,999	THB 2,068,021	11/07/2022	JPMorgan Chase Bank	1	1,493	0.01
US\$ 58,004	TWD 1,721,147	21/07/2022	JPMorgan Chase Bank	1	102	0.00
US\$ 64,074	INR 5,044,215	21/09/2022	JPMorgan Chase Bank	1	715	0.01
US\$ 153,177	€ 140,391	14/07/2022	Morgan Stanley	1	6,320	0.06
US\$ 58,020	THB 2,036,671	21/07/2022	Morgan Stanley	1	375	0.00
US\$ 57,931	TWD 1,720,462	27/07/2022	Morgan Stanley	1	25	0.00
US\$ 57,893	INR 4,570,784	27/09/2022	Morgan Stanley	1	511	0.01
US\$ 48,367	PHP 2,563,936	11/07/2022	Standard Chartered Bank	1	1,810	0.02
US\$ 46,351	€ 44,187	06/07/2022	Standard Chartered Bank	1	153	0.00
VND 1,513,839,966	US\$ 64,844	08/08/2022	Goldman Sachs International	1	200	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					18,814	0.17

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Asian Debt - Hard Currency – Schedule of Investments (continued)

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

Futures Contracts 0.19% (31 December 2021: 0.11%)

Number of						Unrealised	% of Net
Contracts	Description					Gain US\$	Assets
(1)	Euro-Bund Future September 2022					3,335	0.03
(17)	US Treasury 10-Year Note (CBT) Future September 2022					18,046	0.16
Total Unrealised Gain on Futures Contracts [±]						21,381	0.19

Interest Rate Swap Contracts 0.00% (31 December 2021: 0.04%)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
INR	15,000,000	02/09/2026	LCH Clearent Ltd ¹	Receive	5.15%	1D MIBOR	151	0.00
INR	15,000,000	27/08/2026	LCH Clearent Ltd ¹	Receive	5.15%	1D MIBOR	150	0.00
Total Unrealised Gain on Interest Rate Swap Contracts [∞]							301	0.00

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

						Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss						11,023,857	98.31

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.03%) (31 December 2021: (0.06%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
KRW 149,776,471	US\$ 115,796	05/07/2022	Morgan Stanley	1	(441)	(0.01)
MYR 540,913	US\$ 122,924	12/07/2022	Standard Chartered Bank	1	(123)	(0.00)
PHP 3,057,477	US\$ 56,321	11/07/2022	Citibank NA	1	(802)	(0.01)
PHP 3,168,779	US\$ 57,601	22/07/2022	Morgan Stanley	1	(79)	(0.00)
SGD 303,461	US\$ 218,309	25/07/2022	Standard Chartered Bank	1	(256)	(0.00)
THB 2,049,354	US\$ 58,310	11/07/2022	Standard Chartered Bank	1	(333)	(0.00)
US\$ 58,502	CNY 393,510	21/07/2022	Citibank NA	1	(182)	(0.00)
US\$ 116,123	MYR 511,810	12/07/2022	JPMorgan Chase Bank	1	(71)	(0.00)
US\$ 120,216	CNY 809,544	25/07/2022	Standard Chartered Bank	1	(503)	(0.01)
Total Unrealised Loss on Forward Currency Contracts [∞]					(2,790)	(0.03)

Futures Contracts (0.02%) (31 December 2021: (0.18%))

Number of						Unrealised	% of Net
Contracts	Description					Loss US\$	Assets
1	US Treasury Long Bond (CBT) Future September 2022					(2,328)	(0.02)
Total Unrealised Loss on Futures Contracts [±]						(2,328)	(0.02)

Asian Debt - Hard Currency – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts (0.00%) (31 December 2021: (0.01%))**

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
INR	7,000,000	17/05/2027 LCH Clearnet Ltd ¹	Receive	7.01%	1D MIBOR	(5)	(0.00)
CNY	1,000,000	18/01/2027 LCH Clearnet Ltd ¹	(Pay)	2.36%	7D CNRR	(197)	(0.00)
Total Unrealised Loss on Interest Rate Swap Contracts[∞]						(202)	(0.00)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(5,320)	(0.05)
Net Financial Assets at Fair Value through Profit or Loss	11,018,537	98.26
Other Net Assets	194,698	1.74
Net Assets Attributable to Holders of Redeemable Participating Shares	11,213,235	100.00
Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	10,809,545	95.84
** Transferable securities and/or money market instruments dealt in on a regulated market	173,816	1.54
± Financial derivative instruments traded on a regulated market	19,053	0.17
∞ Financial derivative instruments that are traded OTC	16,123	0.14
Total Investments	11,018,537	97.69

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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
Equities 95.80% (31 December 2021: 97.10%)			
Chinese Yuan Renminbi			
34,020	Bank of Ningbo Co Ltd Class A	1,218,256	5.56
13,750	Beijing Oriental Yuhong Waterproof Technology Co Ltd Class A	707,713	3.23
3,100	Bethel Automotive Safety Systems Co Ltd Class A	248,558	1.14
13,700	China Merchants Bank Co Ltd Class A	578,140	2.64
11,300	China Vanke Co Ltd Class A	231,650	1.06
8,900	China Yangtze Power Co Ltd Class A	205,768	0.94
1,100	Contemporary Amperex Technology Co Ltd Class A	587,400	2.68
12,000	Fuyao Glass Industry Group Co Ltd Class A	501,720	2.29
17,100	Gemdale Corp Class A	229,824	1.05
3,533	Guangdong Haid Group Co Ltd Class A	212,015	0.97
7,200	Guangzhou Kingmed Diagnostics Group Co Ltd Class A	594,360	2.71
3,220	Hangzhou First Applied Material Co Ltd Class A	210,974	0.96
4,360	Hundsun Technologies Inc Class A	189,834	0.87
8,500	Inner Mongolia Yili Industrial Group Co Ltd Class A	331,075	1.51
34,100	Jiangsu Changshu Rural Commercial Bank Co Ltd Class A	260,524	1.19
8,220	Jiangsu Hengrui Medicine Co Ltd Class A	304,880	1.39
800	Kweichow Moutai Co Ltd Class A	1,636,000	7.47
12,096	LONGi Green Energy Technology Co Ltd Class A	805,957	3.68
4,080	Luoyang Xinqianglian Slewing Bearing Co Ltd Class A	363,242	1.66
21,200	Luxshare Precision Industry Co Ltd Class A	716,348	3.27
11,200	Midea Group Co Ltd Class A	676,368	3.09
7,800	Ming Yang Smart Energy Group Ltd Class A	263,640	1.20
3,019	Montage Technology Co Ltd Class A	182,891	0.84
19,104	NARI Technology Co Ltd Class A	515,808	2.35
16,100	Ping An Insurance Group Co of China Ltd Class A	751,709	3.43
33,100	Poly Developments & Holdings Group Co Ltd Class A	577,926	2.64
36,300	Postal Savings Bank of China Co Ltd Class A	195,657	0.89
27,000	Sany Heavy Industry Co Ltd Class A	514,620	2.35
3,700	Shenzhen Inovance Technology Co Ltd Class A	243,719	1.11
2,500	Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A	783,000	3.57
9,200	Shenzhen Topband Co Ltd Class A	112,884	0.52
900	Sungrow Power Supply Co Ltd Class A	88,425	0.40
4,800	TCL Zhonghuan Renewable Energy Technology Co Ltd Class A	282,672	1.29
2,508	Tsingtao Brewery Co Ltd Class A	260,631	1.19
2,534	Will Semiconductor Co Ltd Shanghai Class A	438,458	2.00
4,275	Wuliangye Yibin Co Ltd Class A	863,251	3.94
3,400	WuXi AppTec Co Ltd Class A	353,566	1.61
8,050	Yifeng Pharmacy Chain Co Ltd Class A	425,282	1.94
2,400	Yunnan Energy New Material Co Ltd Class A	601,080	2.74
8,300	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A	560,997	2.56
18,600	Zhejiang Weixing New Building Materials Co Ltd Class A	447,144	2.04
Total Chinese Yuan Renminbi		19,273,966	87.97
Hong Kong Dollar			
4,400	Alibaba Group Holding Ltd	420,658	1.92
400	Bilibili Inc Class Z	68,691	0.31
109	JD.com Inc Class A	23,542	0.11
3,600	Meituan Class B	597,307	2.73
2,000	Tencent Holdings Ltd	605,578	2.76
Total Hong Kong Dollar		1,715,776	7.83
Total Equities *		20,989,742	95.80

China A-Share Equity – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

	Fair Value CNY	% of Net Assets
Total Investments	20,989,742	95.80
Total Financial Assets at Fair Value through Profit or Loss	20,989,742	95.80
Net Financial Assets at Fair Value through Profit or Loss	20,989,742	95.80
Other Net Assets	921,324	4.20
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>21,911,066</u>	<u>100.00</u>

Portfolio Analysis	CNY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	20,989,742	94.29
Total Investments	<u>20,989,742</u>	<u>94.29</u>

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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
Certificate of Deposit 11.64% (31 December 2021: 8.46%)					
Chinese Yuan Renminbi					
10,000,000	Bank of China Ltd*	2.48%	21/02/2023	9,782,015	1.66
30,000,000	Bank of China Ltd*	2.59%	08/03/2023	29,331,600	4.99
30,000,000	Shanghai Pudong Development Bank Co Ltd*	2.44%	14/02/2023	29,350,125	4.99
Total Certificate of Deposit				68,463,740	11.64
Corporate Bonds 66.39% (31 December 2021: 64.66%)					
Chinese Yuan Renminbi					
20,000,000	Bright Food Group Co Ltd*	3.25%	12/07/2024	20,233,660	3.44
20,000,000	Central Huijin Investment Ltd**	2.92%	19/06/2023	20,119,180	3.42
20,000,000	Central Huijin Investment Ltd**	3.52%	26/09/2024	20,365,340	3.46
8,000,000	China Merchants Securities Co Ltd*	2.89%	17/01/2025	8,029,844	1.36
18,000,000	China Post Group Co Ltd*	2.84%	20/01/2025	18,049,212	3.07
10,000,000	China Resources Inc*	2.90%	22/04/2025	10,012,400	1.70
17,000,000	Everbright Securities Co Ltd*	3.45%	16/07/2026	17,194,200	2.92
20,000,000	GD Power Development Co Ltd*	3.33%	06/07/2024	20,267,650	3.45
8,000,000	GF Securities Co Ltd*	3.30%	29/10/2024	8,109,508	1.38
10,000,000	Giant Leap*	4.28%	15/09/2024	9,733,975	1.65
20,000,000	Guangzhou Yuexiu Financial Holdings Group Co Ltd*	3.00%	21/04/2025	20,078,180	3.41
20,000,000	Guotai Junan Securities Co Ltd*	3.48%	21/07/2026	20,311,180	3.45
8,000,000	Haitong International Securities Group Ltd*	3.10%	10/11/2024	8,073,664	1.37
5,000,000	Henan Energy & Chemical Industry Group Co Ltd**	7.00%	20/03/2023	2,151,750	0.36
5,000,000	Henan Energy & Chemical Industry Group Co Ltd**	7.20%	06/03/2023	2,108,520	0.36
12,900,000	Nanshan Group Co Ltd*	5.85%	23/09/2024	12,928,380	2.20
14,500,000	Shandong Weiqiao Aluminum & Power Co Ltd*	4.80%	17/10/2023	14,683,606	2.50
10,000,000	Shanghai Fosun High Technology Group Co Ltd**	4.79%	25/10/2022	9,974,370	1.69
4,485,000	Shanghai Shimao Jianshe Co Ltd*	4.15%	16/10/2022	1,587,511	0.27
8,000,000	Shanghai Yuyuan Tourist Mart Co Ltd*	0.00%	20/02/2025	7,955,604	1.35
10,000,000	Shanghai Yuyuan Tourist Mart Group Co Ltd*	3.80%	27/08/2023	9,995,260	1.70
20,000,000	Shenwan Hongyuan Securities Co Ltd**	3.38%	28/07/2026	20,227,840	3.44
17,000,000	Shenzhen Investment Holdings Co Ltd*	3.38%	02/08/2026	17,147,815	2.91
479,000	Shenzhen Logan Holdings Co Ltd*	5.50%	19/06/2023	190,997	0.03
20,000,000	Shenzhen Metro Group Co Ltd*	3.25%	12/07/2024	20,217,940	3.44
8,000,000	Tianfeng Securities Co Ltd*	4.30%	27/12/2024	8,114,136	1.38
Total Chinese Yuan Renminbi				327,861,722	55.71
United States Dollar					
870,000	China Hongqiao Group Ltd*	7.38%	02/05/2023	5,832,654	0.99
2,200,000	CIFI Holdings Group Co Ltd*	4.45%	17/08/2026	8,394,556	1.43
600,000	CIFI Holdings Group Co Ltd*	5.25%	13/05/2026	2,285,435	0.39
1,000,000	Coastal Emerald Ltd*	3.95%	01/08/2022	6,705,876	1.14
1,900,000	Country Garden Holdings Co Ltd*	5.13%	17/01/2025	6,980,413	1.19
1,070,000	Country Garden Holdings Co Ltd*	6.50%	08/04/2024	4,314,533	0.73
1,600,000	Gemdale Ever Prosperity Investment Ltd*	4.95%	12/08/2024	7,642,788	1.30
1,900,000	Haitong International Securities Group Ltd*	3.38%	19/07/2024	12,597,926	2.14
490,000	Shui On Development Holding Ltd*	6.15%	24/08/2024	2,767,661	0.47
2,000,000	Unigroup International Holdings Ltd*	6.00%	10/12/2020	5,296,318	0.90
Total United States Dollar				62,818,160	10.68
Total Corporate Bonds				390,679,882	66.39

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
Government Bonds 15.41% (31 December 2021: 20.53%)					
Chinese Yuan Renminbi					
10,000,000	China Government Bond	2.47%	02/09/2024	10,035,270	1.70
30,000,000	China Government Bond	2.69%	12/08/2026	30,110,235	5.12
50,000,000	China Government Bond	3.02%	27/05/2031	50,534,625	8.59
Total Government Bonds **				90,680,130	15.41
Total Investments				549,823,752	93.44

Forward Currency Contracts 0.04% (31 December 2021: 0.37%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain CNY	% of Net Assets
US\$ 650,000	CNY 4,321,103	13/07/2022	Standard Chartered Bank	1	36,926	0.01
<i>GBP Hedged Classes</i>						
CNY 868	£ 103	14/09/2022	UBS AG	1	27	0.00
<i>USD Hedged Classes</i>						
US\$ 50,823,090	CNY 340,750,728	14/09/2022	UBS AG	1	183,668	0.03
Total Unrealised Gain on Forward Currency Contracts [∞]					220,621	0.04

	Fair Value CNY	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	550,044,373	93.48

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.10%) (31 December 2021: (0.48%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss CNY	% of Net Assets
CNY 28,768,369	US\$ 4,311,239	13/07/2022	Goldman Sachs International	2	(137,021)	(0.02)
CNY 11,660,773	US\$ 1,800,000	13/07/2022	JPMorgan Chase Bank	1	(407,615)	(0.07)
CNY 1,038,313	US\$ 155,282	13/07/2022	Standard Chartered Bank	1	(2,800)	(0.00)
CNY 13,368,524	US\$ 2,000,000	13/07/2022	UBS AG	1	(40,795)	(0.01)
<i>EUR Hedged Classes</i>						
CNY 2,549	€ 365	20/07/2022	JPMorgan Chase Bank	1	(14)	(0.00)
<i>GBP Hedged Classes</i>						
CNY 1,023	£ 126	14/09/2022	JPMorgan Chase Bank	1	(5)	(0.00)
CNY 1,010	£ 124	14/09/2022	Westpac Banking Corp	1	(1)	(0.00)
£ 20,433	CNY 172,106	14/09/2022	UBS AG	1	(5,413)	(0.00)
£ 129	CNY 1,084	14/09/2022	Westpac Banking Corp	1	(32)	(0.00)
<i>USD Hedged Classes</i>						
CNY 1,962,253	US\$ 292,517	14/09/2022	Westpac Banking Corp	1	(26)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(593,722)	(0.10)

	Fair Value CNY	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(593,722)	(0.10)

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China Bond – Schedule of Investments (continued)

	Fair Value CNY	% of Net Assets
Net Financial Assets at Fair Value through Profit or Loss	549,450,651	93.38
Other Net Assets	38,991,067	6.62
Net Assets Attributable to Holders of Redeemable Participating Shares	588,441,718	100.00
Portfolio Analysis		
	CNY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	384,196,622	65.10
** Transferable securities and/or money market instruments dealt in on a regulated market	165,627,130	28.06
∞ Financial derivative instruments that are traded OTC	(373,101)	(0.06)
Total Investments	549,450,651	93.10

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
Equities 96.53% (31 December 2021: 95.09%)			
Chinese Yuan Renminbi			
220,000	Beijing Kingsoft Office Software Inc Class A	6,468,542	1.49
4,500,072	Inner Mongolia Yili Industrial Group Co Ltd Class A	26,144,477	6.01
8,000,007	Jiangsu Eastern Shenghong Co Ltd Class A	20,178,413	4.63
2,200,054	JL Mag Rare-Earth Co Ltd Class A	12,076,309	2.77
2,699,955	Luxshare Precision Industry Co Ltd Class A	13,608,108	3.13
2,300,031	Midea Group Co Ltd Class A	20,718,187	4.76
300,094	Milkyway Chemical Supply Chain Service Co Ltd Class A	6,118,978	1.41
4,897,527	Satellite Chemical Co Ltd Class A	18,883,845	4.34
549,950	Shenzhen Inovance Technology Co Ltd Class A	5,403,360	1.24
1,085,035	Shenzhen Sunlord Electronics Co Ltd Class A	4,410,251	1.01
1,700,082	Wanhua Chemical Group Co Ltd Class A	24,595,172	5.65
600,034	Yunnan Energy New Material Co Ltd Class A	22,415,578	5.15
12,500,003	Zoomlion Heavy Industry Science & Technology Co Ltd Class A	11,485,340	2.64
Total Chinese Yuan Renminbi		192,506,560	44.23
Hong Kong Dollar			
2,868,000	Akeso Inc	8,424,598	1.93
1,800,000	Alibaba Group Holding Ltd	25,668,572	5.90
209,300	Chervon Holdings Ltd	1,176,270	0.27
3,500,000	China Merchants Bank Co Ltd - H Shares	23,416,742	5.38
10,000,000	China National Building Material Co Ltd - H Shares	10,679,309	2.45
5,750,000	China Pacific Insurance Group Co Ltd - H Shares	14,054,505	3.23
2,900,000	China Resources Beer Holdings Co Ltd	21,619,865	4.97
3,500,000	China Resources Land Ltd	16,324,814	3.75
16,200,000	China Yongda Automobiles Services Holdings Ltd	15,318,563	3.52
13,500,000	CSPC Pharmaceutical Group Ltd	13,402,022	3.08
6,250,000	Haier Smart Home Co Ltd - H Shares	23,137,971	5.31
300,000	JD.com Inc Class A	9,664,902	2.22
6,000,000	Man Wah Holdings Ltd	6,484,048	1.49
340,000	Shenzhou International Group Holdings Ltd	4,118,415	0.95
1,780,000	SITC International Holdings Co Ltd	5,035,842	1.16
375,000	Tencent Holdings Ltd	16,936,517	3.89
Total Hong Kong Dollar		215,462,955	49.50
United States Dollar			
234,954	ACM Research Inc Class A	3,954,276	0.91
300,000	ZTO Express Cayman Inc ADR	8,235,000	1.89
Total United States Dollar		12,189,276	2.80
Total Equities *		420,158,791	96.53
Total Investments		420,158,791	96.53

Forward Currency Contracts 0.10% (31 December 2021: 0.04%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 77,057	US\$ 79,425	20/07/2022	UBS AG	10	1,139	0.00
CHF 53,259	US\$ 54,443	20/07/2022	Westpac Banking Corp	6	1,240	0.00
US\$ 41,774	CHF 39,000	20/07/2022	UBS AG	6	999	0.00
US\$ 33,816	CHF 31,970	20/07/2022	Westpac Banking Corp	5	390	0.00

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China Equity – Schedule of Investments (continued)

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

Forward Currency Contracts 0.10% (31 December 2021: 0.04%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 88,544	US\$ 92,592	20/07/2022	Goldman Sachs International	1	69	0.00
US\$ 744,620	€ 700,630	20/07/2022	Goldman Sachs International	12	11,411	0.00
US\$ 4,940,974	€ 4,517,219	20/07/2022	UBS AG	8	213,727	0.05
US\$ 2,684,383	€ 2,461,232	20/07/2022	Westpac Banking Corp	19	108,715	0.03
<i>GBP Hedged Classes</i>						
US\$ 6,698	£ 5,196	20/07/2022	Goldman Sachs International	8	386	0.00
US\$ 1,845	£ 1,430	20/07/2022	UBS AG	2	109	0.00
US\$ 56,595	£ 44,535	20/07/2022	Westpac Banking Corp	11	2,498	0.00
<i>SGD Hedged Classes</i>						
SGD 62,498	US\$ 44,841	20/07/2022	Westpac Banking Corp	1	67	0.00
US\$ 4,860,778	SGD 6,615,402	20/07/2022	Goldman Sachs International	8	107,290	0.02
US\$ 303,492	SGD 415,990	20/07/2022	UBS AG	8	4,584	0.00
US\$ 389,739	SGD 537,634	20/07/2022	Westpac Banking Corp	20	3,423	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					456,047	0.10
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **420,614,838** **96.63**

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.16%) (31 December 2021: (0.05%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 295,705	US\$ 318,053	20/07/2022	UBS AG	4	(8,889)	(0.00)
CHF 156,754	US\$ 168,184	20/07/2022	Westpac Banking Corp	4	(4,295)	(0.00)
US\$ 91,110	CHF 88,978	20/07/2022	UBS AG	9	(1,917)	(0.00)
US\$ 22,546	CHF 21,840	20/07/2022	Westpac Banking Corp	4	(287)	(0.00)
<i>EUR Hedged Classes</i>						
€ 367,042	US\$ 387,056	20/07/2022	Goldman Sachs International	5	(2,949)	(0.00)
€ 7,284,311	US\$ 7,960,974	20/07/2022	UBS AG	10	(337,982)	(0.08)
€ 3,748,569	US\$ 4,087,849	20/07/2022	Westpac Banking Corp	10	(164,990)	(0.04)
US\$ 112,365	€ 107,591	20/07/2022	Goldman Sachs International	2	(228)	(0.00)
US\$ 7,628	€ 7,311	20/07/2022	Westpac Banking Corp	3	(24)	(0.00)
<i>GBP Hedged Classes</i>						
£ 1,777	US\$ 2,237	20/07/2022	Goldman Sachs International	4	(79)	(0.00)
£ 59,140	US\$ 77,349	20/07/2022	UBS AG	4	(5,510)	(0.00)
£ 5,880	US\$ 7,324	20/07/2022	Westpac Banking Corp	16	(183)	(0.00)
US\$ 604	£ 502	20/07/2022	Westpac Banking Corp	2	(6)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 9,424,051	US\$ 6,925,066	20/07/2022	Goldman Sachs International	11	(153,425)	(0.04)
SGD 271,663	US\$ 196,684	20/07/2022	UBS AG	6	(1,481)	(0.00)
SGD 449,118	US\$ 324,838	20/07/2022	Westpac Banking Corp	10	(2,126)	(0.00)
US\$ 52,727	SGD 73,481	20/07/2022	Goldman Sachs International	2	(73)	(0.00)
US\$ 15,081	SGD 21,005	20/07/2022	Westpac Banking Corp	1	(12)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(684,456)	(0.16)

China Equity – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)**

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(684,456)	(0.16)
Net Financial Assets at Fair Value through Profit or Loss	419,930,382	96.47
Other Net Assets	15,348,916	3.53
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>435,279,298</u>	<u>100.00</u>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	420,158,791	95.69
∞ Financial derivative instruments that are traded OTC	(228,409)	(0.05)
Total Investments	<u>419,930,382</u>	<u>95.64</u>

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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
Asset Backed Securities 90.30% (31 December 2021: 88.95%)					
Euro					
1,000,000	Ares European CLO X DAC Series 10X Class F Class F	7.07%	15/10/2031	798,067	0.61
2,400,000	Avoca CLO XXVI Designated Activity Co Series 26X Class F	9.12%	15/04/2035	2,041,673	1.56
1,000,000	BlackRock European CLO X DAC Series 10X Class FR	8.84%	15/10/2034	846,570	0.65
1,500,000	CVC Cordatus Loan Fund XXIII Designated Activity Co Series 23X Class F	0.00%	25/04/2036	1,286,425	0.98
1,000,000	Harvest CLO XXVII DAC Series 27X Class F	8.85%	15/01/2035	840,239	0.64
1,150,000	Otranto Park CLO DAC Series 1X Class F	0.00%	15/05/2035	959,933	0.73
1,000,000	Palmer Square European CLO 2021-2 DAC Series 2022-1X Class F	8.85%	21/01/2035	835,594	0.64
1,300,000	Voya Euro CLO IV DAC Series 4X Class FR	8.75%	15/10/2034	1,069,047	0.81
Total Euro				8,677,548	6.62
United States Dollar					
2,000,000	AB BSL CLO 1 Ltd Series 2020-1X Class ER	0.00%	15/01/2035	1,841,997	1.41
1,000,000	AB BSL CLO 3 Ltd Series 2021-3A Class E	8.01%	20/10/2034	930,372	0.71
1,000,000	AB BSL CLO 3 Ltd Series 2021-3X Class E	7.09%	20/10/2034	930,372	0.71
1,500,000	Aimco CLO Series 2017-A Series 2017-AX Class FR	8.67%	20/04/2034	1,382,650	1.05
2,000,000	Apidos CLO XX Series 2015-20X Class DR	5.82%	16/07/2031	1,678,346	1.28
2,100,000	Apidos CLO XXIV Series 2016-24X Class DR	5.93%	20/10/2030	1,748,926	1.33
3,000,000	Apidos CLO XXXIV Series 2020-34X Class ER	7.56%	20/01/2035	2,751,502	2.10
1,000,000	Ares XLIX CLO Ltd Series 2018-49X Class E	5.92%	22/07/2030	835,939	0.64
4,000,000	Ares XXXVII CLO Ltd Series 2015-4X Class DR	6.27%	15/10/2030	3,488,690	2.66
4,000,000	Assurant CLO I Ltd Series 2018-2X Class E	6.28%	20/10/2031	3,375,710	2.58
2,825,000	Ballyrock CLO 2018-1 Ltd Series 2018-1X Class D	5.93%	20/04/2031	2,475,229	1.89
2,000,000	Burnham Park CLO Ltd Series 2016-1X Class ER	5.53%	20/10/2029	1,777,828	1.36
5,000,000	Carlyle Global Market Strategies Series 2014-2RX Class D	5.51%	15/05/2031	4,021,038	3.07
2,000,000	Chenango Park CLO Ltd Series 2018-1X Class D	5.92%	15/04/2030	1,750,713	1.34
6,000,000	Cific Funding 2018-I Ltd Series 2018-1X Class E	5.12%	18/04/2031	4,936,955	3.77
3,000,000	Dryden 49 Senior Loan Fund Series 2017-49X Class E	6.42%	18/07/2030	2,631,038	2.01
5,000,000	Dryden 60 CLO Ltd Series 2018-60X Class E	5.72%	15/07/2031	4,379,377	3.34
2,135,000	Dryden XXVIII Senior Loan Fund Series 2013-28X Class B2LR	7.86%	15/08/2030	1,950,272	1.49
1,250,000	Eaton Vance CLO 2015-1 Ltd Series 2015-1X Class ER	5.73%	20/01/2030	1,057,713	0.81
2,000,000	Eaton Vance CLO 2018-1 Ltd Series 2018-1X Class E	6.12%	15/10/2030	1,698,639	1.30
1,050,000	Galaxy XIX CLO Ltd Series 2015-19X Class D1R	6.65%	24/07/2030	900,036	0.69
4,000,000	Galaxy XXV CLO Ltd Series 2018-25X Class E	6.07%	25/10/2031	3,568,692	2.72
1,588,000	Goldentree Loan Management US CLO 4 Ltd Series 2019-4X Class F	6.52%	24/04/2031	1,358,907	1.04
1,400,000	Goldentree Loan Management US CLO 5 Ltd Series 2019-5X Class F	6.70%	20/10/2032	1,167,675	0.89
5,000,000	Goldentree Loan Management US CLO 6 Ltd Series 2019-6X Class ER	0.00%	20/04/2035	4,467,457	3.41
750,000	KKR CLO 17 Ltd Series 17X Class E	8.43%	15/04/2034	662,973	0.51
1,000,000	Long Point Park CLO Ltd Series 2017-1X Class D2	5.72%	17/01/2030	895,443	0.68
3,702,500	Madison Park Funding XXX Ltd Series 2018-30X Class E	5.07%	15/04/2029	3,292,092	2.51
3,300,000	Magnetite CLO Ltd Series 2015-14RX Class E	5.72%	18/10/2031	2,862,461	2.18
1,650,000	Magnetite VII Ltd Series 2012-7X Class ER2	6.62%	15/01/2028	1,596,198	1.22
2,650,000	Magnetite VIII Ltd Series 2014-8X Class FR2	7.56%	15/04/2031	2,347,866	1.79
2,490,000	Magnetite XVII Ltd Series 2016-18X Class FR	7.76%	15/11/2028	2,134,705	1.63
2,000,000	Mariner CLO 5 Ltd Series 2018-5X Class E	5.77%	25/04/2031	1,744,800	1.33
6,385,000	Octagon Investment Partners XV Ltd Series 2013-1X Class ER	7.12%	19/07/2030	5,721,027	4.36
500,000	Octagon Loan Funding Ltd Series 2014-1X Class ERR	6.16%	18/11/2031	425,965	0.32
4,000,000	Oha Loan Funding 2013-1 Ltd Series 2013-1X Class ER2	5.62%	23/07/2031	3,502,693	2.67

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
Asset Backed Securities 90.30% (31 December 2021: 88.95%) (continued)					
United States Dollar (continued)					
4,750,000	Palmer Square CLO 2018-2 Ltd Series 2018-2X Class D	5.72%	16/07/2031	4,185,613	3.19
2,500,000	Palmer Square CLO Ltd Series 2020-3X Class ER	9.32%	15/11/2031	2,257,863	1.72
2,000,000	Post CLO 2018-1 Ltd Series 2018-1X Class E	5.99%	16/04/2031	1,772,504	1.35
2,000,000	PPM CLO 3 Ltd Series 2019-3X Class E	7.65%	17/04/2034	1,797,085	1.37
1,500,000	Symphony CLO XXV Ltd Series 2021-25X Class E	7.54%	19/04/2034	1,405,135	1.07
1,500,000	TICP CLO XI Ltd Series 2018-11X Class E	6.13%	20/10/2031	1,347,218	1.03
4,000,000	Trestles CLO II Ltd Series 2018-2X Class D	5.87%	25/07/2031	3,555,247	2.71
1,000,000	Trestles CLO Ltd Series 2021-18X Class E	7.30%	20/01/2035	892,794	0.68
2,000,000	Trinitas CLO VII Ltd Series 2017-7X Class ER	8.28%	25/01/2035	1,806,963	1.38
1,675,000	Trinitas CLO X Ltd Class ER	8.14%	15/01/2035	1,463,477	1.12
4,000,000	Trinitas CLO XII Ltd Series 2020-12X Class E	8.58%	25/04/2033	3,860,142	2.95
1,000,000	Trinitas CLO XVII Ltd Series 2021-17X Class E	8.09%	20/10/2034	904,007	0.69
2,500,000	Voya CLO 2015-1 Ltd Series 2015-1X Class DR	5.77%	18/01/2029	2,125,742	1.62
Total United States Dollar				109,666,086	83.68
Total Asset Backed Securities **				118,343,634	90.30
Total Investments				118,343,634	90.30

Forward Currency Contracts 0.44% (31 December 2021: 0.04%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 9,066,571	€ 8,266,579	20/07/2022	State Street Bank and Trust Co	1	415,640	0.32
US\$ 1,394,039	€ 1,320,000	20/07/2022	Westpac Banking Corp	1	12,666	0.01
<i>EUR Hedged Classes</i>						
US\$ 1,118,521	€ 1,060,572	20/07/2022	Goldman Sachs International	7	8,639	0.01
US\$ 164,820	€ 151,327	20/07/2022	UBS AG	1	6,457	0.01
US\$ 278,024	€ 262,988	20/07/2022	Westpac Banking Corp	2	2,808	0.00
<i>GBP Hedged Classes</i>						
US\$ 837,040	£ 677,617	20/07/2022	Goldman Sachs International	4	13,915	0.01
US\$ 409,685	£ 313,752	20/07/2022	UBS AG	1	28,560	0.02
US\$ 4,049,303	£ 3,280,437	20/07/2022	Westpac Banking Corp	10	64,442	0.05
<i>SEK Hedged Classes</i>						
US\$ 17,696	SEK 177,218	20/07/2022	Citibank NA	1	393	0.00
US\$ 95,910	SEK 976,504	20/07/2022	Goldman Sachs International	4	567	0.00
US\$ 132,000	SEK 1,316,233	20/07/2022	UBS AG	3	3,488	0.00
US\$ 455,704	SEK 4,505,916	20/07/2022	Westpac Banking Corp	7	15,762	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					573,337	0.44

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	118,916,971	90.74

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CLO Income – Schedule of Investments (continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.97%) (31 December 2021: (0.47%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 339,645	US\$ 363,931	20/07/2022	Goldman Sachs International	3	(8,493)	(0.01)
€ 15,936,308	US\$ 17,447,431	20/07/2022	UBS AG	7	(770,169)	(0.59)
€ 419,283	US\$ 448,539	20/07/2022	Westpac Banking Corp	4	(9,763)	(0.01)
US\$ 473,152	€ 453,122	20/07/2022	Goldman Sachs International	3	(1,038)	(0.00)
<i>GBP Hedged Classes</i>						
£ 10,499,636	US\$ 13,709,230	20/07/2022	Goldman Sachs International	5	(954,957)	(0.73)
£ 9,612,420	US\$ 12,571,689	20/07/2022	State Street Bank and Trust Co	2	(895,150)	(0.68)
£ 9,758,062	US\$ 12,768,893	20/07/2022	UBS AG	2	(915,436)	(0.70)
£ 882,737	US\$ 1,113,655	20/07/2022	Westpac Banking Corp	3	(41,364)	(0.03)
US\$ 472,382	£ 391,516	20/07/2022	Westpac Banking Corp	2	(3,207)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 595,412	US\$ 61,090	20/07/2022	Goldman Sachs International	2	(2,956)	(0.00)
SEK 34,369,889	US\$ 3,646,357	20/07/2022	UBS AG	7	(290,603)	(0.22)
SEK 922,880	US\$ 94,119	20/07/2022	Westpac Banking Corp	3	(4,012)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(3,897,148)	(2.97)

Total Return Swap Contracts (0.16%) (31 December 2021: (0.00%))

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD 13,500,000	20/09/2022	1.51 ¹	iBoxx USD Liquid High Yield Index ²	(206,538)	(0.16)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(206,538)	(0.16)

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

² The counterparty for this total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(4,103,686)	(3.13)
Net Financial Assets at Fair Value through Profit or Loss	114,813,285	87.61
Other Net Assets	16,241,420	12.39
Net Assets Attributable to Holders of Redeemable Participating Shares	131,054,705	100.00
Portfolio Analysis	US\$	% of Total Assets
** Transferable securities and/or money market instruments dealt in on a regulated market	118,343,634	87.38
[∞] Financial derivative instruments that are traded OTC	(3,530,349)	(2.61)
Total Investments	114,813,285	84.77

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
Treasury Bills 42.58%					
United States Dollar					
7,300,000	United States Cash Management Bill	0.00%	04/10/2022	7,265,325	10.55
7,300,000	United States Cash Management Bill	0.00%	18/10/2022	7,257,273	10.54
4,250,000	United States Treasury Bill	0.00%	01/09/2022	4,238,893	6.15
5,300,000	United States Treasury Bill	0.00%	08/09/2022	5,284,394	7.67
5,300,000	United States Treasury Bill	0.00%	15/09/2022	5,282,378	7.67
Total Treasury Bills **				29,328,263	42.58
Agency Bonds 19.46%					
United States Dollar					
5,000,000	Federal Farm Credit Banks Funding Corp	1.85%	05/08/2022	5,002,011	7.26
2,500,000	Federal Home Loan Banks	3.00%	09/12/2022	2,507,683	3.64
450,000	Federal Home Loan Mortgage Corp	0.13%	25/07/2022	449,604	0.65
5,000,000	Federal National Mortgage Association	1.38%	06/09/2022	4,996,624	7.26
445,000	Federal National Mortgage Association	2.00%	05/10/2022	444,804	0.65
Total Agency Bonds **				13,400,726	19.46
Corporate Bonds 35.84%					
United States Dollar					
540,000	American Express Co	1.33%	03/11/2023	534,892	0.78
1,000,000	American Express Co	2.32%	04/03/2025	991,274	1.44
1,400,000	Analog Devices Inc	1.76%	01/10/2024	1,366,695	1.98
1,390,000	AT&T Inc	2.15%	25/03/2024	1,377,449	2.00
855,000	Bank of America Corp	2.15%	25/04/2025	850,324	1.23
20,000	Bank of New York Mellon Corp	1.18%	25/10/2024	19,493	0.03
345,000	Capital One Financial Corp	1.96%	30/01/2023	344,386	0.50
330,000	Capital One Financial Corp	2.52%	09/05/2025	325,561	0.47
625,000	Capital One NA	2.19%	08/08/2022	624,730	0.91
440,000	Caterpillar Financial Services Corp	1.39%	17/11/2022	439,406	0.64
525,000	Caterpillar Financial Services Corp	1.72%	13/09/2024	516,212	0.75
1,610,000	Citigroup Inc	2.13%	24/07/2023	1,606,309	2.33
40,000	Enbridge Inc	1.85%	16/02/2024	39,524	0.06
90,000	Florida Power & Light Co	1.43%	10/05/2023	89,282	0.13
565,000	General Electric Co	2.04%	15/04/2023	563,216	0.82
345,000	General Electric Co	2.83%	15/03/2023	343,932	0.50
1,610,000	Goldman Sachs Group Inc	3.20%	29/11/2023	1,615,992	2.35
1,195,000	John Deere Capital Corp	0.84%	10/07/2023	1,187,234	1.72
10,000	John Deere Capital Corp	1.93%	07/03/2025	9,839	0.01
270,000	John Deere Capital Corp	2.18%	07/06/2023	270,071	0.39
1,673,000	JPMorgan Chase & Co	2.09%	23/06/2025	1,637,697	2.38
1,620,000	Morgan Stanley	1.66%	24/01/2025	1,579,738	2.29
364,000	Royal Bank of Canada	1.39%	21/01/2025	357,011	0.52
887,000	Royal Bank of Canada	1.40%	17/01/2023	885,921	1.29
1,104,000	Simon Property Group LP	1.22%	11/01/2024	1,088,853	1.58
730,000	Starbucks Corp	1.64%	14/02/2024	725,812	1.05
90,000	Thermo Fisher Scientific Inc	1.22%	18/04/2023	89,614	0.13
1,200,000	Thermo Fisher Scientific Inc	1.26%	18/10/2023	1,184,660	1.72
1,185,000	Toyota Motor Credit Corp	2.13%	22/03/2024	1,181,850	1.72
1,240,000	Truist Bank	1.07%	17/01/2024	1,222,414	1.78
240,000	Truist Financial Corp	1.83%	09/06/2025	233,081	0.34

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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
	Corporate Bonds 35.84% (continued)				
	United States Dollar (continued)				
1,395,000	Verizon Communications Inc	2.01%	22/03/2024	1,378,179	2.00
	Total Corporate Bonds **			24,680,651	35.84
	Total Investments			67,409,640	97.88

Forward Currency Contracts 0.01%

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 38,336	US\$ 46,533	20/07/2022	Westpac Banking Corp	3	34	0.00
US\$ 88,575	£ 72,340	20/07/2022	Standard Chartered Bank	4	701	0.00
US\$ 1,271	£ 1,032	20/07/2022	State Street Bank and Trust Co	2	18	0.00
US\$ 196,236	£ 160,130	20/07/2022	Westpac Banking Corp	9	1,720	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					2,473	0.01

Total Return Swap Contracts 0.00%

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD 68,806,126	30/09/2022	0.00 ¹	Goldman Sachs Commodity Strategy 1168 Index ²	0	0.00
Total Unrealised Gain on Total Return Swap Contracts [∞]				0	0.00

¹ Fixed rate.

² The counterparty for the total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	67,412,113	97.89

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.13%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 25,605	US\$ 33,426	20/07/2022	State Street Bank and Trust Co	10	(2,322)	(0.01)
£ 5,909,403	US\$ 7,262,556	20/07/2022	Westpac Banking Corp	14	(84,200)	(0.12)
US\$ 244	£ 203	20/07/2022	Westpac Banking Corp	1	(3)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(86,525)	(0.13)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(86,525)	(0.13)

Commodities – Schedule of Investments (continued)

	Fair Value US\$	% of Net Assets
Net Financial Assets at Fair Value through Profit or Loss	67,325,588	97.76
Other Net Assets	1,541,654	2.24
Net Assets Attributable to Holders of Redeemable Participating Shares	68,867,242	100.00
Portfolio Analysis		
	US\$	% of Total Assets
** Transferable securities and/or money market instruments dealt in on a regulated market	67,409,640	74.11
∞ Financial derivative instruments that are traded OTC	(84,052)	(0.09)
Total Investments	67,325,588	74.02

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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
Corporate Bonds 94.15% (31 December 2021: 91.54%)					
Euro					
17,500,000	Aroundtown SA*	2.88%	29/12/2049	12,166,728	0.67
33,904,000	AusNet Services Holdings Pty Ltd*	1.63%	11/03/2081	25,745,070	1.42
103,100,000	Bayer AG*	2.38%	12/11/2079	87,292,192	4.80
51,500,000	Bayer AG*	3.13%	12/11/2079	39,433,601	2.17
7,600,000	Bayer AG*	5.38%	25/03/2082	6,374,386	0.35
13,000,000	Bertelsmann SE & Co KGaA*	3.50%	23/04/2075	11,008,010	0.61
6,898,000	BP Capital Markets Plc*	3.25%	29/12/2049	6,257,172	0.34
62,580,000	BP Capital Markets Plc*	3.63%	29/12/2049	52,427,459	2.88
27,300,000	EDP - Energias de Portugal SA*	1.88%	14/03/2082	19,026,735	1.05
13,800,000	ELM BV for Firmenich International SA*	3.75%	29/12/2049	12,736,641	0.70
4,500,000	EnBW Energie Baden-Wuerttemberg AG*	1.13%	05/11/2079	4,002,120	0.22
31,900,000	EnBW Energie Baden-Wuerttemberg AG*	1.38%	31/08/2081	23,547,464	1.30
2,900,000	EnBW Energie Baden-Wuerttemberg AG*	1.63%	05/08/2079	2,274,473	0.13
37,700,000	EnBW Energie Baden-Wuerttemberg AG*	1.88%	29/06/2080	31,911,898	1.76
9,300,000	Engie SA*	1.63%	29/12/2049	8,171,808	0.45
10,094,000	Eni SpA*	2.00%	29/12/2049	8,212,822	0.45
4,209,000	Eni SpA*	3.38%	29/12/2049	3,322,113	0.18
21,800,000	Evonik Industries AG*	1.38%	02/09/2081	17,224,812	0.95
32,166,000	Koninklijke FrieslandCampina NV*	2.85%	29/12/2049	28,335,834	1.56
7,100,000	NGG Finance Plc*	2.13%	05/09/2082	5,680,000	0.31
36,771,000	SES SA*	2.88%	29/12/2049	30,887,640	1.70
30,630,000	SES SA*	5.63%	29/12/2049	29,705,801	1.63
120,668,000	Southern Co*	1.88%	15/09/2081	82,753,722	4.55
25,053,000	SSE Plc*	3.13%	29/12/2049	21,920,774	1.21
33,405,000	SSE Plc*	4.00%	29/12/2049	28,945,767	1.59
71,210,000	TenneT Holding BV*	2.37%	29/12/2049	65,914,468	3.63
28,200,000	Terna - Rete Elettrica Nazionale*	2.38%	29/12/2049	21,126,876	1.16
25,944,000	TotalEnergies SE*	1.63%	29/12/2049	20,755,797	1.14
12,045,000	TotalEnergies SE*	2.63%	29/12/2049	11,253,041	0.62
5,000,000	TotalEnergies SE*	3.37%	29/12/2049	4,608,320	0.25
37,900,000	Veolia Environnement SA*	2.00%	29/12/2049	29,490,142	1.62
73,400,000	Veolia Environnement SA*	2.25%	29/12/2049	63,507,001	3.49
105,200,000	Veolia Environnement SA*	2.50%	29/12/2049	79,941,796	4.40
18,000,000	Volkswagen International Finance NV*	3.50%	29/12/2049	14,942,250	0.82
17,100,000	Volkswagen International Finance NV REG S*	3.50%	29/12/2049	15,532,289	0.85
58,300,000	Volkswagen International Finance NV*	3.88%	29/12/2049	51,383,463	2.83
28,900,000	Volkswagen International Finance NV S Series*	3.88%	29/12/2049	24,057,129	1.32
15,000,000	Volkswagen International Finance NV*	4.38%	29/12/2049	12,098,505	0.67
11,701,000	Volkswagen International Finance NV*	4.63%	29/12/2049	11,072,071	0.61
32,600,000	Volkswagen International Finance NV REG S*	4.63%	29/12/2049	28,814,455	1.59
Total Euro				1,053,862,645	57.98
Pound Sterling					
25,593,000	BP Capital Markets Plc*	4.25%	29/12/2049	26,132,234	1.44
62,536,000	Centrica Plc*	5.25%	10/04/2075	67,145,012	3.69
15,300,000	Electricite de France SA*	5.88%	29/12/2049	14,631,877	0.81
97,100,000	Electricite de France SA*	6.00%	29/12/2049	100,207,947	5.51
122,453,000	NGG Finance Plc*	5.63%	18/06/2073	134,904,323	7.42
217,000	Orange SA*	5.75%	29/12/2049	252,018	0.01
28,484,000	SSE Plc*	3.74%	29/12/2049	29,733,011	1.64
Total Pound Sterling				373,006,422	20.52

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
Corporate Bonds 94.15% (31 December 2021: 91.54%) (continued)					
United States Dollar					
29,314,000	American Electric Power Co Inc**	3.88%	15/02/2062	22,192,198	1.22
75,750,000	AT Securities BV*	5.25%	29/12/2049	65,466,201	3.60
12,018,000	CMS Energy Corp**	3.75%	01/12/2050	8,816,266	0.48
71,590,000	Enbridge Inc**	5.50%	15/07/2077	60,473,672	3.33
1,980,000	Enbridge Inc**	6.00%	15/01/2077	1,754,828	0.10
4,908,000	Enel SpA*	8.75%	24/09/2073	4,825,351	0.27
24,500,000	Paramount Global**	6.38%	30/03/2062	20,973,636	1.15
30,955,000	Rogers Communications Inc**	5.25%	15/03/2082	25,958,718	1.43
4,919,000	Transcanada Trust**	5.30%	15/03/2077	4,211,110	0.23
75,890,000	Vodafone Group Plc*	6.25%	03/10/2078	69,824,172	3.84
Total United States Dollar				284,496,152	15.65
Total Corporate Bonds				1,711,365,219	94.15
Number of Shares	Security Description			Fair Value EUR	% of Net Assets
Investment Funds 0.58% (31 December 2021: 0.46%)					
United States Dollar					
1,300,000	Neuberger Berman Global Investment Grade Credit Fund			10,631,785	0.58
Total Investment Funds ¹				10,631,785	0.58
Total Investments				1,721,997,004	94.73

Forward Currency Contracts 1.85% (31 December 2021: 0.56%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
€ 2,550,800	£ 2,137,295	20/07/2022	UBS AG	1	69,901	0.00
€ 476,638,066	£ 399,707,844	20/07/2022	Westpac Banking Corp	2	12,670,748	0.70
£ 7,530,470	€ 8,732,068	20/07/2022	Goldman Sachs International	3	9,046	0.00
£ 4,099,769	€ 4,714,866	20/07/2022	UBS AG	1	44,007	0.00
US\$ 11,289,885	€ 10,689,165	20/07/2022	Goldman Sachs International	4	99,119	0.01
US\$ 5,136,471	€ 4,722,649	20/07/2022	UBS AG	3	185,612	0.01
US\$ 122,804,535	€ 114,714,336	20/07/2022	Westpac Banking Corp	7	2,634,085	0.14
<i>AUD Hedged Classes</i>						
€ 135,843	AUD 202,540	20/07/2022	UBS AG	5	2,742	0.00
€ 311,181	AUD 467,358	20/07/2022	Westpac Banking Corp	8	4,052	0.00
<i>CHF Hedged Classes</i>						
CHF 19,552,402	€ 19,198,078	20/07/2022	Goldman Sachs International	7	335,982	0.02
CHF 38,655,533	€ 38,035,593	20/07/2022	UBS AG	3	583,676	0.03
CHF 1,212,878	€ 1,167,889	20/07/2022	Westpac Banking Corp	30	43,853	0.00
€ 513,046	CHF 512,757	20/07/2022	Westpac Banking Corp	2	770	0.00
<i>GBP Hedged Classes</i>						
€ 4,250,389	£ 3,624,938	20/07/2022	Goldman Sachs International	10	42,685	0.00
€ 5,723,185	£ 4,801,198	20/07/2022	UBS AG	5	150,116	0.01
€ 10,918,461	£ 9,299,716	20/07/2022	Westpac Banking Corp	27	123,663	0.01
£ 695,665	€ 802,954	20/07/2022	Westpac Banking Corp	12	4,550	0.00
<i>SGD Hedged Classes</i>						
€ 12,833	SGD 18,683	20/07/2022	Goldman Sachs International	1	5	0.00
€ 8,179	SGD 11,903	20/07/2022	Westpac Banking Corp	1	6	0.00
SGD 1,610,619	€ 1,081,412	20/07/2022	Goldman Sachs International	4	24,478	0.00

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Corporate Hybrid Bond – Schedule of Investments (continued)

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

Forward Currency Contracts 1.85% (31 December 2021: 0.56%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>SGD Hedged Classes (continued)</i>						
SGD 21,495	€ 14,656	20/07/2022	Westpac Banking Corp	6	102	0.00
<i>USD Hedged Classes</i>						
€ 33,644,584	US\$ 35,149,900	20/07/2022	Westpac Banking Corp	11	56,368	0.00
US\$ 131,067,456	€ 119,786,102	20/07/2022	Goldman Sachs International	8	5,458,124	0.30
US\$ 260,142,820	€ 237,490,066	20/07/2022	UBS AG	3	11,094,801	0.61
US\$ 3,636,721	€ 3,405,374	20/07/2022	Westpac Banking Corp	27	69,771	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					33,708,262	1.85

	Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	1,755,705,266	96.58

Financial Liabilities at Fair Value through Profit or Loss

Reverse Repurchase Agreements (2.12%) (31 December 2021: (0.00%))

Principal Amount	Description	Interest Rate Paid/ (Received)	Maturity Date*	Fair Value EUR	Remaining Contractual Maturity of the Agreement*	% of Net Assets
11,972,250	Citigroup Reverse Repurchase Agreement, collateralised by Southern Co, 1.88%, maturing on 15/08/2081	(0.25)%	Open/Demand	(11,972,250)	Overnight and Continuous	(0.65)
15,315,288	Citigroup Reverse Repurchase Agreement, collateralised by BP Capital Markets Plc, 3.63%, maturing on 29/12/2049	(0.35)%	Open/Demand	(15,315,288)	Overnight and Continuous	(0.84)
11,461,555	Citigroup Reverse Repurchase Agreement, collateralised by Volkswagen International Finance NV, 3.88%, maturing on 29/12/2049	(0.35)%	Open/Demand	(11,461,555)	Overnight and Continuous	(0.63)
Total Reverse Repurchase Agreements [∞]				(38,749,093)		(2.12)

* Open reverse repurchase agreement with no specific maturity date. Either party may terminate the agreement upon demand.

Forward Currency Contracts (1.83%) (31 December 2021: (0.64%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
€ 2,668,498	US\$ 2,924,084	20/07/2022	Goldman Sachs International	1	(125,671)	(0.01)
€ 500,037,973	US\$ 549,216,708	20/07/2022	UBS AG	2	(24,777,442)	(1.36)
€ 3,190,433	US\$ 3,449,148	20/07/2022	Westpac Banking Corp	1	(105,472)	(0.01)
£ 8,001,715	€ 9,407,867	20/07/2022	Goldman Sachs International	3	(119,748)	(0.01)
£ 8,810,746	€ 10,384,527	20/07/2022	UBS AG	4	(157,311)	(0.01)
£ 32,838,067	€ 38,904,673	20/07/2022	Westpac Banking Corp	2	(787,358)	(0.04)
US\$ 2,944,910	€ 2,823,827	20/07/2022	Goldman Sachs International	1	(9,757)	(0.00)
US\$ 12,024,976	€ 11,502,211	20/07/2022	UBS AG	2	(11,497)	(0.00)
US\$ 5,222,990	€ 5,000,000	20/07/2022	Westpac Banking Corp	1	(9,064)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 6,845,585	€ 4,685,038	20/07/2022	UBS AG	3	(186,401)	(0.01)

Corporate Hybrid Bond – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (1.83%) (31 December 2021: (0.64%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
<i>AUD Hedged Classes (continued)</i>						
AUD 44,622	€ 29,675	20/07/2022	Westpac Banking Corp	1	(351)	(0.00)
€ 39,843	AUD 60,737	20/07/2022	UBS AG	1	(71)	(0.00)
€ 50,495	AUD 76,895	20/07/2022	Westpac Banking Corp	2	(37)	(0.00)
<i>CHF Hedged Classes</i>						
€ 2,011,572	CHF 2,057,694	20/07/2022	Goldman Sachs International	8	(44,191)	(0.00)
€ 5,694,333	CHF 5,838,848	20/07/2022	UBS AG	10	(139,036)	(0.01)
€ 24,469,370	CHF 25,383,769	20/07/2022	Westpac Banking Corp	33	(890,589)	(0.05)
<i>GBP Hedged Classes</i>						
€ 1,269,508	£ 1,093,759	20/07/2022	Goldman Sachs International	1	(90)	(0.00)
€ 1,116,605	£ 972,438	20/07/2022	UBS AG	1	(12,168)	(0.00)
€ 1,809,303	£ 1,560,234	20/07/2022	Westpac Banking Corp	5	(1,764)	(0.00)
£ 946,740	€ 1,109,725	20/07/2022	Goldman Sachs International	13	(10,782)	(0.00)
£ 92,072,286	€ 109,968,028	20/07/2022	UBS AG	5	(3,093,639)	(0.17)
£ 2,015,046	€ 2,369,036	20/07/2022	Westpac Banking Corp	51	(30,038)	(0.00)
<i>SGD Hedged Classes</i>						
€ 55,077	SGD 80,981	20/07/2022	Goldman Sachs International	7	(529)	(0.00)
€ 58,056	SGD 85,046	20/07/2022	Westpac Banking Corp	8	(338)	(0.00)
<i>USD Hedged Classes</i>						
€ 50,193,564	US\$ 53,518,251	20/07/2022	Goldman Sachs International	17	(946,909)	(0.05)
€ 17,065,552	US\$ 18,563,750	20/07/2022	UBS AG	6	(673,424)	(0.04)
€ 52,322,822	US\$ 55,843,221	20/07/2022	Westpac Banking Corp	50	(1,039,326)	(0.06)
US\$ 2,108,633	€ 2,016,836	20/07/2022	Westpac Banking Corp	6	(1,888)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(33,174,891)	(1.83)

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(71,923,984)	(3.95)
Net Financial Assets at Fair Value through Profit or Loss	1,683,781,282	92.63
Other Net Assets	134,015,904	7.37
Net Assets Attributable to Holders of Redeemable Participating Shares	1,817,797,186	100.00

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	1,566,984,791	82.48
** Transferable securities and/or money market instruments dealt in on a regulated market	144,380,428	7.60
μ Investment funds	10,631,785	0.56
∞ Financial derivative instruments that are traded OTC	(38,215,722)	(2.01)
Total Investments	1,683,781,282	88.63

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

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
Corporate Bonds 93.69% (31 December 2021: 95.14%)					
United States Dollar					
1,000,000	1MDB Global Investments Ltd**	4.40%	09/03/2023	969,855	0.86
300,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	283,344	0.25
391,000	ABQ Finance Ltd*	3.13%	24/09/2024	382,487	0.34
300,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	282,813	0.25
416,000	Abu Dhabi National Energy Co PJSC*	2.00%	29/04/2028	370,687	0.33
278,000	Abu Dhabi National Energy Co PJSC*	4.88%	23/04/2030	290,230	0.26
200,000	Access Bank Plc*	6.13%	21/09/2026	162,260	0.14
450,000	Adani Electricity Mumbai Ltd*	3.95%	12/02/2030	369,014	0.33
300,000	Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ*	6.25%	10/12/2024	288,309	0.25
347,000	Adani Ports & Special Economic Zone Ltd*	4.20%	04/08/2027	323,395	0.29
368,000	Aegea Finance Sarl*	6.75%	20/05/2029	345,621	0.31
217,000	Africa Finance Corp*	2.88%	28/04/2028	188,334	0.17
335,000	African Export-Import Bank*	3.99%	21/09/2029	287,817	0.25
303,000	AIA Group Ltd*	2.70%	29/12/2049	272,744	0.24
500,000	AIA Group Ltd**	3.60%	09/04/2029	482,123	0.43
352,000	Akbank TAS**	6.80%	06/02/2026	315,833	0.28
364,016	Alfa Desarrollo SpA**	4.55%	27/09/2051	262,255	0.23
650,000	Alfa SAB de CV**	6.88%	25/03/2044	634,520	0.56
427,000	Alibaba Group Holding Ltd*	4.00%	06/12/2037	369,381	0.33
357,000	Alpek SAB de CV**	4.25%	18/09/2029	321,571	0.28
606,000	Alsea SAB de CV**	7.75%	14/12/2026	573,752	0.51
552,000	America Movil SAB de CV**	5.38%	04/04/2032	491,084	0.43
400,000	AngloGold Ashanti Holdings Plc*	3.38%	01/11/2028	339,180	0.30
260,000	AngloGold Ashanti Holdings Plc*	3.75%	01/10/2030	214,455	0.19
246,000	Antofagasta Plc*	2.38%	14/10/2030	190,725	0.17
388,000	Antofagasta Plc*	5.63%	13/05/2032	374,420	0.33
381,000	Arabian Centres Sukuk II Ltd*	5.63%	07/10/2026	349,140	0.31
200,000	Atento Luxco I SA**	8.00%	10/02/2026	143,121	0.13
300,000	Azul Investments LLP**	7.25%	15/06/2026	206,168	0.18
285,000	B2W Digital Lux Sarl**	4.38%	20/12/2030	216,194	0.19
359,000	Banco Bradesco SA**	4.38%	18/03/2027	339,680	0.30
200,000	Banco BTG Pactual SA*	2.75%	11/01/2026	177,945	0.16
410,000	Banco Davivienda SA**	6.65%	29/12/2049	328,261	0.29
350,000	Banco de Bogota SA*	6.25%	12/05/2026	333,188	0.29
506,000	Banco de Credito del Peru SA**	3.13%	01/07/2030	463,243	0.41
435,000	Banco de Credito e Inversiones SA**	2.88%	14/10/2031	359,706	0.32
268,000	Banco do Brasil SA*	3.25%	30/09/2026	242,576	0.21
219,000	Banco do Brasil SA*	4.88%	11/01/2029	201,131	0.18
470,000	Banco do Brasil SA**	9.00%	29/12/2049	463,726	0.41
350,000	Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa*	4.38%	11/04/2027	335,115	0.30
300,000	Banco Internacional del Peru SAA Interbank**	3.25%	04/10/2026	275,929	0.24
384,000	Banco Mercantil del Norte SA**	6.63%	29/12/2049	314,304	0.28
250,000	Banco Mercantil del Norte SA*	7.63%	29/12/2049	232,105	0.20
241,000	Banco Santander Chile**	3.18%	26/10/2031	205,912	0.18
200,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand**	5.38%	17/04/2025	201,029	0.18
395,000	Bancolombia SA*	4.63%	18/12/2029	345,350	0.31
200,000	Bancolombia SA*	4.88%	18/10/2027	186,900	0.17
548,000	Bangkok Bank PCL**	3.73%	25/09/2034	480,928	0.42
320,000	Bangkok Bank PCL*	4.30%	15/06/2027	320,381	0.28
400,000	Bank Hapoalim BM*	3.26%	21/01/2032	344,000	0.30

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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
285,000	Bank Leumi Le-Israel BM*	3.28%	29/01/2031	251,512	0.22
204,000	Bank Mandiri Persero Tbk PT*	3.75%	11/04/2024	202,970	0.18
211,000	Bank Mandiri Persero Tbk PT*	4.75%	13/05/2025	213,993	0.19
333,000	Bank Muscat SAOG*	4.75%	17/03/2026	320,819	0.28
213,000	Bank Negara Indonesia Persero Tbk PT*	3.75%	30/03/2026	193,861	0.17
200,000	BBK BSC*	5.50%	09/07/2024	200,446	0.18
400,000	BBVA Bancomer SA**	5.13%	18/01/2033	339,388	0.30
259,000	BBVA Bancomer SA**	5.88%	13/09/2034	229,979	0.20
300,000	Becle SAB de CV**	2.50%	14/10/2031	240,353	0.21
200,000	Bharti Airtel Ltd**	3.25%	03/06/2031	167,499	0.15
449,000	Bidvest Group UK Plc*	3.63%	23/09/2026	395,345	0.35
750,000	BOC Aviation Ltd*	3.00%	11/09/2029	668,445	0.59
205,000	BOC Aviation Ltd**	3.50%	18/09/2027	196,802	0.17
637,000	Braskem Idesa SAPI**	6.99%	20/02/2032	493,576	0.44
200,000	Braskem Idesa SAPI*	7.45%	15/11/2029	171,929	0.15
525,000	Braskem Netherlands Finance BV**	8.50%	23/01/2081	525,832	0.46
300,000	BRF SA**	4.88%	24/01/2030	238,100	0.22
250,000	Burgan Bank SAK*	5.75%	29/12/2049	231,822	0.20
400,000	C&W Senior Financing DAC**	6.88%	15/09/2027	361,202	0.32
335,000	CA Magnum Holdings**	5.38%	31/10/2026	291,142	0.26
220,000	Cable Onda SA**	4.50%	30/01/2030	183,909	0.16
556,000	Canacol Energy Ltd**	5.75%	24/11/2028	451,322	0.40
600,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	510,991	0.45
200,000	Cathay Pacific MTN Financing HK Ltd*	4.88%	17/08/2026	183,485	0.16
302,000	CBQ Finance Ltd*	2.00%	15/09/2025	281,961	0.25
321,000	CBQ Finance Ltd*	2.00%	12/05/2026	294,584	0.26
574,000	Celestial Miles Ltd*	5.75%	29/12/2049	576,009	0.51
200,000	Cemex SAB de CV**	5.13%	29/12/2049	170,331	0.15
200,000	Cemex SAB de CV**	5.45%	19/11/2029	178,190	0.16
225,000	Cemex SAB de CV**	7.38%	05/06/2027	223,405	0.20
400,000	Cencosud SA*	4.38%	17/07/2027	376,154	0.33
200,000	Cencosud SA**	6.63%	12/02/2045	202,759	0.18
500,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	437,655	0.39
200,000	Central Plaza Development Ltd*	5.75%	29/12/2049	167,203	0.15
500,000	China Construction Bank Corp*	2.45%	24/06/2030	475,538	0.42
600,000	China Development Bank Financial Leasing Co Ltd*	2.88%	28/09/2030	568,992	0.50
350,000	China Hongqiao Group Ltd*	6.25%	08/06/2024	325,877	0.29
200,000	China Overseas Finance Cayman VI Ltd*	6.45%	11/06/2034	215,824	0.19
200,000	China SCE Group Holdings Ltd*	7.00%	02/05/2025	60,500	0.05
200,000	Chinalco Capital Holdings Ltd*	2.13%	03/06/2026	185,903	0.16
507,000	CIBANCO SA Institucion de Banca Multiple Trust CIB/3332**	4.38%	22/07/2031	362,201	0.32
500,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	295,500	0.26
200,000	CLP Power HK Finance Ltd*	3.55%	29/12/2049	193,385	0.17
320,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	297,257	0.26
362,000	Colombia Telecomunicaciones SA ESP**	4.95%	17/07/2030	291,991	0.26
400,000	Commercial Bank PSQC*	4.50%	29/12/2049	361,936	0.32
415,000	Compania Cerveceras Unidas SA**	3.35%	19/01/2032	353,798	0.31
324,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	292,183	0.26
295,875	Continuum Energy Levanter Pte Ltd*	4.50%	09/02/2027	233,928	0.21
200,000	Cosan SA**	5.50%	20/09/2029	184,745	0.16
353,000	Country Garden Holdings Co Ltd*	4.80%	06/08/2030	150,545	0.13
230,000	Country Garden Holdings Co Ltd*	6.15%	17/09/2025	124,315	0.11

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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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
239,000	CSN Inova Ventures**	6.75%	28/01/2028	208,872	0.18
400,000	CSN Resources SA**	4.63%	10/06/2031	284,658	0.25
555,000	CT Trust**	5.13%	03/02/2032	445,793	0.39
200,000	DBS Group Holdings Ltd*	4.52%	11/12/2028	201,541	0.18
323,000	DIB Sukuk Ltd*	1.96%	22/06/2026	298,221	0.26
250,000	DIB Tier 1 Sukuk 3 Ltd*	6.25%	29/12/2049	254,849	0.23
273,000	Eastern & Southern African Trade & Development Bank*	4.13%	30/06/2028	226,273	0.20
263,000	Ecopetrol SA*	4.63%	02/11/2031	199,880	0.18
380,000	Ecopetrol SA*	5.88%	28/05/2045	259,350	0.23
636,000	Ecopetrol SA*	6.88%	29/04/2030	564,122	0.50
300,000	Ecopetrol SA*	7.38%	18/09/2043	245,328	0.22
200,000	EI Sukuk Co Ltd*	1.83%	23/09/2025	187,873	0.17
224,000	EIG Pearl Holdings Sarl*	4.39%	30/11/2046	177,934	0.16
275,000	Elect Global Investments Ltd*	4.10%	29/12/2049	254,702	0.22
220,000	Elect Global Investments Ltd*	4.85%	29/12/2049	181,575	0.16
292,000	Emaar Sukuk Ltd*	3.88%	17/09/2029	280,644	0.25
510,000	Embraer Netherlands Finance BV*	6.95%	17/01/2028	494,560	0.44
300,000	Emirates Development Bank PJSC*	3.52%	06/03/2024	299,021	0.26
400,000	Emirates NBD Bank PJSC*	4.25%	29/12/2049	370,728	0.33
500,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	500,677	0.44
263,000	Empresa Nacional del Petroleo*	3.45%	16/09/2031	212,874	0.19
531,000	Endeavour Mining Plc*	5.00%	14/10/2026	432,547	0.38
205,000	Enel Chile SA*	4.88%	12/06/2028	196,313	0.17
396,835	Energear Israel Finance Ltd*	4.88%	30/03/2026	351,886	0.31
280,000	ENN Clean Energy International Investment Ltd*	3.38%	12/05/2026	254,637	0.22
200,000	ENN Energy Holdings Ltd*	4.63%	17/05/2027	202,774	0.18
200,000	Equate Petrochemical BV*	2.63%	28/04/2028	177,629	0.16
200,000	Equate Petrochemical BV*	4.25%	03/11/2026	196,404	0.17
904,000	Falabella SA**	3.38%	15/01/2032	738,491	0.65
488,000	First Quantum Minerals Ltd**	6.88%	15/10/2027	437,141	0.39
296,000	First Quantum Minerals Ltd**	7.50%	01/04/2025	280,444	0.25
200,000	FirstRand Bank Ltd*	6.25%	23/04/2028	197,760	0.17
500,000	Formosa Group Cayman Ltd*	3.38%	22/04/2025	488,138	0.43
600,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	462,660	0.41
550,000	FS Luxembourg Sarl**	10.00%	15/12/2025	555,444	0.49
300,000	FWD Group Ltd*	5.75%	09/07/2024	298,107	0.26
300,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	243,104	0.21
294,783	Galaxy Pipeline Assets Bidco Ltd*	2.94%	30/09/2040	240,285	0.21
299,000	Gazprom PJSC via Gaz Finance Plc*	3.25%	25/02/2030	89,700	0.08
300,000	GC Treasury Center Co Ltd*	2.98%	18/03/2031	249,965	0.22
380,000	GC Treasury Center Co Ltd*	4.40%	30/03/2032	349,470	0.31
534,000	GCC SAB de CV**	3.61%	20/04/2032	436,884	0.39
351,000	Geopark Ltd**	5.50%	17/01/2027	294,657	0.26
360,000	Globe Telecom Inc*	4.20%	29/12/2049	339,399	0.30
250,000	Gohl Capital Ltd*	4.25%	24/01/2027	225,571	0.20
400,000	Gol Finance SA*	7.00%	31/01/2025	250,105	0.22
200,000	Gol Finance SA**	8.00%	30/06/2026	133,379	0.12
226,000	Gold Fields Orogen Holdings BVI Ltd*	6.13%	15/05/2029	231,725	0.20
388,000	Greenko Dutch BV**	3.85%	29/03/2026	330,151	0.30
391,000	Greenko Power II Ltd*	4.30%	13/12/2028	313,288	0.28
350,000	Grupo de Inversiones Suramericana SA*	5.50%	29/04/2026	330,032	0.29
221,868	Guara Norte Sarl**	5.20%	15/06/2034	180,391	0.16
200,000	Hanwha Life Insurance Co Ltd*	3.38%	04/02/2032	182,658	0.16

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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
445,000	HDFC Bank Ltd*	3.70%	29/12/2049	370,463	0.33
200,000	HKT Capital No 2 Ltd*	3.63%	02/04/2025	197,634	0.17
300,000	Hongkong Electric Finance Ltd*	1.88%	27/08/2030	246,487	0.22
203,000	HPHT Finance 21 Ltd*	2.00%	19/03/2026	188,519	0.17
217,000	Huarong Finance 2019 Co Ltd*	3.38%	24/02/2030	163,564	0.14
433,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	361,014	0.32
275,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	267,094	0.24
458,000	Hunt Oil Co of Peru LLC Sucursal Del Peru**	6.38%	01/06/2028	420,215	0.37
300,000	Hyundai Capital America**	3.50%	02/11/2026	285,002	0.25
456,000	ICL Group Ltd**	6.38%	31/05/2038	454,981	0.40
491,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	428,816	0.38
216,000	Indofood CBP Sukses Makmur Tbk PT*	3.40%	09/06/2031	168,217	0.15
211,000	Indofood CBP Sukses Makmur Tbk PT*	3.54%	27/04/2032	164,592	0.15
233,000	Industrias Penoles SAB de CV**	4.75%	06/08/2050	185,382	0.16
475,000	Inkia Energy Ltd*	5.88%	09/11/2027	435,328	0.38
300,000	Inversiones CMPC SA**	3.00%	06/04/2031	240,774	0.21
274,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	232,040	0.20
220,000	Israel Electric Corp Ltd**	3.75%	22/02/2032	197,243	0.17
200,000	Israel Electric Corp Ltd*	5.00%	12/11/2024	202,645	0.18
200,000	Israel Electric Corp Ltd*	6.88%	21/06/2023	205,326	0.18
513,000	JBS Finance Luxembourg Sarl**	3.63%	15/01/2032	415,645	0.36
300,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc**	5.75%	01/04/2033	286,437	0.25
400,000	JMH Co Ltd*	2.50%	09/04/2031	341,236	0.30
200,000	JSM Global Sarl**	4.75%	20/10/2030	151,737	0.13
191,360	JSW Hydro Energy Ltd*	4.13%	18/05/2031	152,644	0.13
440,000	JSW Steel Ltd*	5.05%	05/04/2032	327,477	0.29
200,000	Kaisa Group Holdings Ltd*	10.50%	15/01/2025	27,502	0.02
200,000	Kaisa Group Holdings Ltd*	10.88%	23/07/2023	27,738	0.02
200,000	Kaisa Group Holdings Ltd*	11.25%	16/04/2025	27,502	0.02
350,000	Kallpa Generacion SA*	4.13%	16/08/2027	315,574	0.28
613,000	Klabn Austria GmbH**	3.20%	12/01/2031	468,684	0.41
400,000	KOC Holding AS*	5.25%	15/03/2023	395,139	0.35
423,000	Kookmin Bank*	2.50%	04/11/2030	357,427	0.32
226,000	Kookmin Bank*	4.35%	29/12/2049	216,922	0.19
307,000	Kosmos Energy Ltd*	7.13%	04/04/2026	261,378	0.23
224,000	Krung Thai Bank PCL*	4.40%	29/12/2049	195,720	0.17
600,000	Lenovo Group Ltd*	3.42%	02/11/2030	511,431	0.45
471,671	Leviathan Bond Ltd*	6.50%	30/06/2027	437,164	0.39
309,038	Leviathan Bond Ltd*	6.75%	30/06/2030	278,866	0.25
229,000	LG Chem Ltd*	2.38%	07/07/2031	192,018	0.17
458,000	MAF Global Securities Ltd*	7.88%	29/12/2049	457,130	0.40
200,000	MAF Sukuk Ltd*	4.64%	14/05/2029	200,640	0.18
400,000	MARB BondCo Plc*	3.95%	29/01/2031	307,966	0.28
246,000	Mashreqbank PSC*	4.25%	26/02/2024	245,772	0.22
732,000	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	583,657	0.52
411,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	352,137	0.31
879,000	Medco Oak Tree Pte Ltd*	7.38%	14/05/2026	802,070	0.71
335,000	MEGlobal Canada ULC*	5.00%	18/05/2025	338,360	0.30
322,000	MEGlobal Canada ULC*	5.88%	18/05/2030	338,505	0.30
204,000	Meituan*	3.05%	28/10/2030	152,021	0.13
200,000	MGM China Holdings Ltd**	4.75%	01/02/2027	141,618	0.13
350,000	MGM China Holdings Ltd*	5.25%	18/06/2025	269,033	0.24
235,000	Millicom International Cellular SA**	4.50%	27/04/2031	174,363	0.15

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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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
200,700	Millicom International Cellular SA*	6.25%	25/03/2029	175,613	0.16
180,000	Millicom International Cellular SA*	6.63%	15/10/2026	172,052	0.15
1,200,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	806,130	0.71
279,000	Minera Mexico SA de CV**	4.50%	26/01/2050	217,045	0.19
494,000	Minerva Luxembourg SA*	4.38%	18/03/2031	395,916	0.35
612,000	Minsur SA**	4.50%	28/10/2031	515,347	0.46
290,000	Mizrahi Tefahot Bank Ltd*	3.08%	07/04/2031	250,850	0.22
446,000	MSU Energy SA/UGEN SA/UENSA SA**	6.88%	01/02/2025	326,492	0.29
500,000	MTN Mauritius Investments Ltd*	6.50%	13/10/2026	492,532	0.44
622,230	MV24 Capital BV*	6.75%	01/06/2034	558,635	0.49
230,021	Nakilat Inc**	6.07%	31/12/2033	245,744	0.22
346,000	Natura & Co Luxembourg Holdings Sarl**	6.00%	19/04/2029	305,272	0.27
388,000	NBK SPC Ltd*	1.63%	15/09/2027	346,913	0.31
759,000	NBK Tier 1 Financing 2 Ltd*	4.50%	29/12/2049	717,167	0.63
370,000	Nemak SAB de CV**	3.63%	28/06/2031	258,974	0.23
250,000	Network i2i Ltd*	5.65%	29/12/2049	232,551	0.21
400,000	Nexa Resources SA**	5.38%	04/05/2027	369,390	0.33
343,000	Nexa Resources SA**	6.50%	18/01/2028	327,785	0.29
377,000	NWD MTN Ltd*	4.13%	18/07/2029	331,847	0.29
350,000	Oil India International Pte Ltd*	4.00%	21/04/2027	335,595	0.30
200,000	Oil India Ltd*	5.13%	04/02/2029	197,071	0.17
294,000	Ooredoo International Finance Ltd*	2.63%	08/04/2031	255,813	0.23
338,000	Orbia Advance Corp SAB de CV**	2.88%	11/05/2031	271,904	0.24
300,000	Orbia Advance Corp SAB de CV*	5.88%	17/09/2044	269,336	0.24
272,000	Oryx Funding Ltd*	5.80%	03/02/2031	256,687	0.23
200,000	Oversea-Chinese Banking Corp Ltd**	1.83%	10/09/2030	184,773	0.16
200,000	Oversea-Chinese Banking Corp Ltd*	4.25%	19/06/2024	201,279	0.18
262,000	Oversea-Chinese Banking Corp Ltd*	4.60%	15/06/2032	261,403	0.23
483,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	487,119	0.43
250,000	Parkway Pantai Ltd*	4.25%	29/12/2049	248,737	0.22
500,000	Periama Holdings LLC*	5.95%	19/04/2026	449,194	0.40
233,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	4.38%	05/02/2050	171,856	0.15
381,000	Petrobras Global Finance BV*	5.50%	10/06/2051	289,730	0.26
233,000	Petrofac Ltd**	9.75%	15/11/2026	179,373	0.16
1,250,000	Petroleos Mexicanos*	6.50%	23/01/2029	1,019,969	0.90
283,000	Petrorio Luxembourg Trading Sarl**	6.13%	09/06/2026	260,770	0.23
342,000	Philippine National Bank*	3.28%	27/09/2024	333,280	0.29
237,000	PIK Securities DAC*	5.63%	19/11/2026	23,404	0.02
200,000	Power Finance Corp Ltd*	4.50%	18/06/2029	187,594	0.17
200,000	Prudential Plc*	2.95%	03/11/2033	168,535	0.15
200,000	PTTEP Treasury Center Co Ltd*	3.90%	06/12/2059	160,027	0.14
300,000	QIB Sukuk Ltd*	3.98%	26/03/2024	301,300	0.27
241,000	QNB Finance Ltd*	2.63%	12/05/2025	231,811	0.20
367,000	QNB Finance Ltd*	2.75%	12/02/2027	345,172	0.30
291,000	QNB Finance Ltd*	3.50%	28/03/2024	289,815	0.26
397,000	QNB Finansbank AS*	6.88%	07/09/2024	398,629	0.35
390,000	REC Ltd*	2.25%	01/09/2026	349,273	0.31
495,000	Rede D'or Finance Sarl**	4.50%	22/01/2030	418,673	0.37
450,000	Reliance Industries Ltd*	2.88%	12/01/2032	373,769	0.33
378,000	Reliance Industries Ltd*	3.63%	12/01/2052	274,894	0.24
241,000	SA Global Sukuk Ltd*	2.69%	17/06/2031	211,817	0.19
337,000	SABIC Capital I BV*	2.15%	14/09/2030	285,795	0.25
531,000	Sable International Finance Ltd**	5.75%	07/09/2027	488,047	0.43

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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
678,000	Sagicor Financial Co Ltd**	5.30%	13/05/2028	622,001	0.55
9,000	Saka Energi Indonesia PT*	4.45%	05/05/2024	8,266	0.01
500,000	Samba Funding Ltd*	2.75%	02/10/2024	484,167	0.43
500,000	Samba Funding Ltd*	2.90%	29/01/2027	472,661	0.42
200,000	Sands China Ltd**	3.80%	08/01/2026	160,561	0.14
275,000	Sands China Ltd*	5.13%	08/08/2025	231,155	0.20
950,000	Sands China Ltd*	5.40%	08/08/2028	734,017	0.65
600,000	Sasol Financing USA LLC*	5.88%	27/03/2024	588,351	0.52
500,000	Sasol Financing USA LLC*	6.50%	27/09/2028	453,702	0.40
1,300,000	Saudi Arabian Oil Co*	4.25%	16/04/2039	1,204,970	1.06
742,000	Saudi Arabian Oil Co*	4.38%	16/04/2049	655,381	0.58
272,000	Saudi Electricity Global Sukuk Co 4*	4.72%	27/09/2028	280,929	0.25
475,000	SEPLAT Energy Plc*	7.75%	01/04/2026	427,227	0.38
432,000	SF Holding Investment 2021 Ltd*	3.13%	17/11/2031	367,533	0.32
200,000	Shanghai Port Group BVI Development Co Ltd*	2.85%	11/09/2029	183,222	0.16
200,000	Shelf Drilling Holdings Ltd**	8.25%	15/02/2025	156,306	0.14
800,000	Shinhan Bank Co Ltd*	4.38%	13/04/2032	772,270	0.68
446,000	Shinhan Financial Group Co Ltd*	5.88%	29/12/2049	449,903	0.40
500,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	461,916	0.41
200,000	Siam Commercial Bank PCL*	4.40%	11/02/2029	199,152	0.18
800,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	585,204	0.52
200,000	Sigma Finance Netherlands BV*	4.88%	27/03/2028	185,509	0.16
400,000	Simpair Europe SA**	5.20%	26/01/2031	309,614	0.27
200,000	Sino-Ocean Land Treasure IV Ltd*	2.70%	13/01/2025	101,322	0.09
500,000	Sinopec Group Overseas Development 2018 Ltd*	2.30%	08/01/2031	437,276	0.39
208,000	SK Battery America Inc*	2.13%	26/01/2026	188,445	0.17
566,000	SK Hynix Inc*	2.38%	19/01/2031	446,475	0.39
446,000	SNB Sukuk Ltd*	2.34%	19/01/2027	414,337	0.37
300,000	Southern Copper Corp*	6.75%	16/04/2040	339,498	0.30
536,000	Stillwater Mining Co*	4.00%	16/11/2026	447,962	0.40
200,000	Studio City Finance Ltd*	6.00%	15/07/2025	126,940	0.11
600,000	Studio City Finance Ltd*	6.50%	15/01/2028	337,320	0.30
200,000	Sun Hung Kai Properties Capital Market Ltd*	3.75%	25/02/2029	193,987	0.17
200,000	Sunac China Holdings Ltd*	5.95%	26/04/2024	30,500	0.03
650,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	97,500	0.09
371,000	Suzano Austria GmbH*	5.00%	15/01/2030	338,532	0.30
276,000	Suzano Austria GmbH**	7.00%	16/03/2047	263,906	0.23
229,000	Telecom Argentina SA**	8.00%	18/07/2026	214,408	0.19
390,000	Telefonica Celular del Paraguay SA**	5.88%	15/04/2027	358,291	0.32
200,000	Telefonica Moviles Chile SA**	3.54%	18/11/2031	168,373	0.15
283,000	Tencent Holdings Ltd*	3.24%	03/06/2050	195,673	0.17
429,000	Tengizchevroil Finance Co International Ltd**	3.25%	15/08/2030	327,673	0.29
1,295,000	Teva Pharmaceutical Finance Netherlands III BV*	3.15%	01/10/2026	1,066,115	0.94
560,000	Teva Pharmaceutical Finance Netherlands III BV**	7.13%	31/01/2025	547,351	0.48
910,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	613,759	0.54
339,000	TNB Global Ventures Capital Bhd*	4.85%	01/11/2028	346,124	0.31
200,000	Total Play Telecomunicaciones SA de CV*	6.38%	20/09/2028	157,720	0.14
450,000	Transportadora de Gas del Sur SA*	6.75%	02/05/2025	396,958	0.35
200,000	TSMC Arizona Corp*	2.50%	25/10/2031	171,746	0.15
893,000	TSMC Arizona Corp*	4.25%	22/04/2032	881,717	0.78
200,000	Tullow Oil Plc**	7.00%	01/03/2025	163,059	0.14
283,000	Tullow Oil Plc*	10.25%	15/05/2026	271,016	0.24
200,000	Turk Telekomunikasyon AS*	6.88%	28/02/2025	179,068	0.16

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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
Corporate Bonds 93.69% (31 December 2021: 95.14%) (continued)					
United States Dollar (continued)					
200,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	157,685	0.14
245,000	Turkiye Is Bankasi AS*	6.13%	25/04/2024	228,655	0.20
400,000	Turkiye Petrol Rafinerileri AS*	4.50%	18/10/2024	362,727	0.32
215,000	Turkiye Sise ve Cam Fabrikalari AS*	6.95%	14/03/2026	192,045	0.17
257,000	Turkiye Vakiflar Bankasi TAO*	5.50%	01/10/2026	211,742	0.19
354,000	Turkiye Vakiflar Bankasi TAO*	6.50%	08/01/2026	309,508	0.27
400,000	Unigel Luxembourg SA*	8.75%	01/10/2026	396,560	0.35
400,000	United Overseas Bank Ltd*	2.00%	14/10/2031	360,908	0.32
300,000	United Overseas Bank Ltd*	3.75%	15/04/2029	297,811	0.26
200,000	United Overseas Bank Ltd*	3.86%	07/10/2032	191,508	0.17
300,000	Usiminas International Sarl**	5.88%	18/07/2026	294,543	0.26
185,000	Vale Overseas Ltd*	6.88%	21/11/2036	198,994	0.18
600,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	535,710	0.47
200,000	Vedanta Resources Ltd*	7.13%	31/05/2023	163,019	0.14
68,000	Volcan Compania Minera SAA*	4.38%	11/02/2026	59,292	0.05
721,000	VTR Finance NV**	6.38%	15/07/2028	517,326	0.46
300,000	Woori Bank*	4.75%	30/04/2024	303,905	0.27
785,000	Wynn Macau Ltd*	5.63%	26/08/2028	485,746	0.43
200,000	XP Inc**	3.25%	01/07/2026	176,600	0.16
300,000	Yapi ve Kredi Bankasi AS*	8.25%	15/10/2024	288,031	0.25
100,000	YPF SA*	6.95%	21/07/2027	56,887	0.05
250,000	YPF SA**	7.00%	15/12/2047	123,084	0.11
35,000	YPF SA*	8.50%	23/03/2025	27,177	0.02
285,000	YPF SA*	8.50%	28/07/2025	193,670	0.17
300,000	ZhongAn Online P&C Insurance Co Ltd*	3.13%	16/07/2025	274,648	0.24
Total Corporate Bonds				106,060,643	93.69
Government Bonds 1.88% (31 December 2021: 1.95%)					
Euro					
194,000	Argentine Republic Government International Bond	0.13%	09/07/2030	43,352	0.04
6,298	Argentine Republic Government International Bond	0.50%	09/07/2029	1,516	0.00
Total Euro				44,868	0.04
United States Dollar					
254,000	Airport Authority	2.40%	29/12/2049	218,630	0.19
300,000	Airport Authority	3.25%	12/01/2052	238,525	0.21
200,000	Angolan Government International Bond	8.75%	14/04/2032	160,839	0.14
579,253	Argentine Republic Government International Bond	0.50%	09/07/2030	137,389	0.12
107,488	Argentine Republic Government International Bond	1.00%	09/07/2029	24,711	0.02
439,246	Argentine Republic Government International Bond	1.13%	09/07/2035	95,151	0.08
815,685	Argentine Republic Government International Bond	2.00%	09/01/2038	233,265	0.21
652,025	Argentine Republic Government International Bond	2.50%	09/07/2041	175,858	0.16
279,000	Korea Mine Rehabilitation & Mineral Resources Corp	1.75%	15/04/2026	254,692	0.23
392,000	Turkiye Ihracat Kredi Bankasi AS	5.38%	24/10/2023	371,996	0.33
500,000	Ukraine Government International Bond	0.00%	31/05/2040	126,766	0.11
156,000	Ukraine Government International Bond	7.75%	01/09/2025	40,186	0.04
Total United States Dollar				2,078,008	1.84
Total Government Bonds *				2,122,876	1.88
Total Investments				108,183,519	95.57

Emerging Market Corporate Debt – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.74% (31 December 2021: 0.35%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 527,013	€ 475,137	05/07/2022	UBS AG	1	30,281	0.03
<i>CHF Hedged Classes</i>						
CHF 29,649,542	US\$ 30,592,684	14/09/2022	UBS AG	2	539,268	0.48
US\$ 162,609	CHF 154,366	14/09/2022	Goldman Sachs International	1	525	0.00
US\$ 161,770	CHF 153,987	14/09/2022	Westpac Banking Corp	1	84	0.00
<i>EUR Hedged Classes</i>						
€ 125	US\$ 131	14/09/2022	Westpac Banking Corp	1	0	0.00
US\$ 289,748	€ 274,361	14/09/2022	Goldman Sachs International	1	1,402	0.00
US\$ 9,172,091	€ 8,493,267	14/09/2022	UBS AG	1	245,886	0.22
US\$ 828,854	€ 785,292	14/09/2022	Westpac Banking Corp	3	3,532	0.00
<i>GBP Hedged Classes</i>						
US\$ 207	£ 169	14/09/2022	Goldman Sachs International	1	1	0.00
US\$ 268,904	£ 213,984	14/09/2022	UBS AG	1	8,669	0.01
US\$ 584	£ 478	14/09/2022	Westpac Banking Corp	3	2	0.00
<i>SEK Hedged Classes</i>						
US\$ 5,483	SEK 55,745	14/09/2022	Goldman Sachs International	1	26	0.00
US\$ 11,536	SEK 117,144	14/09/2022	Westpac Banking Corp	5	69	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					829,745	0.74

Futures Contracts 0.04% (31 December 2021: 0.06%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(58)	US Treasury 10-Year Note (CBT) Future September 2022	34,437	0.03
(27)	US Treasury Long Bond (CBT) Future September 2022	16,024	0.01
Total Unrealised Gain on Futures Contracts [±]		50,461	0.04

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	109,063,725	96.35

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (1.44%) (31 December 2021: (0.03%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 146,355	CNY 992,936	22/08/2022	Citibank NA	1	(1,676)	(0.00)
<i>CHF Hedged Classes</i>						
US\$ 611,658	CHF 604,238	14/09/2022	UBS AG	2	(22,791)	(0.02)
US\$ 382,282	CHF 367,027	14/09/2022	Westpac Banking Corp	2	(3,095)	(0.00)
<i>EUR Hedged Classes</i>						
€ 54,462,319	US\$ 58,815,220	14/09/2022	UBS AG	1	(1,576,719)	(1.39)
€ 598	US\$ 633	14/09/2022	Westpac Banking Corp	1	(5)	(0.00)
US\$ 960,466	€ 915,612	14/09/2022	Westpac Banking Corp	3	(1,819)	(0.00)
<i>GBP Hedged Classes</i>						
£ 241,454	US\$ 303,424	14/09/2022	UBS AG	1	(9,781)	(0.01)
US\$ 591	£ 492	14/09/2022	Westpac Banking Corp	1	(7)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 4,074,966	US\$ 417,895	14/09/2022	Goldman Sachs International	2	(18,992)	(0.02)
SEK 5,000	US\$ 492	14/09/2022	Westpac Banking Corp	3	(3)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,634,888)	(1.44)

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Emerging Market Corporate Debt – Schedule of Investments (continued)

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

Futures Contracts (0.01%) (31 December 2021: (0.00%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
25	US Treasury 5-Year Note (CBT) Future September 2022	(7,813)	(0.01)
Total Unrealised Loss on Futures Contracts [±]		(7,813)	(0.01)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(1,642,701)	(1.45)
Net Financial Assets at Fair Value through Profit or Loss	107,421,024	94.90
Other Net Assets	5,778,286	5.10
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>113,199,310</u>	<u>100.00</u>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	74,793,085	64.46
** Transferable securities and/or money market instruments dealt in on a regulated market	33,390,434	28.78
± Financial derivative instruments traded on a regulated market	42,648	0.04
∞ Financial derivative instruments that are traded OTC	(805,143)	(0.69)
Total Investments	<u>107,421,024</u>	<u>92.59</u>

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
Corporate Bonds 33.36% (31 December 2021: 32.17%)					
Euro					
6,921,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2024	2,242,785	0.09
15,829,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	1.88%	05/11/2031	12,467,003	0.52
Total Euro				14,709,788	0.61
United States Dollar					
33,400,000	IMDB Global Investments Ltd**	4.40%	09/03/2023	32,393,148	1.34
4,152,000	Abu Dhabi Crude Oil Pipeline LLC*	3.65%	02/11/2029	3,991,863	0.16
21,427,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	20,199,419	0.83
4,527,000	Abu Dhabi Ports Co PJSC*	2.50%	06/05/2031	3,878,772	0.16
7,530,000	Adani Electricity Mumbai Ltd*	3.95%	12/02/2030	6,174,829	0.25
5,620,000	Aeropuerto Internacional de Tocumen SA**	5.13%	11/08/2061	4,461,329	0.18
3,195,000	African Export-Import Bank*	3.80%	17/05/2031	2,629,805	0.11
3,987,222	Alfa Desarrollo SpA**	4.55%	27/09/2051	2,872,594	0.12
2,556,000	Alibaba Group Holding Ltd*	3.25%	09/02/2061	1,698,204	0.07
3,028,000	AngloGold Ashanti Holdings Plc*	3.75%	01/10/2030	2,497,578	0.10
3,283,000	Banco Nacional de Panama**	2.50%	11/08/2030	2,613,596	0.11
3,143,000	Bank Leumi Le-Israel BM*	3.28%	29/01/2031	2,773,697	0.11
17,663,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	14,729,820	0.61
12,145,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	11,093,763	0.46
5,905,000	Bidvest Group UK Plc*	3.63%	23/09/2026	5,199,353	0.21
10,645,555	Bioceanico Sovereign Certificate Ltd**	0.00%	05/06/2034	6,759,928	0.28
2,363,000	Blossom Joy Ltd*	3.10%	29/12/2049	2,258,617	0.09
473,241	Brazil Loan Trust 1*	5.48%	24/07/2023	470,345	0.02
9,850,200	Brazil Minas SPE via State of Minas Gerais†	5.33%	15/02/2028	9,670,680	0.40
1,876,000	Cable Onda SA**	4.50%	30/01/2030	1,568,242	0.06
3,254,000	Cemex SAB de CV**	5.13%	29/12/2049	2,771,285	0.11
4,626,000	Cencosud SA*	4.38%	17/07/2027	4,350,221	0.18
227,000	China Huadian Overseas Development Management Co Ltd*	4.00%	29/12/2049	225,876	0.01
7,093,000	China Minmetals Corp*	3.75%	29/12/2049	7,126,083	0.29
2,639,000	Chinalco Capital Holdings Ltd*	2.13%	03/06/2026	2,452,994	0.10
7,043,000	Chinalco Capital Holdings Ltd*	4.10%	29/12/2049	7,008,416	0.29
8,482,000	Comision Federal de Electricidad*	3.35%	09/02/2031	6,495,473	0.27
8,649,000	Comision Federal de Electricidad*	4.69%	15/05/2029	7,763,563	0.32
4,988,000	Comision Federal de Electricidad*	6.26%	15/02/2052	3,988,829	0.16
3,193,000	Corp Nacional del Cobre de Chile*	3.00%	30/09/2029	2,786,930	0.12
8,449,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	7,393,961	0.31
2,378,000	Corp Nacional del Cobre de Chile*	3.15%	15/01/2051	1,632,933	0.07
6,844,000	Corp Nacional del Cobre de Chile*	3.70%	30/01/2050	5,116,008	0.21
1,373,000	Corp Nacional del Cobre de Chile*	4.38%	05/02/2049	1,154,790	0.05
150,000	Corp Nacional del Cobre de Chile*	6.15%	24/10/2036	156,234	0.01
1,643,000	Country Garden Holdings Co Ltd*	5.13%	17/01/2025	900,364	0.04
5,870,000	CSN Inova Ventures**	6.75%	28/01/2028	5,130,028	0.21
9,306,000	CSN Resources SA**	4.63%	10/06/2031	6,622,568	0.27
4,794,000	CT Trust**	5.13%	03/02/2032	3,850,685	0.16
8,212,000	Development Bank of Kazakhstan JSC*	2.95%	06/05/2031	6,215,540	0.26
4,664,000	DP World Crescent Ltd*	3.88%	18/07/2029	4,325,001	0.18
3,400,000	DP World Ltd*	6.85%	02/07/2037	3,653,788	0.15
5,914,000	Eastern & Southern African Trade & Development Bank*	4.13%	30/06/2028	4,901,750	0.20
6,949,000	Eastern & Southern African Trade & Development Bank*	4.88%	23/05/2024	6,572,295	0.27
5,626,000	Ecopetrol SA*	5.88%	02/11/2051	3,689,956	0.15
5,120,000	Ecopetrol SA*	6.88%	29/04/2030	4,541,363	0.19
5,783,000	Empresa de Transmision Electrica SA*	5.13%	02/05/2049	4,855,060	0.20
5,719,000	Empresa Nacional del Petroleo*	3.45%	16/09/2031	4,628,987	0.19

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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
Corporate Bonds 33.36% (31 December 2021: 32.17%) (continued)					
United States Dollar (continued)					
2,231,000	Empresa Nacional del Petroleo**	4.50%	14/09/2047	1,632,925	0.07
1,340,000	Empresa Nacional del Petroleo 144A**	4.50%	14/09/2047	980,779	0.04
5,830,000	Empresa Nacional del Petroleo*	5.25%	06/11/2029	5,538,500	0.23
5,721,199	Galaxy Pipeline Assets Bidco Ltd*	2.16%	31/03/2034	4,870,065	0.20
8,304,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	6,729,106	0.28
10,264,344	Galaxy Pipeline Assets Bidco Ltd*	2.94%	30/09/2040	8,366,727	0.35
7,504,000	Gazprom PJSC via Gaz Finance Plc*	3.25%	25/02/2030	2,251,200	0.09
397,000	Georgian Railway JSC*	4.00%	17/06/2028	331,622	0.01
5,913,875	Greenko Power II Ltd*	4.30%	13/12/2028	4,738,492	0.20
9,182,000	Grupo Aval Ltd*	4.38%	04/02/2030	6,865,290	0.28
5,051,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	4,905,784	0.20
1,685,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	1,471,600	0.06
2,633,000	Kallpa Generacion SA*	4.13%	16/08/2027	2,374,018	0.10
2,068,000	KazMunayGas National Co JSC*	4.75%	24/04/2025	1,937,355	0.08
35,627,000	KazMunayGas National Co JSC*	5.38%	24/04/2030	31,439,837	1.30
18,847,000	KazMunayGas National Co JSC*	5.75%	19/04/2047	14,370,994	0.59
8,734,000	KazMunayGas National Co JSC*	6.38%	24/10/2048	7,225,213	0.30
1,323,000	Leader Goal International Ltd*	4.25%	29/12/2049	1,326,308	0.05
6,221,887	Leviathan Bond Ltd*	6.75%	30/06/2030	5,614,436	0.23
15,591,000	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	12,431,406	0.51
5,728,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	4,907,636	0.20
2,334,000	Meituan*	3.05%	28/10/2030	1,739,300	0.07
3,734,000	Mexico City Airport Trust*	5.50%	31/07/2047	2,571,494	0.11
19,083,000	Minmetals Bounteous Finance BVI Ltd*	3.38%	29/12/2049	18,699,432	0.77
4,496,000	NBK Tier 1 Financing 2 Ltd*	4.50%	29/12/2049	4,248,198	0.18
11,154,000	Nexa Resources SA**	5.38%	04/05/2027	10,300,440	0.43
6,754,000	NWD MTN Ltd*	4.13%	18/07/2029	5,945,082	0.25
17,067,000	Oil & Gas Holding Co BSCC**	7.50%	25/10/2027	17,267,776	0.71
1,382,000	Oil & Gas Holding Co BSCC*	7.63%	07/11/2024	1,423,634	0.06
4,043,000	Ooredoo International Finance Ltd*	2.63%	08/04/2031	3,517,867	0.15
4,474,000	Perusahaan Penerbit SBSN Indonesia III*	4.70%	06/06/2032	4,405,301	0.18
2,675,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	4.38%	05/02/2050	1,973,027	0.08
8,423,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	5.25%	15/05/2047	6,992,143	0.29
13,182,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	6.15%	21/05/2048	12,090,267	0.50
11,455,000	Petroleos de Venezuela SA*	5.38%	12/04/2027	684,436	0.03
730,000	Petroleos de Venezuela SA*	5.50%	12/04/2037	43,618	0.00
38,698,964	Petroleos de Venezuela SA*	6.00%	16/05/2024	2,428,360	0.10
26,169,079	Petroleos de Venezuela SA**	6.00%	15/11/2026	1,563,602	0.06
5,618,000	Petroleos del Peru SA*	4.75%	19/06/2032	4,351,843	0.18
25,851,000	Petroleos del Peru SA*	5.63%	19/06/2047	17,621,461	0.73
3,138,000	Petroleos Mexicanos*	6.35%	12/02/2048	1,852,769	0.08
7,161,000	Petroleos Mexicanos*	6.75%	21/09/2047	4,446,659	0.18
15,605,000	Petroleos Mexicanos*	6.95%	28/01/2060	9,654,033	0.40
78,910,000	Petroleos Mexicanos*	7.69%	23/01/2050	53,902,237	2.22
3,706,000	Power Finance Corp Ltd*	3.95%	23/04/2030	3,289,885	0.14
3,898,000	Powerchina Roadbridge Group British Virgin Islands Ltd*	3.08%	29/12/2049	3,688,677	0.15
4,596,000	Qatar Energy*	3.30%	12/07/2051	3,532,913	0.15
3,147,000	QNB Finance Ltd*	2.75%	12/02/2027	2,959,825	0.12
10,717,000	Reliance Industries Ltd*	2.88%	12/01/2032	8,901,528	0.37
9,411,000	Reliance Industries Ltd*	3.63%	12/01/2052	6,843,995	0.28
5,850,000	Sasol Financing USA LLC*	5.88%	27/03/2024	5,736,422	0.24
10,610,000	Sasol Financing USA LLC*	6.50%	27/09/2028	9,627,567	0.40
21,564,000	Saudi Arabian Oil Co*	4.25%	16/04/2039	19,987,672	0.82

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
Corporate Bonds 33.36% (31 December 2021: 32.17%) (continued)					
United States Dollar (continued)					
2,000,000	Sinopec Group Overseas Development 2015 Ltd*	4.10%	28/04/2045	1,755,095	0.07
17,052,000	Sinopec Group Overseas Development 2018 Ltd*	2.30%	08/01/2031	14,912,875	0.62
2,645,000	Sinopec Group Overseas Development 2018 Ltd*	3.35%	13/05/2050	1,999,978	0.08
63,092,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	62,143,162	2.56
6,462,000	State Agency of Roads of Ukraine*	6.25%	24/06/2028	1,647,222	0.07
6,947,000	State Oil Co of the Azerbaijan Republic*	4.75%	13/03/2023	6,924,051	0.29
28,591,000	State Oil Co of the Azerbaijan Republic*	6.95%	18/03/2030	27,059,756	1.12
1,665,000	Sunac China Holdings Ltd*	6.50%	26/01/2026	246,908	0.01
4,285,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	642,750	0.03
4,696,000	Suzano Austria GmbH**	7.00%	16/03/2047	4,489,190	0.19
6,803,000	Tencent Holdings Ltd*	3.24%	03/06/2050	4,703,746	0.19
778,000	Tencent Holdings Ltd**	3.29%	03/06/2060	516,234	0.02
1,900,000	Tengizchevroil Finance Co International Ltd**	2.63%	15/08/2025	1,623,324	0.07
5,985,000	Tengizchevroil Finance Co International Ltd**	3.25%	15/08/2030	4,571,387	0.19
5,469,000	TSMC Arizona Corp*	4.25%	22/04/2032	5,399,901	0.22
4,752,000	Turkiye Vakiflar Bankasi TAO*	6.50%	08/01/2026	4,154,757	0.17
85,500	Ukreximbank Via Biz Finance Plc*	9.75%	22/01/2025	43,263	0.00
4,640,000	Vedanta Resources Finance II Plc*	8.95%	11/03/2025	3,679,358	0.15
4,472,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	3,992,825	0.16
3,050,000	Vedanta Resources Ltd*	7.13%	31/05/2023	2,486,040	0.10
450,000	Vnesheconombank Via VEB Finance Plc*	6.80%	22/11/2025	31,500	0.00
Total United States Dollar				793,870,641	32.75
Total Corporate Bonds				808,580,429	33.36
Government Bonds 60.44% (31 December 2021: 61.99%)					
Euro					
1,825,000	Benin Government International Bond*	4.88%	19/01/2032	1,373,090	0.06
7,699,000	Benin Government International Bond*	4.95%	22/01/2035	5,287,362	0.22
1,367,000	Benin Government International Bond*	6.88%	19/01/2052	979,542	0.04
2,222,000	Croatia Government International Bond*	1.13%	19/06/2029	2,011,309	0.08
11,528,000	Croatia Government International Bond*	1.13%	04/03/2033	9,484,731	0.39
2,786,000	Croatia Government International Bond*	1.50%	17/06/2031	2,498,893	0.10
20,433,000	Croatia Government International Bond**	2.75%	27/01/2030	20,431,408	0.84
8,375,000	Croatia Government International Bond*	2.88%	22/04/2032	8,285,286	0.34
1,757,000	Egypt Government International Bond*	4.75%	11/04/2025	1,534,513	0.06
4,170,000	Egypt Government International Bond*	4.75%	16/04/2026	3,267,069	0.14
10,344,000	Egypt Government International Bond*	5.63%	16/04/2030	6,741,077	0.28
26,813,000	Egypt Government International Bond*	6.38%	11/04/2031	17,706,753	0.73
1,882,000	Hungary Government International Bond*	1.75%	05/06/2035	1,397,616	0.06
8,289,000	Indonesia Government International Bond*	1.10%	12/03/2033	6,188,975	0.26
28,891,000	Indonesia Government International Bond*	1.40%	30/10/2031	23,377,192	0.96
4,379,000	Indonesia Government International Bond*	3.75%	14/06/2028	4,495,036	0.19
4,420,000	Ivory Coast Government International Bond*	4.88%	30/01/2032	3,333,509	0.14
6,550,000	Ivory Coast Government International Bond*	5.25%	22/03/2030	5,370,217	0.22
26,410,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	18,519,038	0.76
34,005,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	25,331,578	1.05
5,968,000	Kazakhstan Government International Bond*	2.38%	09/11/2028	5,653,525	0.23
4,401,000	Mexico Government International Bond*	2.38%	11/02/2030	3,904,624	0.16
32,222,000	Peruvian Government International Bond*	1.25%	11/03/2033	23,932,455	0.99
14,307,000	Peruvian Government International Bond*	1.95%	17/11/2036	10,299,120	0.43
13,993,000	Peruvian Government International Bond*	3.75%	01/03/2030	14,310,509	0.59

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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
Government Bonds 60.44% (31 December 2021: 61.99%) (continued)					
Euro (continued)					
5,493,000	Philippine Government International Bond*	1.75%	28/04/2041	3,896,163	0.16
2,675,372	Provincia de Buenos Aires*	2.85%	01/09/2037	1,059,351	0.04
9,677,000	Republic of Cameroon International Bond*	5.95%	07/07/2032	7,529,822	0.31
1,670,000	Romanian Government International Bond*	2.00%	28/01/2032	1,195,375	0.05
9,942,000	Romanian Government International Bond*	2.00%	14/04/2033	6,764,558	0.28
856,000	Romanian Government International Bond*	2.12%	16/07/2031	636,524	0.03
6,016,000	Romanian Government International Bond*	2.63%	02/12/2040	3,679,454	0.15
5,183,000	Romanian Government International Bond*	2.88%	13/04/2042	3,185,297	0.13
30,775,000	Romanian Government International Bond*	3.38%	28/01/2050	19,252,183	0.79
23,796,000	Romanian Government International Bond*	3.75%	07/02/2034	18,753,436	0.77
22,000,000	Romanian Government International Bond*	3.88%	29/10/2035	17,093,335	0.71
5,272,000	Romanian Government International Bond*	4.63%	03/04/2049	3,921,052	0.16
8,897,000	Senegal Government International Bond*	4.75%	13/03/2028	7,573,021	0.31
7,283,000	Senegal Government International Bond*	5.38%	08/06/2037	4,780,669	0.20
13,669,000	Serbia International Bond*	1.50%	26/06/2029	10,392,406	0.43
5,899,000	Serbia International Bond*	1.65%	03/03/2033	3,883,234	0.16
12,017,000	Serbia International Bond*	2.05%	23/09/2036	7,450,223	0.31
833,000	Serbia International Bond*	3.13%	15/05/2027	764,356	0.03
6,760,000	Tunisian Republic*	5.63%	17/02/2024	4,162,747	0.17
9,031,000	Tunisian Republic*	6.38%	15/07/2026	5,115,080	0.21
8,615,000	Ukraine Government International Bond**	6.75%	20/06/2026	2,353,052	0.10
Total Euro				359,155,765	14.82
United States Dollar					
8,724,000	Abu Dhabi Government International Bond*	2.70%	02/09/2070	5,872,845	0.24
10,113,000	Abu Dhabi Government International Bond*	3.00%	15/09/2051	7,665,296	0.32
7,593,000	Angolan Government International Bond*	8.25%	09/05/2028	6,335,440	0.26
11,987,000	Angolan Government International Bond*	8.75%	14/04/2032	9,639,863	0.40
11,684,000	Angolan Government International Bond*	9.13%	26/11/2049	8,313,743	0.34
36,513,000	Angolan Government International Bond*	9.38%	08/05/2048	26,583,556	1.10
19,134,000	Arab Republic of Egypt*	8.88%	29/05/2050	11,679,107	0.48
97,187,890	Argentine Republic Government International Bond*	0.50%	09/07/2030	23,051,372	0.95
23,087,184	Argentine Republic Government International Bond*	1.00%	09/07/2029	5,307,622	0.22
41,020,568	Argentine Republic Government International Bond*	1.13%	09/07/2035	8,886,038	0.37
44,592,156	Argentine Republic Government International Bond*	2.00%	09/01/2038	12,752,241	0.53
55,335,888	Argentine Republic Government International Bond*	2.50%	09/07/2041	14,924,642	0.62
8,760,000	Bahamas Government International Bond*	6.00%	21/11/2028	6,227,276	0.26
2,799,000	Bahrain Government International Bond*	6.25%	25/01/2051	2,092,991	0.09
6,421,000	Bahrain Government International Bond*	7.50%	20/09/2047	5,434,623	0.22
2,674,000	Bermuda Government International Bond*	2.38%	20/08/2030	2,245,902	0.09
2,609,000	Bermuda Government International Bond*	3.72%	25/01/2027	2,525,399	0.10
14,898,000	Bermuda Government International Bond*	4.75%	15/02/2029	14,944,167	0.62
8,670,000	Brazilian Government International Bond*	5.00%	27/01/2045	6,213,618	0.26
10,659,000	Brazilian Government International Bond*	5.63%	07/01/2041	8,529,166	0.35
12,110,000	Brazilian Government International Bond*	5.63%	21/02/2047	9,358,542	0.39
6,492,000	Chile Government International Bond*	3.25%	21/09/2071	4,359,960	0.18
3,080,000	Chile Government International Bond*	3.50%	31/01/2034	2,745,955	0.11
31,795,000	Colombia Government International Bond*	3.00%	30/01/2030	24,253,286	1.00
46,592,000	Colombia Government International Bond*	5.00%	15/06/2045	31,312,143	1.29
30,867,000	Colombia Government International Bond*	5.20%	15/05/2049	21,014,230	0.87
4,330,000	Colombia Government International Bond*	6.13%	18/01/2041	3,407,245	0.14
1,043,000	Corp Financiera de Desarrollo SA*	2.40%	28/09/2027	883,468	0.04
2,809,000	Costa Rica Government International Bond*	7.00%	04/04/2044	2,424,843	0.10

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
Government Bonds 60.44% (31 December 2021: 61.99%) (continued)					
United States Dollar (continued)					
15,699,000	Costa Rica Government International Bond*	7.16%	12/03/2045	13,715,764	0.57
5,316,000	Development Bank of Mongolia LLC*	7.25%	23/10/2023	5,143,187	0.21
33,905,000	Dominican Republic International Bond*	5.88%	30/01/2060	23,276,268	0.96
6,800,000	Dominican Republic International Bond*	6.00%	19/07/2028	6,307,000	0.26
12,627,000	Dominican Republic International Bond*	6.00%	22/02/2033	10,550,602	0.44
553,000	Dominican Republic International Bond*	6.40%	05/06/2049	414,161	0.02
28,930,000	Dominican Republic International Bond*	6.85%	27/01/2045	22,958,845	0.95
5,774,110	Ecuador Government International Bond*	0.00%	31/07/2030	2,413,103	0.10
26,601,001	Ecuador Government International Bond*	0.50%	31/07/2040	10,923,564	0.45
88,090,248	Ecuador Government International Bond*	1.00%	31/07/2035	42,684,560	1.76
17,823,467	Ecuador Government International Bond*	5.00%	31/07/2030	11,607,919	0.48
13,331,000	Egypt Government International Bond*	7.90%	21/02/2048	7,663,565	0.32
8,088,000	Egypt Government International Bond*	8.15%	20/11/2059	4,703,900	0.19
34,950,000	Egypt Government International Bond*	8.50%	31/01/2047	20,806,784	0.86
20,863,000	Egypt Government International Bond*	8.70%	01/03/2049	12,523,850	0.52
6,658,000	El Salvador Government International Bond*	7.12%	20/01/2050	2,131,016	0.08
1,040,000	El Salvador Government International Bond*	7.63%	01/02/2041	331,698	0.01
2,462,000	El Salvador Government International Bond*	7.65%	15/06/2035	808,050	0.03
742,000	El Salvador Government International Bond*	8.63%	28/02/2029	248,788	0.01
48,764,000	El Salvador Government International Bond*	9.50%	15/07/2052	16,433,154	0.68
4,130,000	Emirate of Dubai Government International Bonds*	5.25%	30/01/2043	3,773,272	0.16
2,000,000	Ghana Government International Bond*	6.38%	11/02/2027	1,152,420	0.05
13,833,000	Ghana Government International Bond*	7.63%	16/05/2029	6,821,052	0.28
15,125,000	Ghana Government International Bond*	7.75%	07/04/2029	7,596,985	0.31
12,017,000	Ghana Government International Bond*	7.88%	11/02/2035	5,666,316	0.23
11,138,000	Ghana Government International Bond*	8.63%	07/04/2034	5,421,143	0.22
5,375,000	Ghana Government International Bond*	8.75%	11/03/2061	2,551,889	0.11
4,857,000	Ghana Government International Bond*	8.88%	07/05/2042	2,351,274	0.10
8,151,000	Ghana Government International Bond*	8.95%	26/03/2051	3,879,876	0.16
31,534,000	Ghana Government International Bond*	10.75%	14/10/2030	27,254,678	1.12
7,537,000	Guatemala Government Bond*	3.70%	07/10/2033	5,819,323	0.24
1,729,000	Guatemala Government Bond*	4.65%	07/10/2041	1,262,708	0.05
2,100,000	Guatemala Government Bond*	4.88%	13/02/2028	1,967,591	0.08
7,860,000	Guatemala Government Bond*	5.38%	24/04/2032	7,257,295	0.30
3,260,000	Honduras Government International Bond*	5.63%	24/06/2030	2,211,945	0.09
1,247,000	Honduras Government International Bond*	6.25%	19/01/2027	980,771	0.04
4,833,000	Hungary Government Bond*	5.50%	16/06/2034	4,698,792	0.19
5,422,000	Hungary Government International Bond*	5.25%	16/06/2029	5,423,586	0.22
5,600,000	Indonesia Government International Bond*	5.13%	15/01/2045	5,379,415	0.22
19,665,000	Indonesia Government International Bond*	5.25%	17/01/2042	19,290,171	0.80
400,000	Indonesia Government International Bond*	7.75%	17/01/2038	476,858	0.02
11,437,000	Indonesia Government International Bond*	8.50%	12/10/2035	14,476,740	0.60
11,874,000	Iraq International Bond*	5.80%	15/01/2028	10,697,301	0.44
7,336,510	Ivory Coast Government International Bond*	5.75%	31/12/2032	6,378,362	0.26
45,992,000	Lebanon Government International Bond*	6.38%	09/03/2020	2,931,990	0.12
21,038,000	Lebanon Government International Bond*	6.60%	27/11/2026	1,341,173	0.06
58,532,000	Lebanon Government International Bond*	6.65%	26/02/2030	3,731,415	0.15
6,112,000	Lebanon Government International Bond*	6.85%	25/05/2029	389,640	0.02
83,325,000	Lebanon Government International Bond*	8.25%	17/05/2034	5,311,969	0.22
3,680,000	Mexico Government International Bond*	3.50%	12/02/2034	3,048,840	0.13
44,844,000	Mexico Government International Bond*	5.75%	12/10/2110	37,807,417	1.56
11,771,000	Mongolia Government International Bond*	3.50%	07/07/2027	9,563,237	0.39

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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
Government Bonds 60.44% (31 December 2021: 61.99%) (continued)					
United States Dollar (continued)					
8,042,000	Mongolia Government International Bond*	5.13%	07/04/2026	7,257,343	0.30
17,599,000	Mongolia Government International Bond*	8.75%	09/03/2024	17,827,787	0.74
3,300,000	Morocco Government International Bond*	5.50%	11/12/2042	2,405,504	0.10
5,927,000	Nigeria Government International Bond*	6.50%	28/11/2027	4,535,868	0.19
328,000	Nigeria Government International Bond*	7.63%	21/11/2025	290,115	0.01
2,059,000	Nigeria Government International Bond*	7.70%	23/02/2038	1,278,761	0.05
24,111,000	Nigeria Government International Bond*	7.88%	16/02/2032	16,896,073	0.70
3,326,000	Nigeria Government International Bond*	8.38%	24/03/2029	2,542,394	0.10
3,165,000	Nigeria Government International Bond*	8.75%	21/01/2031	2,375,735	0.10
42,985,000	Oman Government International Bond*	6.75%	17/01/2048	37,271,413	1.54
2,960,000	Oman Government International Bond*	7.00%	25/01/2051	2,622,090	0.11
6,750,000	Panama Government International Bond*	6.70%	26/01/2036	7,316,032	0.30
7,524,000	Papua New Guinea Government International Bond*	8.38%	04/10/2028	6,527,334	0.27
1,032,000	Paraguay Government International Bond*	3.85%	28/06/2033	843,784	0.03
17,691,000	Paraguay Government International Bond*	4.95%	28/04/2031	16,394,911	0.68
5,175,000	Paraguay Government International Bond*	5.40%	30/03/2050	4,030,310	0.17
8,382,000	Paraguay Government International Bond*	5.60%	13/03/2048	6,647,273	0.27
7,391,000	Paraguay Government International Bond*	6.10%	11/08/2044	6,461,365	0.27
7,629,000	Peruvian Government International Bond*	3.00%	15/01/2034	6,277,181	0.26
2,836,000	Peruvian Government International Bond*	8.75%	21/11/2033	3,601,608	0.15
647,997	Provincia de Cordoba*	6.88%	10/12/2025	496,528	0.02
3,939,000	Provincia de Mendoza Argentina*	4.25%	19/03/2029	2,562,565	0.11
7,600,000	Qatar Government International Bond*	4.40%	16/04/2050	7,284,394	0.30
35,587,000	Qatar Government International Bond*	4.82%	14/03/2049	36,129,147	1.49
6,046,000	Republic of Armenia International Bond*	3.60%	02/02/2031	4,206,533	0.17
1,800,000	Republic of Azerbaijan International Bond*	5.13%	01/09/2029	1,607,993	0.07
1,456,000	Republic of South Africa Government International Bond*	5.65%	27/09/2047	997,870	0.04
34,808,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	23,878,462	0.98
12,950,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	10,388,490	0.43
7,101,000	Republic of Uzbekistan International Bond*	4.75%	20/02/2024	6,794,128	0.28
11,490,000	Republic of Uzbekistan International Bond*	5.38%	20/02/2029	10,155,724	0.41
595,132	Russian Foreign Bond - Eurobond*	7.50%	31/03/2030	163,661	0.01
6,297,000	Serbia International Bond*	2.13%	01/12/2030	4,648,067	0.19
11,443,000	Sri Lanka Government International Bond*	5.75%	18/04/2023	3,713,461	0.15
2,503,000	Sri Lanka Government International Bond*	5.88%	25/07/2022	1,046,475	0.04
6,070,000	Sri Lanka Government International Bond*	6.13%	03/06/2025	2,022,462	0.08
19,443,000	Sri Lanka Government International Bond*	6.20%	11/05/2027	6,325,107	0.26
16,169,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	5,218,448	0.22
15,086,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	4,907,326	0.20
15,820,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	5,217,177	0.22
18,879,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	6,114,112	0.25
43,860,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	14,397,931	0.59
5,900,000	Turkey Government International Bond*	5.60%	14/11/2024	5,314,012	0.22
12,618,000	Turkey Government International Bond*	6.00%	14/01/2041	8,087,305	0.33
3,170,000	Turkey Government International Bond*	6.38%	14/10/2025	2,816,291	0.12
4,117,000	UAE International Government Bond*	4.95%	07/07/2052	4,168,495	0.17
15,381,000	Ukraine Government International Bond*	0.00%	31/05/2040	3,899,576	0.16
5,161,000	Ukraine Government International Bond*	6.88%	21/05/2029	1,291,540	0.05
1,713,000	Ukraine Government International Bond*	7.25%	15/03/2033	430,301	0.02
14,203,000	Ukraine Government International Bond*	7.38%	25/09/2032	3,566,606	0.15
6,784,000	Ukraine Government International Bond*	7.75%	01/09/2025	1,747,558	0.07
14,549,000	Ukraine Government International Bond*	7.75%	01/09/2027	3,800,635	0.16
14,305,000	Ukraine Government International Bond*	9.75%	01/11/2028	3,651,122	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
Government Bonds 60.44% (31 December 2021: 61.99%) (continued)					
United States Dollar (continued)					
9,514,000	Uzbekneftegaz JSC*	4.75%	16/11/2028	7,518,534	0.31
32,118,500	Venezuela Government International Bond*	8.25%	13/10/2024	2,730,073	0.11
9,117,000	Zambia Government International Bond*	5.38%	20/09/2022	5,227,323	0.22
710,000	Zambia Government International Bond*	8.50%	14/04/2024	429,248	0.02
30,247,000	Zambia Government International Bond*	8.97%	30/07/2027	17,785,236	0.73
Total United States Dollar				1,105,688,598	45.62
Total Government Bonds				1,464,844,363	60.44
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
Investment Funds 0.65% (31 December 2021: 0.46%)					
United States Dollar					
150,000	Neuberger Berman Ultra Short Term Euro Bond Fund			15,745,500	0.65
Total Investment Funds ^u				15,745,500	0.65
Total Investments				2,289,170,292	94.45

Forward Currency Contracts 0.95% (31 December 2021: 0.34%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 220,545,492	€ 199,814,586	05/07/2022	Deutsche Bank AG	3	11,649,354	0.48
US\$ 237,782,314	€ 220,842,563	06/09/2022	Deutsche Bank AG	1	5,814,822	0.24
US\$ 8,582,423	€ 7,770,000	05/07/2022	HSBC Bank Plc	1	459,277	0.02
US\$ 20,704,767	€ 19,163,951	06/09/2022	JPMorgan Chase Bank	2	575,434	0.02
US\$ 10,171,292	€ 9,287,952	05/07/2022	UBS AG	1	461,204	0.02
<i>AUD Hedged Classes</i>						
AUD 31	US\$ 21	14/09/2022	Westpac Banking Corp	1	0	0.00
US\$ 117,115	AUD 168,719	14/09/2022	UBS AG	1	1,026	0.00
US\$ 706,883	AUD 1,012,585	14/09/2022	Westpac Banking Corp	16	10,156	0.00
<i>CHF Hedged Classes</i>						
CHF 193,108,941	US\$ 199,251,671	14/09/2022	UBS AG	2	3,512,281	0.15
CHF 182,408	US\$ 187,640	14/09/2022	Westpac Banking Corp	10	3,888	0.00
US\$ 1,284,547	CHF 1,219,432	14/09/2022	Goldman Sachs International	1	4,146	0.00
US\$ 3,479,636	CHF 3,305,505	14/09/2022	UBS AG	2	8,863	0.00
US\$ 24,653	CHF 23,395	14/09/2022	Westpac Banking Corp	2	89	0.00
<i>EUR Hedged Classes</i>						
€ 89,080	US\$ 93,376	14/09/2022	Westpac Banking Corp	3	244	0.00
US\$ 4,840,312	€ 4,545,372	14/09/2022	UBS AG	1	63,243	0.00
US\$ 43,645,726	€ 41,148,518	14/09/2022	Westpac Banking Corp	17	399,689	0.02
<i>GBP Hedged Classes</i>						
£ 237,476	US\$ 287,343	14/09/2022	Westpac Banking Corp	9	1,462	0.00
US\$ 1,069,375	£ 869,570	14/09/2022	UBS AG	2	11,853	0.00
US\$ 3,425,450	£ 2,787,023	14/09/2022	Westpac Banking Corp	6	36,028	0.00
<i>HKD Hedged Classes</i>						
HKD 7,500	US\$ 958	14/09/2022	Westpac Banking Corp	1	0	0.00
US\$ 1,407	HKD 11,011	14/09/2022	UBS AG	1	1	0.00
<i>JPY Hedged Classes</i>						
US\$ 149,332	¥ 19,935,543	14/09/2022	Citibank NA	1	1,845	0.00
US\$ 402,644	¥ 54,034,488	14/09/2022	UBS AG	2	2,886	0.00
US\$ 351,886	¥ 47,130,772	14/09/2022	Westpac Banking Corp	4	3,203	0.00

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Emerging Market Debt - Hard Currency – Schedule of Investments (continued)

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

Forward Currency Contracts 0.95% (31 December 2021: 0.34%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SEK Hedged Classes</i>						
SEK 3	US\$ 0	14/09/2022	Westpac Banking Corp	1	0	0.00
US\$ 6,161,720	SEK 62,413,101	14/09/2022	Goldman Sachs International	4	52,031	0.00
US\$ 2,610,327	SEK 26,483,991	14/09/2022	Westpac Banking Corp	11	17,781	0.00
<i>SGD Hedged Classes</i>						
SGD 450	US\$ 324	14/09/2022	Westpac Banking Corp	7	0	0.00
US\$ 162,384	SGD 224,142	14/09/2022	UBS AG	2	1,262	0.00
US\$ 255,540	SGD 354,604	14/09/2022	Westpac Banking Corp	8	636	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					23,092,704	0.95

Futures Contracts 0.26% (31 December 2021: 0.40%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(419)	Euro-BOBL Future September 2022	315,391	0.01
(1,347)	Euro-Bund Future September 2022	2,918,771	0.12
(345)	Euro-Buxl 30-Year Bond Future September 2022	2,740,948	0.12
(52)	Euro-Schatz Future September 2022	7,339	0.00
183	US Treasury Long Bond (CBT) Future September 2022	171,563	0.01
Total Unrealised Gain on Futures Contracts [±]		6,154,012	0.26

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	2,318,417,008	95.66

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.36%) (31 December 2021: (0.05%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 16,210,000	US\$ 17,117,032	05/07/2022	Citibank NA	1	(170,289)	(0.01)
€ 5,070,000	US\$ 5,341,807	05/07/2022	JPMorgan Chase Bank	1	(41,376)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 27,450,027	US\$ 19,818,618	14/09/2022	UBS AG	1	(931,201)	(0.04)
AUD 76,926	US\$ 53,482	14/09/2022	Westpac Banking Corp	11	(554)	(0.00)
US\$ 511,749	AUD 744,102	14/09/2022	UBS AG	1	(241)	(0.00)
US\$ 239,326	AUD 347,835	14/09/2022	Westpac Banking Corp	2	(7)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 7,611	US\$ 8,001	14/09/2022	Westpac Banking Corp	4	(10)	(0.00)
US\$ 11,772,512	CHF 11,593,645	14/09/2022	UBS AG	5	(400,789)	(0.02)
US\$ 343,283	CHF 330,939	14/09/2022	Westpac Banking Corp	15	(4,201)	(0.00)
<i>EUR Hedged Classes</i>						
€ 781,928,237	US\$ 844,423,852	14/09/2022	UBS AG	2	(22,637,324)	(0.93)
€ 2,039,537	US\$ 2,180,837	14/09/2022	Westpac Banking Corp	11	(37,337)	(0.00)
US\$ 31,924,278	€ 30,434,467	14/09/2022	Westpac Banking Corp	7	(61,566)	(0.00)
<i>GBP Hedged Classes</i>						
£ 78,118,463	US\$ 98,167,878	14/09/2022	UBS AG	2	(3,164,573)	(0.13)
£ 426,824	US\$ 524,498	14/09/2022	Westpac Banking Corp	18	(5,420)	(0.00)
US\$ 1,172,777	£ 964,998	14/09/2022	UBS AG	1	(800)	(0.00)
US\$ 2,626,986	£ 2,187,293	14/09/2022	Westpac Banking Corp	2	(33,078)	(0.00)

Emerging Market Debt - Hard Currency – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (1.36%) (31 December 2021: (0.05%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>HKD Hedged Classes</i>						
HKD 1,396,351	US\$ 178,402	14/09/2022	UBS AG	2	(71)	(0.00)
US\$ 2,043	HKD 15,999	14/09/2022	Citibank NA	1	(1)	(0.00)
US\$ 1,092	HKD 8,558	14/09/2022	Goldman Sachs International	1	(1)	(0.00)
US\$ 4,687	HKD 36,704	14/09/2022	UBS AG	1	(1)	(0.00)
US\$ 5,533	HKD 43,332	14/09/2022	Westpac Banking Corp	4	(2)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 1,746,548,322	US\$ 13,103,303	14/09/2022	UBS AG	2	(182,002)	(0.01)
US\$ 173,879	¥ 23,612,794	14/09/2022	Westpac Banking Corp	1	(813)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 1,110,952,528	US\$ 113,930,200	14/09/2022	Goldman Sachs International	2	(5,177,780)	(0.21)
SEK 990,802	US\$ 98,616	14/09/2022	Westpac Banking Corp	14	(1,626)	(0.00)
US\$ 7,124,396	SEK 72,800,000	14/09/2022	Westpac Banking Corp	1	(2,080)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 17,741,806	US\$ 12,906,057	14/09/2022	Westpac Banking Corp	14	(152,508)	(0.01)
US\$ 497,674	SGD 693,141	14/09/2022	Goldman Sachs International	2	(584)	(0.00)
US\$ 150,331	SGD 209,312	14/09/2022	Westpac Banking Corp	3	(131)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(33,006,366)	(1.36)

Futures Contracts (0.20%) (31 December 2021: (0.02%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
922	US Treasury 10-Year Note (CBT) Future September 2022	(998,063)	(0.04)
344	US Treasury 2-Year Note (CBT) Future September 2022	(421,937)	(0.02)
1,635	US Treasury 5-Year Note (CBT) Future September 2022	(1,575,757)	(0.07)
358	US Treasury Ultra Bond (CBT) Future September 2022	(1,741,663)	(0.07)
Total Unrealised Loss on Futures Contracts [±]		(4,737,420)	(0.20)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(37,743,786)	(1.56)
Net Financial Assets at Fair Value through Profit or Loss	2,280,673,222	94.10
Other Net Assets	142,915,744	5.90
Net Assets Attributable to Holders of Redeemable Participating Shares	2,423,588,966	100.00

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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	2,115,077,586	85.28
** Transferable securities and/or money market instruments dealt in on a regulated market	148,676,526	6.00
† Other transferable securities and/or money market instruments	9,670,680	0.39
μ Investment funds	15,745,500	0.63
± Financial derivative instruments traded on a regulated market	1,416,592	0.06
∞ Financial derivative instruments that are traded OTC	(9,913,662)	(0.40)
Total Investments	<u>2,280,673,222</u>	<u>91.96</u>

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
Treasury Bills 9.26% (31 December 2021: 4.13%)					
Israeli Shekel					
39,135,852	Bank of Israel Bill - Makam	0.00%	03/08/2022	11,197,157	0.72
16,000,000	Bank of Israel Bill - Makam	0.00%	02/11/2022	4,566,795	0.30
	Total Israeli Shekel			15,763,952	1.02
United States Dollar					
93,293,300	United States Treasury Bill	0.00%	21/07/2022	93,240,952	5.99
35,000,000	United States Treasury Bill	0.00%	11/08/2022	34,948,878	2.25
	Total United States Dollar			128,189,830	8.24
	Total Treasury Bills **			143,953,782	9.26
Corporate Bonds 1.97% (31 December 2021: 1.59%)					
Chinese Yuan Renminbi					
20,000,000	Central Huijin Investment Ltd**	2.75%	13/03/2023	2,994,369	0.19
20,000,000	Central Huijin Investment Ltd**	3.50%	03/11/2023	3,025,896	0.19
20,000,000	Central Huijin Investment Ltd**	3.63%	03/11/2025	3,053,623	0.20
10,000,000	China Southern Power Grid Co Ltd**	2.98%	27/07/2024	1,502,724	0.10
20,000,000	China Southern Power Grid Co Ltd**	3.66%	25/02/2024	3,038,510	0.20
	Total Chinese Yuan Renminbi			13,615,122	0.88
Colombian Peso					
6,450,000,000	Empresas Publicas de Medellin ESP*	7.63%	10/09/2024	1,445,448	0.09
49,079,000,000	Empresas Publicas de Medellin ESP*	8.38%	08/11/2027	9,445,402	0.61
	Total Colombian Peso			10,890,850	0.70
Mexican Peso					
72,618,300	Comision Federal de Electricidad*	7.35%	25/11/2025	3,299,646	0.21
62,682,200	Comision Federal de Electricidad*	8.18%	23/12/2027	2,816,322	0.18
	Total Mexican Peso			6,115,968	0.39
	Total Corporate Bonds			30,621,940	1.97
Government Bonds 82.60% (31 December 2021: 85.43%)					
Chilean Peso					
6,719,297,970	Bonos de la Tesoreria de la Republica*	1.90%	01/09/2030	7,206,560	0.46
2,055,000,000	Bonos de la Tesoreria de la Republica en pesos*	2.80%	01/10/2033	1,587,592	0.10
5,865,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.50%	01/03/2026	5,979,255	0.39
3,195,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	3,106,480	0.20
2,335,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.00%	01/03/2035	2,238,760	0.14
445,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.10%	15/07/2050	408,585	0.03
	Total Chilean Peso			20,527,232	1.32
Chinese Yuan Renminbi					
20,000,000	China Development Bank**	2.65%	24/02/2027	2,965,432	0.19
20,000,000	China Development Bank**	3.42%	02/07/2024	3,042,278	0.19
10,000,000	China Development Bank**	3.76%	14/08/2023	1,518,683	0.10
106,070,000	China Government Bond**	1.99%	09/04/2025	15,631,276	1.00
660,000	China Government Bond**	2.36%	02/07/2023	98,811	0.01
20,000,000	China Government Bond**	2.37%	20/01/2027	2,951,715	0.19
10,000,000	China Government Bond**	2.56%	21/10/2023	1,500,101	0.10

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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
Government Bonds 82.60% (31 December 2021: 85.43%) (continued)					
Chinese Yuan Renminbi (continued)					
2,950,000	China Government Bond**	2.68%	21/05/2030	433,781	0.03
55,000,000	China Government Bond**	2.69%	12/08/2026	8,233,958	0.53
63,000,000	China Government Bond**	2.75%	17/02/2032	9,315,701	0.60
30,000,000	China Government Bond**	2.84%	08/04/2024	4,521,602	0.29
94,850,000	China Government Bond**	2.85%	04/06/2027	14,287,423	0.92
30,000,000	China Government Bond**	2.91%	14/10/2028	4,503,094	0.29
50,000,000	China Government Bond**	3.01%	13/05/2028	7,561,663	0.48
106,300,000	China Government Bond**	3.02%	22/10/2025	16,115,877	1.04
22,000,000	China Government Bond**	3.02%	27/05/2031	3,316,613	0.21
20,000,000	China Government Bond**	3.03%	11/03/2026	3,035,730	0.19
800,000	China Government Bond**	3.12%	05/12/2026	122,031	0.01
72,380,000	China Government Bond**	3.13%	21/11/2029	11,005,696	0.71
20,000,000	China Government Bond**	3.19%	11/04/2024	3,035,129	0.19
10,000,000	China Government Bond**	3.25%	22/11/2028	1,535,552	0.10
64,650,000	China Government Bond**	3.27%	19/11/2030	9,941,382	0.64
20,000,000	China Government Bond**	3.28%	03/12/2027	3,076,868	0.20
5,000,000	China Government Bond**	3.29%	23/05/2029	770,595	0.05
10,250,000	China Government Bond**	3.39%	16/03/2050	1,537,865	0.10
5,850,000	China Government Bond**	3.53%	18/10/2051	905,850	0.06
50,150,000	China Government Bond**	3.72%	12/04/2051	7,985,427	0.51
18,000,000	China Government Bond**	3.81%	14/09/2050	2,903,720	0.19
Total Chinese Yuan Renminbi				141,853,853	9.12
Colombian Peso					
1,914,000,000	Colombia Government International Bond*	4.38%	21/03/2023	439,639	0.03
237,000,000	Colombia Government International Bond*	9.85%	28/06/2027	56,134	0.00
27,385,194,672	Colombian TES*	2.25%	18/04/2029	5,669,827	0.37
22,405,224,782	Colombian TES*	3.00%	25/03/2033	4,551,150	0.29
117,909,900,000	Colombian TES*	5.75%	03/11/2027	22,444,343	1.44
24,989,300,000	Colombian TES*	6.00%	28/04/2028	4,722,737	0.30
40,367,100,000	Colombian TES*	6.25%	26/11/2025	8,524,669	0.55
80,903,300,000	Colombian TES*	7.00%	26/03/2031	14,776,472	0.95
10,400,100,000	Colombian TES Series G*	7.00%	26/03/2031	1,899,512	0.12
3,050,700,000	Colombian TES*	7.00%	30/06/2032	544,231	0.04
26,308,300,000	Colombian TES*	7.25%	18/10/2034	4,576,753	0.29
56,372,100,000	Colombian TES*	7.50%	26/08/2026	12,107,740	0.78
22,429,000,000	Colombian TES*	9.25%	28/05/2042	4,339,186	0.28
1,303,000,000	Financiera de Desarrollo Territorial SA Findeter*	7.88%	12/08/2024	290,174	0.02
Total Colombian Peso				84,942,567	5.46
Czech Koruna					
110,930,000	Czech Republic Government Bond*	0.05%	29/11/2029	3,255,812	0.21
496,230,000	Czech Republic Government Bond*	0.95%	15/05/2030	15,560,961	1.00
540,470,000	Czech Republic Government Bond*	1.00%	26/06/2026	19,157,754	1.23
215,890,000	Czech Republic Government Bond*	1.20%	13/03/2031	6,749,485	0.43
52,680,000	Czech Republic Government Bond*	1.75%	23/06/2032	1,707,150	0.11
79,870,000	Czech Republic Government Bond*	2.00%	13/10/2033	2,564,702	0.17
620,740,000	Czech Republic Government Bond*	2.40%	17/09/2025	23,787,170	1.53
29,020,000	Czech Republic Government Bond*	2.75%	23/07/2029	1,063,572	0.07
35,400,000	Czech Republic Government Bond*	4.20%	04/12/2036	1,394,421	0.09
Total Czech Koruna				75,241,027	4.84

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
Government Bonds 82.60% (31 December 2021: 85.43%) (continued)					
Dominican Republic Peso					
152,700,000	Dominican Republic International Bond*	9.75%	05/06/2026	2,725,688	0.18
	Total Dominican Republic Peso			2,725,688	0.18
Egyptian Pound					
150,622,000	Egypt Government Bond*	14.41%	07/07/2027	7,584,549	0.49
293,424,000	Egypt Government Bond*	14.48%	06/04/2026	15,148,273	0.97
	Total Egyptian Pound			22,732,822	1.46
Ghanaian Cedi					
28,061,000	Republic of Ghana Government Bonds*	19.25%	18/12/2023	3,141,977	0.20
18,517,000	Republic of Ghana Government Bonds*	20.75%	06/03/2023	2,217,959	0.15
	Total Ghanaian Cedi			5,359,936	0.35
Hungarian Forint					
1,127,950,000	Hungary Government Bond*	2.25%	20/04/2033	1,788,807	0.12
1,030,210,000	Hungary Government Bond*	2.25%	22/06/2034	1,559,674	0.10
289,960,000	Hungary Government Bond*	3.00%	21/08/2030	540,927	0.03
522,090,000	Hungary Government Bond*	3.00%	27/10/2038	766,874	0.05
2,655,910,000	Hungary Government Bond*	3.25%	22/10/2031	4,897,843	0.31
	Total Hungarian Forint			9,554,125	0.61
Indonesian Rupiah					
170,200,000,000	Indonesia Treasury Bond*	5.13%	15/04/2027	10,991,543	0.71
103,614,000,000	Indonesia Treasury Bond*	5.63%	15/05/2023	7,047,108	0.45
72,466,000,000	Indonesia Treasury Bond*	6.13%	15/05/2028	4,762,206	0.31
152,250,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	9,621,194	0.62
25,223,000,000	Indonesia Treasury Bond*	6.50%	15/02/2031	1,618,824	0.10
156,481,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	9,900,508	0.64
64,288,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	4,433,880	0.29
97,706,000,000	Indonesia Treasury Bond*	7.50%	15/08/2032	6,608,709	0.42
76,493,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	5,170,562	0.33
20,280,000,000	Indonesia Treasury Bond*	7.50%	15/05/2038	1,351,961	0.09
213,305,000,000	Indonesia Treasury Bond*	8.13%	15/05/2024	15,091,356	0.97
39,425,000,000	Indonesia Treasury Bond*	8.25%	15/05/2029	2,818,434	0.18
112,362,000,000	Indonesia Treasury Bond*	8.25%	15/05/2036	7,958,856	0.51
129,017,000,000	Indonesia Treasury Bond*	8.38%	15/03/2024	9,128,004	0.59
58,565,000,000	Indonesia Treasury Bond*	8.38%	15/09/2026	4,250,484	0.27
88,577,000,000	Indonesia Treasury Bond*	8.38%	15/03/2034	6,335,210	0.41
133,837,000,000	Indonesia Treasury Bond*	8.75%	15/05/2031	9,771,282	0.63
93,258,000,000	Indonesia Treasury Bond*	9.00%	15/03/2029	6,898,827	0.44
	Total Indonesian Rupiah			123,758,948	7.96
Japanese Yen					
11,253,000	Argentine Republic Government International Bond**	0.67%	31/12/2038	19,186	0.00
7,424,445	Argentine Republic Government International Bond**	4.33%	31/12/2033	14,891	0.00
	Total Japanese Yen			34,077	0.00
Malaysian Ringgit					
95,322,000	Malaysia Government Bond**	2.63%	15/04/2031	19,010,590	1.22
27,226,000	Malaysia Government Bond**	3.50%	31/05/2027	6,035,953	0.39
41,882,000	Malaysia Government Bond**	3.73%	15/06/2028	9,275,118	0.60
23,487,000	Malaysia Government Bond**	3.76%	20/04/2023	5,360,181	0.34
43,819,000	Malaysia Government Bond**	3.76%	22/05/2040	8,662,775	0.56

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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
Government Bonds 82.60% (31 December 2021: 85.43%) (continued)					
Malaysian Ringgit (continued)					
36,640,000	Malaysia Government Bond**	3.80%	17/08/2023	8,373,051	0.54
51,512,000	Malaysia Government Bond**	3.83%	05/07/2034	10,811,235	0.69
5,637,000	Malaysia Government Bond**	3.84%	15/04/2033	1,197,422	0.08
46,035,000	Malaysia Government Bond**	3.90%	16/11/2027	10,353,907	0.67
21,138,000	Malaysia Government Bond**	3.90%	30/11/2026	4,787,190	0.31
14,690,000	Malaysia Government Bond**	3.91%	15/07/2026	3,330,023	0.21
3,963,000	Malaysia Government Bond**	3.96%	15/09/2025	905,715	0.06
40,210,000	Malaysia Government Bond**	4.06%	30/09/2024	9,242,753	0.59
22,181,000	Malaysia Government Bond**	4.07%	15/06/2050	4,357,572	0.28
9,113,000	Malaysia Government Bond**	4.23%	30/06/2031	2,046,521	0.13
21,265,000	Malaysia Government Bond**	4.25%	31/05/2035	4,630,506	0.30
14,210,000	Malaysia Government Bond**	4.64%	07/11/2033	3,230,073	0.21
11,855,000	Malaysia Government Bond**	4.89%	08/06/2038	2,711,298	0.17
4,791,000	Malaysia Government Bond**	4.94%	30/09/2043	1,093,348	0.07
26,306,000	Malaysia Government Investment Issue**	4.07%	30/09/2026	6,033,678	0.39
26,775,000	Malaysia Government Investment Issue**	4.37%	31/10/2028	6,090,554	0.39
Total Malaysian Ringgit				127,539,463	8.20
Mexican Peso					
1,126,183,600	Mexican Bonos*	7.75%	29/05/2031	51,385,833	3.30
236,492,800	Mexican Bonos*	7.75%	13/11/2042	10,255,377	0.66
90,673,600	Mexican Bonos*	8.00%	07/11/2047	4,011,327	0.26
610,475,000	Mexican Bonos*	8.50%	31/05/2029	29,394,973	1.89
349,723,000	Mexican Bonos*	8.50%	18/11/2038	16,456,115	1.06
888,511,175	Mexican Udibonos*	3.50%	16/11/2023	44,183,882	2.84
Total Mexican Peso				155,687,507	10.01
Peruvian Sol					
24,441,000	Fondo MIVIVIENDA SA*	7.00%	14/02/2024	6,383,630	0.41
7,536,000	Peru Government Bond*	5.35%	12/08/2040	1,483,755	0.10
22,336,000	Peru Government Bond*	5.40%	12/08/2034	4,742,487	0.31
3,458,000	Peru Government Bond*	5.94%	12/02/2029	831,764	0.05
38,862,000	Peru Government Bond*	6.15%	12/08/2032	9,049,296	0.58
7,312,000	Peruvian Government International Bond**	5.20%	12/09/2023	1,907,763	0.12
8,187,000	Peruvian Government International Bond*	5.40%	12/08/2034	1,738,303	0.11
76,046,000	Peruvian Government International Bond**	6.90%	12/08/2037	18,120,322	1.17
156,000	Peruvian Government International Bond**	8.20%	12/08/2026	42,964	0.00
Total Peruvian Sol				44,300,284	2.85
Polish Zloty					
86,722,000	Republic of Poland Government Bond*	0.25%	25/10/2026	14,449,648	0.93
43,303,000	Republic of Poland Government Bond**	1.25%	25/10/2030	6,324,003	0.41
137,012,000	Republic of Poland Government Bond*	2.50%	25/07/2026	25,401,015	1.63
142,708,000	Republic of Poland Government Bond*	2.50%	25/07/2027	25,477,406	1.64
56,930,000	Republic of Poland Government Bond**	2.75%	25/04/2028	10,155,527	0.65
52,723,000	Republic of Poland Government Bond*	2.75%	25/10/2029	9,003,433	0.58
67,043,000	Republic of Poland Government Bond**	3.25%	25/07/2025	13,279,995	0.85
Total Polish Zloty				104,091,027	6.69
Romanian New Leu					
23,370,000	Romania Government Bond*	3.25%	24/06/2026	4,081,703	0.26
24,355,000	Romania Government Bond*	3.65%	24/09/2031	3,522,440	0.23
34,405,000	Romania Government Bond*	4.00%	25/10/2023	6,891,560	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
Government Bonds 82.60% (31 December 2021: 85.43%) (continued)					
Romanian New Leu (continued)					
14,600,000	Romania Government Bond*	4.15%	24/10/2030	2,270,495	0.15
68,615,000	Romania Government Bond*	4.40%	25/09/2023	13,824,513	0.89
22,535,000	Romania Government Bond*	4.75%	11/10/2034	3,328,538	0.21
23,255,000	Romania Government Bond*	4.85%	25/07/2029	3,925,597	0.25
16,500,000	Romania Government Bond*	6.70%	25/02/2032	3,020,021	0.20
Total Romanian New Leu				40,864,867	2.63
Russian Ruble					
324,973,000	Russian Federal Bond - OFZ*	0.00%	23/05/2029	534,202	0.04
7,392,440,000	Russian Federal Bond - OFZ*	4.50%	16/07/2025	12,151,956	0.78
490,962,000	Russian Federal Bond - OFZ*	6.90%	23/07/2031	807,061	0.05
1,066,782,000	Russian Federal Bond - OFZ*	7.25%	10/05/2034	1,753,614	0.11
306,776,222	Russian Federal Inflation Linked Bond*	2.50%	17/07/2030	504,290	0.03
Total Russian Ruble				15,751,123	1.01
Serbian Dinar					
115,190,000	Serbia Treasury Bonds*	4.50%	11/01/2026	957,107	0.06
80,900,000	Serbia Treasury Bonds*	4.50%	20/08/2032	576,612	0.04
260,090,000	Serbia Treasury Bonds*	5.88%	08/02/2028	2,184,151	0.14
Total Serbian Dinar				3,717,870	0.24
South African Rand					
1,130,994,736	Republic of South Africa Government Bond*	8.50%	31/01/2037	54,725,773	3.52
372,503,521	Republic of South Africa Government Bond*	8.75%	31/01/2044	17,759,248	1.14
417,679,579	Republic of South Africa Government Bond*	8.75%	28/02/2048	19,747,243	1.27
873,159,711	Republic of South Africa Government Bond*	8.88%	28/02/2035	44,824,985	2.88
358,041,370	Republic of South Africa Government Bond*	9.00%	31/01/2040	17,680,458	1.14
Total South African Rand				154,737,707	9.95
Thai Baht					
290,000,000	Thailand Government Bond**	1.00%	17/06/2027	7,663,571	0.49
587,994,000	Thailand Government Bond**	1.45%	17/12/2024	16,467,618	1.06
103,578,000	Thailand Government Bond*	1.59%	17/12/2035	2,381,533	0.15
112,597,000	Thailand Government Bond**	1.60%	17/06/2035	2,610,303	0.17
140,120,000	Thailand Government Bond**	2.00%	17/12/2031	3,723,776	0.24
169,646,000	Thailand Government Bond**	2.00%	17/06/2042	3,633,002	0.23
189,097,000	Thailand Government Bond**	2.13%	17/12/2026	5,295,670	0.34
509,670,000	Thailand Government Bond**	2.40%	17/12/2023	14,634,378	0.94
83,000	Thailand Government Bond**	2.88%	17/12/2028	2,383	0.00
27,836,000	Thailand Government Bond**	2.88%	17/06/2046	657,637	0.04
578,519,000	Thailand Government Bond**	3.30%	17/06/2038	15,794,837	1.02
425,399,000	Thailand Government Bond**	3.40%	17/06/2036	11,916,421	0.77
75,159,000	Thailand Government Bond**	3.63%	16/06/2023	2,177,131	0.14
211,333,000	Thailand Government Bond**	3.65%	20/06/2031	6,387,219	0.41
272,450,000	Thailand Government Bond**	3.78%	25/06/2032	8,343,606	0.54
5,000	Thailand Government Bond**	3.85%	12/12/2025	150	0.00
136,225,000	Thailand Government Bond**	4.88%	22/06/2029	4,380,719	0.28
Total Thai Baht				106,069,954	6.82
Turkish Lira					
219,301,271	Turkey Government Bond*	1.50%	18/06/2025	17,639,721	1.13
Total Turkish Lira				17,639,721	1.13

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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
Government Bonds 82.60% (31 December 2021: 85.43%) (continued)					
Uganda Shilling					
29,942,900,000	Republic of Uganda Government Bonds*	14.25%	22/06/2034	7,305,748	0.47
	Total Uganda Shilling			7,305,748	0.47
United States Dollar					
37,546,527	Argentine Republic Government International Bond*	0.50%	09/07/2030	8,905,419	0.57
1,535,072	Argentine Republic Government International Bond*	1.00%	09/07/2029	352,905	0.03
17,314,571	Argentine Republic Government International Bond*	1.13%	09/07/2035	3,750,751	0.24
	Total United States Dollar			13,009,075	0.84
Uruguayan Peso					
120,724,724	Uruguay Government International Bond*	8.25%	21/05/2031	2,619,871	0.17
	Total Uruguayan Peso			2,619,871	0.17
Zambian Kwacha					
135,909,000	Zambia Government Bond*	13.00%	25/01/2031	4,552,089	0.29
	Total Zambian Kwacha			4,552,089	0.29
	Total Government Bonds			1,284,616,581	82.60
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
Investment Funds 0.99% (31 December 2021: 0.77%)					
United States Dollar					
1,595,000	Neuberger Berman China Bond Fund			15,471,500	0.99
	Total Investment Funds ^u			15,471,500	0.99
	Total Investments			1,474,663,803	94.82

Forward Currency Contracts 1.09% (31 December 2021: 0.79%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
BRL 285,960,571	US\$ 54,593,465	05/07/2022	HSBC Bank Plc	1	89,259	0.01
BRL 55,011,169	US\$ 10,320,319	02/09/2022	State Street Bank and Trust Co	1	12,212	0.00
CZK 181,600,115	€ 7,208,928	21/09/2022	Citibank NA	1	13,345	0.00
EGP 40,135,672	US\$ 2,006,784	21/09/2022	HSBC Bank Plc	1	39,994	0.00
€ 16,339,393	HUF 6,239,209,400	06/07/2022	Goldman Sachs International	2	646,814	0.04
€ 44,890,925	PLN 212,159,645	21/09/2022	HSBC Bank Plc	4	534,537	0.03
€ 1,773,123	HUF 712,237,590	31/08/2022	JPMorgan Chase Bank	1	3,224	0.00
€ 7,524,819	HUF 2,908,330,121	06/07/2022	JPMorgan Chase Bank	1	205,750	0.01
€ 11,506,797	US\$ 11,979,549	05/07/2022	JPMorgan Chase Bank	2	50,230	0.00
€ 5,654,446	PLN 26,990,480	21/09/2022	JPMorgan Chase Bank	1	8,617	0.00
€ 1,784,706	HUF 687,537,410	06/07/2022	UBS AG	1	54,722	0.00
HUF 3,002,981,423	€ 7,552,960	05/07/2022	Citibank NA	1	15,920	0.00
HUF 5,449,263,711	€ 13,451,386	31/08/2022	Goldman Sachs International	1	95,663	0.01
HUF 2,359,029,687	€ 5,903,302	05/07/2022	Goldman Sachs International	1	43,891	0.00
HUF 1,201,510,919	€ 3,009,951	06/07/2022	HSBC Bank Plc	1	18,252	0.00
HUF 3,002,981,424	€ 7,563,004	05/07/2022	HSBC Bank Plc	1	5,420	0.00
HUF 6,005,943,129	€ 15,096,454	05/07/2022	JPMorgan Chase Bank	1	41,685	0.00
MXN 123,203,853	US\$ 5,890,958	21/09/2022	JPMorgan Chase Bank	1	125,561	0.01
RON 14,631,309	€ 2,887,363	21/09/2022	Barclays Bank Plc	1	18,481	0.00

Emerging Market Debt - Local Currency – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.09% (31 December 2021: 0.79%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
RON 34,170,262	€ 6,663,020	21/09/2022	Citibank NA	2	127,477	0.01
RON 108,906,468	€ 21,534,180	28/07/2022	Goldman Sachs International	2	386,813	0.02
RON 37,481,207	€ 7,399,226	21/09/2022	Goldman Sachs International	2	44,575	0.00
RON 19,131,170	€ 3,780,318	21/09/2022	JPMorgan Chase Bank	1	18,963	0.00
RSD 296,888,675	€ 2,503,277	29/07/2022	Goldman Sachs International	1	26,278	0.00
SGD 24,027,987	US\$ 17,251,920	18/07/2022	BNP Paribas	1	13,311	0.00
US\$ 2,696,750	IDR 39,979,556,528	29/08/2022	BNP Paribas	1	28,778	0.00
US\$ 9,038,125	INR 711,513,725	21/09/2022	Citibank NA	1	100,968	0.01
US\$ 17,228,634	ZAR 278,863,877	21/09/2022	Citibank NA	2	345,239	0.02
US\$ 7,504,656	TWD 222,872,538	27/07/2022	Citibank NA	1	3,342	0.00
US\$ 8,057,903	KRW 10,033,297,814	05/07/2022	Citibank NA	1	330,471	0.02
US\$ 7,436,234	COP 30,897,553,821	21/09/2022	Citibank NA	1	113,264	0.01
US\$ 7,106,744	CLP 6,205,608,492	21/09/2022	Citibank NA	1	588,898	0.04
US\$ 5,996,664	PEN 22,673,986	21/09/2022	Citibank NA	1	78,371	0.01
US\$ 2,967,918	IDR 43,624,831,360	26/07/2022	Citibank NA	1	53,463	0.00
US\$ 2,247,476	ZAR 36,424,603	21/09/2022	Deutsche Bank AG	1	42,203	0.00
US\$ 27,391,485	COP 105,798,038,204	21/09/2022	Goldman Sachs International	2	2,316,492	0.15
US\$ 32,648,782	ILS 111,889,976	30/08/2022	Goldman Sachs International	2	574,611	0.04
US\$ 2,137,477	THB 74,630,006	21/09/2022	Goldman Sachs International	1	18,631	0.00
US\$ 7,501,611	INR 592,109,624	27/09/2022	Goldman Sachs International	1	68,169	0.01
US\$ 4,368,482	IDR 63,794,293,729	26/07/2022	HSBC Bank Plc	1	106,560	0.01
US\$ 10,157,011	BRL 52,850,483	02/08/2022	HSBC Bank Plc	1	140,683	0.01
US\$ 8,290,520	PHP 439,758,180	11/07/2022	HSBC Bank Plc	1	305,183	0.02
US\$ 54,921,126	BRL 285,960,571	05/07/2022	HSBC Bank Plc	1	238,402	0.02
US\$ 8,125,712	ZAR 125,121,272	21/09/2022	HSBC Bank Plc	1	550,432	0.04
US\$ 7,451	MXN 150,704	21/09/2022	HSBC Bank Plc	1	92	0.00
US\$ 7,462,768	THB 261,988,696	21/07/2022	JPMorgan Chase Bank	1	47,555	0.00
US\$ 7,766,188	TWD 230,616,966	15/07/2022	JPMorgan Chase Bank	1	11,706	0.00
US\$ 1,727,136	MYR 7,599,400	05/07/2022	JPMorgan Chase Bank	1	2,939	0.00
US\$ 2,848,427	MXN 58,308,444	21/09/2022	JPMorgan Chase Bank	1	1,002	0.00
US\$ 102,950,991	€ 97,227,170	05/07/2022	JPMorgan Chase Bank	6	1,304,858	0.08
US\$ 8,868,106	BRL 43,534,741	02/08/2022	JPMorgan Chase Bank	2	617,316	0.04
US\$ 1,626,693	€ 1,533,478	03/08/2022	JPMorgan Chase Bank	2	20,347	0.00
US\$ 5,612,724	ZAR 91,243,097	21/09/2022	Morgan Stanley	1	88,547	0.01
US\$ 7,462,520	TWD 221,401,043	21/07/2022	Morgan Stanley	1	14,329	0.00
US\$ 8,639,211	KRW 10,682,850,923	05/07/2022	Morgan Stanley	1	411,507	0.03
US\$ 15,164,084	PHP 825,472,096	22/07/2022	Standard Chartered Bank	1	179,488	0.01
US\$ 9,490,758	THB 327,163,519	11/07/2022	Standard Chartered Bank	1	235,180	0.02
US\$ 2,393,445	MYR 10,530,680	05/07/2022	Standard Chartered Bank	1	4,181	0.00
VND						
211,645,212,641	US\$ 9,065,588	08/08/2022	Goldman Sachs International	1	27,919	0.00
ZAR 60,462,003	US\$ 3,657,335	21/09/2022	JPMorgan Chase Bank	1	3,246	0.00
<i>AUD Hedged Classes</i>						
AUD 3,934	US\$ 2,707	14/09/2022	Westpac Banking Corp	1	0	0.00
US\$ 200,693	AUD 278,102	14/09/2022	UBS AG	1	9,340	0.00
US\$ 792,577	AUD 1,139,980	14/09/2022	Westpac Banking Corp	18	8,195	0.00
<i>EUR Hedged Classes</i>						
€ 3,751	US\$ 3,931	14/09/2022	Westpac Banking Corp	3	12	0.00
US\$ 599,279	€ 562,895	14/09/2022	Westpac Banking Corp	8	7,689	0.00
<i>GBP Hedged Classes</i>						
US\$ 643	£ 512	14/09/2022	UBS AG	1	21	0.00
US\$ 1,785	£ 1,465	14/09/2022	Westpac Banking Corp	1	4	0.00
<i>SEK Hedged Classes</i>						
US\$ 113,445,027	SEK 1,106,233,632	14/09/2022	Goldman Sachs International	3	5,154,544	0.33

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Emerging Market Debt - Local Currency – Schedule of Investments (continued)

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

Forward Currency Contracts 1.09% (31 December 2021: 0.79%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SEK Hedged Classes (continued)</i>						
US\$ 9,010	SEK 87,893	14/09/2022	UBS AG	1	406	0.00
US\$ 53,951	SEK 549,002	14/09/2022	Westpac Banking Corp	3	208	0.00
<i>SGD Hedged Classes</i>						
US\$ 69,554	SGD 95,639	14/09/2022	Westpac Banking Corp	3	804	0.00
<i>ZAR Hedged Classes</i>						
US\$ 6,358,227	ZAR 100,016,526	14/09/2022	Goldman Sachs International	3	298,811	0.02
US\$ 763,718	ZAR 12,380,592	14/09/2022	UBS AG	2	13,651	0.00
US\$ 1,110,506	ZAR 17,453,982	14/09/2022	Westpac Banking Corp	20	53,072	0.00

Total Unrealised Gain on Forward Currency Contracts [∞] **17,162,123** **1.09**

Futures Contracts 0.01% (31 December 2021: 0.00%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
108	US Treasury 10-Year Note (CBT) Future September 2022	124,875	0.01

Total Unrealised Gain on Futures Contracts [±] **124,875** **0.01**

Interest Rate Swap Contracts 0.56% (31 December 2021: 0.71%)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
MXN 512,441,055	31/08/2029	Chicago Mercantile Exchange ¹	Receive	6.92%	28D MXIBTIE	2,697,046	0.17
COP 93,274,075,523	31/01/2027	Chicago Mercantile Exchange ¹	Receive	7.14%	1D COOVIBR	1,704,302	0.11
MXN 198,851,383	10/11/2031	Chicago Mercantile Exchange ¹	Receive	7.38%	28D MXIBTIE	961,064	0.06
BRL 23,266,207	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	9.26%	1D BROIS	736,049	0.05
PLN 46,420,186	28/03/2027	LCH Clearnet Ltd ¹	Receive	5.39%	6M WIBOR	570,358	0.04
BRL 6,697,271	02/01/2023	Goldman Sachs International	(Pay)	10.84%	1D BROIS	418,802	0.03
COP 85,928,260,876	13/04/2024	Chicago Mercantile Exchange ¹	Receive	8.37%	1D COOVIBR	407,394	0.03
COP 16,091,111,994	06/01/2027	Chicago Mercantile Exchange ¹	Receive	6.40%	1D COOVIBR	397,282	0.03
BRL 3,000,000	02/01/2023	Goldman Sachs International	(Pay)	11.99%	1D BROIS	275,034	0.02
BRL 84,483,555	04/01/2027	Chicago Mercantile Exchange ¹	Receive	12.23%	1D BROIS	181,668	0.01
COP 7,078,194,753	07/01/2027	Chicago Mercantile Exchange ¹	Receive	6.45%	1D COOVIBR	171,394	0.01
CLP 11,448,420,600	13/04/2025	Chicago Mercantile Exchange ¹	Receive	7.51%	1D CLICP	69,798	0.00
BRL 70,666,599	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	6.77%	1D BROIS	34,798	0.00
INR 2,001,200,000	02/09/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	20,083	0.00
INR 1,599,700,000	27/08/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	16,013	0.00
ZAR 1,516,583	26/06/2023	UBS London	(Pay)	8.16%	3M JIBAR	1,509	0.00

Total Unrealised Gain on Interest Rate Swap Contracts [∞] **8,662,594** **0.56**

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Emerging Market Debt - Local Currency – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	1,500,613,395	96.48

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (2.76%) (31 December 2021: (0.37%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 9,445,023	US\$ 1,936,074	05/07/2022	Deutsche Bank AG	1	(129,953)	(0.01)
BRL 20,247,872	US\$ 4,047,154	05/07/2022	Goldman Sachs International	1	(175,261)	(0.01)
BRL 12,067,824	US\$ 2,488,683	02/08/2022	HSBC Bank Plc	1	(201,565)	(0.01)
BRL 285,960,571	US\$ 53,988,950	02/09/2022	HSBC Bank Plc	1	(278,104)	(0.02)
BRL 256,267,676	US\$ 50,177,725	05/07/2022	HSBC Bank Plc	1	(1,173,016)	(0.08)
BRL 783,646,097	US\$ 159,125,652	02/08/2022	Morgan Stanley	1	(10,607,496)	(0.68)
CLP 25,237,991,450	US\$ 30,158,502	21/09/2022	Citibank NA	1	(3,650,652)	(0.24)
CZK 89,358,024	€ 3,557,359	21/09/2022	JPMorgan Chase Bank	1	(4,095)	(0.00)
EGP 72,169,140	US\$ 3,749,046	21/09/2022	Citibank NA	1	(68,675)	(0.00)
EGP 72,169,139	US\$ 3,890,520	21/09/2022	Goldman Sachs International	1	(210,148)	(0.01)
EGP 46,066,592	US\$ 2,446,447	21/09/2022	JPMorgan Chase Bank	1	(97,213)	(0.01)
€ 1,285,911	RON 6,487,007	21/09/2022	Barclays Bank Plc	1	(2,142)	(0.00)
€ 11,345,556	US\$ 11,998,456	05/07/2022	BNP Paribas	1	(137,246)	(0.01)
€ 19,415,266	US\$ 20,626,335	05/07/2022	Citibank NA	2	(328,647)	(0.02)
€ 3,200,775	CZK 80,817,837	21/09/2022	Citibank NA	1	(13,750)	(0.00)
€ 14,439,831	HUF 5,742,720,667	05/07/2022	Goldman Sachs International	1	(34,622)	(0.00)
€ 7,295,040	CZK 184,212,100	21/09/2022	Goldman Sachs International	1	(32,018)	(0.00)
€ 1,762,676	RON 8,900,225	21/09/2022	Goldman Sachs International	1	(4,624)	(0.00)
€ 11,250,690	US\$ 11,834,845	05/07/2022	HSBC Bank Plc	1	(72,812)	(0.01)
€ 4,034,814	RON 20,209,978	28/07/2022	HSBC Bank Plc	1	(31,285)	(0.00)
€ 37,664,355	US\$ 40,103,261	05/07/2022	JPMorgan Chase Bank	8	(727,064)	(0.05)
€ 69,158,858	US\$ 73,402,618	03/08/2022	JPMorgan Chase Bank	1	(957,429)	(0.06)
€ 16,275,962	PLN 77,985,142	21/09/2022	Morgan Stanley	1	(40,039)	(0.00)
€ 6,044,506	US\$ 6,321,272	05/07/2022	Morgan Stanley	1	(2,044)	(0.00)
HUF 6,017,712,177	€ 15,070,996	31/08/2022	Citibank NA	2	(121,562)	(0.01)
HUF 2,898,743,481	€ 7,462,910	06/07/2022	Citibank NA	1	(166,277)	(0.01)
HUF 2,873,393,347	€ 7,477,343	06/07/2022	Goldman Sachs International	1	(248,148)	(0.02)
HUF 12,554,470,641	€ 32,315,464	06/07/2022	JPMorgan Chase Bank	3	(713,423)	(0.05)
HUF 390,490,873	€ 1,041,145	06/07/2022	Morgan Stanley	1	(59,843)	(0.00)
IDR 23,452,459,556	US\$ 1,584,810	29/08/2022	BNP Paribas	1	(19,747)	(0.00)
IDR 27,746,153,181	US\$ 1,888,958	26/07/2022	Citibank NA	1	(35,314)	(0.00)
IDR 185,209,695,319	US\$ 12,628,904	29/08/2022	Citibank NA	2	(269,232)	(0.02)
IDR 36,107,325,991	US\$ 2,440,839	29/08/2022	Goldman Sachs International	1	(31,274)	(0.00)
IDR 56,639,442,078	US\$ 3,883,137	29/08/2022	JPMorgan Chase Bank	1	(103,395)	(0.01)
IDR 278,746,290,365	US\$ 19,346,633	26/07/2022	Morgan Stanley	1	(724,359)	(0.05)
IDR 61,001,203,682	US\$ 4,151,436	26/07/2022	Standard Chartered Bank	1	(76,113)	(0.01)
ILS 14,878,420	US\$ 4,483,967	30/08/2022	Goldman Sachs International	1	(218,947)	(0.01)
ILS 42,000,000	US\$ 12,595,282	30/08/2022	JPMorgan Chase Bank	1	(555,641)	(0.04)
KRW 19,266,609,924	US\$ 14,894,944	05/07/2022	HSBC Bank Plc	1	(56,212)	(0.00)
MXN 140,883,198	US\$ 7,050,611	21/09/2022	Goldman Sachs International	1	(170,743)	(0.01)
MYR 25,215,317	US\$ 5,990,382	05/07/2022	JPMorgan Chase Bank	1	(269,380)	(0.02)
MYR 7,599,400	US\$ 1,727,922	24/08/2022	JPMorgan Chase Bank	1	(3,463)	(0.00)
MYR 74,710,981	US\$ 17,176,123	27/07/2022	JPMorgan Chase Bank	1	(211,592)	(0.01)
MYR 88,930,951	US\$ 20,200,002	24/08/2022	Standard Chartered Bank	1	(19,761)	(0.00)
MYR 48,486,012	US\$ 11,018,547	12/07/2022	Standard Chartered Bank	1	(11,007)	(0.00)
PHP 477,939,933	US\$ 8,801,597	11/07/2022	Citibank NA	1	(122,939)	(0.01)

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Emerging Market Debt - Local Currency – Schedule of Investments (continued)

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

Forward Currency Contracts (2.76%) (31 December 2021: (0.37%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
PHP 411,099,724	US\$ 7,471,416	22/07/2022	Goldman Sachs International	1	(8,822)	(0.00)
PLN 241,101,847	€ 51,543,768	21/09/2022	Goldman Sachs International	2	(1,163,651)	(0.08)
SGD 44,613,775	US\$ 32,097,557	25/07/2022	HSBC Bank Plc	1	(40,177)	(0.00)
THB 278,233,335	US\$ 8,105,544	21/09/2022	Citibank NA	1	(206,125)	(0.01)
THB 734,108,311	US\$ 21,210,471	21/09/2022	Goldman Sachs International	2	(368,147)	(0.02)
THB 266,455,451	US\$ 7,580,555	11/07/2022	JPMorgan Chase Bank	1	(42,431)	(0.00)
THB 913,278,783	US\$ 25,935,672	21/09/2022	JPMorgan Chase Bank	1	(6,458)	(0.00)
US\$ 15,413,453	TRY 305,628,577	21/09/2022	Barclays Bank Plc	1	(1,689,685)	(0.11)
US\$ 7,528,364	CNY 50,619,438	21/07/2022	BNP Paribas	1	(20,525)	(0.00)
US\$ 3,196,039	MXN 66,690,115	21/09/2022	BNP Paribas	2	(60,696)	(0.00)
US\$ 1,803,174	BRL 9,445,023	05/07/2022	Deutsche Bank AG	1	(2,948)	(0.00)
US\$ 10,953,991	RUB 783,210,378	25/07/2022	Goldman Sachs International	1	(2,852,987)	(0.18)
US\$ 3,865,573	BRL 20,247,872	05/07/2022	Goldman Sachs International	1	(6,320)	(0.00)
US\$ 3,101,198	MXN 63,830,905	21/09/2022	Goldman Sachs International	1	(15,911)	(0.00)
US\$ 48,924,719	BRL 256,267,676	05/07/2022	HSBC Bank Plc	1	(79,990)	(0.01)
US\$ 1,575,729	CNY 10,566,928	25/07/2022	HSBC Bank Plc	1	(16)	(0.00)
US\$ 3,989,724	IDR 59,797,978,407	29/08/2022	JPMorgan Chase Bank	1	(799)	(0.00)
US\$ 16,704,757	MYR 73,626,217	12/07/2022	JPMorgan Chase Bank	1	(10,239)	(0.00)
US\$ 1,631,969	SGD 2,271,690	18/07/2022	JPMorgan Chase Bank	1	(346)	(0.00)
US\$ 10,428,709	TRY 206,853,434	21/09/2022	JPMorgan Chase Bank	1	(1,146,920)	(0.07)
US\$ 1,468,563	GHS 13,951,345	09/02/2023	JPMorgan Chase Bank	1	(130,481)	(0.01)
US\$ 1,602,995	MYR 7,085,237	05/07/2022	JPMorgan Chase Bank	1	(4,546)	(0.00)
US\$ 8,877,709	EGP 174,890,864	21/09/2022	Morgan Stanley	1	(41,108)	(0.00)
US\$ 18,561,391	CNY 124,988,323	25/07/2022	Standard Chartered Bank	1	(76,917)	(0.01)
US\$ 4,472,535	MYR 19,715,383	24/08/2022	Standard Chartered Bank	1	(1,286)	(0.00)
ZAR 103,574,612	US\$ 6,426,540	21/09/2022	Citibank NA	1	(155,770)	(0.01)
ZAR 84,262,150	US\$ 5,215,191	21/09/2022	Goldman Sachs International	1	(113,666)	(0.01)
ZAR 135,124,835	US\$ 8,684,701	21/09/2022	HSBC Bank Plc	1	(503,771)	(0.03)
<i>AUD Hedged Classes</i>						
AUD 356,750	US\$ 247,636	14/09/2022	UBS AG	1	(2,168)	(0.00)
AUD 40,294,425	US\$ 29,092,887	14/09/2022	Westpac Banking Corp	12	(1,367,683)	(0.09)
US\$ 684,042	AUD 994,622	14/09/2022	UBS AG	1	(323)	(0.00)
US\$ 181,881	AUD 264,344	14/09/2022	Westpac Banking Corp	1	(5)	(0.00)
<i>EUR Hedged Classes</i>						
€ 18,571,575	US\$ 20,053,691	14/09/2022	UBS AG	3	(535,442)	(0.04)
€ 145	US\$ 153	14/09/2022	Westpac Banking Corp	2	(1)	(0.00)
US\$ 3,918,135	€ 3,738,565	14/09/2022	Westpac Banking Corp	6	(11,000)	(0.00)
<i>GBP Hedged Classes</i>						
£ 74,279	US\$ 93,326	14/09/2022	UBS AG	3	(2,991)	(0.00)
US\$ 580	£ 477	14/09/2022	UBS AG	1	(0)	(0.00)
US\$ 2,175	£ 1,811	14/09/2022	Westpac Banking Corp	1	(27)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 1,115,456,278	US\$ 114,391,818	14/09/2022	Goldman Sachs International	2	(5,198,520)	(0.33)
SEK 1,502	US\$ 149	14/09/2022	Westpac Banking Corp	2	(2)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 4,388	US\$ 3,165	14/09/2022	UBS AG	1	(11)	(0.00)
SGD 565,045	US\$ 411,045	14/09/2022	Westpac Banking Corp	1	(4,867)	(0.00)
US\$ 10,425	SGD 14,520	14/09/2022	Goldman Sachs International	2	(13)	(0.00)
US\$ 5,320	SGD 7,407	14/09/2022	Westpac Banking Corp	1	(5)	(0.00)
<i>ZAR Hedged Classes</i>						
ZAR 6,372,545	US\$ 408,673	14/09/2022	Goldman Sachs International	1	(22,598)	(0.00)
ZAR 949,416,261	US\$ 61,381,997	14/09/2022	UBS AG	2	(3,862,419)	(0.25)
ZAR 8,485,921	US\$ 521,343	14/09/2022	Westpac Banking Corp	11	(7,232)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(42,954,317)	(2.76)

Emerging Market Debt - Local Currency – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts (3.73%) (31 December 2021: (2.61%))**

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
INR	1,700,000,000	17/05/2027	LCH Clearnet Ltd ¹	Receive	7.01%	1D MIBOR	(1,169)	(0.00)
BRL	427,249	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	11.66%	1D BROIS	(1,990)	(0.00)
PLN	83,198,299	13/05/2027	LCH Clearnet Ltd ¹	Receive	6.88%	6M WIBOR	(6,474)	(0.00)
CLP	45,161,320	24/08/2030	Chicago Mercantile Exchange ¹	(Pay)	2.15%	1D CLICP	(13,314)	(0.00)
INR	7,989,000,000	20/01/2024	LCH Clearnet Ltd ¹	(Pay)	5.74%	1D MIBOR	(17,003)	(0.00)
BRL	52,135,595	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	6.61%	1D BROIS	(18,299)	(0.00)
CNY	134,700,000	18/01/2027	LCH Clearnet Ltd ¹	(Pay)	2.36%	7D CNRR	(26,562)	(0.00)
MXN	34,061,309	08/12/2025	Goldman Sachs International	(Pay)	6.21%	28D MXIBTHIE	(150,006)	(0.01)
BRL	47,654,667	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	5.58%	1D BROIS	(268,193)	(0.02)
MXN	60,000,000	08/04/2026	Goldman Sachs International	(Pay)	5.95%	28D MXIBTHIE	(304,218)	(0.02)
PLN	89,182,152	24/06/2027	LCH Clearnet Ltd ¹	Receive	7.28%	6M WIBOR	(307,087)	(0.02)
MXN	400,000,000	27/05/2027	Chicago Mercantile Exchange ¹	(Pay)	8.58%	28D MXIBTHIE	(330,834)	(0.02)
BRL	48,420,200	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	5.36%	1D BROIS	(340,413)	(0.02)
MXN	123,677,961	20/04/2027	Chicago Mercantile Exchange ¹	(Pay)	7.51%	28D MXIBTHIE	(356,519)	(0.02)
MXN	75,000,000	18/06/2026	JPMorgan Chase Bank	(Pay)	6.13%	28D MXIBTHIE	(369,692)	(0.02)
MXN	76,391,828	28/05/2026	JPMorgan Chase Bank	(Pay)	6.16%	28D MXIBTHIE	(370,633)	(0.02)
MXN	650,000,000	29/05/2025	Chicago Mercantile Exchange ¹	(Pay)	8.84%	28D MXIBTHIE	(377,867)	(0.02)
MXN	90,000,000	21/05/2026	JPMorgan Chase Bank	(Pay)	6.33%	28D MXIBTHIE	(408,441)	(0.03)
MXN	94,552,835	05/03/2026	Goldman Sachs International	(Pay)	6.17%	28D MXIBTHIE	(440,376)	(0.03)
MXN	95,000,000	16/09/2026	Goldman Sachs International	(Pay)	6.38%	28D MXIBTHIE	(447,219)	(0.03)
BRL	90,135,381	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	11.53%	1D BROIS	(459,990)	(0.03)
BRL	149,442,185	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	5.72%	1D BROIS	(699,630)	(0.04)
BRL	53,719,957	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	6.50%	1D BROIS	(743,924)	(0.05)
BRL	40,209,304	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	6.82%	1D BROIS	(840,724)	(0.05)
BRL	42,953,698	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	6.46%	1D BROIS	(1,033,428)	(0.07)
BRL	49,384,188	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	5.97%	1D BROIS	(1,075,769)	(0.07)
BRL	160,591,653	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	11.14%	1D BROIS	(1,170,514)	(0.08)
BRL	72,058,419	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	7.45%	1D BROIS	(1,296,516)	(0.08)
MXN	272,272,993	06/04/2026	Chicago Mercantile Exchange ¹	(Pay)	5.82%	28D MXIBTHIE	(1,428,556)	(0.09)
HUF	2,100,366,692	11/11/2031	LCH Clearnet Ltd ¹	(Pay)	3.69%	6M BUBOR	(1,444,953)	(0.09)
HUF	15,189,450,498	04/04/2024	LCH Clearnet Ltd ¹	(Pay)	7.51%	6M BUBOR	(1,466,592)	(0.09)
HUF	16,436,568,300	31/03/2024	LCH Clearnet Ltd ¹	(Pay)	7.61%	6M BUBOR	(1,515,143)	(0.10)
BRL	59,389,712	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	4.99%	1D BROIS	(1,643,977)	(0.11)
BRL	85,929,932	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	7.73%	1D BROIS	(1,958,897)	(0.13)
HUF	2,716,863,191	04/10/2031	LCH Clearnet Ltd ¹	(Pay)	3.31%	6M BUBOR	(2,036,990)	(0.13)
BRL	107,195,155	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	5.76%	1D BROIS	(2,077,096)	(0.13)
MXN	420,720,666	25/06/2025	Chicago Mercantile Exchange ¹	(Pay)	4.85%	28D MXIBTHIE	(2,422,093)	(0.16)
BRL	171,494,694	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	5.56%	1D BROIS	(3,595,761)	(0.23)
CLP	21,831,060,743	17/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.36%	1D CLICP	(3,849,241)	(0.25)
BRL	136,490,816	01/07/2024	Chicago Mercantile Exchange ¹	(Pay)	5.92%	1D BROIS	(3,878,327)	(0.25)

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Emerging Market Debt - Local Currency – Schedule of Investments (continued)

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

Interest Rate Swap Contracts (3.73%) (31 December 2021: (2.61)) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
CLP	21,997,154,748	23/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.16%	1D CLICP	(4,016,154)	(0.26)
BRL	138,112,873	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	5.65%	1D BROIS	(4,312,748)	(0.28)
BRL	195,243,391	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	5.68%	1D BROIS	(4,499,198)	(0.29)
BRL	223,430,548	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	4.84%	1D BROIS	(6,024,734)	(0.39)
Total Unrealised Loss on Interest Rate Swap Contracts[∞]							(58,047,264)	(3.73)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(101,001,581)	(6.49)
Net Financial Assets at Fair Value through Profit or Loss	1,399,611,814	89.99
Other Net Assets	155,606,882	10.01
Net Assets Attributable to Holders of Redeemable Participating Shares	1,555,218,696	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	878,677,011	52.29
** Transferable securities and/or money market instruments dealt in on a regulated market	580,515,292	34.56
μ Investment funds	15,471,500	0.92
± Financial derivative instruments traded on a regulated market	124,875	0.01
∞ Financial derivative instruments that are traded OTC	(75,176,864)	(4.47)
Total Investments	1,399,611,814	83.31

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
Treasury Bills 2.26% (31 December 2021: 1.49%)					
	Israeli Shekel				
4,313,182	Bank of Israel Bill - Makam	0.00%	03/08/2022	1,234,044	0.20
15,636,512	Bank of Israel Bill - Makam	0.00%	02/11/2022	4,463,046	0.74
	Total Israeli Shekel			5,697,090	0.94
United States Dollar					
8,000,000	United States Treasury Bill	0.00%	11/08/2022	7,988,315	1.32
	Total United States Dollar			7,988,315	1.32
	Total Treasury Bills **			13,685,405	2.26
Corporate Bonds 33.29% (31 December 2021: 31.60%)					
	Colombian Peso				
4,060,000,000	Empresas Publicas de Medellin ESP*	7.63%	10/09/2024	909,848	0.15
17,077,000,000	Empresas Publicas de Medellin ESP*	8.38%	08/11/2027	3,286,520	0.54
	Total Colombian Peso			4,196,368	0.69
	Euro				
2,082,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2024	674,682	0.11
821,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	1.88%	05/11/2031	646,624	0.11
	Total Euro			1,321,306	0.22
	Mexican Peso				
46,510,400	Comision Federal de Electricidad*	7.35%	25/11/2025	2,113,350	0.35
43,963,800	Comision Federal de Electricidad*	8.18%	23/12/2027	1,975,301	0.33
	Total Mexican Peso			4,088,651	0.68
	United States Dollar				
3,000,000	1MDB Global Investments Ltd**	4.40%	09/03/2023	2,909,564	0.48
800,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	755,583	0.12
900,000	ABQ Finance Ltd*	3.13%	24/09/2024	880,405	0.15
2,079,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	1,959,891	0.32
400,000	Abu Dhabi National Energy Co PJSC*	2.00%	29/04/2028	356,430	0.06
975,000	Adani Electricity Mumbai Ltd*	3.95%	12/02/2030	799,530	0.13
400,000	Adani Ports & Special Economic Zone Ltd*	4.20%	04/08/2027	372,790	0.06
552,000	Aegea Finance Sarl*	6.75%	20/05/2029	518,431	0.09
362,000	Aeropuerto Internacional de Tocumen SA**	5.13%	11/08/2061	287,367	0.05
538,000	Africa Finance Corp*	2.88%	28/04/2028	466,930	0.08
497,000	African Export-Import Bank*	3.99%	21/09/2029	427,000	0.07
200,000	AIA Group Ltd*	3.20%	16/09/2040	160,103	0.03
250,000	AIA Group Ltd**	3.38%	07/04/2030	234,159	0.04
600,000	Akbank TAS*	5.13%	31/03/2025	528,678	0.09
400,000	Akbank TAS**	6.80%	06/02/2026	358,901	0.06
840,727	Alfa Desarrollo SpA**	4.55%	27/09/2051	605,702	0.10
1,000,000	Alfa SAB de CV**	6.88%	25/03/2044	976,185	0.16
394,000	Alibaba Group Holding Ltd*	4.00%	06/12/2037	340,834	0.06
900,000	Alsea SAB de CV**	7.75%	14/12/2026	852,107	0.14
803,000	America Movil SAB de CV**	5.38%	04/04/2032	714,385	0.12
300,000	Antofagasta Plc*	2.38%	14/10/2030	232,592	0.04
776,000	Antofagasta Plc*	5.63%	13/05/2032	748,840	0.12
400,000	Arabian Centres Sukuk II Ltd*	5.63%	07/10/2026	366,551	0.06
763,000	B2W Digital Lux Sarl**	4.38%	20/12/2030	578,793	0.10
650,000	Banco Bradesco SA**	4.38%	18/03/2027	615,020	0.10

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
435,000	Banco Davivienda SA**	6.65%	29/12/2049	348,277	0.06
850,000	Banco de Bogota SA*	6.25%	12/05/2026	809,170	0.13
782,000	Banco de Credito del Peru SA**	3.13%	01/07/2030	715,921	0.12
469,000	Banco do Brasil SA*	3.25%	30/09/2026	424,508	0.07
843,000	Banco do Brasil SA**	9.00%	29/12/2049	831,746	0.14
900,000	Banco Mercantil del Norte SA*	7.63%	29/12/2049	835,579	0.14
450,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand**	5.38%	17/04/2025	452,315	0.07
763,000	Bancolombia SA*	4.63%	18/12/2029	667,095	0.11
200,000	Bancolombia SA*	4.88%	18/10/2027	186,900	0.03
1,210,000	Bangkok Bank PCL**	3.73%	25/09/2034	1,061,902	0.18
402,000	Bangkok Bank PCL*	4.30%	15/06/2027	402,479	0.07
500,000	Bank Leumi Le-Israel BM*	3.28%	29/01/2031	441,250	0.07
300,000	Bank Muscat SAOG*	4.75%	17/03/2026	289,026	0.05
418,000	Bank Negara Indonesia Persero Tbk PT*	3.75%	30/03/2026	380,441	0.06
1,708,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	1,424,363	0.24
289,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	263,985	0.04
500,000	Becle SAB de CV**	2.50%	14/10/2031	400,589	0.07
300,000	Bharti Airtel Ltd**	3.25%	03/06/2031	251,249	0.04
983,000	Bidvest Group UK Plc*	3.63%	23/09/2026	865,532	0.14
1,200,000	BOC Aviation Ltd*	3.00%	11/09/2029	1,069,512	0.18
274,000	BOC Aviation Ltd**	3.50%	18/09/2027	263,042	0.04
700,000	Braskem Idesa SAPI**	6.99%	20/02/2032	542,392	0.09
400,000	Braskem Idesa SAPI*	7.45%	15/11/2029	343,858	0.06
665,000	Braskem Netherlands Finance BV**	8.50%	23/01/2081	666,054	0.11
1,528,200	Brazil Minas SPE via State of Minas Gerais†	5.33%	15/02/2028	1,500,349	0.25
393,000	BRF SA**	4.88%	24/01/2030	312,156	0.05
1,563,000	C&W Senior Financing DAC**	6.88%	15/09/2027	1,411,397	0.23
804,000	CA Magnum Holdings**	5.38%	31/10/2026	698,741	0.12
400,000	Cable Onda SA**	4.50%	30/01/2030	334,380	0.06
1,113,000	Canacol Energy Ltd**	5.75%	24/11/2028	903,455	0.15
900,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	766,487	0.13
500,000	CBQ Finance Ltd*	2.00%	15/09/2025	466,822	0.08
639,000	CBQ Finance Ltd*	2.00%	12/05/2026	586,415	0.10
500,000	CDBL Funding 2*	2.00%	04/03/2026	462,573	0.08
1,034,000	Celestial Miles Ltd*	5.75%	29/12/2049	1,037,619	0.17
431,000	Cemex SAB de CV**	5.13%	29/12/2049	367,063	0.06
450,000	Cemex SAB de CV**	7.38%	05/06/2027	446,810	0.07
800,000	Cencosud SA*	4.38%	17/07/2027	752,308	0.12
645,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	564,575	0.09
275,000	Central Plaza Development Ltd*	5.75%	29/12/2049	229,905	0.04
607,000	China Hongqiao Group Ltd*	6.25%	08/06/2024	565,164	0.09
2,281,000	China Minmetals Corp*	3.75%	29/12/2049	2,291,639	0.38
300,000	China Overseas Finance Cayman VI Ltd*	5.95%	08/05/2024	309,435	0.05
402,000	Chinalco Capital Holdings Ltd*	4.10%	29/12/2049	400,026	0.07
900,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	531,900	0.09
400,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	371,571	0.06
669,000	Comision Federal de Electricidad*	3.35%	09/02/2031	512,317	0.08
664,000	Comision Federal de Electricidad*	4.69%	15/05/2029	596,023	0.10
275,000	Comision Federal de Electricidad*	6.26%	15/02/2052	219,913	0.04
1,000,000	Commercial Bank PSQC*	4.50%	29/12/2049	904,840	0.15
531,000	Compania Cerveceras Unidas SA**	3.35%	19/01/2032	452,691	0.07

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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
649,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	585,268	0.10
394,500	Continuum Energy Levanter Pte Ltd*	4.50%	09/02/2027	311,904	0.05
600,000	Corp Nacional del Cobre de Chile*	3.00%	30/09/2029	523,695	0.09
400,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	350,726	0.06
454,000	Corp Nacional del Cobre de Chile*	3.70%	30/01/2050	339,373	0.06
481,000	Corp Nacional del Cobre de Chile*	4.38%	05/02/2049	404,555	0.07
250,000	Cosan SA**	5.50%	20/09/2029	230,931	0.04
300,000	Country Garden Holdings Co Ltd*	4.80%	06/08/2030	127,942	0.02
200,000	Country Garden Holdings Co Ltd*	5.13%	14/01/2027	88,929	0.01
497,000	Country Garden Holdings Co Ltd*	6.15%	17/09/2025	268,628	0.04
1,100,000	CSN Resources SA**	4.63%	10/06/2031	782,810	0.13
841,000	CT Trust**	5.13%	03/02/2032	675,516	0.11
1,300,000	DBS Group Holdings Ltd*	4.52%	11/12/2028	1,310,016	0.22
763,000	Development Bank of Kazakhstan JSC*	2.95%	06/05/2031	577,503	0.10
205,000	Dianjian Haiyu Ltd*	4.30%	29/12/2049	205,075	0.03
895,000	DIB Sukuk Ltd*	2.95%	16/01/2026	862,221	0.14
497,000	DIB Tier 1 Sukuk 3 Ltd*	6.25%	29/12/2049	506,640	0.08
200,000	DP World Crescent Ltd*	3.88%	18/07/2029	185,463	0.03
990,000	DP World Ltd*	6.85%	02/07/2037	1,063,897	0.18
726,000	Ecopetrol SA*	5.88%	28/05/2045	495,495	0.08
700,000	Ecopetrol SA*	6.88%	29/04/2030	620,889	0.10
596,000	EI Sukuk Co Ltd*	1.83%	23/09/2025	559,863	0.09
300,000	EIG Pearl Holdings Sarl*	4.39%	30/11/2046	238,304	0.04
550,000	Elect Global Investments Ltd*	4.10%	29/12/2049	509,405	0.08
615,000	Elect Global Investments Ltd*	4.85%	29/12/2049	507,584	0.08
550,000	Emaar Sukuk Ltd*	3.64%	15/09/2026	533,025	0.09
750,000	Embraer Netherlands Finance BV*	6.95%	17/01/2028	727,294	0.12
1,054,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	1,055,428	0.17
570,000	Empresa de los Ferrocarriles del Estado*	3.83%	14/09/2061	395,745	0.07
941,000	Empresa de Transmision Electrica SA*	5.13%	02/05/2049	790,007	0.13
362,000	Empresa Nacional del Petroleo*	3.45%	16/09/2031	293,005	0.05
640,000	Empresa Nacional del Petroleo**	3.75%	05/08/2026	592,246	0.10
206,000	Empresa Nacional del Petroleo**	4.50%	14/09/2047	150,777	0.02
700,000	Endeavour Mining Plc*	5.00%	14/10/2026	570,213	0.09
403,425	Energean Israel Finance Ltd*	4.88%	30/03/2026	357,729	0.06
634,000	ENN Clean Energy International Investment Ltd*	3.38%	12/05/2026	576,571	0.10
257,000	ENN Energy Holdings Ltd*	4.63%	17/05/2027	260,565	0.04
516,000	Equate Petrochemical BV*	2.63%	28/04/2028	458,282	0.08
1,659,000	Falabella SA**	3.38%	15/01/2032	1,355,262	0.22
800,000	First Quantum Minerals Ltd**	6.88%	15/10/2027	716,624	0.12
400,000	First Quantum Minerals Ltd**	7.50%	01/04/2025	378,979	0.06
900,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	693,990	0.11
1,000,000	FS Luxembourg Sarl**	10.00%	15/12/2025	1,009,898	0.17
450,000	FWD Group Ltd*	5.75%	09/07/2024	447,160	0.07
902,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	730,931	0.12
786,088	Galaxy Pipeline Assets Bidco Ltd*	2.94%	30/09/2040	640,760	0.11
668,000	Gazprom PJSC via Gaz Finance Plc*	3.25%	25/02/2030	200,400	0.03
433,000	GC Treasury Center Co Ltd*	2.98%	18/03/2031	360,783	0.06
1,372,000	GC Treasury Center Co Ltd*	4.40%	30/03/2032	1,261,772	0.21
924,000	GCC SAB de CV**	3.61%	20/04/2032	755,957	0.12
300,000	Geopark Ltd**	5.50%	17/01/2027	251,844	0.04
900,000	Globe Telecom Inc*	4.20%	29/12/2049	848,498	0.14
441,000	Gohl Capital Ltd*	4.25%	24/01/2027	397,908	0.07

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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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
706,000	Gol Finance SA*	7.00%	31/01/2025	441,435	0.07
200,000	Gol Finance SA**	8.00%	30/06/2026	133,379	0.02
428,740	Greenko Dutch BV**	3.85%	29/03/2026	364,686	0.06
767,338	Greenko Power II Ltd*	4.30%	13/12/2028	614,829	0.10
1,000,000	Grupo de Inversiones Suramericana SA*	5.50%	29/04/2026	942,948	0.16
557,945	Guara Norte Sarl**	5.20%	15/06/2034	453,640	0.07
1,000,000	HDFC Bank Ltd*	3.70%	29/12/2049	832,500	0.14
400,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	333,500	0.06
531,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	515,734	0.09
824,400	Hunt Oil Co of Peru LLC Sucursal Del Peru**	6.38%	01/06/2028	756,387	0.12
557,000	Hyundai Capital America**	2.75%	27/09/2026	514,016	0.08
1,210,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	1,056,757	0.17
800,000	Inkia Energy Ltd*	5.88%	09/11/2027	733,184	0.12
575,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	486,945	0.08
320,000	Israel Electric Corp Ltd**	3.75%	22/02/2032	286,899	0.05
460,000	Israel Electric Corp Ltd*	4.25%	14/08/2028	442,471	0.07
825,000	JBS Finance Luxembourg Sarl**	3.63%	15/01/2032	668,436	0.11
1,219,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc**	5.75%	01/04/2033	1,163,889	0.19
1,194,000	JMH Co Ltd*	2.50%	09/04/2031	1,018,590	0.17
225,000	JSM Global Sarl**	4.75%	20/10/2030	170,704	0.03
570,400	JSW Hydro Energy Ltd*	4.13%	18/05/2031	454,997	0.08
700,000	JSW Steel Ltd*	5.05%	05/04/2032	520,987	0.09
700,000	Kaisa Group Holdings Ltd*	10.50%	15/01/2025	96,257	0.02
200,000	Kaisa Group Holdings Ltd*	10.88%	23/07/2023	27,738	0.00
400,000	Kaisa Group Holdings Ltd*	11.25%	16/04/2025	55,004	0.01
550,000	Kallpa Generacion SA*	4.13%	16/08/2027	495,902	0.08
1,000,000	KazMunayGas National Co JSC*	5.38%	24/04/2030	882,472	0.15
2,487,000	KazMunayGas National Co JSC*	5.75%	19/04/2047	1,896,358	0.31
400,000	KazMunayGas National Co JSC*	6.38%	24/10/2048	330,901	0.05
465,000	Kenbourne Invest SA**	6.88%	26/11/2024	423,799	0.07
800,000	Klabin Austria GmbH**	3.20%	12/01/2031	611,660	0.10
1,100,000	Kookmin Bank*	2.50%	04/11/2030	929,480	0.15
800,000	Kosmos Energy Ltd*	7.13%	04/04/2026	681,116	0.11
854,000	Krung Thai Bank PCL*	4.40%	29/12/2049	746,183	0.12
791,000	Leader Goal International Ltd*	4.25%	29/12/2049	792,978	0.13
900,000	Lenovo Group Ltd*	3.42%	02/11/2030	767,147	0.13
806,985	Leviathan Bond Ltd*	6.50%	30/06/2027	747,947	0.12
1,017,000	MAF Global Securities Ltd*	7.88%	29/12/2049	1,015,068	0.17
950,000	MARB BondCo Plc*	3.95%	29/01/2031	731,419	0.12
966,000	Mashreqbank PSC*	4.25%	26/02/2024	965,106	0.16
1,210,000	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	964,787	0.16
794,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	680,283	0.11
1,050,000	Medco Oak Tree Pte Ltd*	7.38%	14/05/2026	958,104	0.16
800,000	MEGlobal Canada ULC*	5.00%	18/05/2025	808,024	0.13
500,000	MEGlobal Canada ULC*	5.88%	18/05/2030	525,629	0.09
260,000	Meituan*	3.05%	28/10/2030	193,752	0.03
1,200,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	806,130	0.13
200,000	Melco Resorts Finance Ltd*	5.75%	21/07/2028	129,000	0.02
1,185,000	Mexico City Airport Trust*	5.50%	31/07/2047	816,074	0.13
525,000	MGM China Holdings Ltd**	4.75%	01/02/2027	371,747	0.06
400,000	MGM China Holdings Ltd*	5.25%	18/06/2025	307,467	0.05
585,000	Millicom International Cellular SA**	4.50%	27/04/2031	434,052	0.07
900,000	Millicom International Cellular SA*	5.13%	15/01/2028	774,680	0.13

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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
420,300	Millicom International Cellular SA*	6.25%	25/03/2029	367,762	0.06
500,000	Minera Mexico SA de CV**	4.50%	26/01/2050	388,970	0.07
1,000,000	Minsur SA**	4.50%	28/10/2031	842,070	0.14
575,000	Mizrahi Tefahot Bank Ltd*	3.08%	07/04/2031	497,375	0.08
725,000	MSU Energy SA/UGEN SA/UENSA SA**	6.88%	01/02/2025	530,733	0.09
550,000	MTR Corp Ltd*	1.63%	19/08/2030	460,226	0.08
1,032,013	MV24 Capital BV*	6.75%	01/06/2034	926,537	0.15
368,033	Nakilat Inc**	6.07%	31/12/2033	393,190	0.07
300,000	Nanyang Commercial Bank Ltd*	3.80%	20/11/2029	293,824	0.05
400,000	Natura & Co Luxembourg Holdings Sarl**	6.00%	19/04/2029	352,916	0.06
1,122,000	NBK Tier 1 Financing 2 Ltd*	4.50%	29/12/2049	1,060,160	0.18
1,000,000	Nexa Resources SA**	5.38%	04/05/2027	923,475	0.15
1,333,000	NWD MTN Ltd*	4.13%	18/07/2029	1,173,348	0.19
320,000	Oil & Gas Holding Co BSCC**	7.50%	25/10/2027	323,764	0.05
670,000	Oil & Gas Holding Co BSCC*	8.38%	07/11/2028	710,015	0.12
400,000	Oil India International Pte Ltd*	4.00%	21/04/2027	383,537	0.06
300,000	Oil India Ltd*	5.13%	04/02/2029	295,606	0.05
545,000	Ooredoo International Finance Ltd*	2.63%	08/04/2031	474,212	0.08
800,000	Orbia Advance Corp SAB de CV**	6.75%	19/09/2042	788,668	0.13
538,000	Oryx Funding Ltd*	5.80%	03/02/2031	507,713	0.08
800,000	Oversea-Chinese Banking Corp Ltd**	1.83%	10/09/2030	739,092	0.12
396,000	Oversea-Chinese Banking Corp Ltd*	4.25%	19/06/2024	398,531	0.07
394,000	Oversea-Chinese Banking Corp Ltd*	4.60%	15/06/2032	393,102	0.06
1,025,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	1,033,740	0.17
550,000	Parkway Pantai Ltd*	4.25%	29/12/2049	547,222	0.09
800,000	Periama Holdings LLC*	5.95%	19/04/2026	718,711	0.12
300,000	Perusahaan Penerbit SBSN Indonesia III*	4.70%	06/06/2032	295,393	0.05
589,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	4.38%	05/02/2050	434,435	0.07
510,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	5.25%	15/05/2047	423,364	0.07
1,230,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	6.15%	21/05/2048	1,128,131	0.19
704,000	Petrobras Global Finance BV*	5.50%	10/06/2051	535,353	0.09
7,391,600	Petroleos de Venezuela SA*	5.38%	12/04/2027	441,648	0.07
1,580,000	Petroleos de Venezuela SA*	5.50%	12/04/2037	94,405	0.02
13,366,824	Petroleos de Venezuela SA*	6.00%	16/05/2024	838,768	0.14
12,004,188	Petroleos de Venezuela SA**	6.00%	15/11/2026	717,250	0.12
723,000	Petroleos del Peru SA*	4.75%	19/06/2032	560,054	0.09
1,870,000	Petroleos del Peru SA*	5.63%	19/06/2047	1,274,695	0.21
2,944,000	Petroleos Mexicanos*	5.95%	28/01/2031	2,162,221	0.36
641,000	Petroleos Mexicanos*	6.95%	28/01/2060	396,555	0.07
5,124,000	Petroleos Mexicanos*	7.69%	23/01/2050	3,500,128	0.58
771,000	Petrorio Luxembourg Trading Sarl**	6.13%	09/06/2026	710,438	0.12
200,000	PIK Securities DAC*	5.63%	19/11/2026	19,750	0.00
451,000	Powerchina Roadbridge Group British Virgin Islands Ltd*	3.08%	29/12/2049	426,781	0.07
350,000	Prudential Plc*	2.95%	03/11/2033	294,936	0.05
263,000	Qatar Energy*	3.30%	12/07/2051	202,166	0.03
1,025,000	QNB Finance Ltd*	2.63%	12/05/2025	985,917	0.16
500,000	QNB Finansbank AS*	6.88%	07/09/2024	502,052	0.08
700,000	REC Ltd*	2.25%	01/09/2026	626,900	0.10
800,000	Rede D'or Finance Sarl**	4.50%	22/01/2030	676,644	0.11
725,000	Reliance Industries Ltd*	2.88%	12/01/2032	602,184	0.10
609,000	Reliance Industries Ltd*	3.63%	12/01/2052	442,885	0.07
580,000	SA Global Sukuk Ltd*	2.69%	17/06/2031	509,767	0.08
500,000	SABIC Capital I BV*	2.15%	14/09/2030	424,029	0.07

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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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
1,095,000	Sagicor Financial Co Ltd**	5.30%	13/05/2028	1,004,558	0.17
412,000	Saka Energi Indonesia PT*	4.45%	05/05/2024	378,403	0.06
600,000	Samba Funding Ltd*	2.75%	02/10/2024	581,000	0.10
360,000	Sands China Ltd**	3.80%	08/01/2026	289,010	0.05
497,000	Sands China Ltd*	5.13%	08/08/2025	417,761	0.07
900,000	Sands China Ltd*	5.40%	08/08/2028	695,385	0.11
600,000	Sasol Financing USA LLC*	5.88%	27/03/2024	588,351	0.10
800,000	Sasol Financing USA LLC*	6.50%	27/09/2028	725,924	0.12
1,485,000	Saudi Arabian Oil Co*	4.25%	16/04/2039	1,376,447	0.23
1,095,000	Saudi Arabian Oil Co*	4.38%	16/04/2049	967,173	0.16
484,000	Saudi Electricity Global Sukuk Co 4*	4.72%	27/09/2028	499,888	0.08
800,000	SEPLAT Energy Plc*	7.75%	01/04/2026	718,672	0.12
713,000	SF Holding Investment 2021 Ltd*	3.13%	17/11/2031	606,600	0.10
200,000	Shanghai Port Group BVI Development 2 Co Ltd*	2.38%	13/07/2030	174,525	0.03
300,000	Shanghai Port Group BVI Development Co Ltd*	2.85%	11/09/2029	274,833	0.05
484,000	Shelf Drilling Holdings Ltd**	8.25%	15/02/2025	378,261	0.06
1,298,000	Shinhan Bank Co Ltd*	4.38%	13/04/2032	1,253,008	0.21
909,000	Shinhan Financial Group Co Ltd*	5.88%	29/12/2049	916,954	0.15
950,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	877,641	0.14
500,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	365,753	0.06
896,000	Simpair Europe SA**	5.20%	26/01/2031	693,535	0.11
300,000	Sino-Ocean Land Treasure IV Ltd*	2.70%	13/01/2025	151,982	0.03
610,000	SNB Sukuk Ltd*	2.34%	19/01/2027	566,694	0.09
600,000	Southern Copper Corp*	6.75%	16/04/2040	678,996	0.11
6,521,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	6,422,931	1.06
524,000	State Agency of Roads of Ukraine*	6.25%	24/06/2028	133,572	0.02
2,426,000	State Oil Co of the Azerbaijan Republic*	6.95%	18/03/2030	2,296,071	0.38
1,072,000	Stillwater Mining Co*	4.00%	16/11/2026	895,924	0.15
600,000	Studio City Finance Ltd*	6.00%	15/07/2025	380,820	0.06
1,100,000	Studio City Finance Ltd*	6.50%	15/01/2028	618,420	0.10
646,000	Sun Hung Kai Properties Capital Market Ltd*	3.75%	25/02/2029	626,577	0.10
480,000	Sunac China Holdings Ltd*	5.95%	26/04/2024	73,200	0.01
336,000	Sunac China Holdings Ltd*	6.50%	26/01/2026	49,827	0.01
772,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	115,800	0.02
604,000	Suzano Austria GmbH**	7.00%	16/03/2047	577,533	0.10
400,000	Telecom Argentina SA**	8.00%	18/07/2026	374,512	0.06
918,000	Telefonica Celular del Paraguay SA**	5.88%	15/04/2027	843,362	0.14
400,000	Tencent Holdings Ltd*	3.24%	03/06/2050	276,569	0.05
1,000,000	Tengizchevroil Finance Co International Ltd**	3.25%	15/08/2030	763,807	0.13
1,000,000	Teva Pharmaceutical Finance Netherlands III BV*	3.15%	01/10/2026	823,255	0.14
800,000	Teva Pharmaceutical Finance Netherlands III BV**	7.13%	31/01/2025	781,931	0.13
1,034,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	697,392	0.12
1,000,000	TNB Global Ventures Capital Bhd*	4.85%	01/11/2028	1,021,015	0.17
200,000	Total Play Telecomunicaciones SA de CV*	6.38%	20/09/2028	158,136	0.03
566,000	Transportadora de Gas del Sur SA*	6.75%	02/05/2025	499,286	0.08
796,000	Trust Fibra Uno**	5.25%	15/12/2024	781,377	0.13
200,000	TSMC Arizona Corp*	2.50%	25/10/2031	171,746	0.03
1,254,000	TSMC Arizona Corp*	4.25%	22/04/2032	1,238,156	0.20
550,000	Tullow Oil Plc**	7.00%	01/03/2025	448,412	0.07
376,000	Tullow Oil Plc*	10.25%	15/05/2026	360,078	0.06
700,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	551,899	0.09
600,000	Turkiye Garanti Bankasi AS*	5.88%	16/03/2023	592,184	0.10
400,000	Turkiye Is Bankasi AS*	6.13%	25/04/2024	373,314	0.06

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
Corporate Bonds 33.29% (31 December 2021: 31.60%) (continued)					
United States Dollar (continued)					
596,000	Türkiye Petrol Rafinerileri AS*	4.50%	18/10/2024	540,463	0.09
400,000	Türkiye Sise ve Cam Fabrikaları AS*	6.95%	14/03/2026	357,293	0.06
400,000	Türkiye Vakıflar Bankası TAO*	5.50%	01/10/2026	329,560	0.05
485,000	Türkiye Vakıflar Bankası TAO*	6.50%	08/01/2026	424,044	0.07
600,000	Unigel Luxembourg SA*	8.75%	01/10/2026	594,840	0.10
1,155,000	United Overseas Bank Ltd*	2.00%	14/10/2031	1,042,121	0.17
428,000	United Overseas Bank Ltd*	3.86%	07/10/2032	409,827	0.07
428,000	Vale Overseas Ltd*	3.75%	08/07/2030	375,803	0.06
750,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	669,638	0.11
600,000	Vedanta Resources Ltd*	7.13%	31/05/2023	489,057	0.08
100,000	Vnesheconombank Via VEB Finance Plc*	6.80%	22/11/2025	7,000	0.00
1,037,000	VTR Finance NV**	6.38%	15/07/2028	744,060	0.12
1,200,000	Wynn Macau Ltd*	5.63%	26/08/2028	742,542	0.12
200,000	XP Inc**	3.25%	01/07/2026	176,600	0.03
563,000	YPF SA**	7.00%	15/12/2047	277,185	0.05
189,250	YPF SA*	8.50%	23/03/2025	146,949	0.02
1,168,000	YPF SA*	8.50%	28/07/2025	793,708	0.13
Total United States Dollar				191,998,490	31.70
Total Corporate Bonds				201,604,815	33.29
Government Bonds 59.56% (31 December 2021: 58.65%)					
Chilean Peso					
1,406,749,575	Bonos de la Tesorería de la República*	1.90%	01/09/2030	1,508,762	0.25
730,000,000	Bonos de la Tesorería de la República en pesos*	4.70%	01/09/2030	709,775	0.12
420,000,000	Bonos de la Tesorería de la República en pesos*	5.00%	01/03/2035	402,689	0.06
5,000,000	Bonos de la Tesorería de la República en pesos*	5.10%	15/07/2050	4,591	0.00
Total Chilean Peso				2,625,817	0.43
Chinese Yuan Renminbi					
16,000,000	China Government Bond**	1.99%	09/04/2025	2,361,368	0.39
59,200,000	China Government Bond**	2.36%	02/07/2023	8,876,171	1.47
10,790,000	China Government Bond**	2.68%	21/05/2030	1,588,954	0.26
7,000,000	China Government Bond**	2.69%	12/08/2026	1,049,508	0.17
3,000,000	China Government Bond**	2.80%	24/03/2029	447,905	0.07
24,670,000	China Government Bond**	2.85%	04/06/2027	3,721,581	0.61
8,000,000	China Government Bond**	2.91%	14/10/2028	1,202,601	0.20
19,300,000	China Government Bond**	2.94%	17/10/2024	2,924,282	0.48
3,000,000	China Government Bond**	3.01%	13/05/2028	454,371	0.08
28,800,000	China Government Bond**	3.02%	22/10/2025	4,372,753	0.72
6,000,000	China Government Bond**	3.02%	27/05/2031	905,869	0.15
3,000,000	China Government Bond**	3.12%	05/12/2026	458,293	0.08
17,700,000	China Government Bond**	3.13%	21/11/2029	2,695,343	0.44
6,200,000	China Government Bond**	3.27%	19/11/2030	954,798	0.16
2,000,000	China Government Bond**	3.28%	03/12/2027	308,142	0.05
2,850,000	China Government Bond**	3.72%	12/04/2051	454,479	0.08
12,400,000	China Government Bond**	3.81%	14/09/2050	2,003,298	0.33
Total Chinese Yuan Renminbi				34,779,716	5.74
Colombian Peso					
5,659,534,725	Colombian TES*	2.25%	18/04/2029	1,171,749	0.19
4,400,623,082	Colombian TES*	3.00%	25/03/2033	893,894	0.15

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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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
Colombian Peso (continued)					
31,985,600,000	Colombian TES*	5.75%	03/11/2027	6,088,511	1.00
21,987,100,000	Colombian TES*	6.00%	28/04/2028	4,155,350	0.69
2,356,900,000	Colombian TES*	7.00%	26/03/2031	430,473	0.07
5,785,500,000	Colombian TES*	7.00%	30/06/2032	1,032,106	0.17
3,417,700,000	Colombian TES*	7.25%	18/10/2034	594,564	0.10
5,092,800,000	Colombian TES*	9.25%	28/05/2042	985,270	0.16
171,000,000	Financiera de Desarrollo Territorial SA Findeter*	7.88%	12/08/2024	38,081	0.01
Total Colombian Peso				15,389,998	2.54
Czech Koruna					
16,760,000	Czech Republic Government Bond*	0.25%	10/02/2027	561,436	0.09
129,310,000	Czech Republic Government Bond*	1.00%	26/06/2026	4,583,583	0.76
52,630,000	Czech Republic Government Bond*	1.20%	13/03/2031	1,645,400	0.27
30,900,000	Czech Republic Government Bond*	2.00%	13/10/2033	992,228	0.16
192,520,000	Czech Republic Government Bond*	2.40%	17/09/2025	7,377,495	1.22
56,980,000	Czech Republic Government Bond*	2.75%	23/07/2029	2,088,295	0.35
16,820,000	Czech Republic Government Bond*	4.20%	04/12/2036	662,547	0.11
Total Czech Koruna				17,910,984	2.96
Dominican Republic Peso					
36,550,000	Dominican Republic International Bond*	9.75%	05/06/2026	652,416	0.11
Total Dominican Republic Peso				652,416	0.11
Egyptian Pound					
56,761,000	Egypt Government Bond*	14.41%	07/07/2027	2,858,192	0.47
51,268,000	Egypt Government Bond*	14.48%	06/04/2026	2,646,756	0.44
Total Egyptian Pound				5,504,948	0.91
Euro					
166,000	Benin Government International Bond*	4.88%	19/01/2032	124,895	0.02
413,000	Benin Government International Bond*	4.95%	22/01/2035	283,632	0.05
136,000	Benin Government International Bond*	6.88%	19/01/2052	97,453	0.02
2,477,000	Croatia Government International Bond*	1.13%	04/03/2033	2,037,967	0.34
674,000	Croatia Government International Bond*	2.88%	22/04/2032	666,780	0.11
2,440,000	Egypt Government International Bond*	6.38%	11/04/2031	1,611,326	0.27
201,000	Hungary Government International Bond*	1.75%	05/06/2035	149,267	0.02
690,000	Indonesia Government International Bond*	1.40%	30/10/2031	558,314	0.09
940,000	Indonesia Government International Bond*	3.75%	14/06/2028	964,908	0.16
2,813,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	1,972,512	0.33
1,920,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	1,430,279	0.24
270,000	Mexico Government International Bond*	2.38%	11/02/2030	239,547	0.04
2,595,000	Peruvian Government International Bond*	1.25%	11/03/2033	1,927,401	0.32
785,000	Peruvian Government International Bond*	1.95%	17/11/2036	565,095	0.09
400,000	Philippine Government International Bond*	1.75%	28/04/2041	283,718	0.05
987,877	Provincia de Buenos Aires*	2.85%	01/09/2037	391,164	0.06
615,000	Republic of Cameroon International Bond*	5.95%	07/07/2032	478,541	0.08
300,000	Romanian Government International Bond*	2.00%	28/01/2032	214,738	0.03
238,000	Romanian Government International Bond*	2.00%	14/04/2033	161,936	0.03
186,000	Romanian Government International Bond*	2.63%	02/12/2040	113,760	0.02
322,000	Romanian Government International Bond*	2.88%	13/04/2042	197,890	0.03
3,316,000	Romanian Government International Bond*	3.38%	28/01/2050	2,074,419	0.34
1,156,000	Romanian Government International Bond*	3.75%	07/02/2034	911,034	0.15
1,450,000	Romanian Government International Bond*	3.88%	29/10/2035	1,126,606	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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
Euro (continued)					
100,000	Romanian Government International Bond*	4.63%	03/04/2049	74,375	0.01
806,000	Senegal Government International Bond*	5.38%	08/06/2037	529,070	0.09
357,000	Serbia International Bond*	1.50%	26/06/2029	271,424	0.04
466,000	Serbia International Bond*	1.65%	03/03/2033	306,762	0.05
1,322,000	Serbia International Bond*	2.05%	23/09/2036	819,605	0.13
612,000	Serbia International Bond*	3.13%	15/05/2027	561,568	0.09
688,000	Tunisian Republic*	5.63%	17/02/2024	423,664	0.07
417,000	Tunisian Republic*	6.38%	15/07/2026	236,185	0.04
229,000	Ukraine Government International Bond**	6.75%	20/06/2026	62,548	0.01
Total Euro				21,868,383	3.61
Ghanaian Cedi					
9,799,000	Republic of Ghana Government Bonds*	19.25%	18/12/2023	1,097,189	0.18
Total Ghanaian Cedi				1,097,189	0.18
Hungarian Forint					
184,840,000	Hungary Government Bond*	2.25%	22/06/2034	279,836	0.05
Total Hungarian Forint				279,836	0.05
Indonesian Rupiah					
38,000,000,000	Indonesia Treasury Bond*	5.13%	15/04/2027	2,454,046	0.40
8,000,000,000	Indonesia Treasury Bond*	6.25%	15/06/2036	483,969	0.08
43,900,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	2,774,190	0.46
37,883,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	2,396,846	0.40
12,300,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	848,319	0.14
16,000,000,000	Indonesia Treasury Bond*	7.50%	15/08/2032	1,082,220	0.18
8,920,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	602,949	0.10
2,390,000,000	Indonesia Treasury Bond*	7.50%	15/04/2040	160,670	0.03
84,376,000,000	Indonesia Treasury Bond*	8.13%	15/05/2024	5,969,613	0.99
3,824,000,000	Indonesia Treasury Bond*	8.25%	15/05/2029	273,372	0.04
23,241,000,000	Indonesia Treasury Bond*	8.25%	15/05/2036	1,646,213	0.27
19,584,000,000	Indonesia Treasury Bond*	8.38%	15/03/2024	1,385,576	0.23
38,000,000,000	Indonesia Treasury Bond*	8.38%	15/09/2026	2,757,933	0.46
917,000,000	Indonesia Treasury Bond*	8.38%	15/03/2034	65,586	0.01
22,761,000,000	Indonesia Treasury Bond*	8.75%	15/05/2031	1,661,754	0.27
Total Indonesian Rupiah				24,563,256	4.06
Malaysian Ringgit					
19,800,000	Malaysia Government Bond**	2.63%	15/04/2031	3,948,823	0.65
1,000,000	Malaysia Government Bond**	3.58%	15/07/2032	214,870	0.04
8,600,000	Malaysia Government Bond**	3.73%	15/06/2028	1,904,542	0.31
5,000,000	Malaysia Government Bond**	3.76%	20/04/2023	1,141,095	0.19
5,200,000	Malaysia Government Bond**	3.76%	22/05/2040	1,028,011	0.17
22,200,000	Malaysia Government Bond**	3.80%	17/08/2023	5,073,191	0.84
6,080,000	Malaysia Government Bond**	3.83%	05/07/2034	1,276,058	0.21
3,300,000	Malaysia Government Bond**	3.90%	30/11/2026	747,362	0.12
6,000,000	Malaysia Government Bond**	3.91%	15/07/2026	1,360,118	0.22
6,925,000	Malaysia Government Bond**	4.06%	30/09/2024	1,591,795	0.26
5,200,000	Malaysia Government Bond**	4.07%	15/06/2050	1,021,567	0.17
6,510,000	Malaysia Government Bond**	4.25%	31/05/2035	1,417,568	0.23
4,130,000	Malaysia Government Bond**	4.64%	07/11/2033	938,790	0.16
990,000	Malaysia Government Bond**	4.89%	08/06/2038	226,418	0.04
3,100,000	Malaysia Government Bond**	4.94%	30/09/2043	707,447	0.12

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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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
Malaysian Ringgit (continued)					
15,000,000	Malaysia Government Investment Issue**	4.07%	30/09/2026	3,440,476	0.57
5,000,000	Malaysia Government Investment Issue**	4.37%	31/10/2028	1,137,358	0.19
	Total Malaysian Ringgit			27,175,489	4.49
Mexican Peso					
177,414,600	Mexican Bonos*	7.75%	29/05/2031	8,095,125	1.34
46,150,000	Mexican Bonos*	7.75%	13/11/2042	2,001,269	0.33
4,130,800	Mexican Bonos*	8.00%	07/11/2047	182,743	0.03
77,518,900	Mexican Bonos*	8.50%	31/05/2029	3,732,612	0.62
72,292,000	Mexican Bonos*	8.50%	18/11/2038	3,401,679	0.56
168,527,956	Mexican Udibonos*	3.50%	16/11/2023	8,380,558	1.38
	Total Mexican Peso			25,793,986	4.26
Peruvian Sol					
12,864,000	Fondo MIVIVIENDA SA*	7.00%	14/02/2024	3,359,888	0.56
2,110,000	Peru Government Bond*	5.35%	12/08/2040	415,435	0.07
2,604,000	Peru Government Bond*	5.40%	12/08/2034	552,894	0.09
8,336,000	Peru Government Bond*	6.15%	12/08/2032	1,941,097	0.32
2,542,000	Peruvian Government International Bond**	5.20%	12/09/2023	663,230	0.11
3,153,000	Peruvian Government International Bond*	5.40%	12/08/2034	669,460	0.11
12,295,000	Peruvian Government International Bond**	6.90%	12/08/2037	2,929,666	0.48
60,000	Peruvian Government International Bond**	8.20%	12/08/2026	16,525	0.00
	Total Peruvian Sol			10,548,195	1.74
Polish Zloty					
24,304,000	Republic of Poland Government Bond*	0.25%	25/10/2026	4,049,540	0.67
15,397,000	Republic of Poland Government Bond**	1.25%	25/10/2030	2,248,590	0.37
41,101,000	Republic of Poland Government Bond*	2.50%	25/07/2026	7,619,822	1.26
19,059,000	Republic of Poland Government Bond*	2.50%	25/07/2027	3,402,570	0.56
11,702,000	Republic of Poland Government Bond**	2.75%	25/04/2028	2,087,475	0.34
5,075,000	Republic of Poland Government Bond*	2.75%	25/10/2029	866,651	0.14
15,811,000	Republic of Poland Government Bond**	3.25%	25/07/2025	3,131,871	0.52
	Total Polish Zloty			23,406,519	3.86
Romanian New Leu					
4,865,000	Romania Government Bond*	3.25%	24/06/2026	849,700	0.14
7,120,000	Romania Government Bond*	3.65%	24/09/2031	1,029,759	0.17
10,510,000	Romania Government Bond*	4.00%	25/10/2023	2,105,226	0.35
13,000,000	Romania Government Bond*	4.40%	25/09/2023	2,619,233	0.43
5,250,000	Romania Government Bond*	4.75%	11/10/2034	775,453	0.13
4,580,000	Romania Government Bond*	4.85%	25/07/2029	773,134	0.13
1,500,000	Romania Government Bond*	6.70%	25/02/2032	274,547	0.04
	Total Romanian New Leu			8,427,052	1.39
Russian Ruble					
73,309,000	Russian Federal Bond - OFZ*	0.00%	23/05/2029	120,508	0.02
871,603,000	Russian Federal Bond - OFZ*	4.50%	16/07/2025	1,432,772	0.24
147,117,000	Russian Federal Bond - OFZ*	6.70%	14/03/2029	241,836	0.04
258,912,000	Russian Federal Bond - OFZ*	6.90%	23/07/2031	425,609	0.07
165,395,000	Russian Federal Bond - OFZ*	7.25%	10/05/2034	271,882	0.04
193,752,051	Russian Federal Inflation Linked Bond*	2.50%	17/07/2030	318,497	0.05
	Total Russian Ruble			2,811,104	0.46

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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
Serbian Dinar					
15,020,000	Serbia Treasury Bonds*	4.50%	11/01/2026	124,800	0.02
15,760,000	Serbia Treasury Bonds*	4.50%	20/08/2032	112,329	0.02
71,430,000	Serbia Treasury Bonds*	5.88%	08/02/2028	599,846	0.10
	Total Serbian Dinar			836,975	0.14
South African Rand					
292,241,866	Republic of South Africa Government Bond*	8.50%	31/01/2037	14,140,792	2.33
13,992,277	Republic of South Africa Government Bond*	8.75%	31/01/2044	667,087	0.11
68,717,136	Republic of South Africa Government Bond*	8.75%	28/02/2048	3,248,840	0.54
143,604,341	Republic of South Africa Government Bond*	8.88%	28/02/2035	7,372,148	1.22
81,490,712	Republic of South Africa Government Bond*	9.00%	31/01/2040	4,024,097	0.66
	Total South African Rand			29,452,964	4.86
Thai Baht					
60,000,000	Thailand Government Bond**	1.00%	17/06/2027	1,585,566	0.26
220,000,000	Thailand Government Bond**	1.45%	17/12/2024	6,161,417	1.02
12,425,000	Thailand Government Bond*	1.59%	17/12/2035	285,684	0.05
10,000,000	Thailand Government Bond**	1.60%	17/06/2035	231,827	0.04
24,000	Thailand Government Bond**	2.00%	17/12/2022	682	0.00
23,000,000	Thailand Government Bond**	2.00%	17/12/2031	611,239	0.10
20,000,000	Thailand Government Bond**	2.00%	17/06/2042	428,304	0.07
64,618,000	Thailand Government Bond**	2.40%	17/12/2023	1,855,405	0.31
8,831,000	Thailand Government Bond**	2.88%	17/06/2046	208,636	0.03
117,784,000	Thailand Government Bond**	3.30%	17/06/2038	3,215,761	0.53
95,278,000	Thailand Government Bond**	3.40%	17/06/2036	2,668,960	0.44
632,000	Thailand Government Bond**	3.63%	16/06/2023	18,307	0.00
125,000	Thailand Government Bond**	3.65%	20/06/2031	3,778	0.00
43,380,000	Thailand Government Bond**	3.78%	25/06/2032	1,328,485	0.22
67,595,000	Thailand Government Bond**	4.88%	22/06/2029	2,173,718	0.36
	Total Thai Baht			20,777,769	3.43
Turkish Lira					
48,759,551	Turkey Government Bond*	1.50%	18/06/2025	3,922,024	0.65
	Total Turkish Lira			3,922,024	0.65
Uganda Shilling					
5,469,700,000	Republic of Uganda Government Bonds*	14.25%	22/06/2034	1,334,548	0.22
	Total Uganda Shilling			1,334,548	0.22
United States Dollar					
456,000	Abu Dhabi Government International Bond*	2.70%	02/09/2070	306,971	0.05
400,000	Abu Dhabi Government International Bond*	3.00%	15/09/2051	303,186	0.05
581,000	Angolan Government International Bond*	8.75%	14/04/2032	467,236	0.08
3,792,000	Angolan Government International Bond*	9.38%	08/05/2048	2,760,793	0.46
3,260,488	Argentine Republic Government International Bond*	0.50%	09/07/2030	773,334	0.13
1,290,000	Argentine Republic Government International Bond*	1.13%	09/07/2035	279,445	0.05
10,337,745	Argentine Republic Government International Bond*	2.50%	09/07/2041	2,788,193	0.46
690,000	Bahamas Government International Bond*	6.00%	21/11/2028	490,505	0.08
239,000	Bahrain Government International Bond*	6.25%	25/01/2051	178,716	0.03
411,000	Bahrain Government International Bond*	7.50%	20/09/2047	347,863	0.06
398,000	Bermuda Government International Bond*	2.38%	20/08/2030	334,282	0.05
1,334,000	Bermuda Government International Bond*	4.75%	15/02/2029	1,337,829	0.22
1,956,000	Brazilian Government International Bond*	5.00%	27/01/2045	1,401,827	0.23

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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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
United States Dollar (continued)					
590,000	Brazilian Government International Bond*	5.63%	07/01/2041	472,109	0.08
417,000	Chile Government International Bond*	3.25%	21/09/2071	280,053	0.05
3,720,000	Colombia Government International Bond*	5.00%	15/06/2045	2,500,025	0.41
3,323,000	Colombia Government International Bond*	5.20%	15/05/2049	2,262,296	0.37
460,000	Colombia Government International Bond*	6.13%	18/01/2041	361,971	0.06
561,000	Corp Financiera de Desarrollo SA*	5.25%	15/07/2029	541,362	0.09
383,000	Costa Rica Government International Bond*	7.00%	04/04/2044	330,621	0.05
792,000	Costa Rica Government International Bond*	7.16%	12/03/2045	691,948	0.11
1,145,000	Development Bank of Mongolia LLC*	7.25%	23/10/2023	1,107,788	0.18
3,894,000	Dominican Republic International Bond*	5.88%	30/01/2060	2,673,504	0.44
861,000	Dominican Republic International Bond*	6.00%	22/02/2033	719,416	0.12
314,000	Dominican Republic International Bond*	6.40%	05/06/2049	235,166	0.04
219,000	Dominican Republic International Bond*	6.50%	15/02/2048	166,330	0.03
637,000	Dominican Republic International Bond*	6.85%	27/01/2045	505,378	0.09
219,844	Ecuador Government International Bond*	0.00%	31/07/2030	91,877	0.01
1,886,446	Ecuador Government International Bond*	0.50%	31/07/2040	774,659	0.13
6,609,917	Ecuador Government International Bond*	1.00%	31/07/2035	3,202,868	0.53
1,307,922	Ecuador Government International Bond*	5.00%	31/07/2030	851,813	0.14
390,000	Egypt Government International Bond*	8.15%	20/11/2059	226,820	0.04
1,244,000	Egypt Government International Bond*	8.50%	31/01/2047	740,591	0.12
3,800,000	Egypt Government International Bond*	8.70%	01/03/2049	2,281,102	0.38
1,350,000	Egypt Government International Bond*	8.88%	29/05/2050	824,020	0.14
1,219,000	El Salvador Government International Bond*	7.12%	20/01/2050	390,164	0.06
3,513,000	El Salvador Government International Bond*	9.50%	15/07/2052	1,183,858	0.20
221,000	Ghana Government International Bond*	7.63%	16/05/2029	108,975	0.02
494,000	Ghana Government International Bond*	8.63%	07/04/2034	240,442	0.04
414,000	Ghana Government International Bond*	8.75%	11/03/2061	196,555	0.03
561,000	Ghana Government International Bond*	8.95%	26/03/2051	267,036	0.04
4,009,000	Ghana Government International Bond*	10.75%	14/10/2030	3,464,958	0.57
733,000	Guatemala Government Bond*	3.70%	07/10/2033	565,950	0.09
210,000	Guatemala Government Bond*	4.65%	07/10/2041	153,365	0.02
250,000	Guatemala Government Bond*	5.38%	24/04/2032	230,830	0.04
200,000	Guatemala Government Bond*	6.13%	01/06/2050	168,619	0.03
551,000	Honduras Government International Bond*	5.63%	24/06/2030	373,859	0.06
351,000	Honduras Government International Bond*	6.25%	19/01/2027	276,063	0.05
324,000	Hungary Government Bond*	5.50%	16/06/2034	315,003	0.05
369,000	Hungary Government International Bond*	5.25%	16/06/2029	369,108	0.06
1,055,000	Indonesia Government International Bond*	5.13%	15/01/2045	1,013,443	0.17
2,040,000	Indonesia Government International Bond*	8.50%	12/10/2035	2,582,194	0.43
719,250	Iraq International Bond*	5.80%	15/01/2028	647,973	0.11
1,235,000	Lebanon Government International Bond*	6.38%	09/03/2020	78,731	0.01
4,139,000	Lebanon Government International Bond*	6.60%	27/11/2026	263,861	0.04
878,000	Lebanon Government International Bond*	6.65%	26/02/2030	55,973	0.01
965,000	Lebanon Government International Bond*	6.85%	25/05/2029	61,519	0.01
7,131,000	Lebanon Government International Bond*	8.25%	17/05/2034	454,601	0.07
669,000	Mexico Government International Bond*	3.50%	12/02/2034	554,259	0.09
2,870,000	Mexico Government International Bond*	5.75%	12/10/2110	2,419,661	0.40
801,000	Mongolia Government International Bond*	3.50%	07/07/2027	650,765	0.11
1,303,000	Mongolia Government International Bond*	8.75%	09/03/2024	1,319,939	0.22
460,000	Morocco Government International Bond*	5.50%	11/12/2042	335,313	0.06
552,000	Nigeria Government International Bond*	6.50%	28/11/2027	422,440	0.07
1,477,000	Nigeria Government International Bond*	7.88%	16/02/2032	1,035,025	0.17
503,000	Nigeria Government International Bond*	8.75%	21/01/2031	377,566	0.06

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
Government Bonds 59.56% (31 December 2021: 58.65%) (continued)					
United States Dollar (continued)					
3,030,000	Oman Government International Bond*	6.75%	17/01/2048	2,627,251	0.43
550,000	Panama Government International Bond*	2.25%	29/09/2032	430,187	0.07
485,000	Papua New Guinea Government International Bond*	8.38%	04/10/2028	420,754	0.07
1,238,000	Paraguay Government International Bond*	5.40%	30/03/2050	964,159	0.16
263,000	Paraguay Government International Bond*	5.60%	13/03/2048	208,570	0.03
668,000	Paraguay Government International Bond*	6.10%	11/08/2044	583,979	0.10
1,294,000	Peruvian Government International Bond*	3.00%	15/01/2034	1,064,710	0.18
363,163	Provincia de Cordoba*	6.88%	10/12/2025	278,274	0.05
550,000	Qatar Government International Bond*	4.40%	16/04/2050	527,160	0.09
2,548,000	Qatar Government International Bond*	4.82%	14/03/2049	2,572,361	0.42
751,000	Republic of Armenia International Bond*	3.60%	02/02/2031	522,512	0.09
1,150,000	Republic of Azerbaijan International Bond*	5.13%	01/09/2029	1,027,329	0.17
3,096,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	2,123,871	0.35
622,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	498,968	0.08
525,000	Republic of Uzbekistan International Bond*	3.70%	25/11/2030	382,233	0.06
500,000	Republic of Uzbekistan International Bond*	4.75%	20/02/2024	478,392	0.08
327,000	Republic of Uzbekistan International Bond*	5.38%	20/02/2029	289,027	0.05
21,907	Russian Foreign Bond - Eurobond*	7.50%	31/03/2030	6,024	0.00
473,000	Sri Lanka Government International Bond*	6.20%	11/05/2027	153,874	0.03
3,300,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	1,065,055	0.18
1,075,000	Sri Lanka Government International Bond*	6.83%	18/07/2026	373,154	0.06
1,196,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	389,047	0.06
1,913,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	630,876	0.10
1,129,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	365,636	0.06
1,626,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	533,767	0.09
314,000	Turkey Government International Bond*	6.00%	25/03/2027	258,846	0.04
393,000	Turkey Government International Bond*	6.50%	20/09/2033	282,598	0.05
1,736,000	Turkiye Ihracat Kredi Bankasi AS*	5.38%	24/10/2023	1,647,413	0.27
695,000	Turkiye Ihracat Kredi Bankasi AS*	8.25%	24/01/2024	684,430	0.11
260,000	UAE International Government Bond*	4.95%	07/07/2052	263,252	0.04
1,921,000	Ukraine Government International Bond*	0.00%	31/05/2040	487,035	0.08
2,382,000	Ukraine Government International Bond*	6.88%	21/05/2029	596,096	0.10
529,000	Ukraine Government International Bond*	7.75%	01/09/2025	136,270	0.02
636,000	Ukraine Government International Bond*	7.75%	01/09/2026	167,713	0.03
479,000	Ukraine Government International Bond*	7.75%	01/09/2027	125,129	0.02
621,000	Uzbekneftegaz JSC*	4.75%	16/11/2028	490,751	0.08
7,776,600	Venezuela Government International Bond*	8.25%	13/10/2024	661,011	0.11
660,000	Zambia Government International Bond*	5.38%	20/09/2022	378,418	0.06
2,236,000	Zambia Government International Bond*	8.97%	30/07/2027	1,314,768	0.22
Total United States Dollar				80,200,845	13.24
Uruguayan Peso					
27,497,530	Uruguay Government International Bond*	8.25%	21/05/2031	596,729	0.10
Total Uruguayan Peso				596,729	0.10
Zambian Kwacha					
24,439,000	Zambia Government Bond*	13.00%	25/01/2031	818,551	0.13
Total Zambian Kwacha				818,551	0.13
Total Government Bonds				360,775,293	59.56

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Emerging Market Debt Blend – 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
Investment Funds 2.56% (31 December 2021: 1.71%)			
United States Dollar			
1,596,964	Neuberger Berman China Bond Fund	15,490,551	2.56
	Total Investment Funds ^a	15,490,551	2.56
Total Investments		591,556,064	97.67

Forward Currency Contracts 0.65% (31 December 2021: 0.59%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
BRL 9,992,160	US\$ 1,907,629	05/07/2022	HSBC Bank Plc	1	3,119	0.00
BRL 9,350,727	US\$ 1,754,234	02/09/2022	State Street Bank and Trust Co	1	2,076	0.00
CZK 37,154,424	€ 1,474,909	21/09/2022	Citibank NA	1	2,730	0.00
€ 547,086	PLN 2,609,016	21/09/2022	Citibank NA	1	1,362	0.00
€ 2,973,946	HUF 1,134,001,610	06/07/2022	Goldman Sachs International	2	121,947	0.02
€ 8,316,998	PLN 39,293,555	21/09/2022	HSBC Bank Plc	3	102,011	0.02
€ 1,153,101	PLN 5,504,120	21/09/2022	JPMorgan Chase Bank	1	1,757	0.00
€ 2,354,260	US\$ 2,450,984	05/07/2022	JPMorgan Chase Bank	2	10,277	0.00
€ 1,540,980	HUF 595,586,358	06/07/2022	JPMorgan Chase Bank	1	42,135	0.01
HUF 480,903,297	€ 1,209,546	05/07/2022	Citibank NA	1	2,549	0.00
HUF 478,146,150	€ 1,196,526	05/07/2022	Goldman Sachs International	1	8,896	0.00
HUF 585,133,123	€ 1,444,388	31/08/2022	Goldman Sachs International	1	10,272	0.00
HUF 480,903,298	€ 1,211,154	05/07/2022	HSBC Bank Plc	1	868	0.00
HUF 121,925,892	€ 305,441	06/07/2022	HSBC Bank Plc	1	1,852	0.00
HUF 1,227,216,031	€ 3,084,713	05/07/2022	JPMorgan Chase Bank	1	8,518	0.00
MXN 13,670,860	US\$ 662,986	21/09/2022	BNP Paribas	2	4,615	0.00
MXN 17,743,416	US\$ 848,396	21/09/2022	JPMorgan Chase Bank	1	18,083	0.00
PLN 3,996,611	€ 836,053	21/09/2022	Morgan Stanley	1	15	0.00
RON 5,742,704	€ 1,138,368	21/09/2022	Barclays Bank Plc	1	1,896	0.00
RON 8,296,987	€ 1,617,869	21/09/2022	Citibank NA	2	30,953	0.01
RON 7,160,990	€ 1,413,658	21/09/2022	Goldman Sachs International	2	8,521	0.00
RON 12,947,271	€ 2,560,648	28/07/2022	Goldman Sachs International	2	45,387	0.01
RON 13,085,063	€ 2,580,427	21/09/2022	JPMorgan Chase Bank	3	18,418	0.00
RSD 67,432,418	€ 568,570	29/07/2022	Goldman Sachs International	1	5,968	0.00
SGD 3,426,490	US\$ 2,460,195	18/07/2022	BNP Paribas	1	1,898	0.00
THB 20,292,274	US\$ 575,421	21/09/2022	JPMorgan Chase Bank	1	704	0.00
US\$ 950,112	IDR 13,859,282,137	26/07/2022	BNP Paribas	1	24,211	0.00
US\$ 439,990	ZAR 7,152,351	21/09/2022	Brown Brothers Harriman	1	6,961	0.00
US\$ 18,226,979	€ 16,933,544	06/09/2022	Brown Brothers Harriman	1	440,409	0.07
US\$ 684,399	€ 620,000	05/07/2022	Brown Brothers Harriman	1	36,220	0.01
US\$ 3,871,249	PEN 14,637,581	21/09/2022	Citibank NA	1	50,594	0.01
US\$ 1,783,669	€ 1,692,026	05/07/2022	Citibank NA	1	14,741	0.00
US\$ 1,247,152	CLP 1,089,013,175	21/09/2022	Citibank NA	1	103,345	0.02
US\$ 668,172	IDR 9,821,320,389	26/07/2022	Citibank NA	1	12,036	0.00
US\$ 3,755,002	ZAR 60,760,349	21/09/2022	Citibank NA	2	76,358	0.01
US\$ 1,686,992	INR 132,806,076	21/09/2022	Citibank NA	1	18,846	0.00
US\$ 1,645,917	KRW 2,049,413,806	05/07/2022	Citibank NA	1	67,502	0.01
US\$ 24,428	IDR 359,702,308	29/08/2022	Citibank NA	1	423	0.00
US\$ 1,512,387	COP 6,283,969,032	21/09/2022	Citibank NA	1	23,036	0.00
US\$ 1,527,628	TWD 45,367,342	27/07/2022	Citibank NA	1	680	0.00
US\$ 707,973	COP 2,816,286,978	21/09/2022	Deutsche Bank AG	1	40,490	0.01
US\$ 625,581	€ 580,000	06/09/2022	Deutsche Bank AG	1	16,364	0.00

Emerging Market Debt Blend – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.65% (31 December 2021: 0.59%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 6,675,875	COP 25,654,118,536	21/09/2022	Goldman Sachs International	1	595,641	0.10
US\$ 1,527,008	INR 120,528,262	27/09/2022	Goldman Sachs International	1	13,876	0.00
US\$ 660,551	€ 624,513	05/07/2022	Goldman Sachs International	1	7,653	0.00
US\$ 6,339,762	ZAR 97,856,046	10/08/2022	Goldman Sachs International	1	389,500	0.06
US\$ 6,095,756	ILS 20,891,351	30/08/2022	Goldman Sachs International	2	107,080	0.02
US\$ 1,472,324	ZAR 22,671,125	21/09/2022	HSBC Bank Plc	1	99,735	0.02
US\$ 555,646	BRL 2,943,062	02/09/2022	HSBC Bank Plc	1	2,862	0.00
US\$ 447,137	CLP 397,290,332	21/09/2022	HSBC Bank Plc	1	29,857	0.01
US\$ 1,347,706	IDR 19,680,975,269	26/07/2022	HSBC Bank Plc	1	32,875	0.01
US\$ 306,251	IDR 4,565,464,552	29/08/2022	HSBC Bank Plc	1	1,582	0.00
US\$ 2,426,031	BRL 12,623,490	02/08/2022	HSBC Bank Plc	1	33,602	0.01
US\$ 1,956,485	BRL 9,992,160	05/07/2022	HSBC Bank Plc	1	45,737	0.01
US\$ 1,569,516	PHP 83,252,624	11/07/2022	HSBC Bank Plc	1	57,776	0.01
US\$ 1,974	MXN 39,926	21/09/2022	HSBC Bank Plc	1	24	0.00
US\$ 596,563	MXN 12,211,891	21/09/2022	JPMorgan Chase Bank	1	210	0.00
US\$ 1,527,435	THB 53,622,269	21/07/2022	JPMorgan Chase Bank	1	9,733	0.00
US\$ 16,019,362	€ 15,074,231	05/07/2022	JPMorgan Chase Bank	7	260,009	0.04
US\$ 2,232,288	BRL 10,965,144	02/08/2022	JPMorgan Chase Bank	2	154,152	0.03
US\$ 1,587,344	TWD 47,136,167	15/07/2022	JPMorgan Chase Bank	1	2,392	0.00
US\$ 2,315,698	ZAR 35,704,931	10/08/2022	JPMorgan Chase Bank	1	144,614	0.02
US\$ 768,203	MYR 3,348,390	05/07/2022	JPMorgan Chase Bank	2	8,501	0.00
US\$ 960,555	€ 909,667	03/08/2022	JPMorgan Chase Bank	2	7,662	0.00
US\$ 1,527,384	TWD 45,315,032	21/07/2022	Morgan Stanley	1	2,933	0.00
US\$ 12,426,766	€ 11,783,830	22/09/2022	Morgan Stanley	1	35,205	0.01
US\$ 1,665,542	KRW 2,059,532,968	05/07/2022	Morgan Stanley	1	79,334	0.01
US\$ 2,836,849	PHP 154,426,699	22/07/2022	Standard Chartered Bank	1	33,578	0.01
US\$ 13,776,341	CNY 92,082,576	10/08/2022	Standard Chartered Bank	1	47,590	0.01
US\$ 1,608,749	THB 55,456,461	11/07/2022	Standard Chartered Bank	1	39,865	0.01
US\$ 661,447	SGD 916,336	18/07/2022	State Street Bank and Trust Co	1	3,017	0.00
US\$ 3,968,304	€ 3,577,630	05/07/2022	UBS AG	2	228,071	0.04
US\$ 759,085	THB 26,668,178	21/09/2022	UBS AG	1	1,940	0.00
VND 36,960,903,711	US\$ 1,583,179	08/08/2022	Goldman Sachs International	1	4,876	0.00
ZAR 10,314,567	US\$ 623,926	21/09/2022	JPMorgan Chase Bank	1	554	0.00
<i>EUR Hedged Classes</i>						
€ 57,865	US\$ 60,795	15/09/2022	Westpac Banking Corp	4	24	0.00
US\$ 1,890,744	€ 1,788,978	15/09/2022	UBS AG	1	10,442	0.00
US\$ 2,159,574	€ 2,034,051	15/09/2022	Westpac Banking Corp	13	21,690	0.01
US\$ 865,808	€ 813,719	14/09/2022	Westpac Banking Corp	2	10,610	0.00
<i>GBP Hedged Classes</i>						
£ 16,631	US\$ 20,188	15/09/2022	Westpac Banking Corp	5	39	0.00
£ 6,754	US\$ 8,202	14/09/2022	Westpac Banking Corp	1	12	0.00
US\$ 589,449	£ 482,163	15/09/2022	UBS AG	1	3,058	0.00
US\$ 8,530	£ 6,907	14/09/2022	Westpac Banking Corp	1	130	0.00
US\$ 52,427	£ 42,606	15/09/2022	Westpac Banking Corp	6	612	0.00
<i>NOK Hedged Classes</i>						
US\$ 134	NOK 1,310	14/09/2022	Westpac Banking Corp	1	1	0.00
<i>SEK Hedged Classes</i>						
SEK 272	US\$ 27	15/09/2022	Westpac Banking Corp	2	0	0.00
US\$ 404,041	SEK 3,939,875	14/09/2022	Goldman Sachs International	1	18,362	0.00
US\$ 35,068	SEK 355,564	15/09/2022	Goldman Sachs International	2	260	0.00
US\$ 93,745	SEK 953,407	15/09/2022	Westpac Banking Corp	9	410	0.00
US\$ 5,215	SEK 51,401	14/09/2022	Westpac Banking Corp	2	183	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					3,936,912	0.65

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Emerging Market Debt Blend – Schedule of Investments (continued)

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

Futures Contracts 0.09% (31 December 2021: 0.16%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(26)	Euro-BOBL Future September 2022	19,571	0.00
(74)	Euro-Bund Future September 2022	173,039	0.03
(27)	Euro-Buxl 30-Year Bond Future September 2022	214,526	0.04
(5)	Euro-Schatz Future September 2022	706	0.00
(25)	US Treasury 10-Year Note (CBT) Future September 2022	14,844	0.00
(62)	US Treasury 5-Year Note (CBT) Future September 2022	56,672	0.01
(56)	US Treasury Long Bond (CBT) Future September 2022	55,988	0.01
Total Unrealised Gain on Futures Contracts [±]		535,346	0.09

Interest Rate Swap Contracts 0.96% (31 December 2021: 0.53%)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
PLN 52,888,820	25/03/2024	LCH Clearnet Ltd ¹	Receive	1.99%	6M WIBOR	1,030,181	0.17
CLP 3,154,502,226	05/06/2030	Chicago Mercantile Exchange ¹	Receive	2.33%	1D CLICP	873,264	0.14
BRL 9,000,000	02/01/2023	Goldman Sachs International	(Pay)	11.99%	1D BROIS	825,101	0.14
MXN 144,900,054	31/08/2029	Chicago Mercantile Exchange ¹	Receive	6.92%	28D MXIBTIE	762,629	0.13
COP 21,110,657,012	31/01/2027	Chicago Mercantile Exchange ¹	Receive	7.14%	1D COOVIBR	385,733	0.06
BRL 20,528,702	04/01/2027	Chicago Mercantile Exchange ¹	Receive	10.29%	1D BROIS	362,909	0.06
PLN 6,544,720	16/03/2026	LCH Clearnet Ltd ¹	Receive	1.13%	6M WIBOR	268,833	0.04
MXN 63,783,049	01/01/2032	Chicago Mercantile Exchange ¹	Receive	7.64%	28D MXIBTIE	257,404	0.04
CZK 88,171,880	10/01/2027	LCH Clearnet Ltd ¹	Receive	4.03%	6M PRIBOR	227,269	0.04
MXN 40,040,892	10/11/2031	Chicago Mercantile Exchange ¹	Receive	7.38%	28D MXIBTIE	193,521	0.03
MXN 32,171,839	10/11/2031	Chicago Mercantile Exchange ¹	Receive	7.35%	28D MXIBTIE	158,555	0.03
BRL 4,999,220	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	9.26%	1D BROIS	158,155	0.03
COP 20,252,351,381	13/04/2024	Chicago Mercantile Exchange ¹	Receive	8.37%	1D COOVIBR	96,018	0.02
COP 3,561,060,874	06/01/2027	Chicago Mercantile Exchange ¹	Receive	6.40%	1D COOVIBR	87,921	0.01
BRL 1,006,291	02/01/2023	Goldman Sachs International	(Pay)	10.84%	1D BROIS	62,927	0.01
COP 1,516,059,531	07/01/2027	Chicago Mercantile Exchange ¹	Receive	6.45%	1D COOVIBR	36,710	0.01
CLP 2,698,258,379	13/04/2025	Chicago Mercantile Exchange ¹	Receive	7.51%	1D CLICP	16,451	0.00
BRL 19,142,113	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	6.77%	1D BROIS	9,426	0.00
INR 463,000,000	02/09/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	4,647	0.00
INR 363,000,000	27/08/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	3,634	0.00
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						5,821,288	0.96

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Credit Default Swap Contracts 0.23% (31 December 2021: 0.00%)

Notional Amount	Termination Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 13,806,529	20/06/2027	ICE Clear U.S. ¹	Buying default protection on CDX.EM.37	1,384,353	0.23
Total Fair Value on Credit Default Swap Contracts [∞]				1,384,353	0.23

¹Centrally cleared swap.

Emerging Market Debt Blend – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	603,233,963	99.60

Financial Liabilities at Fair Value through Profit or Loss**Reverse Repurchase Agreements (0.12%) (31 December 2021: (0.00)%)**

Principal Amount	Description	Interest Rate Paid/ (Received)	Maturity Date*	Fair Value US\$	Remaining Contractual Maturity of the Agreement*	% of Net Assets
725,091	Citigroup Reverse Repurchase Agreement, collateralised by Oman Government International Bond, 6.75%, maturing on 17/01/2048	0.35%	Open/Demand	(725,091)	Overnight and Continuous	(0.12)
Total Reverse Repurchase Agreements				(725,091)		(0.12)

* Open reverse repurchase agreement with no specific maturity date. Either party may terminate the agreement upon demand.

Forward Currency Contracts (2.39%) (31 December 2021: (0.21%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 204,390,003	US\$ 41,634,669	02/08/2022	Goldman Sachs International	1	(2,898,272)	(0.48)
BRL 7,049,098	US\$ 1,408,977	05/07/2022	Goldman Sachs International	1	(61,015)	(0.01)
BRL 2,943,062	US\$ 565,240	05/07/2022	HSBC Bank Plc	1	(2,454)	(0.00)
BRL 3,026,943	US\$ 624,230	02/08/2022	HSBC Bank Plc	1	(50,558)	(0.01)
CLP 6,907,201,109	US\$ 8,165,551	21/09/2022	Citibank NA	2	(910,811)	(0.15)
CNY 1,403,608	US\$ 209,797	21/07/2022	HSBC Bank Plc	1	(477)	(0.00)
CNY 92,082,576	US\$ 13,754,838	10/08/2022	Morgan Stanley	1	(26,087)	(0.01)
COP 1,298,589,157	US\$ 318,715	21/09/2022	Goldman Sachs International	1	(10,939)	(0.00)
COP 1,248,359,932	US\$ 296,452	21/09/2022	JPMorgan Chase Bank	1	(581)	(0.00)
CZK 18,222,620	€ 725,446	21/09/2022	JPMorgan Chase Bank	1	(835)	(0.00)
EGP 10,625,779	US\$ 551,989	21/09/2022	Citibank NA	1	(10,111)	(0.00)
EGP 10,625,779	US\$ 572,818	21/09/2022	Goldman Sachs International	1	(30,941)	(0.01)
EGP 12,582,275	US\$ 668,204	21/09/2022	JPMorgan Chase Bank	1	(26,552)	(0.01)
€ 3,494,782	US\$ 3,705,712	05/07/2022	Citibank NA	2	(52,093)	(0.01)
€ 1,551,437	RON 7,891,931	21/09/2022	Citibank NA	1	(16,243)	(0.00)
€ 4,281,634	CZK 108,108,952	21/09/2022	Citibank NA	1	(18,393)	(0.00)
€ 290,000	US\$ 305,661	05/07/2022	Credit Suisse International	1	(2,481)	(0.00)
€ 651,697	RON 3,289,413	21/09/2022	Deutsche Bank AG	1	(1,463)	(0.00)
€ 613,215	RON 3,112,471	21/09/2022	Goldman Sachs International	1	(4,987)	(0.00)
€ 2,954,364	HUF 1,174,950,603	05/07/2022	Goldman Sachs International	1	(7,083)	(0.00)
€ 1,592,593	CZK 40,215,661	21/09/2022	Goldman Sachs International	1	(6,990)	(0.00)
€ 2,453,458	US\$ 2,581,215	05/07/2022	Goldman Sachs International	1	(16,247)	(0.00)
€ 794,644	RON 3,980,292	28/07/2022	HSBC Bank Plc	1	(6,162)	(0.00)
€ 1,080,000	US\$ 1,140,581	05/07/2022	HSBC Bank Plc	1	(11,495)	(0.00)
€ 5,745,698	US\$ 6,098,268	03/08/2022	JPMorgan Chase Bank	1	(79,543)	(0.01)
€ 8,113,131	US\$ 8,613,957	05/07/2022	JPMorgan Chase Bank	8	(132,083)	(0.02)
€ 3,313,645	PLN 15,877,100	21/09/2022	Morgan Stanley	1	(8,152)	(0.00)
€ 975,139	US\$ 1,019,789	05/07/2022	Morgan Stanley	1	(330)	(0.00)
€ 685,290	PLN 3,306,641	21/09/2022	UBS AG	1	(6,772)	(0.00)
HUF 597,160,161	€ 1,554,564	06/07/2022	BNP Paribas	1	(52,190)	(0.01)
HUF 1,227,626,009	€ 3,074,509	31/08/2022	Citibank NA	2	(24,793)	(0.00)
HUF 602,667,385	€ 1,551,587	06/07/2022	Citibank NA	1	(34,570)	(0.01)
HUF 2,014,823,196	€ 5,170,113	06/07/2022	JPMorgan Chase Bank	3	(97,680)	(0.02)
HUF 1,352,885,846	€ 3,607,128	06/07/2022	Morgan Stanley	1	(207,330)	(0.04)

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Emerging Market Debt Blend – Schedule of Investments (continued)

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

Forward Currency Contracts (2.39%) (31 December 2021: (0.21%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
IDR 37,741,106,076	US\$ 2,597,407	29/08/2022	Citibank NA	1	(78,815)	(0.01)
IDR 4,517,955,037	US\$ 305,412	29/08/2022	Goldman Sachs International	1	(3,913)	(0.00)
IDR 9,783,083,895	US\$ 670,717	29/08/2022	JPMorgan Chase Bank	1	(17,859)	(0.00)
IDR 57,748,799,743	US\$ 4,004,365	26/07/2022	Morgan Stanley	2	(146,326)	(0.03)
IDR 12,988,076,257	US\$ 883,903	26/07/2022	Standard Chartered Bank	1	(16,206)	(0.00)
ILS 1,081,303	US\$ 325,876	30/08/2022	Goldman Sachs International	1	(15,912)	(0.00)
KRW 3,943,373,715	US\$ 3,048,607	05/07/2022	HSBC Bank Plc	1	(11,505)	(0.00)
MXN 5,427,748	US\$ 271,636	21/09/2022	Goldman Sachs International	1	(6,578)	(0.00)
MXN 37,532,079	US\$ 1,835,288	21/09/2022	JPMorgan Chase Bank	1	(2,452)	(0.00)
MYR 5,125,689	US\$ 1,178,401	27/07/2022	JPMorgan Chase Bank	1	(14,517)	(0.00)
MYR 1,855,494	US\$ 421,895	24/08/2022	JPMorgan Chase Bank	1	(846)	(0.00)
MYR 6,010,073	US\$ 1,427,808	05/07/2022	JPMorgan Chase Bank	1	(64,207)	(0.01)
MYR 8,109,908	US\$ 1,842,105	24/08/2022	Standard Chartered Bank	1	(1,802)	(0.00)
MYR 11,082,669	US\$ 2,518,559	12/07/2022	Standard Chartered Bank	1	(2,516)	(0.00)
PHP 80,024,653	US\$ 1,473,710	11/07/2022	Citibank NA	1	(20,584)	(0.00)
PHP 83,606,409	US\$ 1,519,481	22/07/2022	Goldman Sachs International	1	(1,794)	(0.00)
PLN 25,423,726	€ 5,434,076	21/09/2022	Goldman Sachs International	2	(121,532)	(0.02)
SGD 9,837,883	US\$ 7,077,904	25/07/2022	HSBC Bank Plc	1	(8,860)	(0.00)
THB 38,398,541	US\$ 1,107,200	21/09/2022	Citibank NA	2	(17,013)	(0.00)
THB 183,128,880	US\$ 5,292,547	21/09/2022	Goldman Sachs International	2	(93,271)	(0.02)
THB 54,301,851	US\$ 1,544,867	11/07/2022	JPMorgan Chase Bank	1	(8,647)	(0.00)
THB 112,422,697	US\$ 3,192,627	21/09/2022	JPMorgan Chase Bank	1	(795)	(0.00)
US\$ 3,127,545	TRY 62,015,122	21/09/2022	Barclays Bank Plc	1	(342,854)	(0.06)
US\$ 696,782	EGP 13,970,432	21/09/2022	BNP Paribas	1	(15,660)	(0.00)
US\$ 2,133,308	CNY 14,342,349	21/07/2022	BNP Paribas	2	(5,570)	(0.00)
US\$ 375,851	CNY 2,549,942	22/08/2022	Citibank NA	1	(4,304)	(0.00)
US\$ 1,345,761	BRL 7,049,098	05/07/2022	Goldman Sachs International	1	(2,200)	(0.00)
US\$ 680,707	MXN 14,010,771	21/09/2022	Goldman Sachs International	1	(3,492)	(0.00)
US\$ 1,996,031	RUB 142,716,209	25/07/2022	Goldman Sachs International	1	(519,870)	(0.09)
US\$ 561,868	BRL 2,943,062	05/07/2022	HSBC Bank Plc	1	(919)	(0.00)
US\$ 1,158,351	CNY 7,767,966	25/07/2022	HSBC Bank Plc	1	(11)	(0.00)
US\$ 3,062,067	MYR 13,496,061	12/07/2022	JPMorgan Chase Bank	1	(1,877)	(0.00)
US\$ 347,629	GHS 3,302,471	09/02/2023	JPMorgan Chase Bank	1	(30,887)	(0.01)
US\$ 2,362,788	TRY 46,865,906	21/09/2022	JPMorgan Chase Bank	1	(259,853)	(0.04)
US\$ 602,191	MYR 2,661,683	05/07/2022	JPMorgan Chase Bank	1	(1,708)	(0.00)
US\$ 577,019	IDR 8,648,363,742	29/08/2022	JPMorgan Chase Bank	1	(115)	(0.00)
US\$ 1,801,614	EGP 35,491,801	21/09/2022	Morgan Stanley	1	(8,342)	(0.00)
US\$ 624,489	MYR 2,752,808	24/08/2022	Standard Chartered Bank	1	(180)	(0.00)
US\$ 8,027,499	CNY 54,055,409	25/07/2022	Standard Chartered Bank	1	(33,265)	(0.01)
ZAR 25,956,822	US\$ 1,610,554	21/09/2022	Citibank NA	1	(39,038)	(0.01)
ZAR 6,617,823	US\$ 409,593	21/09/2022	Goldman Sachs International	1	(8,927)	(0.00)
ZAR 8,410,167	US\$ 540,536	21/09/2022	HSBC Bank Plc	1	(31,355)	(0.01)
ZAR 133,560,977	US\$ 8,511,319	10/08/2022	Standard Chartered Bank	1	(389,973)	(0.07)
<i>AUD Hedged Classes</i>						
AUD 3,662,010	US\$ 2,643,838	14/09/2022	Westpac Banking Corp	2	(124,135)	(0.02)
US\$ 63,234	AUD 91,942	14/09/2022	Westpac Banking Corp	2	(28)	(0.00)
<i>EUR Hedged Classes</i>						
€ 188,021,463	US\$ 203,049,078	14/09/2022	UBS AG	2	(5,443,342)	(0.90)
€ 222,618	US\$ 234,549	15/09/2022	Westpac Banking Corp	9	(569)	(0.00)
US\$ 4,751,486	€ 4,530,588	15/09/2022	UBS AG	1	(10,381)	(0.00)
US\$ 641,352	€ 612,262	15/09/2022	Westpac Banking Corp	3	(2,165)	(0.00)
US\$ 236,719	€ 225,840	14/09/2022	Westpac Banking Corp	1	(632)	(0.00)
<i>GBP Hedged Classes</i>						
£ 39,296,572	US\$ 49,382,194	14/09/2022	UBS AG	2	(1,591,901)	(0.26)

Emerging Market Debt Blend – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (2.39%) (31 December 2021: (0.21%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
£ 263,062	US\$ 324,342	15/09/2022	Westpac Banking Corp	13	(4,414)	(0.00)
£ 12,361	US\$ 15,512	14/09/2022	Westpac Banking Corp	1	(479)	(0.00)
US\$ 923,906	£ 769,217	15/09/2022	Westpac Banking Corp	5	(11,591)	(0.00)
<i>NOK Hedged Classes</i>						
NOK 115,634	US\$ 12,266	14/09/2022	Goldman Sachs International	1	(543)	(0.00)
US\$ 181	NOK 1,813	14/09/2022	Goldman Sachs International	1	(3)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 16,753,240	US\$ 1,718,075	14/09/2022	Goldman Sachs International	1	(78,081)	(0.01)
SEK 717,502	US\$ 73,570	15/09/2022	UBS AG	1	(3,329)	(0.00)
SEK 757,876	US\$ 75,519	15/09/2022	Westpac Banking Corp	3	(1,326)	(0.00)
SEK 4,133	US\$ 407	14/09/2022	Westpac Banking Corp	1	(2)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 2,199,666	US\$ 1,600,155	14/09/2022	Westpac Banking Corp	3	(18,944)	(0.01)
US\$ 50,615	SGD 70,500	14/09/2022	Goldman Sachs International	2	(64)	(0.00)
US\$ 17,486	SGD 24,347	14/09/2022	Westpac Banking Corp	1	(16)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(14,465,008)	(2.39)

Futures Contracts (0.04%) (31 December 2021: (0.01%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
113	US Treasury 10-Year Note (CBT) Future September 2022	(133,812)	(0.02)
29	US Treasury 2-Year Note (CBT) Future September 2022	(35,570)	(0.01)
19	US Treasury Ultra Bond (CBT) Future September 2022	(92,435)	(0.01)
Total Unrealised Loss on Futures Contracts [±]		(261,817)	(0.04)

Interest Rate Swap Contracts (2.27%) (31 December 2021: (1.44%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
INR 300,000,000	17/05/2027	LCH Clearnet Ltd ¹	Receive	7.01%	1D MIBOR	(206)	(0.00)
PLN 17,194,346	13/05/2027	LCH Clearnet Ltd ¹	Receive	6.88%	6M WIBOR	(1,338)	(0.00)
INR 1,800,000,000	20/01/2024	LCH Clearnet Ltd ¹	(Pay)	5.74%	1D MIBOR	(3,831)	(0.00)
BRL 14,122,450	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	6.61%	1D BROIS	(4,957)	(0.00)
CNY 30,800,000	18/01/2027	LCH Clearnet Ltd ¹	(Pay)	2.36%	7D CNRR	(6,082)	(0.00)
MXN 8,944,028	21/05/2025	Goldman Sachs International	(Pay)	6.36%	28D MXIBTIE	(33,340)	(0.00)
MXN 9,645,130	8/12/2025	Goldman Sachs International	(Pay)	6.21%	28D MXIBTIE	(42,477)	(0.01)
BRL 16,821,418	2/1/2023	Chicago Mercantile Exchange ¹	(Pay)	6.23%	1D BROIS	(42,497)	(0.01)
PLN 18,263,597	24/06/2027	LCH Clearnet Ltd ¹	Receive	7.28%	6M WIBOR	(62,888)	(0.01)
BRL 4,858,219	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	6.50%	1D BROIS	(67,277)	(0.01)
MXN 32,793,698	20/04/2027	Chicago Mercantile Exchange ¹	(Pay)	7.51%	28D MXIBTIE	(94,533)	(0.01)
BRL 21,400,254	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	5.66%	1D BROIS	(106,175)	(0.02)
MXN 164,000,000	27/05/2027	Chicago Mercantile Exchange ¹	(Pay)	8.58%	28D MXIBTIE	(135,642)	(0.02)
MXN 245,500,000	29/05/2025	Chicago Mercantile Exchange ¹	(Pay)	8.84%	28D MXIBTIE	(142,717)	(0.02)
MXN 37,080,494	05/03/2026	Goldman Sachs International	(Pay)	6.17%	28D MXIBTIE	(172,701)	(0.03)
MXN 61,129,403	01/04/2025	Chicago Mercantile Exchange ¹	(Pay)	6.45%	28D MXIBTIE	(213,159)	(0.03)
MXN 37,351,999	25/06/2025	Chicago Mercantile Exchange ¹	(Pay)	4.85%	28D MXIBTIE	(215,036)	(0.03)

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Emerging Market Debt Blend – Schedule of Investments (continued)

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

Interest Rate Swap Contracts (2.27%) (31 December 2021: (1.44%)) (continued)

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
MXN 47,500,000	18/06/2026	JPMorgan Chase Bank	(Pay)	6.13%	28D MXIBTIE	(234,138)	(0.04)
BRL 11,509,662	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	6.46%	1D BROIS	(276,912)	(0.05)
CLP 1,254,313,506	23/01/2030	Chicago Mercantile Exchange ¹	(Pay)	3.06%	1D CLICP	(277,490)	(0.05)
MXN 60,000,000	16/09/2026	Goldman Sachs International	(Pay)	6.38%	28D MXIBTIE	(282,454)	(0.05)
BRL 38,841,471	2/1/2025	Chicago Mercantile Exchange ¹	(Pay)	11.40%	1D BROIS	(283,106)	(0.05)
HUF 470,315,801	11/11/2031	LCH Clearnet Ltd ¹	(Pay)	3.69%	6M BUBOR	(323,555)	(0.05)
HUF 3,667,510,733	4/4/2024	LCH Clearnet Ltd ¹	(Pay)	7.51%	6M BUBOR	(354,110)	(0.06)
HUF 3,975,434,287	31/03/2024	LCH Clearnet Ltd ¹	(Pay)	7.61%	6M BUBOR	(366,460)	(0.06)
BRL 14,656,887	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	4.99%	1D BROIS	(405,720)	(0.07)
CLP 1,377,149,008	24/08/2030	Chicago Mercantile Exchange ¹	(Pay)	2.15%	1D CLICP	(406,002)	(0.07)
BRL 19,044,356	2/1/2024	Chicago Mercantile Exchange ¹	(Pay)	5.72%	1D BROIS	(435,586)	(0.07)
MXN 87,839,103	6/4/2026	Chicago Mercantile Exchange ¹	(Pay)	5.82%	28D MXIBTIE	(460,872)	(0.08)
HUF 918,555,041	04/10/2031	LCH Clearnet Ltd ¹	(Pay)	3.31%	6M BUBOR	(688,694)	(0.11)
BRL 36,251,861	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	7.73%	1D BROIS	(826,414)	(0.14)
BRL 29,000,000	04/01/2027	Chicago Mercantile Exchange ¹	(Pay)	7.76%	1D BROIS	(1,117,820)	(0.18)
CLP 5,863,427,735	17/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.36%	1D CLICP	(1,033,836)	(0.17)
CLP 5,919,362,976	23/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.16%	1D CLICP	(1,080,734)	(0.18)
BRL 80,387,623	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	5.56%	1D BROIS	(1,685,502)	(0.28)
BRL 68,736,587	02/01/2024	Chicago Mercantile Exchange ¹	(Pay)	4.84%	1D BROIS	(1,853,461)	(0.31)
Total Unrealised Loss on Interest Rate Swap Contracts [∞]						(13,737,722)	(2.27)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(29,189,638)	(4.82)
Net Financial Assets at Fair Value through Profit or Loss	574,044,325	94.78
Other Net Assets	31,630,294	5.22
Net Assets Attributable to Holders of Redeemable Participating Shares	605,674,619	100.00
Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	415,581,440	64.32
** Transferable securities and/or money market instruments dealt in on a regulated market	158,983,724	24.60
† Other transferable securities and/or money market instruments	1,500,349	0.23
μ Investment funds	15,490,551	2.40
± Financial derivative instruments traded on a regulated market	273,529	0.04
∞ Financial derivative instruments that are traded OTC	(17,785,268)	(2.75)
Total Investments	574,044,325	88.84

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
Treasury Bills 2.65% (31 December 2021: 3.53%)					
Israeli Shekel					
2,570,870	Bank of Israel Bill - Makam	0.00%	03/08/2022	735,552	1.85
1,121,204	Bank of Israel Bill - Makam	0.00%	02/11/2022	320,019	0.80
	Total Treasury Bills **			1,055,571	2.65
Corporate Bonds 19.89% (31 December 2021: 20.52%)					
Euro					
100,000	Banque Ouest Africaine de Developpement	2.75%	22/01/2033	83,252	0.21
	Total Euro			83,252	0.21
United States Dollar					
200,000	Abu Dhabi Crude Oil Pipeline LLC	4.60%	02/11/2047	188,542	0.47
200,000	African Export-Import Bank	2.63%	17/05/2026	177,002	0.44
200,000	African Export-Import Bank	3.99%	21/09/2029	171,831	0.43
200,000	Banco de Credito e Inversiones SA	3.50%	12/10/2027	188,221	0.47
200,000	Bank Leumi Le-Israel BM	3.28%	29/01/2031	176,500	0.44
200,000	Bank Mandiri Persero Tbk PT	4.75%	13/05/2025	202,837	0.51
480,000	Banque Ouest Africaine de Developpement	4.70%	22/10/2031	400,289	1.01
205,000	Banque Ouest Africaine de Developpement	5.00%	27/07/2027	187,256	0.47
200,000	Cencosud SA	4.38%	17/07/2027	188,077	0.47
200,000	China Development Bank Financial Leasing Co Ltd	2.88%	28/09/2030	189,664	0.48
1,700,000	Corp Nacional del Cobre de Chile	3.15%	14/01/2030	1,490,587	3.74
200,000	Corp Nacional del Cobre de Chile	3.70%	30/01/2050	149,503	0.38
200,000	DP World Ltd	6.85%	02/07/2037	214,929	0.54
436,000	Empresa de los Ferrocarriles del Estado	3.83%	14/09/2061	302,710	0.76
200,000	Empresa de Transmision Electrica SA	5.13%	02/05/2049	167,908	0.42
200,000	Empresa de Transporte de Pasajeros Metro SA	3.65%	07/05/2030	180,283	0.45
200,000	Gulf International Bank BSC	2.38%	23/09/2025	187,811	0.47
200,000	Indian Railway Finance Corp Ltd	3.84%	13/12/2027	190,769	0.48
250,000	Malaysia Wakala Sukuk Bhd	3.08%	28/04/2051	205,737	0.52
200,000	MDGH GMTN RSC Ltd	2.50%	03/06/2031	172,898	0.43
200,000	MDGH GMTN RSC Ltd	3.38%	28/03/2032	183,728	0.46
200,000	MTR Corp Ltd	1.63%	19/08/2030	167,355	0.42
292,000	NBK SPC Ltd	1.63%	15/09/2027	261,079	0.66
200,000	Ooredoo International Finance Ltd	2.63%	08/04/2031	174,023	0.44
200,000	Perusahaan Penerbit SBSN Indonesia III	4.70%	06/06/2032	196,929	0.49
200,000	Sharjah Sukuk Program Ltd	3.85%	03/04/2026	198,641	0.50
200,000	Shinhan Bank Co Ltd	4.00%	23/04/2029	191,836	0.48
200,000	Sigma Alimentos SA de CV	4.13%	02/05/2026	188,958	0.47
600,000	Tencent Holdings Ltd	3.24%	03/06/2050	414,853	1.04
220,000	TSMC Arizona Corp	3.25%	25/10/2051	176,900	0.44
200,000	TSMC Arizona Corp	4.25%	22/04/2032	197,473	0.50
200,000	UltraTech Cement Ltd	2.80%	16/02/2031	159,116	0.40
	Total United States Dollar			7,844,245	19.68
	Total Corporate Bonds *			7,927,497	19.89
Government Bonds 75.45% (31 December 2021: 67.43%)					
Chilean Peso					
33,099,990	Bonos de la Tesoreria de la Republica *	1.90%	01/09/2030	35,500	0.09
55,000,000	Bonos de la Tesoreria de la Republica en pesos *	2.80%	01/10/2033	42,490	0.11
40,000,000	Bonos de la Tesoreria de la Republica en pesos *	4.50%	01/03/2026	40,779	0.10

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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
Government Bonds 75.45% (31 December 2021: 67.43%) (continued)					
Chilean Peso (continued)					
75,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	72,922	0.18
15,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.00%	01/03/2035	14,382	0.04
20,000,000	Bonos de la Tesoreria de la Republica en pesos*	6.00%	01/01/2043	21,152	0.05
Total Chilean Peso				227,225	0.57
Chinese Yuan Renminbi					
100,000	China Government Bond**	1.99%	09/04/2025	14,759	0.04
200,000	China Government Bond**	2.36%	02/07/2023	29,987	0.08
900,000	China Government Bond**	2.47%	02/09/2024	134,917	0.34
560,000	China Government Bond**	2.68%	21/05/2030	82,467	0.21
1,200,000	China Government Bond**	2.69%	12/08/2026	179,916	0.45
300,000	China Government Bond**	2.80%	24/03/2029	44,791	0.11
530,000	China Government Bond**	2.85%	04/06/2027	79,953	0.20
800,000	China Government Bond**	2.88%	05/11/2023	120,719	0.30
200,000	China Government Bond**	2.89%	18/11/2031	29,917	0.07
400,000	China Government Bond**	2.91%	14/10/2028	60,130	0.15
200,000	China Government Bond**	2.94%	17/10/2024	30,303	0.08
2,000,000	China Government Bond**	3.02%	22/10/2025	303,663	0.76
300,000	China Government Bond**	3.02%	27/05/2031	45,293	0.11
500,000	China Government Bond**	3.03%	11/03/2026	76,005	0.19
100,000	China Government Bond**	3.12%	05/12/2026	15,276	0.04
1,600,000	China Government Bond**	3.27%	19/11/2030	246,400	0.62
1,440,000	China Government Bond**	3.28%	03/12/2027	221,862	0.56
300,000	China Government Bond**	3.72%	12/04/2051	47,840	0.12
650,000	China Government Bond**	3.81%	14/09/2050	105,012	0.26
Total Chinese Yuan Renminbi				1,869,210	4.69
Colombian Peso					
175,690,863	Colombian TES*	2.25%	18/04/2029	36,375	0.09
185,279,625	Colombian TES*	3.00%	25/03/2033	37,636	0.09
219,600,000	Colombian TES*	5.75%	03/11/2027	41,801	0.11
223,100,000	Colombian TES*	6.00%	28/04/2028	42,164	0.11
1,001,800,000	Colombian TES*	7.00%	26/03/2031	182,972	0.46
1,590,700,000	Colombian TES*	7.00%	30/06/2032	283,773	0.71
51,000,000	Colombian TES*	7.25%	18/10/2034	8,872	0.02
253,100,000	Colombian TES*	7.75%	18/09/2030	49,462	0.12
32,300,000	Colombian TES*	9.25%	28/05/2042	6,249	0.02
Total Colombian Peso				689,304	1.73
Czech Koruna					
3,240,000	Czech Republic Government Bond*	0.25%	10/02/2027	108,535	0.27
80,000	Czech Republic Government Bond*	0.95%	15/05/2030	2,509	0.01
4,610,000	Czech Republic Government Bond*	1.00%	26/06/2026	163,408	0.41
2,070,000	Czech Republic Government Bond*	1.20%	13/03/2031	64,716	0.16
480,000	Czech Republic Government Bond*	1.75%	23/06/2032	15,555	0.04
4,780,000	Czech Republic Government Bond*	2.40%	17/09/2025	183,173	0.46
2,420,000	Czech Republic Government Bond*	2.75%	23/07/2029	88,692	0.22
720,000	Czech Republic Government Bond*	4.20%	04/12/2036	28,361	0.07
Total Czech Koruna				654,949	1.64
Euro					
511,000	Croatia Government International Bond*	1.13%	19/06/2029	462,547	1.16
100,000	Croatia Government International Bond*	1.13%	04/03/2033	82,276	0.21

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
Government Bonds 75.45% (31 December 2021: 67.43%) (continued)					
Euro (continued)					
100,000	Croatia Government International Bond*	2.88%	22/04/2032	98,929	0.25
683,000	Hungary Government International Bond*	1.63%	28/04/2032	546,654	1.37
132,000	Hungary Government International Bond*	1.75%	05/06/2035	98,026	0.25
750,000	Indonesia Government International Bond*	0.90%	14/02/2027	693,949	1.74
100,000	Indonesia Government International Bond*	1.10%	12/03/2033	74,665	0.19
200,000	Indonesia Government International Bond*	1.40%	30/10/2031	161,830	0.41
240,000	Indonesia Government International Bond*	3.75%	14/06/2028	246,360	0.62
400,000	Kazakhstan Government International Bond*	0.60%	30/09/2026	366,086	0.92
500,000	Kazakhstan Government International Bond*	1.50%	30/09/2034	379,976	0.95
1,040,000	Kazakhstan Government International Bond*	2.38%	09/11/2028	985,199	2.47
351,000	Mexico Government International Bond*	2.25%	12/08/2036	255,994	0.64
100,000	Mexico Government International Bond*	2.38%	11/02/2030	88,721	0.22
250,000	Peruvian Government International Bond*	1.25%	11/03/2033	185,684	0.47
200,000	Peruvian Government International Bond*	1.95%	17/11/2036	143,973	0.36
850,000	Philippine Government International Bond*	0.70%	03/02/2029	739,969	1.86
400,000	Philippine Government International Bond*	1.75%	28/04/2041	283,718	0.71
187,000	Romanian Government International Bond*	2.00%	14/04/2033	127,235	0.32
37,000	Romanian Government International Bond*	2.88%	13/04/2042	22,739	0.06
400,000	Romanian Government International Bond**	3.38%	08/02/2038	281,982	0.71
73,000	Romanian Government International Bond*	3.38%	28/01/2050	45,667	0.11
260,000	Romanian Government International Bond*	3.75%	07/02/2034	204,904	0.51
433,000	Romanian Government International Bond*	3.88%	29/10/2035	336,428	0.84
193,000	Romanian Government International Bond*	4.63%	03/04/2049	143,544	0.36
Total Euro				7,057,055	17.71
Hungarian Forint					
20,590,000	Hungary Government Bond*	3.00%	27/10/2038	30,244	0.07
35,860,000	Hungary Government Bond*	3.25%	22/10/2031	66,130	0.17
Total Hungarian Forint				96,374	0.24
Indonesian Rupiah					
5,300,000,000	Indonesia Treasury Bond*	5.13%	15/04/2027	342,275	0.86
1,050,000,000	Indonesia Treasury Bond*	5.50%	15/04/2026	69,246	0.17
300,000,000	Indonesia Treasury Bond*	6.25%	15/06/2036	18,149	0.05
1,300,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	82,151	0.21
1,900,000,000	Indonesia Treasury Bond*	6.50%	15/06/2025	130,917	0.33
5,906,000,000	Indonesia Treasury Bond*	6.50%	15/02/2031	379,050	0.95
186,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	11,768	0.03
300,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	20,691	0.05
3,550,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	239,963	0.60
891,000,000	Indonesia Treasury Bond*	7.50%	15/04/2040	59,898	0.15
84,000,000	Indonesia Treasury Bond*	8.13%	15/05/2024	5,943	0.01
222,000,000	Indonesia Treasury Bond*	8.25%	15/05/2036	15,725	0.04
2,200,000,000	Indonesia Treasury Bond*	8.38%	15/03/2024	155,651	0.39
100,000,000	Indonesia Treasury Bond SER FR68*	8.38%	15/03/2034	7,152	0.02
131,000,000	Indonesia Treasury Bond*	8.38%	15/04/2039	9,334	0.02
Total Indonesian Rupiah				1,547,913	3.88
Malaysian Ringgit					
745,000	Malaysia Government Bond**	2.63%	15/04/2031	148,579	0.37
620,000	Malaysia Government Bond**	3.48%	14/06/2024	141,232	0.36
500,000	Malaysia Government Bond**	3.48%	15/03/2023	113,829	0.29
710,000	Malaysia Government Bond**	3.50%	31/05/2027	157,406	0.40

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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
Government Bonds 75.45% (31 December 2021: 67.43%) (continued)					
Malaysian Ringgit (continued)					
230,000	Malaysia Government Bond**	3.58%	15/07/2032	49,420	0.12
690,000	Malaysia Government Bond**	3.73%	15/06/2028	152,806	0.38
40,000	Malaysia Government Bond**	3.76%	20/04/2023	9,129	0.02
523,000	Malaysia Government Bond**	3.76%	22/05/2040	103,394	0.26
365,000	Malaysia Government Bond**	3.83%	05/07/2034	76,606	0.19
70,000	Malaysia Government Bond**	3.90%	30/11/2026	15,853	0.04
70,000	Malaysia Government Bond**	3.91%	15/07/2026	15,868	0.04
350,000	Malaysia Government Bond**	3.96%	15/09/2025	79,990	0.20
140,000	Malaysia Government Bond**	4.07%	15/06/2050	27,504	0.07
550,000	Malaysia Government Bond**	4.25%	31/05/2035	119,764	0.30
200,000	Malaysia Government Bond**	4.50%	30/04/2029	46,213	0.12
100,000	Malaysia Government Bond**	4.70%	15/10/2042	22,572	0.06
6,000	Malaysia Government Bond**	4.89%	08/06/2038	1,372	0.00
Total Malaysian Ringgit				1,281,537	3.22
Mexican Peso					
6,128,800	Mexican Bonos*	7.50%	03/06/2027	284,106	0.71
12,285,900	Mexican Bonos*	7.75%	29/05/2031	560,585	1.41
850,000	Mexican Bonos*	7.75%	13/11/2042	36,860	0.09
903,800	Mexican Bonos*	8.00%	07/11/2047	39,983	0.10
10,047,500	Mexican Bonos*	8.50%	31/05/2029	483,797	1.22
2,910,000	Mexican Bonos*	8.50%	18/11/2038	136,929	0.34
4,660,000	Mexican Bonos*	10.00%	05/12/2024	234,083	0.59
7,072,318	Mexican Udibonos*	3.50%	16/11/2023	351,692	0.88
Total Mexican Peso				2,128,035	5.34
Peruvian Sol					
71,000	Peru Government Bond*	5.35%	12/08/2040	13,979	0.03
86,000	Peru Government Bond*	5.40%	12/08/2034	18,260	0.05
13,000	Peru Government Bond*	5.94%	12/02/2029	3,127	0.01
118,000	Peru Government Bond*	6.15%	12/08/2032	27,477	0.07
44,000	Peruvian Government International Bond**	5.20%	12/09/2023	11,480	0.03
56,000	Peruvian Government International Bond*	5.40%	12/08/2034	11,890	0.03
990,000	Peruvian Government International Bond**	6.90%	12/08/2037	235,898	0.59
Total Peruvian Sol				322,111	0.81
Polish Zloty					
415,000	Republic of Poland Government Bond*	0.25%	25/10/2026	69,147	0.17
825,000	Republic of Poland Government Bond**	1.25%	25/10/2030	120,484	0.30
288,000	Republic of Poland Government Bond*	2.50%	25/04/2024	58,808	0.15
1,698,000	Republic of Poland Government Bond*	2.50%	25/07/2026	314,797	0.79
1,023,000	Republic of Poland Government Bond*	2.50%	25/07/2027	182,634	0.46
264,000	Republic of Poland Government Bond**	2.75%	25/04/2028	47,094	0.12
427,000	Republic of Poland Government Bond*	2.75%	25/10/2029	72,918	0.18
557,000	Republic of Poland Government Bond**	3.25%	25/07/2025	110,332	0.28
Total Polish Zloty				976,214	2.45
Romanian New Leu					
255,000	Romania Government Bond*	3.25%	24/06/2026	44,537	0.11
315,000	Romania Government Bond*	3.65%	24/09/2031	45,558	0.11
30,000	Romania Government Bond*	4.00%	25/10/2023	6,009	0.01
290,000	Romania Government Bond*	4.15%	24/10/2030	45,099	0.11
70,000	Romania Government Bond*	4.40%	25/09/2023	14,104	0.04

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
Government Bonds 75.45% (31 December 2021: 67.43%) (continued)					
Romanian New Leu (continued)					
15,000	Romania Government Bond*	4.50%	17/06/2024	2,944	0.01
155,000	Romania Government Bond*	4.75%	11/10/2034	22,894	0.06
190,000	Romania Government Bond*	4.85%	25/07/2029	32,073	0.08
150,000	Romania Government Bond*	6.70%	25/02/2032	27,455	0.07
Total Romanian New Leu				240,673	0.60
Thai Baht					
6,000,000	Thailand Government Bond**	0.75%	17/09/2024	165,889	0.42
1,500,000	Thailand Government Bond**	0.95%	17/06/2025	41,185	0.10
3,600,000	Thailand Government Bond**	1.00%	17/06/2027	95,134	0.24
1,330,000	Thailand Government Bond**	1.45%	17/12/2024	37,249	0.09
5,988,000	Thailand Government Bond*	1.59%	17/12/2035	137,680	0.35
7,674,000	Thailand Government Bond**	1.60%	17/12/2029	201,181	0.50
1,000,000	Thailand Government Bond**	2.00%	17/12/2022	28,438	0.07
2,380,000	Thailand Government Bond**	2.00%	17/12/2031	63,250	0.16
2,700,000	Thailand Government Bond**	2.00%	17/06/2042	57,821	0.15
1,300,000	Thailand Government Bond**	2.40%	17/12/2023	37,327	0.09
250,000	Thailand Government Bond**	2.88%	17/12/2028	7,178	0.02
62,000	Thailand Government Bond**	2.88%	17/06/2046	1,465	0.00
4,332,000	Thailand Government Bond**	3.30%	17/06/2038	118,273	0.30
200,000	Thailand Government Bond**	3.78%	25/06/2032	6,125	0.02
Total Thai Baht				998,195	2.51
United States Dollar					
200,000	Abu Dhabi Government International Bond*	3.00%	15/09/2051	151,593	0.38
200,000	Airport Authority*	2.10%	29/12/2049	180,957	0.45
600,000	Bermuda Government International Bond*	3.72%	25/01/2027	580,774	1.46
231,000	Chile Government International Bond*	2.55%	27/07/2033	189,086	0.47
200,000	Chile Government International Bond*	3.25%	21/09/2071	134,318	0.34
200,000	Chile Government International Bond*	4.34%	07/03/2042	178,428	0.45
200,000	Export Import Bank of Thailand*	2.38%	20/11/2023	200,623	0.50
303,000	Hungary Government Bond*	5.50%	16/06/2034	294,586	0.74
225,000	Hungary Government International Bond*	5.25%	16/06/2029	225,066	0.56
600,000	Indonesia Government International Bond*	5.25%	17/01/2042	588,564	1.48
300,000	Indonesia Government International Bond*	6.63%	17/02/2037	330,207	0.83
780,000	Indonesia Government International Bond*	8.50%	12/10/2035	987,309	2.48
359,000	Korea Mine Rehabilitation & Mineral Resources Corp*	1.75%	15/04/2026	327,722	0.82
200,000	Mexico Government International Bond*	5.00%	27/04/2051	166,719	0.42
1,106,000	Mexico Government International Bond*	5.75%	12/10/2110	932,455	2.34
840,000	Panama Government International Bond*	6.70%	26/01/2036	910,439	2.28
630,000	Panama Government International Bond*	9.38%	01/04/2029	771,763	1.94
167,000	Peruvian Government International Bond*	3.00%	15/01/2034	137,408	0.35
1,380,000	Peruvian Government International Bond*	8.75%	21/11/2033	1,752,546	4.40
200,000	Philippine Government International Bond*	9.50%	02/02/2030	258,494	0.65
200,000	Qatar Government International Bond*	4.40%	16/04/2050	191,695	0.48
400,000	Qatar Government International Bond*	5.10%	23/04/2048	420,092	1.05
400,000	Qatar Government International Bond*	6.40%	20/01/2040	476,481	1.20
200,000	UAE International Government Bond*	4.95%	07/07/2052	202,502	0.51
700,000	Uruguay Government International Bond*	4.38%	23/01/2031	708,968	1.78
280,000	Uruguay Government International Bond*	5.10%	18/06/2050	282,337	0.71
300,000	Uruguay Government International Bond*	7.88%	15/01/2033	376,128	0.94
Total United States Dollar				11,957,260	30.01

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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
Government Bonds 75.45% (31 December 2021: 67.43%) (continued)					
Uruguayan Peso					
858,204	Uruguay Government International Bond*	8.25%	21/05/2031	18,624	0.05
Total Uruguayan Peso				18,624	0.05
Total Government Bonds				30,064,679	75.45
Total Investments				39,047,747	97.99

Forward Currency Contracts 1.35% (31 December 2021: 1.28%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CZK 1,564,720	€ 62,114	21/09/2022	Citibank NA	1	115	0.00
CZK 3,161,637	€ 125,596	21/09/2022	JPMorgan Chase Bank	1	138	0.00
€ 170,408	HUF 65,202,710	06/07/2022	Goldman Sachs International	3	6,397	0.02
€ 336,095	PLN 1,588,529	21/09/2022	HSBC Bank Plc	3	3,978	0.01
€ 99,140	US\$ 103,213	05/07/2022	JPMorgan Chase Bank	2	433	0.00
€ 63,085	HUF 24,382,343	06/07/2022	JPMorgan Chase Bank	1	1,725	0.01
€ 60,133	PLN 287,033	21/09/2022	JPMorgan Chase Bank	1	92	0.00
HUF 26,878,939	€ 66,350	31/08/2022	Goldman Sachs International	1	472	0.00
HUF 29,336,175	€ 73,412	05/07/2022	Goldman Sachs International	1	546	0.00
RON 867,104	€ 171,677	21/09/2022	Barclays Bank Plc	2	504	0.00
RON 279,064	€ 54,416	21/09/2022	Citibank NA	2	1,041	0.00
RON 664,597	€ 131,398	28/07/2022	Goldman Sachs International	2	2,374	0.01
RON 306,323	€ 60,472	21/09/2022	Goldman Sachs International	2	364	0.00
RON 224,349	€ 44,229	21/09/2022	JPMorgan Chase Bank	2	330	0.00
SGD 182,578	US\$ 131,090	18/07/2022	BNP Paribas	1	101	0.00
US\$ 64,969	CLP 56,730,988	21/09/2022	Citibank NA	1	5,384	0.02
US\$ 68,098	KRW 84,792,352	05/07/2022	Citibank NA	1	2,793	0.01
US\$ 27,849	€ 26,623	05/07/2022	Citibank NA	1	15	0.00
US\$ 41,009	IDR 602,782,302	26/07/2022	Citibank NA	1	739	0.00
US\$ 71,080	INR 5,595,699	21/09/2022	Citibank NA	1	794	0.00
US\$ 313,707	ILS 1,000,100	30/08/2022	Citibank NA	1	27,020	0.07
US\$ 78,065	IDR 1,149,529,178	29/08/2022	Citibank NA	1	1,353	0.00
US\$ 63,897	COP 265,492,488	21/09/2022	Citibank NA	1	973	0.00
US\$ 64,688	TWD 1,921,090	27/07/2022	Citibank NA	1	29	0.00
US\$ 28,224	THB 968,827	21/09/2022	Citibank NA	1	718	0.00
US\$ 4,228,383	€ 3,812,664	05/07/2022	Deutsche Bank AG	1	242,434	0.61
US\$ 4,107,812	€ 3,815,669	06/09/2022	Deutsche Bank AG	1	99,929	0.25
US\$ 12,881	IDR 191,446,348	29/08/2022	Goldman Sachs International	1	105	0.00
US\$ 64,661	INR 5,103,795	27/09/2022	Goldman Sachs International	1	588	0.00
US\$ 12,376	COP 50,424,297	21/09/2022	Goldman Sachs International	1	425	0.00
US\$ 20,210	€ 19,107	05/07/2022	Goldman Sachs International	1	234	0.00
US\$ 253,358	ILS 868,151	30/08/2022	Goldman Sachs International	2	4,496	0.01
US\$ 154,692	MXN 3,091,001	21/09/2022	Goldman Sachs International	1	3,746	0.01
US\$ 17,305	PEN 64,966	21/09/2022	HSBC Bank Plc	1	347	0.00
US\$ 112,512	IDR 1,647,608,583	26/07/2022	HSBC Bank Plc	2	2,439	0.01
US\$ 754,548	ILS 2,406,740	30/08/2022	HSBC Bank Plc	3	64,637	0.16
US\$ 68,882	PHP 3,653,733	11/07/2022	HSBC Bank Plc	1	2,536	0.01
US\$ 50,050	COP 194,795,299	21/09/2022	JPMorgan Chase Bank	1	3,882	0.01
US\$ 66,547	TWD 1,976,127	15/07/2022	JPMorgan Chase Bank	1	100	0.00
US\$ 1,048,893	€ 987,112	05/07/2022	JPMorgan Chase Bank	6	16,917	0.04
US\$ 20,111	MXN 411,265	21/09/2022	JPMorgan Chase Bank	1	27	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 1.35% (31 December 2021: 1.28%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 64,357	THB 2,259,340	21/07/2022	JPMorgan Chase Bank	1	410	0.00
US\$ 67,179	MYR 295,587	05/07/2022	JPMorgan Chase Bank	1	114	0.00
US\$ 13,055	€ 12,300	03/08/2022	JPMorgan Chase Bank	1	170	0.00
US\$ 64,355	TWD 1,909,320	21/07/2022	Morgan Stanley	1	124	0.00
US\$ 69,112	KRW 85,460,813	05/07/2022	Morgan Stanley	1	3,292	0.01
US\$ 818,101	€ 775,774	22/09/2022	Morgan Stanley	1	2,318	0.01
US\$ 80,605	THB 2,778,591	11/07/2022	Standard Chartered Bank	1	1,997	0.01
US\$ 50,642	MYR 222,745	24/08/2022	Standard Chartered Bank	2	97	0.00
US\$ 116,939	PHP 6,365,695	22/07/2022	Standard Chartered Bank	1	1,384	0.00
US\$ 357,956	€ 333,534	05/07/2022	State Street Bank and Trust Co	2	9,263	0.02
<i>NOK Hedged Classes</i>						
NOK 3,194,580	US\$ 321,781	15/09/2022	Goldman Sachs International	2	2,104	0.00
NOK 1,000	US\$ 100	15/09/2022	State Street Bank and Trust Co	1	1	0.00
US\$ 2,099	NOK 19,793	15/09/2022	Goldman Sachs International	2	92	0.00
US\$ 341,804	NOK 3,222,234	14/09/2022	Goldman Sachs International	1	15,123	0.04
Total Unrealised Gain on Forward Currency Contracts [∞]					537,759	1.35

Futures Contracts 0.34% (31 December 2021: 0.55%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(15)	Euro-BOBL Future September 2022	11,291	0.03
(20)	Euro-Bund Future September 2022	46,887	0.12
(6)	Euro-Buxl 30-Year Bond Future September 2022	47,652	0.12
(10)	US Treasury 10-Year Note (CBT) Future September 2022	16,797	0.04
(14)	US Treasury 5-Year Note (CBT) Future September 2022	12,797	0.03
Total Unrealised Gain on Futures Contracts [±]		135,424	0.34

Interest Rate Swap Contracts 0.09% (31 December 2021: 0.06%)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
COP 678,320,263	31/01/2027	Chicago Mercantile Exchange ¹	Receive	7.14%	1D COOVIBR	12,394	0.03
PLN 410,057	28/03/2027	LCH Clearnet Ltd ¹	Receive	5.39%	6M WIBOR	5,038	0.01
COP 193,997,409	06/01/2027	Chicago Mercantile Exchange ¹	Receive	6.40%	1D COOVIBR	4,790	0.01
COP 711,742,190	13/04/2024	Chicago Mercantile Exchange ¹	Receive	8.37%	1D COOVIBR	3,374	0.01
COP 125,606,377	07/01/2027	Chicago Mercantile Exchange ¹	Receive	6.45%	1D COOVIBR	3,041	0.01
MXN 614,956	10/11/2031	Chicago Mercantile Exchange ¹	Receive	7.38%	28D MXIBTIE	2,972	0.01
MXN 494,101	10/11/2031	Chicago Mercantile Exchange ¹	Receive	7.35%	28D MXIBTIE	2,435	0.01
CLP 6,474,990	05/06/2030	Chicago Mercantile Exchange ¹	Receive	2.33%	1D CLICP	1,792	0.00
CLP 94,826,734	13/04/2025	Chicago Mercantile Exchange ¹	Receive	7.51%	1D CLICP	578	0.00
INR 11,800,000	02/09/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	118	0.00
INR 11,800,000	27/08/2026	LCH Clearnet Ltd ¹	Receive	5.15%	1D MIBOR	118	0.00
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						36,650	0.09

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

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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
Total Financial Assets at Fair Value through Profit or Loss	39,757,580	99.77

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.82%) (31 December 2021: (0.20%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
CLP 133,694,137	US\$ 159,760	21/09/2022	Citibank NA	1	(19,339)	(0.05)
CLP 21,888,338	US\$ 24,635	21/09/2022	HSBC Bank Plc	1	(1,645)	(0.01)
COP 31,099,468	US\$ 8,093	21/09/2022	Goldman Sachs International	1	(722)	(0.00)
CZK 1,064,324	€ 42,371	21/09/2022	JPMorgan Chase Bank	1	(49)	(0.00)
€ 15,274	RON 77,053	21/09/2022	Barclays Bank Plc	1	(25)	(0.00)
€ 230,249	US\$ 244,015	05/07/2022	Citibank NA	2	(3,301)	(0.01)
€ 138,650	CZK 3,500,837	21/09/2022	Citibank NA	1	(596)	(0.00)
€ 124,404	HUF 49,475,448	05/07/2022	Goldman Sachs International	1	(298)	(0.00)
€ 74,991	CZK 1,893,644	21/09/2022	Goldman Sachs International	1	(329)	(0.00)
€ 119,625	US\$ 125,854	05/07/2022	Goldman Sachs International	1	(792)	(0.00)
€ 32,966	RON 165,121	28/07/2022	HSBC Bank Plc	1	(256)	(0.00)
€ 576,253	US\$ 611,613	03/08/2022	JPMorgan Chase Bank	1	(7,978)	(0.02)
€ 500,107	US\$ 530,533	05/07/2022	JPMorgan Chase Bank	8	(7,696)	(0.02)
€ 66,902	US\$ 69,965	05/07/2022	Morgan Stanley	1	(23)	(0.00)
€ 140,307	PLN 672,271	21/09/2022	Morgan Stanley	1	(345)	(0.00)
€ 70,000	US\$ 73,753	05/07/2022	State Street Bank and Trust Co	1	(572)	(0.00)
HUF 25,339,434	€ 65,237	06/07/2022	Citibank NA	1	(1,453)	(0.01)
HUF 50,787,297	€ 127,194	31/08/2022	Citibank NA	2	(1,026)	(0.00)
HUF 24,421,843	€ 63,552	06/07/2022	Goldman Sachs International	1	(2,109)	(0.01)
HUF 85,962,248	€ 220,680	06/07/2022	JPMorgan Chase Bank	3	(4,270)	(0.01)
HUF 41,940,379	€ 111,823	06/07/2022	Morgan Stanley	1	(6,427)	(0.02)
IDR 282,764,535	US\$ 19,129	29/08/2022	BNP Paribas	1	(259)	(0.00)
IDR 489,699,176	US\$ 33,659	26/07/2022	Citibank NA	1	(944)	(0.00)
IDR 4,221,016,210	US\$ 290,498	29/08/2022	Citibank NA	1	(8,815)	(0.02)
IDR 282,297,892	US\$ 18,983	29/08/2022	Goldman Sachs International	1	(144)	(0.00)
IDR 294,120,485	US\$ 20,160	26/07/2022	JPMorgan Chase Bank	1	(511)	(0.00)
IDR 2,187,774,208	US\$ 151,844	26/07/2022	Morgan Stanley	1	(5,685)	(0.02)
IDR 971,422,982	US\$ 66,110	26/07/2022	Standard Chartered Bank	1	(1,212)	(0.00)
ILS 614,753	US\$ 185,658	30/08/2022	Goldman Sachs International	1	(9,434)	(0.03)
KRW 166,151,535	US\$ 128,451	05/07/2022	HSBC Bank Plc	1	(485)	(0.00)
MYR 390,668	US\$ 89,815	27/07/2022	JPMorgan Chase Bank	1	(1,106)	(0.00)
MYR 293,516	US\$ 69,730	05/07/2022	JPMorgan Chase Bank	1	(3,136)	(0.01)
MYR 295,587	US\$ 67,209	24/08/2022	JPMorgan Chase Bank	1	(135)	(0.00)
MYR 58,145	US\$ 13,351	05/07/2022	Standard Chartered Bank	1	(159)	(0.00)
MYR 764,347	US\$ 173,652	24/08/2022	Standard Chartered Bank	2	(206)	(0.00)
MYR 393,641	US\$ 89,456	12/07/2022	Standard Chartered Bank	1	(89)	(0.00)
PEN 143,093	US\$ 37,844	21/09/2022	Citibank NA	1	(495)	(0.00)
PHP 3,356,940	US\$ 61,820	11/07/2022	Citibank NA	1	(863)	(0.00)
PHP 3,533,503	US\$ 64,219	22/07/2022	Goldman Sachs International	1	(76)	(0.00)
PLN 1,825,909	€ 390,374	21/09/2022	Goldman Sachs International	2	(8,837)	(0.02)
SGD 345,405	US\$ 248,503	25/07/2022	HSBC Bank Plc	1	(311)	(0.00)
THB 9,192,545	US\$ 265,636	21/09/2022	Goldman Sachs International	2	(4,648)	(0.01)
THB 8,075,771	US\$ 229,339	21/09/2022	JPMorgan Chase Bank	1	(57)	(0.00)
THB 2,303,774	US\$ 65,541	11/07/2022	JPMorgan Chase Bank	1	(367)	(0.00)
US\$ 64,923	CNY 436,532	21/07/2022	BNP Paribas	1	(177)	(0.00)
US\$ 50,678	CNY 339,848	25/07/2022	HSBC Bank Plc	1	0	(0.00)
US\$ 12,686	MYR 56,074	05/07/2022	JPMorgan Chase Bank	1	(36)	(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 (2.82%) (31 December 2021: (0.20%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 28,996	IDR 434,596,162	29/08/2022	JPMorgan Chase Bank	1	(6)	(0.00)
US\$ 129,664	MYR 571,494	12/07/2022	JPMorgan Chase Bank	1	(79)	(0.00)
US\$ 13,922	MXN 291,168	21/09/2022	JPMorgan Chase Bank	1	(297)	(0.00)
US\$ 90,875	CNY 611,934	25/07/2022	Standard Chartered Bank	1	(377)	(0.00)
US\$ 26,638	MYR 117,424	24/08/2022	Standard Chartered Bank	1	(8)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 14,677,855	US\$ 10,597,941	14/09/2022	BNP Paribas	1	(498,615)	(1.25)
US\$ 174,445	AUD 253,655	14/09/2022	State Street Bank and Trust Co	1	(86)	(0.00)
<i>NOK Hedged Classes</i>						
NOK 64	US\$ 7	15/09/2022	Citibank NA	1	0	(0.00)
NOK 110,245,603	US\$ 11,692,525	14/09/2022	Goldman Sachs International	2	(515,453)	(1.29)
NOK 1,332	US\$ 136	15/09/2022	Goldman Sachs International	1	(1)	(0.00)
US\$ 356,178	NOK 3,554,390	15/09/2022	Goldman Sachs International	4	(4,186)	(0.01)
US\$ 97,185	NOK 959,509	14/09/2022	Goldman Sachs International	1	(93)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,126,639)	(2.82)

Futures Contracts (0.26%) (31 December 2021: (0.03%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
2	Euro-Schatz Future September 2022	(241)	(0.00)
9	US Treasury 2-Year Note (CBT) Future September 2022	(11,039)	(0.03)
13	US Treasury 5-Year Note (CBT) Future September 2022	(14,828)	(0.04)
5	US Treasury Long Bond (CBT) Future September 2022	(11,172)	(0.03)
16	US Treasury Ultra Bond (CBT) Future September 2022	(65,037)	(0.16)
Total Unrealised Loss on Futures Contracts [±]		(102,317)	(0.26)

Interest Rate Swap Contracts (0.29%) (31 December 2021: (0.36%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
INR 15,000,000	17/05/2027	LCH Clearnet Ltd ¹	Receive	7.01%	1D MIBOR	(10)	(0.00)
PLN 723,922	13/05/2027	LCH Clearnet Ltd ¹	Receive	6.88%	6M WIBOR	(56)	(0.00)
CLP 44,018,437	12/07/2022	JPMorgan Chase Bank	(Pay)	3.37%	1D CLICP	(94)	(0.00)
INR 51,000,000	20/01/2024	LCH Clearnet Ltd ¹	(Pay)	5.74%	1D MIBOR	(109)	(0.00)
CNY 1,000,000	18/01/2027	LCH Clearnet Ltd ¹	(Pay)	2.36%	7D CNRR	(197)	(0.00)
MXN 1,000,000	27/05/2027	Chicago Mercantile Exchange ¹	(Pay)	8.58%	28D MXIBTHIE	(827)	(0.00)
MXN 1,500,000	29/05/2025	Chicago Mercantile Exchange ¹	(Pay)	8.84%	28D MXIBTHIE	(872)	(0.00)
PLN 765,302	24/06/2027	LCH Clearnet Ltd ¹	Receive	7.28%	6M WIBOR	(2,635)	(0.01)
MXN 3,714,961	10/03/2027	Chicago Mercantile Exchange ¹	(Pay)	8.58%	28D MXIBTHIE	(3,055)	(0.01)
CLP 17,013,289	09/11/2025	Chicago Mercantile Exchange ¹	(Pay)	1.24%	1D CLICP	(3,310)	(0.01)
CLP 39,183,166	17/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.36%	1D CLICP	(6,909)	(0.02)
CLP 39,366,311	23/06/2025	Chicago Mercantile Exchange ¹	(Pay)	1.16%	1D CLICP	(7,187)	(0.02)
MXN 1,386,679	06/04/2026	Chicago Mercantile Exchange ¹	(Pay)	5.82%	28D MXIBTHIE	(7,276)	(0.02)
HUF 135,263,614	31/03/2024	LCH Clearnet Ltd ¹	(Pay)	7.61%	6M BUBOR	(12,469)	(0.03)
CLP 84,951,903	16/03/2026	Chicago Mercantile Exchange ¹	(Pay)	2.26%	1D CLICP	(14,573)	(0.04)
HUF 174,533,178	04/04/2024	LCH Clearnet Ltd ¹	(Pay)	7.51%	6M BUBOR	(16,852)	(0.04)
HUF 26,342,942	11/11/2031	LCH Clearnet Ltd ¹	(Pay)	3.69%	6M BUBOR	(18,123)	(0.04)

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Emerging Market Debt Sustainable Investment Grade Blend – Schedule of Investments (continued)

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

Interest Rate Swap Contracts (0.29%) (31 December 2021: (0.36%)) (continued)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
CZK 11,913,478	22/11/2023	LCH Clearnet Ltd ¹	(Pay)	3.76%	6M PRIBOR	(21,120)	(0.05)
Total Unrealised Loss on Interest Rate Swap Contracts [∞]						(115,674)	(0.29)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(1,344,630)	(3.37)
Net Financial Assets at Fair Value through Profit or Loss	38,412,950	96.40
Other Net Assets	1,436,875	3.60
Net Assets Attributable to Holders of Redeemable Participating Shares	39,849,825	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	33,173,644	79.88
** Transferable securities and/or money market instruments dealt in on a regulated market	5,874,103	14.15
± Financial derivative instruments traded on a regulated market	33,107	0.08
∞ Financial derivative instruments that are traded OTC	(667,904)	(1.61)
Total Investments	38,412,950	92.50

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
Equities 95.97% (31 December 2021: 97.24%)			
Brazilian Real			
1,304,663	B3 SA - Brasil Bolsa Balcao*	2,734,343	0.90
442,431	Cia Brasileira de Aluminio*	979,711	0.32
498,938	Klabin SA*	1,927,267	0.63
358,390	Petroleo Brasileiro SA - Preferred Shares*	1,914,127	0.63
454,801	Vibra Energia SA*	1,453,255	0.48
	Total Brazilian Real	9,008,703	2.96
Canadian Dollar			
61,707	First Quantum Minerals Ltd*	1,168,173	0.38
176,224	Parex Resources Inc**	2,978,165	0.98
	Total Canadian Dollar	4,146,338	1.36
Chinese Yuan Renminbi			
129,900	Gigadevice Semiconductor Beijing Inc Class A*	2,755,449	0.91
925,000	Hengli Petrochemical Co Ltd Class A*	3,068,524	1.01
2,923,468	Jiangsu Changshu Rural Commercial Bank Co Ltd Class A*	3,331,538	1.09
16,086	Kweichow Moutai Co Ltd Class A*	4,906,755	1.61
505,750	Luxshare Precision Industry Co Ltd Class A*	2,549,043	0.84
201,100	Shenzhen SC New Energy Technology Corp Class A*	2,680,153	0.88
1,443,834	Shenzhen Topband Co Ltd Class A*	2,642,499	0.87
818,564	Sichuan Kelun Pharmaceutical Co Ltd Class A*	2,283,217	0.75
296,991	Wingtech Technology Co Ltd Class A*	3,770,309	1.24
667,082	Xianhe Co Ltd Class A*	2,646,756	0.87
465,350	Yifeng Pharmacy Chain Co Ltd Class A*	3,667,021	1.21
243,905	Zhejiang HangKe Technology Inc Co Class A*	2,548,848	0.84
1,415,947	Zhejiang Juhua Co Ltd Class A*	2,777,319	0.91
	Total Chinese Yuan Renminbi	39,627,431	13.03
Hong Kong Dollar			
850,424	Alibaba Group Holding Ltd*	12,127,316	3.99
648,750	A-Living Smart City Services Co Ltd*	1,043,364	0.34
255,200	ASM Pacific Technology Ltd*	2,167,604	0.71
770,000	China Mengniu Dairy Co Ltd*	3,841,684	1.26
251,500	China Merchants Bank Co Ltd - H Shares*	1,682,660	0.55
373,000	Country Garden Services Holdings Co Ltd*	1,661,327	0.55
456,000	Galaxy Entertainment Group Ltd*	2,719,630	0.89
1,565,000	Geely Automobile Holdings Ltd*	3,558,019	1.17
304,345	JD.com Inc Class A*	9,804,882	3.22
392,500	Longfor Group Holdings Ltd*	1,853,220	0.61
145,800	Meituan Class B*	3,608,327	1.19
508,000	Ping An Insurance Group Co of China Ltd - H Shares*	3,453,800	1.14
414,200	Tencent Holdings Ltd*	18,706,947	6.15
349,000	Tsingtao Brewery Co Ltd - H Shares*	3,629,232	1.19
	Total Hong Kong Dollar	69,858,012	22.96
Hungarian Forint			
154,173	Richter Gedeon Nyrt*	2,774,416	0.91
	Total Hungarian Forint	2,774,416	0.91
Indian Rupee			
65,282	Apollo Hospitals Enterprise Ltd*	3,044,936	1.00
713,024	Aptus Value Housing Finance India Ltd*	2,544,305	0.84

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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
Equities 95.97% (31 December 2021: 97.24%) (continued)			
Indian Rupee (continued)			
83,797	AU Small Finance Bank Ltd*	627,105	0.21
93,837	Cartrade Tech Ltd*	703,547	0.23
192,877	DLF Ltd*	764,327	0.25
719,357	EPL Ltd*	1,358,601	0.45
26,757	GMM Pfaudler Ltd*	1,472,351	0.48
211,504	HDFC Bank Ltd*	3,610,211	1.19
33,568	Housing Development Finance Corp Ltd*	915,620	0.30
803,645	ICICI Bank Ltd*	7,196,654	2.36
271,214	IndusInd Bank Ltd*	2,728,024	0.90
80,032	JB Chemicals & Pharmaceuticals Ltd*	1,593,749	0.52
745,993	Motherson Sumi Wiring India Ltd*	665,015	0.22
165,501	Rainbow Children's Medicare Ltd*	973,443	0.32
191,948	Reliance Industries Ltd*	6,308,903	2.07
668,161	State Bank of India*	3,941,830	1.30
83,249	United Breweries Ltd*	1,531,472	0.50
	Total Indian Rupee	39,980,093	13.14
Indonesian Rupiah			
3,116,200	Bank Central Asia Tbk PT*	1,516,526	0.50
4,073,100	Bank Negara Indonesia Persero Tbk PT*	2,146,255	0.71
	Total Indonesian Rupiah	3,662,781	1.21
Mexican Peso			
922,796	Wal-Mart de Mexico SAB de CV*	3,165,061	1.04
	Total Mexican Peso	3,165,061	1.04
New Taiwan Dollar			
260,200	Accton Technology Corp*	2,087,131	0.69
938,000	Chunghwa Telecom Co Ltd*	3,848,723	1.26
164,000	Keystone Microtech Corp*	1,125,195	0.37
347,400	RichWave Technology Corp*	1,846,039	0.61
410,802	Tong Hsing Electronic Industries Ltd*	2,777,043	0.91
2,064,000	Uni-President Enterprises Corp*	4,650,915	1.53
	Total New Taiwan Dollar	16,335,046	5.37
Polish Zloty			
57,524	Dino Polska SA*	4,081,577	1.34
	Total Polish Zloty	4,081,577	1.34
Pound Sterling			
99,729	Anglo American Plc*	3,557,173	1.17
654,301	Network International Holdings Plc*	1,500,235	0.49
	Total Pound Sterling	5,057,408	1.66
Qatari Rial			
421,881	Qatar National Bank QPSC*	2,314,597	0.76
	Total Qatari Rial	2,314,597	0.76
Saudi Arabia Riyal			
399,666	Saudi Arabian Oil Co*	4,132,896	1.36
135,832	Saudi National Bank*	2,385,685	0.79

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
Equities 95.97% (31 December 2021: 97.24%) (continued)			
Saudi Arabia Riyal (continued)			
49,681	Saudi Tadawul Group Holding Co*	2,502,521	0.82
	Total Saudi Arabia Riyal	9,021,102	2.97
South African Rand			
197,652	Bid Corp Ltd*	3,701,609	1.22
27,149	Capitec Bank Holdings Ltd*	3,284,776	1.08
16,558	Naspers Ltd Class N*	2,393,085	0.78
	Total South African Rand	9,379,470	3.08
South Korean Won			
57,471	Hana Financial Group Inc*	1,741,747	0.57
5,533	Korea Petrochemical Industries Co Ltd*	522,021	0.17
8,122	LG Chem Ltd*	3,227,782	1.06
8,044	NCSOFT Corp*	2,165,263	0.71
31,903	Orion Corp*	2,555,385	0.84
254,727	Samsung Electronics Co Ltd*	11,182,562	3.68
66,716	SK Hynix Inc*	4,675,875	1.54
30,849	SK Square Co Ltd*	927,799	0.31
62,568	SK Telecom Co Ltd*	2,505,804	0.82
8,527	Soulbrain Co Ltd*	1,501,288	0.49
	Total South Korean Won	31,005,526	10.19
Thai Baht			
2,669,799	Ngern Tid Lor PCL*	2,208,786	0.73
	Total Thai Baht	2,208,786	0.73
United Arab Emirates Dirham			
1,292,517	Borouge Plc*	1,031,030	0.34
	Total United Arab Emirates Dirham	1,031,030	0.34
United States Dollar			
17,461	Baidu Inc ADR*	2,596,975	0.85
14,423	Credicorp Ltd*	1,729,462	0.57
274,241	Infosys Ltd ADR*	5,076,201	1.67
124,990	Pagseguro Digital Ltd Class A*	1,279,898	0.42
32,229	Sociedad Quimica y Minera de Chile SA ADR*	2,692,088	0.89
265,363	Taiwan Semiconductor Manufacturing Co Ltd ADR*	21,693,425	7.13
125,912	TDCX Inc ADR*	1,164,686	0.38
112,107	Trip.com Group Ltd ADR*	3,077,337	1.01
	Total United States Dollar	39,310,072	12.92
	Total Equities	291,967,449	95.97
	Total Investments	291,967,449	95.97

Forward Currency Contracts 0.29% (31 December 2021: 0.12%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
US\$ 481,009	AUD 674,980	20/07/2022	Goldman Sachs International	18	16,815	0.01
US\$ 4,460,619	AUD 5,954,990	20/07/2022	UBS AG	5	365,292	0.12

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Emerging Markets Equity – Schedule of Investments (continued)

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

Forward Currency Contracts 0.29% (31 December 2021: 0.12%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes (continued)</i>						
US\$ 329,277	AUD 463,664	20/07/2022	Westpac Banking Corp	24	10,410	0.00
<i>CAD Hedged Classes</i>						
CAD 137,972	US\$ 106,909	20/07/2022	Goldman Sachs International	1	51	0.00
CAD 126,887	US\$ 97,981	20/07/2022	Royal Bank of Canada	1	385	0.00
CAD 333,148	US\$ 257,690	20/07/2022	Westpac Banking Corp	2	576	0.00
US\$ 607,136	CAD 773,473	20/07/2022	Goldman Sachs International	4	7,517	0.00
US\$ 280,217	CAD 350,399	20/07/2022	Royal Bank of Canada	2	8,577	0.00
US\$ 669,399	CAD 852,355	20/07/2022	UBS AG	4	8,629	0.00
US\$ 1,149,800	CAD 1,471,233	20/07/2022	Westpac Banking Corp	8	9,258	0.00
<i>EUR Hedged Classes</i>						
€ 68,145	US\$ 71,260	20/07/2022	Goldman Sachs International	1	53	0.00
€ 1,597	US\$ 1,667	20/07/2022	Westpac Banking Corp	2	5	0.00
US\$ 500,738	€ 472,698	20/07/2022	Goldman Sachs International	12	6,061	0.00
US\$ 3,088,329	€ 2,823,438	20/07/2022	UBS AG	9	133,615	0.05
US\$ 1,531,790	€ 1,402,721	20/07/2022	Westpac Banking Corp	11	63,850	0.02
<i>GBP Hedged Classes</i>						
US\$ 94,860	£ 75,567	20/07/2022	Goldman Sachs International	8	3,065	0.00
US\$ 23,979	£ 18,831	20/07/2022	UBS AG	2	1,105	0.00
US\$ 113,551	£ 90,736	20/07/2022	Westpac Banking Corp	12	3,331	0.00
<i>ZAR Hedged Classes</i>						
US\$ 1,312,513	ZAR 20,256,001	20/07/2022	Goldman Sachs International	24	78,012	0.03
US\$ 1,662,183	ZAR 24,870,888	20/07/2022	UBS AG	7	146,428	0.05
US\$ 509,580	ZAR 8,138,657	20/07/2022	Westpac Banking Corp	31	13,572	0.01
ZAR 257	US\$ 16	20/07/2022	Westpac Banking Corp	1	0	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					876,607	0.29

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	292,844,056	96.26

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.58%) (31 December 2021: (0.18%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 473,621	US\$ 333,584	20/07/2022	Goldman Sachs International	19	(7,866)	(0.00)
AUD 8,930,849	US\$ 6,690,553	20/07/2022	UBS AG	6	(548,688)	(0.18)
AUD 355,576	US\$ 252,605	20/07/2022	Westpac Banking Corp	41	(8,070)	(0.00)
US\$ 13,222	AUD 19,227	20/07/2022	Westpac Banking Corp	1	(1)	(0.00)
<i>CAD Hedged Classes</i>						
CAD 4,812,033	US\$ 3,824,940	20/07/2022	Goldman Sachs International	3	(94,511)	(0.03)
CAD 438,432	US\$ 342,244	20/07/2022	Royal Bank of Canada	2	(2,359)	(0.00)
CAD 9,075,623	US\$ 7,223,223	20/07/2022	UBS AG	3	(187,535)	(0.06)
CAD 2,057,739	US\$ 1,611,378	20/07/2022	Westpac Banking Corp	11	(16,159)	(0.01)
US\$ 572,017	CAD 744,557	20/07/2022	Goldman Sachs International	3	(5,184)	(0.00)
US\$ 728,575	CAD 946,520	20/07/2022	Westpac Banking Corp	3	(5,195)	(0.00)
<i>EUR Hedged Classes</i>						
€ 162,418	US\$ 171,686	20/07/2022	Goldman Sachs International	6	(1,717)	(0.00)
€ 4,644,232	US\$ 5,079,034	20/07/2022	UBS AG	9	(218,869)	(0.07)
€ 2,396,622	US\$ 2,615,882	20/07/2022	Westpac Banking Corp	14	(107,828)	(0.04)

Emerging Markets Equity – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (0.58%) (31 December 2021: (0.18%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
US\$ 124,533	€ 119,259	20/07/2022	Goldman Sachs International	2	(271)	(0.00)
US\$ 34,999	€ 33,459	20/07/2022	UBS AG	1	(16)	(0.00)
<i>GBP Hedged Classes</i>						
US\$ 25,978	£ 21,613	20/07/2022	Westpac Banking Corp	2	(276)	(0.00)
£ 25,315	US\$ 31,618	20/07/2022	Goldman Sachs International	5	(868)	(0.00)
£ 548,606	US\$ 717,444	20/07/2022	UBS AG	7	(51,034)	(0.02)
£ 111,899	US\$ 138,995	20/07/2022	Westpac Banking Corp	14	(3,070)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 5,419	ZAR 88,943	20/07/2022	Westpac Banking Corp	1	(1)	(0.00)
ZAR 32,205,966	US\$ 2,132,744	20/07/2022	Goldman Sachs International	19	(169,952)	(0.06)
ZAR 53,792,450	US\$ 3,602,429	20/07/2022	UBS AG	8	(324,050)	(0.11)
ZAR 4,420,585	US\$ 278,501	20/07/2022	Westpac Banking Corp	50	(9,089)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,762,609)	(0.58)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(1,762,609)	(0.58)
Net Financial Assets at Fair Value through Profit or Loss	291,081,447	95.68
Other Net Assets	13,133,933	4.32
Net Assets Attributable to Holders of Redeemable Participating Shares	304,215,380	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	288,989,284	93.15
** Transferable securities and/or money market instruments dealt in on a regulated market	2,978,165	0.96
∞ Financial derivative instruments that are traded OTC	(886,002)	(0.29)
Total Investments	291,081,447	93.82

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Emerging Markets 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
Equities 94.80% (31 December 2021: 98.25%)			
Brazilian Real			
447,492	B3 SA - Brasil Bolsa Balcao*	937,864	0.98
149,665	Cia Brasileira de Alumínio*	331,415	0.34
170,941	Klabi SA*	660,300	0.69
154,141	Vibra Energia SA*	492,537	0.51
	Total Brazilian Real	2,422,116	2.52
Canadian Dollar			
31,894	First Quantum Minerals Ltd*	603,784	0.63
	Total Canadian Dollar	603,784	0.63
Chinese Yuan Renminbi			
930,286	Jiangsu Changshu Rural Commercial Bank Co Ltd Class A*	1,060,139	1.10
6,200	Kweichow Moutai Co Ltd Class A*	1,891,203	1.97
64,600	Shenzhen SC New Energy Technology Corp Class A*	860,954	0.89
453,100	Shenzhen Topband Co Ltd Class A*	829,262	0.86
101,400	Wingtech Technology Co Ltd Class A*	1,287,276	1.34
212,308	Xianhe Co Ltd Class A*	842,366	0.88
183,560	Yifeng Pharmacy Chain Co Ltd Class A*	1,446,478	1.50
75,784	Zhejiang HangKe Technology Inc Co Class A*	791,955	0.82
	Total Chinese Yuan Renminbi	9,009,633	9.36
Hong Kong Dollar			
302,020	Alibaba Group Holding Ltd*	4,306,901	4.48
348,912	A-Living Smart City Services Co Ltd*	561,144	0.58
653,000	China Longyuan Power Group Corp Ltd - H Shares*	1,261,571	1.31
294,000	China Mengniu Dairy Co Ltd*	1,466,825	1.52
85,000	China Merchants Bank Co Ltd - H Shares*	568,692	0.59
146,000	Country Garden Services Holdings Co Ltd*	650,278	0.68
521,000	Geely Automobile Holdings Ltd*	1,184,491	1.23
105,350	JD.com Inc Class A*	3,393,991	3.53
223,000	Longfor Group Holdings Ltd*	1,052,912	1.09
49,700	Meituan Class B*	1,229,999	1.28
176,000	Ping An Insurance Group Co of China Ltd - H Shares*	1,196,592	1.24
134,600	Tencent Holdings Ltd*	6,079,081	6.32
130,888	Tsingtao Brewery Co Ltd - H Shares*	1,361,097	1.41
	Total Hong Kong Dollar	24,313,574	25.26
Indian Rupee			
22,538	Apollo Hospitals Enterprise Ltd*	1,051,236	1.09
91,369	DLF Ltd*	362,075	0.38
14,164	Housing Development Finance Corp Ltd*	386,346	0.40
91,816	IndusInd Bank Ltd*	923,537	0.96
232,067	Motherson Sumi Wiring India Ltd*	206,876	0.22
75,313	Reliance Industries Ltd*	2,475,370	2.57
67,006	State Bank of India*	395,303	0.41
28,182	United Breweries Ltd*	518,444	0.54
	Total Indian Rupee	6,319,187	6.57
Indonesian Rupiah			
1,055,000	Bank Central Asia Tbk PT*	513,425	0.53
1,805,500	Bank Negara Indonesia Persero Tbk PT*	951,379	0.99
	Total Indonesian Rupiah	1,464,804	1.52

Emerging Markets 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
Equities 94.80% (31 December 2021: 98.25%) (continued)			
Mexican Peso			
365,953	Wal-Mart de Mexico SAB de CV*	1,255,168	1.30
	Total Mexican Peso	1,255,168	1.30
New Taiwan Dollar			
141,000	Accton Technology Corp*	1,130,997	1.18
80,000	Eclat Textile Co Ltd*	1,117,931	1.16
25,000	Parade Technologies Ltd*	966,923	1.01
98,000	RichWave Technology Corp*	520,759	0.54
513,000	Taiwan Semiconductor Manufacturing Co Ltd*	8,212,555	8.53
146,218	Tong Hsing Electronic Industries Ltd*	988,441	1.03
689,000	Uni-President Enterprises Corp*	1,552,559	1.61
	Total New Taiwan Dollar	14,490,165	15.06
Polish Zloty			
22,404	Dino Polska SA*	1,589,661	1.65
	Total Polish Zloty	1,589,661	1.65
Pound Sterling			
34,358	Anglo American Plc*	1,225,495	1.27
	Total Pound Sterling	1,225,495	1.27
Qatari Rial			
178,181	Qatar National Bank QPSC*	977,567	1.02
	Total Qatari Rial	977,567	1.02
Saudi Arabia Riyal			
43,102	Saudi National Bank*	757,022	0.78
16,780	Saudi Tadawul Group Holding Co*	845,238	0.88
	Total Saudi Arabia Riyal	1,602,260	1.66
South African Rand			
69,092	Bid Corp Ltd*	1,293,949	1.35
5,603	Naspers Ltd Class N*	809,787	0.84
	Total South African Rand	2,103,736	2.19
South Korean Won			
25,243	Hana Financial Group Inc*	765,028	0.79
1,753	Korea Petrochemical Industries Co Ltd*	165,390	0.17
3,038	LG Chem Ltd*	1,207,338	1.25
1,492	NAVER Corp*	275,786	0.29
2,742	NCSOFT Corp*	738,085	0.77
12,494	Orion Corp*	1,000,752	1.04
95,477	Samsung Electronics Co Ltd*	4,191,458	4.36
24,237	SK Hynix Inc*	1,698,681	1.76
10,791	SK Square Co Ltd*	324,544	0.34
24,922	SK Telecom Co Ltd*	998,108	1.04
2,809	Soulbrain Co Ltd*	494,560	0.51
	Total South Korean Won	11,859,730	12.32
Thai Baht			
887,876	Ngern Tid Lor PCL*	734,560	0.76
	Total Thai Baht	734,560	0.76

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Emerging Markets 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
Equities 94.80% (31 December 2021: 98.25%) (continued)			
United States Dollar			
4,937	Credicorp Ltd*	591,996	0.61
13,732	Fabrinet*	1,113,665	1.16
25,047	HDFC Bank Ltd ADR*	1,376,583	1.43
150,180	ICICI Bank Ltd ADR*	2,664,193	2.77
93,193	Infosys Ltd ADR*	1,725,002	1.79
47,855	Pagseguro Digital Ltd Class A*	490,035	0.51
10,901	Sociedad Quimica y Minera de Chile SA ADR*	910,561	0.95
15,093	State Bank of India GDR**	878,413	0.91
33,786	Thoughtworks Holding Inc*	476,721	0.50
37,894	Trip.com Group Ltd ADR*	1,040,190	1.08
	Total United States Dollar	11,267,359	11.71
	Total Equities	91,238,799	94.80
	Total Investments	91,238,799	94.80
Total Financial Assets at Fair Value through Profit or Loss		91,238,799	94.80
Net Financial Assets at Fair Value through Profit or Loss		91,238,799	94.80
Other Net Assets		5,004,700	5.20
Net Assets Attributable to Holders of Redeemable Participating Shares		96,243,499	100.00
Portfolio Analysis			
		US\$	% of Total Assets
*	Transferable securities and/or money market instruments admitted to an official stock exchange listing	90,360,386	88.74
**	Transferable securities and/or money market instruments dealt in on a regulated market	878,413	0.86
	Total Investments	91,238,799	89.60

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
Asset Backed Securities 4.78% (31 December 2021: 3.79%)					
Euro					
600,302	European Residential Loan Securitisation 2019-NPL2 DAC Class A	0.99%	24/02/2058	599,399	1.14
240,539	Futura S.r.l. Series 2019-1 Class A	2.48%	31/07/2044	241,630	0.46
925,281	Gedesco Trade Receivables 2020-1 DAC Class A	0.64%	24/01/2026	922,729	1.75
600,000	Primrose Residential 2022-1 DAC Series 2022-1 Class D	1.89%	24/10/2061	573,795	1.09
188,650	Warrington Residential 2022-1 DAC Series 2022-1 Class A1	1.44%	24/12/2056	179,573	0.34
Total Asset Backed Securities **				2,517,126	4.78
Corporate Bonds 37.63% (31 December 2021: 31.94%)					
Danish Krone					
8,000,000	Nykredit Realkredit AS*	2.50%	01/10/2053	976,246	1.85
Total Danish Krone				976,246	1.85
Euro					
300,000	Allwyn International AS**	3.88%	15/02/2027	257,250	0.49
200,000	Altice France SA*	3.38%	15/01/2028	150,323	0.29
250,000	AMCO - Asset Management Co SpA*	0.75%	20/04/2028	215,544	0.41
280,000	American Tower Corp*	0.88%	21/05/2029	228,140	0.43
200,000	Aroundtown SA*	3.38%	29/12/2049	149,888	0.28
300,000	Ashland Services BV**	2.00%	30/01/2028	247,104	0.47
400,000	Athene Global Funding*	0.83%	08/01/2027	358,502	0.68
200,000	Banco Santander SA*	3.63%	29/12/2049	139,155	0.26
400,000	Bank of New Zealand*	2.55%	29/06/2027	408,803	0.78
200,000	Banque Federative du Credit Mutuel SA*	0.96%	29/12/2049	164,460	0.31
500,000	Banque Federative du Credit Mutuel SA*	3.88%	16/06/2032	484,524	0.92
200,000	Barclays Bank Plc*	0.43%	29/12/2049	167,941	0.32
600,000	Barclays Plc*	0.58%	09/08/2029	489,251	0.93
500,000	Cie de Financement Foncier SA*	0.01%	10/11/2027	451,862	0.86
200,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	162,500	0.31
100,000	CMA CGM SA*	7.50%	15/01/2026	102,653	0.19
400,000	Commonwealth Bank of Australia*	0.75%	28/02/2028	372,447	0.71
400,000	Credit Suisse Group AG*	0.65%	14/01/2028	334,476	0.63
600,000	Digital Intrepid Holding BV*	1.38%	18/07/2032	429,892	0.82
200,000	Electricite de France SA*	2.88%	29/12/2049	156,000	0.30
200,000	Electricite de France SA*	3.38%	29/12/2049	131,073	0.25
100,000	Energizer Gamma Acquisition BV**	3.50%	30/06/2029	71,597	0.14
300,000	European Union*	0.00%	06/07/2026	283,433	0.54
312,000	European Union*	0.00%	04/10/2028	280,438	0.53
224,000	European Union*	0.00%	22/04/2031	188,190	0.36
419,000	European Union*	1.25%	04/02/2043	339,714	0.64
120,000	Federation des Caisses Desjardins du Quebec*	0.01%	08/04/2026	112,455	0.21
100,000	Grand City Properties SA*	2.50%	29/12/2049	80,022	0.15
400,000	Heimstaden Bostad AB*	3.63%	29/12/2049	224,626	0.43
200,000	International Consolidated Airlines Group SA*	3.75%	25/03/2029	142,568	0.27
250,000	Intesa Sanpaolo SpA*	1.35%	24/02/2031	186,441	0.35
500,000	Intesa Sanpaolo SpA*	3.75%	29/12/2049	400,012	0.76
250,000	Intrum AB*	3.00%	15/09/2027	193,580	0.37

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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
Corporate Bonds 37.63% (31 December 2021: 31.94%) (continued)					
Euro (continued)					
400,000	Islandsbanki HF*	1.13%	19/01/2024	398,771	0.76
224,000	Kreditanstalt fuer Wiederaufbau*	0.00%	15/09/2031	187,565	0.36
200,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	141,538	0.27
500,000	NatWest Group Plc*	0.67%	14/09/2029	409,526	0.78
100,000	Ontex Group NV*	3.50%	15/07/2026	80,067	0.15
300,000	Petroleos Mexicanos*	4.75%	26/02/2029	224,580	0.43
200,000	Pinnacle Bidco Plc*	5.50%	15/02/2025	181,000	0.34
600,000	PPG Industries Inc*	2.75%	01/06/2029	574,783	1.09
500,000	Prosus NV*	2.78%	19/01/2034	349,322	0.66
400,000	PVH Corp**	3.13%	15/12/2027	377,354	0.72
100,000	RCI Banque SA*	0.50%	14/07/2025	90,229	0.17
200,000	Repsol International Finance BV*	2.50%	29/12/2049	166,560	0.32
200,000	Ryanair DAC*	0.88%	25/05/2026	178,312	0.34
200,000	Samhallsbyggnadsbolaget i Norden AB*	2.63%	29/12/2049	65,350	0.12
400,000	SBB Treasury OYJ*	1.13%	26/11/2029	241,222	0.46
194,000	SGL Carbon SE*	4.63%	30/09/2024	185,030	0.35
400,000	Societe Generale SFH SA*	0.01%	02/12/2026	370,383	0.70
200,000	SoftBank Group Corp*	5.00%	15/04/2028	159,420	0.30
470,000	Southern Co*	1.88%	15/09/2081	322,324	0.61
225,000	Sr-boligkreditt AS*	0.01%	08/09/2028	198,911	0.38
400,000	Suez SACA*	2.88%	24/05/2034	357,003	0.68
400,000	Takeda Pharmaceutical Co Ltd*	3.00%	21/11/2030	391,808	0.74
300,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	212,247	0.40
200,000	thyssenkrupp AG*	2.88%	22/02/2024	192,396	0.37
500,000	TotalEnergies SE*	2.00%	29/12/2049	426,190	0.81
200,000	Unibail-Rodamco-Westfield SE*	2.13%	29/12/2049	148,993	0.28
200,000	UniCredit SpA**	3.88%	29/12/2049	143,785	0.27
200,000	UniCredit SpA*	4.45%	29/12/2049	152,656	0.29
200,000	United Group BV**	3.13%	15/02/2026	158,474	0.30
500,000	Upjohn Finance BV*	1.91%	23/06/2032	369,992	0.70
300,000	Veolia Environnement SA*	2.50%	29/12/2049	227,971	0.43
400,000	Vivion Investments Sarl*	3.00%	08/08/2024	346,660	0.66
300,000	Vodafone Group Plc*	3.00%	27/08/2080	228,270	0.43
500,000	Volkswagen Financial Services AG*	0.88%	31/01/2028	431,426	0.82
400,000	Volkswagen International Finance NV*	3.88%	29/12/2049	332,971	0.63
900,000	Volkswagen International Finance NV*	4.38%	29/12/2049	725,910	1.38
250,000	Westpac Banking Corp*	0.38%	02/04/2026	237,508	0.45
600,000	Westpac Banking Corp*	1.08%	05/04/2027	576,633	1.09
200,000	Wizz Air Finance Co BV*	1.35%	19/01/2024	185,854	0.35
Total Euro				18,853,858	35.78
Total Corporate Bonds				19,830,104	37.63
Government Bonds 53.52% (31 December 2021: 54.09%)					
Euro					
210,000	Acquirente Unico SpA*	2.80%	20/02/2026	211,053	0.40
300,000	Adif Alta Velocidad*	0.95%	30/04/2027	287,828	0.55
600,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	577,440	1.10
462,000	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/02/2030	421,959	0.80
494,000	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2031	438,830	0.83
2,386,414	Bundesrepublik Deutschland Bundesanleihe SER G*	0.00%	15/08/2031	2,123,937	4.03
110,150	Bundesrepublik Deutschland Bundesanleihe*	2.50%	15/08/2046	130,191	0.25

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
Government Bonds 53.52% (31 December 2021: 54.09%) (continued)					
Euro (continued)					
400,000	Caisse Francaise de Financement Local*	1.88%	25/05/2034	375,752	0.71
1,063,000	Croatia Government International Bond*	1.50%	17/06/2031	912,056	1.73
525,000	Croatia Government International Bond**	2.75%	27/01/2030	503,090	0.96
550,000	Croatia Government International Bond*	2.88%	22/04/2032	520,928	0.99
285,000	Cyprus Government International Bond*	0.95%	20/01/2032	226,981	0.43
550,000	Cyprus Government International Bond*	1.50%	16/04/2027	521,209	0.99
560,000	Cyprus Government International Bond*	2.75%	26/02/2034	513,010	0.97
258,610	Deutsche Bundesrepublik Inflation Linked Bond*	0.10%	15/04/2026	276,271	0.52
733,000	French Republic Government Bond OAT**	0.00%	25/11/2031	616,199	1.17
286,858	French Republic Government Bond OAT*	0.10%	01/03/2025	302,704	0.58
971,693	French Republic Government Bond OAT*	0.10%	01/03/2026	1,031,740	1.96
474,608	French Republic Government Bond OAT*	0.10%	01/03/2028	504,302	0.96
225,467	French Republic Government Bond OAT*	0.10%	25/07/2038	224,738	0.43
197,000	French Republic Government Bond OAT*	0.50%	25/05/2072	87,075	0.17
600,000	French Republic Government Bond OAT*	0.75%	25/05/2028	575,885	1.09
240,000	French Republic Government Bond OAT*	0.75%	25/05/2052	153,046	0.29
283,060	French Republic Government Bond OAT*	1.00%	25/05/2027	278,506	0.53
168,000	French Republic Government Bond OAT*	1.25%	25/05/2036	148,933	0.28
298,000	French Republic Government Bond OAT*	1.25%	25/05/2038	257,703	0.49
1,120,481	French Republic Government Bond OAT*	1.50%	25/05/2031	1,096,211	2.08
282,348	French Republic Government Bond OAT**	1.85%	25/07/2027	326,108	0.62
35,000	Ireland Government Bond*	0.55%	22/04/2041	25,424	0.05
1,250,000	Italy Buoni Ordinari del Tesoro BOT*	0.00%	31/08/2022	1,250,731	2.37
745,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/04/2026	686,926	1.30
227,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/08/2026	207,389	0.39
424,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	370,906	0.70
113,000	Italy Buoni Poliennali Del Tesoro**	0.60%	01/08/2031	90,092	0.17
403,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/12/2031	329,328	0.63
1,231,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/06/2032	991,804	1.88
88,000	Italy Buoni Poliennali Del Tesoro*	0.95%	01/03/2037	63,003	0.12
606,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	591,301	1.12
346,000	Italy Buoni Poliennali Del Tesoro*	1.35%	01/04/2030	307,621	0.58
1,880,005	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	1,958,954	3.72
66,000	Italy Buoni Poliennali Del Tesoro**	1.50%	30/04/2045	45,533	0.09
222,000	Italy Buoni Poliennali Del Tesoro**	1.60%	01/06/2026	217,752	0.41
500,305	Italy Buoni Poliennali Del Tesoro**	1.60%	28/06/2030	499,166	0.95
565,000	Italy Buoni Poliennali Del Tesoro*	1.65%	01/12/2030	504,983	0.96
560,000	Italy Buoni Poliennali Del Tesoro*	1.85%	01/07/2025	558,742	1.06
197,000	Italy Buoni Poliennali Del Tesoro**	2.05%	01/08/2027	193,199	0.37
279,427	Italy Buoni Poliennali Del Tesoro**	3.10%	15/09/2026	319,148	0.61
416,474	Kingdom of Belgium Government Bond*	0.40%	22/06/2040	291,819	0.55
220,000	Kingdom of Belgium Government Bond*	1.45%	22/06/2037	194,706	0.37
230,000	Portugal Obrigacoes do Tesouro OT*	2.88%	15/10/2025	242,090	0.46
275,000	Republic of Austria Government Bond*	1.85%	23/05/2049	252,795	0.48
291,000	Romanian Government International Bond*	1.75%	13/07/2030	208,142	0.40
120,000	Romanian Government International Bond*	2.88%	13/04/2042	70,652	0.13
442,000	Romanian Government International Bond*	3.88%	29/10/2035	328,056	0.62
310,099	SNCF Reseau*	2.45%	28/02/2023	328,000	0.62
1,200,000	Spain Government Bond*	0.70%	30/04/2032	1,018,872	1.93
854,000	Spain Government Bond*	2.55%	31/10/2032	855,178	1.62
164,418	Spain Government Inflation Linked Bond*	0.65%	30/11/2027	174,320	0.33
491,000	State of North Rhine-Westphalia Germany*	0.50%	15/01/2052	301,368	0.57

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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
Government Bonds 53.52% (31 December 2021: 54.09%) (continued)					
Euro (continued)					
186,000	State of North Rhine-Westphalia Germany*	1.45%	16/02/2043	157,578	0.30
441,000	State of North Rhine-Westphalia Germany*	1.65%	22/02/2038	397,903	0.76
Total Euro				27,677,166	52.53
United States Dollar					
573,623	United States Treasury Inflation Indexed Bonds*	0.13%	15/01/2032	521,304	0.99
Total United States Dollar				521,304	0.99
Total Government Bonds				28,198,470	53.52
Total Investments				50,545,700	95.93

Forward Currency Contracts 1.17% (31 December 2021: 0.41%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
US\$ 933	€ 851	20/07/2022	Westpac Banking Corp	1	40	0.00
<i>USD Hedged Classes</i>						
€ 214,913	US\$ 224,682	20/07/2022	Westpac Banking Corp	2	214	0.00
US\$ 9,654,317	€ 8,815,034	20/07/2022	Citibank NA	2	410,348	0.78
US\$ 4,863,453	€ 4,444,834	20/07/2022	Goldman Sachs International	1	202,539	0.38
US\$ 126,632	€ 118,117	20/07/2022	Westpac Banking Corp	1	2,889	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					616,030	1.17

Futures Contracts 0.13% (31 December 2021: 0.80%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
1	Euro-BTP Future September 2022	610	0.00
(11)	Euro-Buxl 30-Year Bond Future September 2022	51,708	0.10
(22)	Euro-Bund Future August 2022	12,284	0.02
(2)	US Treasury 10-Year Ultra Future September 2022	4,623	0.01
Total Unrealised Gain on Futures Contracts [±]		69,225	0.13

Inflation Swap Contracts 0.10% (31 December 2021: 0.14%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 4,000,000	01/06/2027	LCH Clearent Ltd ¹	(Pay)	2.90%	CPTFEMU	33,416	0.06
EUR 3,000,000	19/05/2024	LCH Clearent Ltd ¹	(Pay)	4.73%	CPTFEMU	21,513	0.04
Total Unrealised Gain on Inflation Swap Contracts [∞]						54,929	0.10

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Euro Bond Absolute Return – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts 0.97% (31 December 2021: 0.20%)**

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 100,000	11/01/2029	LCH Clearnet Ltd ¹	Receive	0.82%	6M EURIBOR	6,934	0.01
EUR 3,301,333	18/01/2032	LCH Clearnet Ltd ¹	Receive	0.37%	6M EURIBOR	502,729	0.96
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						509,663	0.97

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	51,795,547	98.30

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.02%) (31 December 2021: (0.03%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
€ 517,877	US\$ 547,827	20/07/2022	Standard Chartered Bank	1	(5,611)	(0.01)
€ 10,385	US\$ 11,381	20/07/2022	Westpac Banking Corp	1	(491)	(0.00)
<i>USD Hedged Classes</i>						
€ 314,276	US\$ 333,208	20/07/2022	Goldman Sachs International	4	(4,129)	(0.01)
€ 77,570	US\$ 83,466	20/07/2022	State Street Bank and Trust and Co	1	(2,187)	(0.00)
€ 158,173	US\$ 166,183	20/07/2022	Westpac Banking Corp	2	(626)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]						(13,044) (0.02)

Futures Contracts (0.28%) (31 December 2021: (0.04%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
19	3-Month Euro EURIBOR Future December 2023	(8,312)	(0.02)
(51)	Euro-BOBL Future September 2022	(47,230)	(0.09)
(22)	Euro-Bund Future September 2022	(25,692)	(0.05)
(47)	Euro-OAT Future September 2022	(6,750)	(0.01)
(105)	Euro-Schatz Future September 2022	(35,800)	(0.07)
22	Euro-Bund Future August 2022	(18,516)	(0.04)
Total Unrealised Loss on Futures Contracts [±]		(142,300)	(0.28)

Inflation Swap Contracts (0.13%) (31 December 2021: (0.00%))

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR 3,000,000	19/05/2026	LCH Clearnet Ltd ¹	Receive	3.52%	CPTFEMU	(21,513)	(0.04)
EUR 4,000,000	01/06/2032	LCH Clearnet Ltd ¹	Receive	2.52%	CPTFEMU	(46,659)	(0.09)
Total Unrealised Loss on Inflation Swap Contracts [∞]						(68,172)	(0.13)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

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Euro Bond Absolute Return – Schedule of Investments (continued)

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

Credit Default Swap Contracts (0.13%) (31 December 2021: (0.87%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value EUR	% of Net Assets
EUR 2,200,000	20/06/2027	ICE Clear U.S. ¹	Selling default protection on iTraxx Europe Crossover	(70,444)	(0.13)
Total Fair Value on Credit Default Swap Contracts [∞]				(70,444)	(0.13)

¹Centrally cleared swap.

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(293,960)	(0.56)
Net Financial Assets at Fair Value through Profit or Loss	51,501,587	97.74
Other Net Assets	1,190,691	2.26
Net Assets Attributable to Holders of Redeemable Participating Shares	52,692,278	100.00

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	39,055,483	70.01
** Transferable securities and/or money market instruments dealt in on a regulated market	11,490,217	20.59
± Financial derivative instruments traded on a regulated market	(73,075)	(0.13)
∞ Financial derivative instruments that are traded OTC	1,028,962	1.84
Total Investments	51,501,587	92.31

Euro Opportunistic 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
Asset Backed Securities 4.77% (31 December 2021: 2.66%)					
Euro					
120,060	European Residential Loan Securitisation 2019-NPL2 DAC Class A	0.99%	24/02/2058	119,880	1.24
157,298	Gedesco Trade Receivables 2020-1 DAC Class A	0.60%	24/01/2026	156,864	1.62
100,000	Primrose Residential 2022-1 DAC Series 2022-1 Class D	1.89%	24/10/2061	95,632	0.99
94,325	Warrington Residential 2022-1 DAC Series 2022-1 Class A1	1.44%	24/12/2056	89,787	0.92
Total Asset Backed Securities **				462,163	4.77
Corporate Bonds 49.58% (31 December 2021: 39.49%)					
Euro					
100,000	Allwyn International AS**	3.88%	15/02/2027	85,750	0.89
100,000	Altice France SA*	3.38%	15/01/2028	75,161	0.78
100,000	AMCO - Asset Management Co SpA*	0.75%	20/04/2028	86,218	0.89
100,000	American Tower Corp*	0.88%	21/05/2029	81,478	0.84
100,000	Ashland Services BV**	2.00%	30/01/2028	82,368	0.85
100,000	Athene Global Funding*	0.83%	08/01/2027	89,626	0.93
200,000	Banco Santander SA*	3.63%	29/12/2049	139,155	1.44
100,000	Bank of New Zealand*	2.55%	29/06/2027	102,201	1.06
90,000	Banque Federative du Credit Mutuel SA*	0.96%	29/12/2049	74,007	0.76
100,000	Banque Federative du Credit Mutuel SA*	3.88%	16/06/2032	96,905	1.00
60,000	Barclays Bank Plc*	0.43%	29/12/2049	50,382	0.52
100,000	Barclays Plc*	0.58%	09/08/2029	81,542	0.84
100,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	79,760	0.82
100,000	Cie de Financement Foncier SA*	0.01%	10/11/2027	90,372	0.93
100,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	81,250	0.84
100,000	Credit Suisse Group AG*	0.65%	14/01/2028	83,619	0.86
100,000	Dexia Credit Local SA*	0.63%	17/01/2026	96,609	1.00
100,000	Digital Intrepid Holding BV*	1.38%	18/07/2032	71,649	0.74
100,000	Electricite de France SA*	5.00%	29/12/2049	88,115	0.91
80,000	European Union*	0.00%	06/07/2026	75,582	0.78
77,000	European Union*	0.00%	04/10/2028	69,211	0.71
52,000	European Union*	0.00%	22/04/2031	43,687	0.45
78,000	European Union*	1.25%	04/02/2043	63,240	0.65
100,000	Flamingo Lux II SCA*	5.00%	31/03/2029	74,319	0.77
100,000	Grand City Properties SA*	2.50%	29/12/2049	80,022	0.83
100,000	Heimstaden Bostad AB*	3.63%	29/12/2049	56,156	0.58
250,000	Intesa Sanpaolo SpA*	1.35%	24/02/2031	186,441	1.93
100,000	Kleopatra Holdings 2 SCA*	6.50%	01/09/2026	65,341	0.67
55,000	Kreditanstalt fuer Wiederaufbau*	0.00%	15/09/2031	46,054	0.48
100,000	Kutxabank SA*	1.25%	22/09/2025	98,594	1.02
100,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	70,769	0.73
100,000	Nationale-Nederlanden Bank NV*	1.00%	25/09/2028	94,193	0.97
100,000	NatWest Group Plc*	0.67%	14/09/2029	81,905	0.85
100,000	Nederlandse Gasunie NV*	3.38%	11/07/2034	100,015	1.03
100,000	Ontex Group NV*	3.50%	15/07/2026	80,067	0.83
100,000	Petroleos Mexicanos*	4.75%	26/02/2029	74,860	0.77
100,000	PPG Industries Inc*	2.75%	01/06/2029	95,797	0.99
100,000	Prosus NV*	2.78%	19/01/2034	69,864	0.72
100,000	PVH Corp**	3.13%	15/12/2027	94,339	0.97
100,000	SBB Treasury OYJ*	1.13%	26/11/2029	60,305	0.62
100,000	Societe Generale SFH SA*	0.01%	02/12/2026	92,596	0.96
130,000	Southern Co*	1.88%	15/09/2081	89,154	0.92
100,000	Suez SACA*	2.88%	24/05/2034	89,251	0.92

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Euro 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 EUR	% of Net Assets
Corporate Bonds 49.58% (31 December 2021: 39.49%) (continued)					
Euro (continued)					
100,000	Takeda Pharmaceutical Co Ltd*	3.00%	21/11/2030	97,952	1.01
100,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	70,749	0.73
100,000	thyssenkrupp AG*	2.88%	22/02/2024	96,198	0.99
100,000	TotalEnergies SE*	2.00%	29/12/2049	85,238	0.88
100,000	United Group BV**	3.13%	15/02/2026	79,237	0.82
110,000	Upjohn Finance BV*	1.91%	23/06/2032	81,398	0.84
100,000	Vivion Investments Sarl*	3.00%	08/08/2024	86,665	0.89
100,000	Volkswagen Financial Services AG*	0.88%	31/01/2028	86,285	0.89
100,000	Volkswagen International Finance NV*	3.88%	29/12/2049	83,243	0.86
200,000	Volkswagen International Finance NV*	4.38%	29/12/2049	161,313	1.67
200,000	Westpac Banking Corp*	0.38%	02/04/2026	190,007	1.96
100,000	Westpac Banking Corp*	1.08%	05/04/2027	96,106	0.99
Total Corporate Bonds				4,802,320	49.58
Government Bonds 43.89% (31 December 2021: 51.01%)					
Euro					
100,000	Acquirente Unico SpA*	2.80%	20/02/2026	100,501	1.04
100,000	Adif Alta Velocidad*	0.95%	30/04/2027	95,943	0.99
75,000	Autonomous Community of Madrid Spain*	2.08%	12/03/2030	74,105	0.76
100,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	96,240	0.99
56,000	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/02/2030	51,147	0.53
55,600	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2030	50,433	0.52
52,000	Bundesrepublik Deutschland Bundesanleihe*	4.75%	04/07/2034	70,895	0.73
100,000	Caisse Francaise de Financement Local*	1.88%	25/05/2034	93,938	0.97
113,000	Croatia Government International Bond*	1.50%	17/06/2031	96,954	1.00
100,000	Croatia Government International Bond**	2.75%	27/01/2030	95,827	0.99
100,000	Croatia Government International Bond*	2.88%	22/04/2032	94,714	0.98
16,800	French Republic Government Bond OAT*	0.50%	25/05/2072	7,426	0.08
88,000	French Republic Government Bond OAT*	0.75%	25/05/2052	56,117	0.58
108,000	French Republic Government Bond OAT*	1.25%	25/05/2038	93,396	0.96
63,491	French Republic Government Bond OAT*	1.50%	25/05/2031	62,116	0.64
54,000	French Republic Government Bond OAT*	1.50%	25/05/2050	43,732	0.45
21,000	Ireland Government Bond*	0.55%	22/04/2041	15,255	0.16
55,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/08/2026	50,248	0.52
92,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	80,479	0.83
28,000	Italy Buoni Poliennali Del Tesoro**	0.60%	01/08/2031	22,324	0.23
21,000	Italy Buoni Poliennali Del Tesoro*	0.90%	01/04/2031	17,412	0.18
99,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/12/2031	80,902	0.83
282,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/06/2032	227,205	2.35
22,000	Italy Buoni Poliennali Del Tesoro*	0.95%	01/03/2037	15,751	0.16
85,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	82,938	0.86
250,240	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	260,748	2.69
128,000	Italy Buoni Poliennali Del Tesoro**	1.45%	15/05/2025	126,491	1.31
60,000	Italy Buoni Poliennali Del Tesoro*	1.45%	01/03/2036	47,167	0.49
46,000	Italy Buoni Poliennali Del Tesoro**	1.50%	30/04/2045	31,735	0.33
136,000	Italy Buoni Poliennali Del Tesoro**	1.60%	01/06/2026	133,397	1.38
100,000	Italy Buoni Poliennali Del Tesoro*	1.85%	01/07/2025	99,775	1.03
62,000	Italy Buoni Poliennali Del Tesoro**	2.05%	01/08/2027	60,804	0.63
156,948	Italy Buoni Poliennali Del Tesoro**	2.60%	15/09/2023	169,771	1.75
125,000	Italy Buoni Poliennali Del Tesoro*	3.00%	01/08/2029	126,171	1.30
150,000	Italy Buoni Poliennali Del Tesoro**	4.00%	01/02/2037	159,614	1.65

Euro 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 EUR	% of Net Assets
Government Bonds 43.89% (31 December 2021: 51.01%) (continued)					
Euro (continued)					
51,000	Kingdom of Belgium Government Bond*	0.35%	22/06/2032	43,340	0.45
28,904	Kingdom of Belgium Government Bond*	0.40%	22/06/2040	20,253	0.21
158,500	Kingdom of Belgium Government Bond*	1.45%	22/06/2037	140,276	1.45
157,000	Netherlands Government Bond*	4.00%	15/01/2037	198,840	2.05
70,000	Portugal Obrigações do Tesouro OT*	1.65%	16/07/2032	65,185	0.67
49,000	Republic of Austria Government Bond*	1.85%	23/05/2049	45,043	0.46
68,000	Romanian Government International Bond*	1.75%	13/07/2030	48,638	0.50
52,000	Romanian Government International Bond**	2.88%	26/05/2028	44,610	0.46
111,000	Romanian Government International Bond*	3.88%	29/10/2035	82,385	0.85
62,020	SNCF Réseau*	2.45%	28/02/2023	65,600	0.68
23,000	Spain Government Bond*	0.10%	30/04/2031	19,015	0.20
112,000	Spain Government Bond*	1.45%	31/10/2027	110,073	1.14
105,000	Spain Government Bond*	2.55%	31/10/2032	105,145	1.09
21,000	Spain Government Bond*	2.90%	31/10/2046	20,757	0.21
71,000	Spain Government Bond*	4.20%	31/01/2037	83,938	0.87
79,925	Spain Government Inflation Linked Bond*	0.65%	30/11/2027	84,739	0.87
2,000	State of North Rhine-Westphalia Germany*	0.50%	15/01/2052	1,228	0.01
89,000	State of North Rhine-Westphalia Germany*	1.65%	22/02/2038	80,302	0.83
Total Government Bonds				4,251,038	43.89
Total Investments				9,515,521	98.24

Futures Contracts 0.02% (31 December 2021: 0.25%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
2	Euro-Bund Future September 2022	1,970	0.02
Total Unrealised Gain on Futures Contracts [±]		1,970	0.02

Inflation Swap Contracts 0.03% (31 December 2021: 0.18%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR	360,000	01/06/2027 LCH Clearent Ltd ¹	Receive	2.90%	CPTFEMU	3,007	0.03
Total Unrealised Gain on Inflation Swap Contracts [∞]						3,007	0.03

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

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Euro Opportunistic Bond – Schedule of Investments (continued)

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

	Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	9,520,498	98.29

Financial Liabilities at Fair Value through Profit or Loss

Futures Contracts (0.24%) (31 December 2021: (0.03%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
4	3-Month Euro EURIBOR Future December 2023	(1,750)	(0.02)
(3)	Euro-BOBL Future September 2022	(2,610)	(0.03)
3	Euro-Buxl 30-Year Bond Future September 2022	(8,460)	(0.08)
(3)	Euro-OAT Future September 2022	(4,765)	(0.05)
(6)	Euro-Schatz Future September 2022	(5,520)	(0.06)
Total Unrealised Loss on Futures Contracts [±]		(23,105)	(0.24)

Inflation Swap Contracts (0.04%) (31 December 2021: (0.00%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR	360,000 01/06/2032	LCH Clearent Ltd ¹	(Pay)	2.52%	CPTFEMU	(4,199)	(0.04)
Total Unrealised Loss on Inflation Swap Contracts [∞]						(4,199)	(0.04)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Credit Default Swap Contracts (0.13%) (31 December 2021: (0.95%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Unrealised Loss EUR	% of Net Assets
EUR	400,000 20/06/2027	ICE Clear U.S. ¹	Selling default protection on iTraxx Europe Crossover	(12,808)	(0.13)
Total Unrealised Loss on Credit Default Swap Contracts [∞]				(12,808)	(0.13)

¹Centrally cleared swap.

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(40,112)	(0.41)
Net Financial Assets at Fair Value through Profit or Loss	9,480,386	97.88
Other Net Assets	205,726	2.12
Net Assets Attributable to Holders of Redeemable Participating Shares	9,686,112	100.00

Euro Opportunistic 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	7,014,521	69.74
** Transferable securities and/or money market instruments dealt in on a regulated market	2,501,000	24.87
± Financial derivative instruments traded on a regulated market	(21,135)	(0.21)
∞ Financial derivative instruments that are traded OTC	(14,000)	(0.14)
Total Investments	9,480,386	94.26

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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
Asset Backed Securities 0.64% (31 December 2021: 0.57%)					
United States Dollar					
250,000	Flatiron CLO 17 Ltd Series 2017-1X Class E	7.31%	15/05/2030	216,386	0.64
	Total Asset Backed Securities **			216,386	0.64
Corporate Bonds 87.00% (31 December 2021: 94.07%)					
Euro					
100,000	Accor SA*	2.63%	29/12/2049	78,087	0.23
200,000	Adevinta ASA*	3.00%	15/11/2027	167,829	0.50
300,000	Adient Global Holdings Ltd*	3.50%	15/08/2024	272,100	0.81
200,000	Afflelou SAS*	4.25%	19/05/2026	171,101	0.51
350,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	284,566	0.85
222,000	Allwyn International AS**	3.88%	15/02/2027	190,365	0.57
100,000	Altice Financing SA*	2.25%	15/01/2025	88,005	0.26
200,000	Altice Financing SA**	4.25%	15/08/2029	151,500	0.45
100,000	Altice Finco SA*	4.75%	15/01/2028	72,982	0.22
149,000	Altice France Holding SA*	4.00%	15/02/2028	101,642	0.30
400,000	Altice France Holding SA*	8.00%	15/05/2027	329,997	0.98
150,000	Altice France SA**	4.13%	15/01/2029	113,820	0.34
100,000	Altice France SA**	4.25%	15/10/2029	74,924	0.22
200,000	Aramark International Finance Sarl*	3.13%	01/04/2025	179,775	0.54
200,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc*	3.00%	01/09/2029	149,639	0.45
200,000	Ashland Services BV**	2.00%	30/01/2028	164,736	0.49
160,000	Assemblin Financing AB**	5.00%	15/05/2025	154,742	0.46
301,000	Autostrade per l'Italia SpA*	1.88%	26/09/2029	239,101	0.71
140,000	Autostrade per l'Italia SpA*	2.00%	15/01/2030	110,428	0.33
250,000	Avantor Funding Inc**	2.63%	01/11/2025	232,558	0.69
250,000	Avantor Funding Inc*	3.88%	15/07/2028	217,664	0.65
200,000	Avis Budget Finance Plc**	4.75%	30/01/2026	181,128	0.54
100,000	Banijay Entertainment SASU**	3.50%	01/03/2025	89,546	0.27
193,000	Banijay Group SAS**	6.50%	01/03/2026	162,032	0.48
100,000	Bayer AG*	4.50%	25/03/2082	85,498	0.26
400,000	Bayer AG*	5.38%	25/03/2082	335,494	1.00
100,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	79,760	0.24
188,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	138,227	0.41
160,000	Belden Inc*	3.38%	15/07/2027	137,921	0.41
100,000	Belden Inc*	3.88%	15/03/2028	85,880	0.26
217,000	BK LC Lux FincoI Sarl*	5.25%	30/04/2029	172,877	0.52
100,000	CAB SELAS**	3.38%	01/02/2028	80,674	0.24
250,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	199,547	0.60
120,000	Casino Guichard Perrachon SA*	2.51%	29/12/2049	31,642	0.09
143,000	Castor SpA*	5.25%	15/02/2029	132,454	0.40
150,000	Cedacri Mergeco SpA*	4.63%	15/05/2028	138,643	0.41
100,000	Cellnex Finance Co SA*	1.50%	08/06/2028	78,395	0.23
200,000	Cellnex Telecom SA*	1.75%	23/10/2030	142,909	0.43
200,000	Cheplapharm Arzneimittel GmbH**	4.38%	15/01/2028	170,876	0.51
198,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	160,875	0.48
100,000	Cirsa Finance International Sarl*	4.75%	22/05/2025	88,755	0.26
300,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	263,067	0.78
102,000	Constellium SE*	3.13%	15/07/2029	78,839	0.24
140,000	CPI Property Group SA*	3.75%	29/12/2049	74,332	0.22
120,000	Ctec II GmbH**	5.25%	15/02/2030	87,439	0.26
200,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	162,427	0.48

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
Corporate Bonds 87.00% (31 December 2021: 94.07%) (continued)					
Euro (continued)					
137,447	Diocle SpA*	3.88%	30/06/2026	133,495	0.40
150,000	DKT Finance ApS**	7.00%	17/06/2023	142,966	0.43
160,000	Douglas GmbH*	6.00%	08/04/2026	124,541	0.37
185,000	Dufry One BV**	2.00%	15/02/2027	139,322	0.42
100,000	Dufry One BV*	3.38%	15/04/2028	76,650	0.23
249,000	eG Global Finance Plc*	6.25%	30/10/2025	224,273	0.67
150,000	eircom Finance DAC**	1.75%	01/11/2024	139,630	0.42
250,000	eircom Finance DAC**	3.50%	15/05/2026	212,500	0.63
500,000	Electricite de France SA*	5.00%	29/12/2049	440,575	1.31
264,000	Emeria SASU**	3.38%	31/03/2028	215,271	0.64
100,000	Encore Capital Group Inc*	4.25%	15/01/2028	92,750	0.28
102,000	Encore Capital Group Inc*	4.88%	15/10/2025	98,674	0.29
180,000	Energia Group NI FinanceCo Plc/Energia Group ROI Holdings DAC**	4.00%	15/09/2025	162,304	0.48
300,000	Faurecia SE*	2.38%	15/06/2027	225,258	0.67
100,000	Faurecia SE*	2.63%	15/06/2025	86,807	0.26
167,000	Faurecia SE*	2.75%	15/02/2027	130,556	0.39
130,000	Food Service Project SA*	5.50%	21/01/2027	112,600	0.34
200,000	Ford Motor Credit Co LLC**	2.39%	17/02/2026	175,412	0.52
100,000	Ford Motor Credit Co LLC*	3.25%	15/09/2025	91,865	0.27
181,000	Grifols Escrow Issuer SA*	3.88%	15/10/2028	149,921	0.45
200,000	Gruenenthal GmbH*	3.63%	15/11/2026	181,497	0.54
200,000	Gruenenthal GmbH**	4.13%	15/05/2028	171,999	0.51
148,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	99,483	0.30
241,000	Guala Closures SpA*	3.25%	15/06/2028	195,011	0.58
270,000	Heimstaden Bostad AB*	3.25%	29/12/2049	164,060	0.49
100,000	House of Finance NV**	4.38%	15/07/2026	97,362	0.29
200,000	IHO Verwaltungs GmbH*	3.63%	15/05/2025	174,879	0.52
100,000	IHO Verwaltungs GmbH*	3.88%	15/05/2027	78,226	0.23
380,000	Iliad Holding SASU**	5.13%	15/10/2026	340,052	1.01
150,000	Iliad Holding SASU**	5.63%	15/10/2028	128,257	0.38
156,000	IMA Industria Macchine Automatiche SpA*	3.75%	15/01/2028	125,608	0.37
150,000	INEOS Finance Plc*	2.88%	01/05/2026	131,359	0.39
100,000	INEOS Finance Plc*	3.38%	31/03/2026	90,022	0.27
300,000	INEOS Quattro Finance 1 Plc*	3.75%	15/07/2026	241,452	0.72
100,000	Infineon Technologies AG*	3.63%	29/12/2049	87,662	0.26
200,000	International Game Technology Plc*	3.50%	15/06/2026	182,586	0.54
103,000	Intrum AB*	3.00%	15/09/2027	79,755	0.24
100,000	Intrum AB*	3.13%	15/07/2024	92,791	0.28
100,000	Intrum AB*	3.50%	15/07/2026	83,954	0.25
160,000	IQVIA Inc**	2.88%	15/06/2028	136,708	0.41
170,000	Jaguar Land Rover Automotive Plc*	6.88%	15/11/2026	149,735	0.45
336,000	Kapla Holding SAS*	3.38%	15/12/2026	265,807	0.79
285,000	Kronos International Inc**	3.75%	15/09/2025	255,261	0.76
100,000	La Financiere Atalian SASU*	4.00%	15/05/2024	77,795	0.23
200,000	LeasePlan Corp NV*	7.38%	29/12/2049	195,697	0.58
4,326	LHMC Finco 2 Sarl*	7.25%	02/10/2025	3,785	0.01
150,000	Lincoln Financing Sarl**	3.88%	01/04/2024	146,346	0.44
300,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	251,582	0.75
352,000	Loxam SAS*	5.75%	15/07/2027	277,910	0.83
260,000	Matterhorn Telecom SA**	3.13%	15/09/2026	222,083	0.66
200,000	Mauser Packaging Solutions Holding Co**	4.75%	15/04/2024	187,241	0.56
200,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	141,538	0.42

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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
Corporate Bonds 87.00% (31 December 2021: 94.07%) (continued)					
Euro (continued)					
200,000	Mooney Group SpA**	3.88%	17/12/2026	189,231	0.56
100,000	Motion Finco Sarl**	7.00%	15/05/2025	94,808	0.28
115,000	NH Hotel Group SA*	4.00%	02/07/2026	102,886	0.31
150,000	Nidda Healthcare Holding GmbH**	3.50%	30/09/2024	133,200	0.40
144,000	Nomad Foods Bondco Plc*	2.50%	24/06/2028	113,583	0.34
100,000	Olympus Water US Holding Corp*	3.88%	01/10/2028	81,356	0.24
100,000	Olympus Water US Holding Corp*	5.38%	01/10/2029	72,215	0.22
200,000	Orano SA*	3.38%	23/04/2026	186,240	0.56
290,000	Organon & Co/Organon Foreign Debt Co-Issuer BV*	2.88%	30/04/2028	243,725	0.73
156,000	Paganini Bidco SpA*	4.25%	30/10/2028	141,902	0.42
120,000	Paprec Holding SA**	3.50%	01/07/2028	94,122	0.28
150,000	PCF GmbH*	4.75%	15/04/2026	119,029	0.36
400,000	Petroleos Mexicanos*	4.75%	26/02/2029	299,440	0.89
299,000	Petroleos Mexicanos*	4.88%	21/02/2028	237,484	0.71
175,000	Picard Groupe SAS*	3.88%	01/07/2026	143,628	0.43
154,000	Playtech Plc*	4.25%	07/03/2026	148,618	0.44
250,000	PLT VII Finance Sarl**	4.63%	05/01/2026	220,080	0.66
200,000	RCS & RDS SA*	2.50%	05/02/2025	176,822	0.53
226,000	Repsol International Finance BV*	4.25%	29/12/2049	194,501	0.58
150,000	Repsol International Finance BV*	4.50%	25/03/2075	144,045	0.43
150,000	Rossini Sarl*	6.75%	30/10/2025	144,751	0.43
200,000	Samhallsbyggnadsbolaget i Norden AB*	2.62%	29/12/2049	68,282	0.20
100,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	89,190	0.27
156,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	129,994	0.39
300,000	Schaeffler AG*	3.38%	12/10/2028	244,010	0.73
185,000	Schenck Process Holding GmbH**	5.38%	15/06/2023	178,699	0.53
250,000	SES SA*	5.63%	29/12/2049	242,457	0.72
400,000	SGL Carbon SE*	4.63%	30/09/2024	381,506	1.14
230,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	201,315	0.60
500,000	Summit Properties Ltd*	2.00%	31/01/2025	430,050	1.28
100,000	Sunshine Mid BV*	6.50%	15/05/2026	99,997	0.30
107,000	TeamSystem SpA*	3.50%	15/02/2028	90,494	0.27
219,799	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	186,596	0.56
300,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	263,925	0.79
100,000	Telecom Italia Finance SA*	7.75%	24/01/2033	103,934	0.31
100,000	Telecom Italia SpA*	2.38%	12/10/2027	82,123	0.24
100,000	Telecom Italia SpA**	3.00%	30/09/2025	93,010	0.28
200,000	Telefonica Europe BV*	2.88%	29/12/2049	161,163	0.48
100,000	Telefonica Europe BV*	3.88%	29/12/2049	89,875	0.27
200,000	Telefonica Europe BV*	4.38%	29/12/2049	191,256	0.57
200,000	Tendam Brands SAU*	5.25%	15/09/2024	192,057	0.57
100,000	Tereos Finance Groupe I SA**	4.75%	30/04/2027	85,531	0.26
270,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	191,022	0.57
202,000	Teva Pharmaceutical Finance Netherlands II BV*	1.88%	31/03/2027	158,019	0.47
250,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	199,718	0.60
150,000	thyssenkrupp AG*	2.88%	22/02/2024	144,297	0.43
194,000	TI Automotive Finance Plc**	3.75%	15/04/2029	136,110	0.41
208,000	Titan Holdings II BV*	5.13%	15/07/2029	173,183	0.52
180,000	TK Elevator Holdco GmbH**	6.63%	15/07/2028	154,386	0.46
100,000	TK Elevator Midco GmbH**	4.75%	15/07/2027	94,365	0.28
200,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	184,251	0.55
200,000	UGI International LLC**	2.50%	01/12/2029	151,422	0.45
155,000	United Group BV**	3.13%	15/02/2026	122,817	0.37

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
Corporate Bonds 87.00% (31 December 2021: 94.07%) (continued)					
Euro (continued)					
100,000	United Group BV*	4.00%	15/11/2027	76,111	0.23
100,000	United Group BV**	4.88%	01/07/2024	91,193	0.27
200,000	United Group BV**	5.25%	01/02/2030	148,449	0.44
200,000	Veolia Environnement SA*	2.25%	29/12/2049	173,044	0.52
400,000	Verisure Holding AB*	3.88%	15/07/2026	351,308	1.05
136,000	Verisure Midholding AB*	5.25%	15/02/2029	104,021	0.31
100,000	Virgin Media Finance Plc**	3.75%	15/07/2030	74,865	0.22
100,000	Vivion Investments Sarl*	3.00%	08/08/2024	86,665	0.26
100,000	Vodafone Group Plc*	4.20%	03/10/2078	88,375	0.26
200,000	ZF Europe Finance BV*	3.00%	23/10/2029	146,480	0.44
100,000	ZF Finance GmbH*	3.00%	21/09/2025	88,062	0.26
100,000	ZF Finance GmbH*	3.75%	21/09/2028	78,854	0.24
200,000	Ziggo Bond Co BV*	3.38%	28/02/2030	140,900	0.42
Total Euro				25,382,718	75.70
Pound Sterling					
169,000	AA Bond Co Ltd*	6.50%	31/01/2026	181,919	0.54
200,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	4.75%	15/07/2027	168,110	0.50
200,000	Bellis Acquisition Co Plc**	3.25%	16/02/2026	181,218	0.54
120,000	Castle UK Finco Plc**	7.00%	15/05/2029	111,773	0.33
150,000	Centrica Plc*	5.25%	10/04/2075	161,055	0.48
100,000	CPUK Finance Ltd**	6.50%	28/08/2026	109,813	0.33
100,000	Electricite de France SA*	6.00%	29/12/2049	103,201	0.31
100,000	Encore Capital Group Inc*	5.38%	15/02/2026	109,268	0.33
102,000	Maison Finco Plc**	6.00%	31/10/2027	87,652	0.26
160,000	Marks & Spencer Plc*	3.75%	19/05/2026	163,621	0.49
150,000	NGG Finance Plc*	5.63%	18/06/2073	165,252	0.49
100,000	Petrobras Global Finance BV*	5.38%	01/10/2029	102,872	0.31
150,000	Pinewood Finance Co Ltd**	3.25%	30/09/2025	152,031	0.45
262,000	Pinnacle Bidco Plc*	6.38%	15/02/2025	273,157	0.81
240,000	Premier Foods Finance Plc*	3.50%	15/10/2026	243,585	0.73
190,000	RAC Bond Co Plc**	5.25%	04/11/2027	182,792	0.54
111,000	Sherwood Financing Plc**	6.00%	15/11/2026	103,952	0.31
100,000	Travis Perkins Plc*	4.50%	07/09/2023	111,437	0.33
150,000	Virgin Media Secured Finance Plc*	4.25%	15/01/2030	140,836	0.42
300,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	280,539	0.84
200,000	Vodafone Group Plc*	4.88%	03/10/2078	214,196	0.64
162,000	Voyage Care BondCo Plc**	5.88%	15/02/2027	173,933	0.52
140,000	Wheel Bidco Ltd*	6.75%	15/07/2026	130,687	0.39
146,000	Zenith Finco Plc**	6.50%	30/06/2027	137,153	0.41
Total Pound Sterling				3,790,052	11.30
Total Corporate Bonds				29,172,770	87.00
Term Loans 0.60% (31 December 2021: 0.54%)					
Euro					
94,016	Aernnova Aerospace SAU Facility B1 Term Loan	3.00%	26/02/2027	85,602	0.25
24,107	Aernnova Aerospace SAU Facility B2 Term Loan	3.00%	26/02/2027	21,949	0.07
100,000	Rain Carbon Inc	3.00%	16/01/2025	93,500	0.28
Total Term Loans †				201,051	0.60
Total Investments				29,590,207	88.24

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European High Yield Bond – Schedule of Investments (continued)

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

Forward Currency Contracts 6.58% (31 December 2021: 2.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
€ 5,825,577	£ 4,885,055	20/07/2022	Westpac Banking Corp	1	155,171	0.47
£ 141,187	€ 163,523	20/07/2022	Westpac Banking Corp	1	362	0.00
<i>SGD Hedged Classes</i>						
€ 1,346	SGD 1,960	20/07/2022	Goldman Sachs International	1	1	0.00
€ 569	SGD 828	20/07/2022	Westpac Banking Corp	1	0	0.00
SGD 62,876	€ 42,216	20/07/2022	Goldman Sachs International	5	955	0.00
SGD 318	€ 214	20/07/2022	UBS AG	1	5	0.00
SGD 112,535	€ 76,230	20/07/2022	Westpac Banking Corp	8	1,039	0.00
<i>USD Hedged Classes</i>						
€ 818,107	US\$ 854,970	20/07/2022	Westpac Banking Corp	3	1,124	0.01
US\$ 16,277,055	€ 14,875,756	20/07/2022	Goldman Sachs International	3	678,122	2.02
US\$ 31,918,684	€ 29,139,264	20/07/2022	UBS AG	2	1,361,296	4.06
US\$ 289,913	€ 270,427	20/07/2022	Westpac Banking Corp	6	6,605	0.02
Total Unrealised Gain on Forward Currency Contracts [∞]					2,204,680	6.58
					Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss					31,794,887	94.82

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.18%) (31 December 2021: (0.82%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
€ 239,935	US\$ 263,057	20/07/2022	Westpac Banking Corp	1	(11,434)	(0.03)
£ 79,546	€ 94,845	20/07/2022	UBS AG	1	(2,511)	(0.01)
£ 153,554	€ 179,867	20/07/2022	Westpac Banking Corp	1	(1,626)	(0.01)
<i>SGD Hedged Classes</i>						
€ 32,044	SGD 47,023	20/07/2022	Goldman Sachs International	6	(243)	(0.00)
€ 699	SGD 1,037	20/07/2022	UBS AG	3	(13)	(0.00)
€ 3,431	SGD 5,020	20/07/2022	Westpac Banking Corp	8	(14)	(0.00)
SGD 459	€ 316	20/07/2022	UBS AG	1	(1)	(0.00)
SGD 98	€ 68	20/07/2022	Westpac Banking Corp	1	0	(0.00)
<i>USD Hedged Classes</i>						
€ 6,302,637	US\$ 6,847,675	20/07/2022	Goldman Sachs International	8	(240,801)	(0.72)
€ 9,944,011	US\$ 10,888,871	20/07/2022	UBS AG	4	(461,074)	(1.38)
€ 1,271,972	US\$ 1,342,527	20/07/2022	Westpac Banking Corp	10	(10,906)	(0.03)
US\$ 295,877	€ 284,091	20/07/2022	Westpac Banking Corp	1	(1,360)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(729,983)	(2.18)

European High Yield Bond – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)**

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(729,983)	(2.18)
Net Financial Assets at Fair Value through Profit or Loss	31,064,904	92.64
Other Net Assets	2,468,471	7.36
Net Assets Attributable to Holders of Redeemable Participating Shares	33,533,375	100.00

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	19,425,717	56.16
** Transferable securities and/or money market instruments dealt in on a regulated market	9,963,439	28.80
† Other transferable securities and/or money market instruments	201,051	0.58
∞ Financial derivative instruments that are traded OTC	1,474,697	4.26
Total Investments	31,064,904	89.80

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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
Equities 99.00% (31 December 2021: 96.95%)			
Danish Krone			
63,017	Novo Nordisk A/S Class B	6,670,607	4.90
	Total Danish Krone	6,670,607	4.90
Euro			
3,432	Adyen NV	4,763,616	3.50
39,762	Alfen Beheer BV	3,505,418	2.58
64,869	Amundi SA	3,386,162	2.49
13,941	ASML Holding NV	6,355,005	4.67
24,165	Beiersdorf AG	2,355,604	1.73
86,341	Cellnex Telecom SA	3,197,207	2.35
81,821	Euronext NV	6,373,856	4.69
158,177	HelloFresh SE	4,879,760	3.59
12,549	Kering SA	6,150,265	4.52
7,820	L'Oreal SA	2,575,126	1.89
53,351	RELX Plc	1,377,523	1.01
16,850	Sartorius Stedim Biotech	5,043,205	3.71
41,873	Schneider Electric SE	4,727,462	3.48
76,456	Scout24 SE	3,745,579	2.75
198,833	TeamViewer AG	1,888,516	1.39
103,734	Zalando SE	2,589,201	1.90
	Total Euro	62,913,505	46.25
Norwegian Krone			
97,843	Bakkafrost P/F	5,967,893	4.38
	Total Norwegian Krone	5,967,893	4.38
Pound Sterling			
540,181	3i Group Plc	6,955,868	5.11
163,933	CVS Group Plc	3,153,574	2.32
102,223	Dechra Pharmaceuticals Plc	4,106,293	3.02
63,401	London Stock Exchange Group Plc	5,620,964	4.13
1,071,244	S4 Capital Plc	2,852,196	2.10
	Total Pound Sterling	22,688,895	16.68
Swedish Krona			
250,793	Assa Abloy AB Class B	5,086,958	3.74
482,007	Atlas Copco AB Class A	4,299,896	3.16
	Total Swedish Krona	9,386,854	6.90
Swiss Franc			
68,994	Nestle SA	7,682,073	5.65
6,601	Partners Group Holding AG	5,673,292	4.17
47,298	Straumann Holding AG	5,418,048	3.98
16,006	Tecan Group AG	4,433,044	3.26
6,270	VAT Group AG	1,425,823	1.05
	Total Swiss Franc	24,632,280	18.11
United States Dollar			
9,236	SolarEdge Technologies Inc	2,417,819	1.78
	Total United States Dollar	2,417,819	1.78
	Total Equities *	134,677,853	99.00

European Sustainable Equity – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

	Fair Value EUR	% of Net Assets
Total Investments	134,677,853	99.00
Total Financial Assets at Fair Value through Profit or Loss	134,677,853	99.00
Net Financial Assets at Fair Value through Profit or Loss	134,677,853	99.00
Other Net Assets	1,356,077	1.00
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>136,033,930</u>	<u>100.00</u>
Portfolio Analysis		% of Total Assets
	EUR	
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	134,677,853	97.30
Total Investments	<u>134,677,853</u>	<u>97.30</u>

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Treasury Bills 0.96% (31 December 2021: 0.78%)					
United States Dollar					
1,400,000	United States Treasury Bill	0.00%	10/11/2022	1,389,668	0.96
	Total Treasury Bills **			1,389,668	0.96
Agency Bonds 1.72% (31 December 2021: 1.55%)					
United States Dollar					
490,000	Federal Home Loan Banks*	5.50%	15/07/2036	591,147	0.41
265,000	Federal Home Loan Mortgage Corp**	0.38%	23/09/2025	243,160	0.17
300,000	Federal National Mortgage Association**	0.50%	07/11/2025	275,520	0.19
835,000	Federal National Mortgage Association**	0.75%	08/10/2027	739,011	0.51
640,000	Federal National Mortgage Association**	0.88%	05/08/2030	529,911	0.37
85,000	Tennessee Valley Authority*	5.88%	01/04/2036	103,245	0.07
	Total Agency Bonds			2,481,994	1.72
Asset Backed Securities 9.18% (31 December 2021: 8.76%)					
Euro					
600,302	European Residential Loan Securitisation 2019-NPL2 DAC Class A	0.99%	24/02/2058	626,642	0.44
399,918	Last Mile Securities - PE 2021 DAC Series 2021-1X Class A2	2.17%	17/08/2031	392,406	0.27
	Total Euro			1,019,048	0.71
Pound Sterling					
200,000	Gemgarto 2021-1 Plc Series 2021-1X Class B	1.86%	16/12/2067	238,102	0.16
120,000	Mortimer BTL 2021-1 Plc Series 2021-1 Class C	1.05%	23/06/2053	138,238	0.10
300,000	PCL Funding IV Plc Series 2020-1 Class A	1.86%	15/09/2024	364,267	0.25
300,000	Sage AR Funding No 1 Plc Series 1X Class A	2.24%	17/11/2030	358,004	0.25
319,819	Together Asset Backed Securitisation Series 2021-CRE1 Class A	2.34%	20/01/2055	388,170	0.27
598,819	Towd Point Mortgage Funding 2018 - Auburn 12 Plc Class A	1.55%	20/02/2045	725,438	0.50
500,000	Towd Point Mortgage Funding 2020 - Auburn Series 2020-A14X Class B	0.63%	20/05/2045	603,923	0.42
200,000	Tower Bridge Funding 2021-1 Plc Series 2021-1 Class B	0.00%	21/07/2064	239,816	0.17
	Total Pound Sterling			3,055,958	2.12
United States Dollar					
1,105,000	CD 2017-CD6 Mortgage Trust Class ASB	3.33%	13/11/2050	1,083,002	0.75
1,065,298	Citigroup Commercial Mortgage Trust 2015-GC27 Class XA	1.47%	10/02/2048	28,779	0.02
215,000	Citigroup Commercial Mortgage Trust 2017-C4 Class A4	3.47%	12/10/2050	205,413	0.14
575,000	Citigroup Commercial Mortgage Trust 2018-C6 Class A4	4.41%	10/11/2051	575,460	0.40
305,000	COMM 2014-CCRE15 Mortgage Trust Class AM	4.43%	10/02/2047	304,417	0.21
1,854,093	COMM 2014-CCRE17 Mortgage Trust Class XA	1.11%	10/05/2047	25,011	0.02
1,995,147	COMM 2014-LC15 Mortgage Trust Class XA	1.22%	10/04/2047	27,142	0.02
99,131	COMM 2014-UBS2 Mortgage Trust Class ASB	3.47%	10/03/2047	98,700	0.07
1,636,318	COMM 2014-UBS3 Mortgage Trust Class XA	1.22%	10/06/2047	24,974	0.02
451,000	Connecticut Avenue Securities Trust 2022-R01 Class 1M2	2.83%	25/12/2041	407,502	0.28
2,408,150	CSAIL 2015-C2 Commercial Mortgage Trust Class XA	0.86%	15/06/2057	38,966	0.03
505,000	CSAIL 2018-CX12 Commercial Mortgage Trust Class A4	4.22%	15/08/2051	499,726	0.35
1,069,010	Fannie Mae Connecticut Avenue Securities Class 1M2	3.82%	25/01/2030	1,074,577	0.74
596,667	Fannie Mae Connecticut Avenue Securities Class 1M2	4.62%	25/10/2029	602,468	0.42
535,041	Fannie Mae Connecticut Avenue Securities Class 1M2	8.37%	25/08/2028	562,459	0.39
1,137,959	Fannie Mae Connecticut Avenue Securities Class 2M2	5.97%	25/05/2029	1,177,621	0.82
642,321	Fannie Mae REMICS Class HS	4.38%	25/07/2042	89,313	0.06
381,003	Fannie Mae REMICS Class PI	3.50%	25/12/2042	63,021	0.04
674,972	Fannie Mae REMICS Class SA	4.23%	25/07/2046	96,240	0.07

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
Asset Backed Securities 9.18% (31 December 2021: 8.76%) (continued)					
United States Dollar (continued)					
707,469	Freddie Mac REMICS Class HS	5.13%	15/03/2042	116,995	0.08
681,882	Freddie Mac REMICS Class SA	4.73%	15/04/2046	97,444	0.07
1,389,626	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1A	3.03%	25/03/2042	1,378,302	0.95
447,594	Freddie Mac Strips Class S1	4.63%	15/09/2043	59,043	0.04
1,062,128	Government National Mortgage Association Class AI	2.00%	20/02/2051	123,310	0.09
573,195	Government National Mortgage Association Class IT	3.50%	20/02/2043	105,824	0.07
1,180,500	GS Mortgage Securities Trust 2014-GC18 Class XA	1.20%	10/01/2047	14,698	0.01
2,626,618	GS Mortgage Securities Trust 2015-GC30 Class XA	0.87%	10/05/2050	45,960	0.03
210,000	Wells Fargo Commercial Mortgage Trust 2018-C46 Class A4	4.15%	15/08/2051	207,928	0.14
1,843,787	WFRBS Commercial Mortgage Trust 2014-C21 Class XA	1.17%	15/08/2047	30,140	0.02
Total United States Dollar				9,164,435	6.35
Total Asset Backed Securities **				13,239,441	9.18
Corporate Bonds 33.45% (31 December 2021: 29.36%)					
Canadian Dollar					
200,000	Anheuser-Busch InBev Finance Inc [†]	4.32%	15/05/2047	127,762	0.09
330,000	Bell Telephone Co of Canada or Bell Canada [†]	2.20%	29/05/2028	221,951	0.15
330,000	General Motors Financial of Canada Ltd [†]	1.75%	15/04/2026	226,716	0.16
200,000	John Deere Financial Inc [†]	1.34%	08/09/2027	132,782	0.09
330,000	Verizon Communications Inc [†]	2.50%	16/05/2030	214,550	0.15
200,000	Walt Disney Co [*]	3.06%	30/03/2027	145,606	0.10
Total Canadian Dollar				1,069,367	0.74
Euro					
301,000	American Tower Corp [*]	0.50%	15/01/2028	263,841	0.18
130,000	American Tower Corp [*]	0.88%	21/05/2029	110,708	0.08
300,000	Anglo American Capital Plc [*]	3.25%	03/04/2023	317,062	0.22
300,000	Anheuser-Busch InBev SA [*]	2.00%	23/01/2035	261,141	0.18
280,000	Apple Inc [*]	2.00%	17/09/2027	290,907	0.20
606,000	Athene Global Funding [*]	0.37%	10/09/2026	563,429	0.39
275,000	Balder Finland OYJ [*]	2.00%	18/01/2031	171,900	0.12
275,000	Bank of America Corp [*]	2.82%	27/04/2033	267,002	0.19
219,000	Barclays Plc [*]	0.58%	09/08/2029	186,895	0.13
100,000	BASF SE [*]	1.50%	17/03/2031	88,064	0.06
200,000	BAT Netherlands Finance BV [*]	2.38%	07/10/2024	207,501	0.14
266,000	Comcast Corp [*]	0.75%	20/02/2032	223,769	0.16
700,000	DH Europe Finance II Sarl [*]	0.75%	18/09/2031	592,676	0.41
307,000	Digital Dutch Finco BV [*]	1.00%	15/01/2032	228,855	0.16
330,000	Dow Chemical Co [*]	0.50%	15/03/2027	304,587	0.21
135,000	Duke Energy Corp [*]	3.85%	15/06/2034	138,267	0.10
1,000,000	European Union [*]	0.00%	04/07/2031	874,587	0.61
302,000	European Union [*]	0.40%	04/02/2037	241,705	0.17
762,000	European Union [*]	1.00%	06/07/2032	720,120	0.50
100,000	Fidelity National Information Services Inc [*]	1.00%	03/12/2028	90,668	0.06
388,000	General Motors Financial Co Inc [*]	0.85%	26/02/2026	363,491	0.25
395,000	General Motors Financial Co Inc [*]	0.96%	07/09/2023	406,934	0.28
643,000	Glencore Finance Europe Ltd ^{**}	3.75%	01/04/2026	659,092	0.46
350,000	Goldman Sachs Group Inc [*]	1.25%	07/02/2029	314,950	0.22
400,000	GSK Consumer Healthcare Capital NL BV [*]	1.75%	29/03/2030	382,353	0.27
197,000	Heimstaden Bostad Treasury BV [*]	0.25%	13/10/2024	187,589	0.13
405,000	JPMorgan Chase & Co [*]	1.96%	23/03/2030	387,973	0.27

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Corporate Bonds 33.45% (31 December 2021: 29.36%) (continued)					
Euro (continued)					
202,000	Logicor Financing Sarl*	2.00%	17/01/2034	148,918	0.10
100,000	Medtronic Global Holdings SCA*	1.38%	15/10/2040	73,662	0.05
150,000	Molson Coors Beverage Co*	1.25%	15/07/2024	151,908	0.11
265,000	Morgan Stanley*	1.75%	30/01/2025	271,703	0.19
100,000	National Grid North America Inc*	1.00%	12/07/2024	101,807	0.07
275,000	Nationwide Building Society*	2.00%	25/07/2029	276,965	0.19
153,000	Nordea Bank Abp*	0.63%	18/08/2031	140,624	0.10
100,000	Orange SA*	0.63%	16/12/2033	79,043	0.05
170,000	Procter & Gamble Co*	1.88%	30/10/2038	148,932	0.10
330,000	UBS Group AG*	1.25%	01/09/2026	319,699	0.22
200,000	Upjohn Finance BV*	1.91%	23/06/2032	155,067	0.11
269,000	Verizon Communications Inc*	0.75%	22/03/2032	223,029	0.15
400,000	Volkswagen Bank GmbH*	1.25%	10/06/2024	409,726	0.28
490,000	Volkswagen Leasing GmbH*	1.38%	20/01/2025	496,122	0.34
400,000	Vonovia SE*	0.75%	01/09/2032	285,195	0.20
305,000	Westpac Banking Corp*	0.77%	13/05/2031	279,586	0.19
Total Euro				12,408,052	8.60
Pound Sterling					
60,000	Anglo American Capital Plc*	3.38%	11/03/2029	66,588	0.05
300,000	Banco Santander SA*	2.25%	04/10/2032	301,583	0.21
200,000	Credit Suisse Group AG*	2.13%	15/11/2029	201,810	0.14
129,000	Enel Finance International NV*	5.63%	14/08/2024	163,087	0.11
170,000	Legal & General Group Plc*	4.50%	01/11/2050	186,102	0.13
200,000	Lloyds Banking Group Plc*	2.71%	03/12/2035	190,890	0.13
210,000	National Grid Gas Plc*	1.38%	07/02/2031	204,654	0.14
265,000	Principality Building Society*	2.38%	23/11/2023	312,908	0.22
230,000	Verizon Communications Inc*	2.50%	08/04/2031	247,795	0.17
200,000	Volkswagen Financial Services NV*	4.25%	09/10/2025	243,264	0.17
Total Pound Sterling				2,118,681	1.47
United States Dollar					
105,000	AbbVie Inc*	2.30%	21/11/2022	104,813	0.07
805,000	AbbVie Inc*	2.95%	21/11/2026	763,335	0.53
375,000	AbbVie Inc**	3.80%	15/03/2025	372,467	0.26
150,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.00%	29/10/2028	126,490	0.09
490,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	392,745	0.27
92,000	Altria Group Inc*	3.40%	04/02/2041	61,020	0.04
205,000	Amazon.com Inc**	3.10%	12/05/2051	161,736	0.11
205,000	American Tower Corp*	2.40%	15/03/2025	193,929	0.13
549,000	American Tower Corp*	3.65%	15/03/2027	521,848	0.36
425,000	Amgen Inc**	3.15%	21/02/2040	336,704	0.23
80,000	Analog Devices Inc**	2.95%	01/10/2051	61,199	0.04
405,000	Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide Inc*	4.70%	01/02/2036	388,655	0.27
105,000	Apple Inc**	2.55%	20/08/2060	72,161	0.05
125,000	Apple Inc**	3.35%	09/02/2027	124,300	0.09
650,000	AT&T Inc**	2.15%	25/03/2024	644,131	0.45
70,000	AT&T Inc*	3.50%	01/06/2041	56,010	0.04
474,000	AT&T Inc**	3.50%	15/09/2053	360,091	0.25
80,000	AT&T Inc**	3.65%	15/09/2059	60,093	0.04
200,000	Banco Santander SA*	2.75%	03/12/2030	159,048	0.11
485,000	Bank of America Corp**	1.84%	04/02/2025	467,894	0.32
270,000	Bank of America Corp**	2.30%	21/07/2032	218,457	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
Corporate Bonds 33.45% (31 December 2021: 29.36%) (continued)					
United States Dollar (continued)					
595,000	Bank of America Corp**	2.59%	29/04/2031	505,156	0.35
215,000	Bank of America Corp**	3.71%	24/04/2028	205,157	0.14
400,000	Bank of America Corp*	4.45%	03/03/2026	398,738	0.28
145,000	Bank of America Corp**	4.57%	27/04/2033	141,286	0.10
210,000	BAT Capital Corp*	2.26%	25/03/2028	176,127	0.12
650,000	Baxter International Inc**	1.77%	29/11/2024	634,808	0.44
165,000	BNP Paribas SA**	3.50%	01/03/2023	164,632	0.11
219,000	Boeing Co*	5.04%	01/05/2027	216,500	0.15
75,000	Boeing Co*	5.71%	01/05/2040	70,086	0.05
445,000	Boeing Co*	5.81%	01/05/2050	409,526	0.28
170,000	Bristol-Myers Squibb Co*	2.95%	15/03/2032	155,892	0.11
65,000	Bristol-Myers Squibb Co*	3.55%	15/03/2042	57,226	0.04
32,000	Broadcom Inc**	3.15%	15/11/2025	30,855	0.02
155,000	Broadcom Inc**	4.93%	15/05/2037	139,181	0.10
115,000	Capital One Financial Corp*	3.20%	30/01/2023	115,089	0.08
55,000	Carrier Global Corp**	2.49%	15/02/2027	50,083	0.04
650,000	Caterpillar Financial Services Corp**	1.72%	13/09/2024	639,119	0.44
260,000	CDW LLC/CDW Finance Corp**	2.67%	01/12/2026	232,130	0.16
135,000	CDW LLC/CDW Finance Corp**	3.28%	01/12/2028	116,705	0.08
280,000	CDW LLC/CDW Finance Corp**	3.57%	01/12/2031	231,851	0.16
70,000	Chubb INA Holdings Inc*	2.85%	15/12/2051	51,312	0.04
365,000	Cigna Corp*	2.40%	15/03/2030	314,684	0.22
264,000	Cigna Corp*	3.75%	15/07/2023	264,706	0.18
295,000	Citigroup Inc**	3.29%	17/03/2026	285,556	0.20
255,000	Citigroup Inc**	3.35%	24/04/2025	249,976	0.17
115,000	Citigroup Inc**	3.89%	10/01/2028	110,657	0.08
145,000	Comcast Corp**	2.35%	15/01/2027	135,267	0.09
45,000	Comcast Corp**	2.94%	01/11/2056	31,362	0.02
140,000	Comcast Corp**	3.30%	01/02/2027	136,179	0.09
400,000	Constellation Brands Inc*	2.88%	01/05/2030	348,366	0.24
430,000	Corp Andina de Fomento*	2.25%	08/02/2027	398,455	0.28
250,000	Corp Nacional del Cobre de Chile†	3.15%	14/01/2030	218,634	0.15
80,000	Crown Castle International Corp*	1.05%	15/07/2026	69,326	0.05
160,000	CSL Finance Plc**	4.63%	27/04/2042	153,704	0.11
260,000	CVS Health Corp*	1.75%	21/08/2030	208,472	0.14
150,000	CVS Health Corp*	3.00%	15/08/2026	143,668	0.10
90,000	Dell International LLC/EMC Corp*	6.02%	15/06/2026	93,582	0.07
135,000	DTE Energy Co*	1.05%	01/06/2025	124,301	0.09
260,000	Enbridge Inc*	2.50%	14/02/2025	249,811	0.17
495,000	Entergy Texas Inc*	1.75%	15/03/2031	400,821	0.28
260,000	Enterprise Products Operating LLC*	4.25%	15/02/2048	219,260	0.15
145,000	EPR Properties**	3.60%	15/11/2031	114,779	0.08
185,000	European Investment Bank*	0.63%	21/10/2027	162,425	0.11
60,000	Evergy Inc*	2.45%	15/09/2024	57,740	0.04
175,000	General Motors Co*	6.80%	01/10/2027	184,414	0.13
315,000	General Motors Financial Co Inc*	3.80%	07/04/2025	307,505	0.21
485,000	Goldman Sachs Group Inc**	1.76%	24/01/2025	466,606	0.32
260,000	Goldman Sachs Group Inc**	1.99%	27/01/2032	205,641	0.14
385,000	Goldman Sachs Group Inc**	3.27%	29/09/2025	374,478	0.26
650,000	GSK Consumer Healthcare Capital US LLC*	2.40%	24/03/2024	650,037	0.45
250,000	GSK Consumer Healthcare Capital US LLC**	3.38%	24/03/2029	234,112	0.16
250,000	GSK Consumer Healthcare Capital US LLC**	3.63%	24/03/2032	231,299	0.16
835,000	HCA Inc**	3.13%	15/03/2027	759,359	0.53

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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
Corporate Bonds 33.45% (31 December 2021: 29.36%) (continued)					
United States Dollar (continued)					
835,000	HCA Inc**	3.63%	15/03/2032	705,366	0.49
95,000	Home Depot Inc*	3.35%	15/04/2050	77,357	0.05
890,000	Inter-American Development Bank*	1.13%	13/01/2031	753,198	0.52
100,000	Interstate Power & Light Co**	2.30%	01/06/2030	85,191	0.06
110,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc**	3.00%	15/05/2032	84,641	0.06
390,000	JPMorgan Chase & Co**	1.56%	10/12/2025	364,528	0.25
115,000	JPMorgan Chase & Co**	2.53%	19/11/2041	82,450	0.06
145,000	JPMorgan Chase & Co**	2.74%	15/10/2030	126,636	0.09
950,000	JPMorgan Chase & Co**	3.22%	01/03/2025	933,685	0.65
100,000	Kinder Morgan Inc*	5.55%	01/06/2045	94,393	0.07
275,000	KLA Corp**	4.95%	15/07/2052	276,994	0.19
85,000	KLA Corp**	5.25%	15/07/2062	87,755	0.06
300,000	Kreditanstalt fuer Wiederaufbau*	3.00%	20/05/2027	298,545	0.21
445,000	Magallanes Inc**	5.05%	15/03/2042	379,288	0.26
430,000	Magallanes Inc**	5.14%	15/03/2052	361,483	0.25
130,000	Magallanes Inc**	5.39%	15/03/2062	108,950	0.08
160,000	Magellan Midstream Partners LP*	3.25%	01/06/2030	142,403	0.10
525,000	Marathon Petroleum Corp*	4.70%	01/05/2025	531,850	0.37
245,000	Marvell Technology Inc**	2.45%	15/04/2028	214,084	0.15
210,000	Marvell Technology Inc**	2.95%	15/04/2031	176,455	0.12
55,000	Merck & Co Inc*	2.90%	10/12/2061	39,185	0.03
60,000	Merck & Co Inc*	3.90%	07/03/2039	56,773	0.04
335,000	Micron Technology Inc**	2.70%	15/04/2032	267,494	0.19
120,000	Micron Technology Inc**	3.37%	01/11/2041	87,156	0.06
380,000	Mitsubishi UFJ Financial Group Inc*	2.62%	18/07/2022	380,042	0.26
175,000	Molson Coors Beverage Co*	4.20%	15/07/2046	144,049	0.10
140,000	Morgan Stanley**	2.48%	16/09/2036	107,797	0.08
175,000	Morgan Stanley**	2.72%	22/07/2025	168,764	0.12
200,000	Morgan Stanley*	3.63%	20/01/2027	193,882	0.13
140,000	Morgan Stanley**	3.77%	24/01/2029	132,967	0.09
105,000	Morgan Stanley**	5.30%	20/04/2037	101,794	0.07
115,000	NextEra Energy Capital Holdings Inc**	1.90%	15/06/2028	100,107	0.07
210,000	NXP BV/NXP Funding LLC/NXP USA Inc**	5.00%	15/01/2033	205,213	0.14
150,000	Oracle Corp*	3.65%	25/03/2041	112,011	0.08
27,000	Oracle Corp*	4.00%	15/07/2046	20,012	0.01
250,000	Petronas Capital Ltd**	4.50%	18/03/2045	239,981	0.17
125,000	Phillips 66*	1.30%	15/02/2026	112,573	0.08
650,000	Roche Holdings Inc**	2.00%	10/03/2025	646,395	0.45
205,000	Roche Holdings Inc**	2.61%	13/12/2051	149,143	0.10
195,000	Royal Bank of Canada**	3.38%	14/04/2025	192,675	0.13
695,000	SBA Tower Trust†	2.59%	15/10/2056	603,447	0.42
255,000	Societe Generale SA**	1.49%	14/12/2026	225,314	0.16
165,000	South32 Treasury Ltd**	4.35%	14/04/2032	154,326	0.11
175,000	Southern Co Gas Capital Corp*	1.75%	15/01/2031	138,518	0.10
555,000	Starbucks Corp**	2.55%	15/11/2030	473,952	0.33
390,000	State Street Corp**	2.35%	01/11/2025	375,366	0.26
120,000	Stryker Corp*	0.60%	01/12/2023	115,143	0.08
140,000	T-Mobile USA Inc*	2.05%	15/02/2028	121,679	0.08
205,000	T-Mobile USA Inc*	2.55%	15/02/2031	172,712	0.12
305,000	T-Mobile USA Inc*	3.88%	15/04/2030	284,929	0.20
175,000	T-Mobile USA Inc*	4.38%	15/04/2040	156,531	0.11
270,000	UBS Group AG**	4.75%	12/05/2028	267,470	0.19
90,000	UnitedHealth Group Inc*	3.25%	15/05/2051	70,822	0.05

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
Corporate Bonds 33.45% (31 December 2021: 29.36%) (continued)					
United States Dollar (continued)					
160,000	UnitedHealth Group Inc*	4.75%	15/05/2052	160,187	0.11
310,000	Ventas Realty LP*	3.50%	15/04/2024	306,670	0.21
650,000	Verizon Communications Inc**	2.01%	22/03/2024	642,162	0.45
420,000	Verizon Communications Inc**	2.36%	15/03/2032	348,599	0.24
55,000	Verizon Communications Inc*	2.65%	20/11/2040	40,438	0.03
150,000	Verizon Communications Inc*	2.99%	30/10/2056	104,479	0.07
60,000	Verizon Communications Inc*	3.70%	22/03/2061	47,275	0.03
155,000	Viatis Inc**	4.00%	22/06/2050	104,051	0.07
110,000	Volkswagen Group of America Finance LLC**	3.75%	13/05/2030	101,116	0.07
Total United States Dollar				32,652,218	22.64
Total Corporate Bonds				48,248,318	33.45
Government Bonds 35.18% (31 December 2021: 45.56%)					
Australian Dollar					
18,000	Australia Government Bond*	3.00%	21/03/2047	10,654	0.01
Total Australian Dollar				10,654	0.01
Canadian Dollar					
1,767,000	Canadian Government Bond*	1.50%	01/06/2031	1,187,543	0.82
563,000	Canadian Government Bond*	2.00%	01/12/2051	339,914	0.24
1,488,000	Canadian Government Bond*	2.25%	01/06/2029	1,089,423	0.76
225,000	Canadian Government Bond*	4.00%	01/06/2041	193,343	0.13
1,358,000	Province of British Columbia Canada**	2.95%	18/12/2028	1,006,250	0.70
1,902,000	Province of Ontario Canada**	1.35%	02/12/2030	1,203,295	0.83
1,230,000	Province of Ontario Canada**	2.90%	02/06/2028	913,103	0.63
1,041,000	Province of Quebec Canada*	2.30%	01/09/2029	732,038	0.51
Total Canadian Dollar				6,664,909	4.62
Euro					
236,000	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2052	152,324	0.11
732,000	Bundesrepublik Deutschland Bundesanleihe*	0.25%	15/02/2027	740,114	0.51
87,000	Bundesrepublik Deutschland Bundesanleihe*	3.25%	04/07/2042	116,592	0.08
163,000	French Republic Government Bond OAT*	0.00%	25/02/2027	160,452	0.11
421,000	French Republic Government Bond OAT*	0.50%	25/05/2040	320,916	0.22
328,000	French Republic Government Bond OAT*	0.75%	25/05/2052	219,060	0.15
316,000	French Republic Government Bond OAT*	2.00%	25/05/2048	303,624	0.21
1,156,000	French Republic Government Bond OAT**	2.25%	25/05/2024	1,243,376	0.86
813,000	Ireland Government Bond*	1.10%	15/05/2029	824,755	0.57
278,000	Italy Buoni Poliennali Del Tesoro**	0.00%	15/08/2024	281,841	0.20
986,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/08/2026	942,373	0.65
249,000	Italy Buoni Poliennali Del Tesoro*	0.95%	01/03/2037	186,467	0.13
132,000	Italy Buoni Poliennali Del Tesoro**	1.70%	01/09/2051	92,619	0.06
14,000	Italy Buoni Poliennali Del Tesoro**	3.45%	01/03/2048	14,369	0.01
224,000	Italy Buoni Poliennali Del Tesoro**	3.45%	01/03/2048	229,901	0.16
336,000	Kingdom of Belgium Government Bond*	1.60%	22/06/2047	287,282	0.20
554,000	Netherlands Government Bond*	0.00%	15/01/2029	528,006	0.37
1,007,460	Netherlands Government Bond*	2.50%	15/01/2033	1,131,615	0.79
241,000	Portugal Obrigacoes do Tesouro OT*	0.90%	12/10/2035	204,793	0.14
519,000	Republic of Austria Government Bond*	0.00%	20/02/2031	465,158	0.32
755,000	Republic of Austria Government Bond*	0.50%	20/04/2027	760,646	0.53
302,000	Republic of Austria Government Bond*	0.75%	20/03/2051	217,567	0.15

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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
Government Bonds 35.18% (31 December 2021: 45.56%) (continued)					
Euro (continued)					
1,636,000	Spain Government Bond*	0.35%	30/07/2023	1,704,359	1.18
898,000	Spain Government Bond*	0.50%	30/04/2030	830,987	0.58
526,000	Spain Government Bond**	1.95%	30/07/2030	542,154	0.38
364,000	Spain Government Bond*	2.70%	31/10/2048	360,525	0.25
Total Euro				12,861,875	8.92
Japanese Yen					
422,850,000	Japan Government Five Year Bond*	0.01%	20/09/2026	3,115,729	2.16
44,850,000	Japan Government Forty Year Bond*	0.40%	20/03/2056	255,280	0.18
142,900,000	Japan Government Ten Year Bond*	0.10%	20/12/2028	1,050,542	0.73
248,900,000	Japan Government Thirty Year Bond*	0.70%	20/12/2048	1,652,033	1.14
61,750,000	Japan Government Twenty Year Bond*	0.40%	20/03/2039	430,978	0.30
111,300,000	Japan Government Twenty Year Bond*	0.50%	20/09/2041	766,699	0.53
Total Japanese Yen				7,271,261	5.04
Mexican Peso					
13,000,000	Mexican Bonos*	7.75%	29/05/2031	593,168	0.41
Total Mexican Peso				593,168	0.41
New Zealand Dollar					
3,104,000	New Zealand Government Bond*	1.50%	15/05/2031	1,601,961	1.11
Total New Zealand Dollar				1,601,961	1.11
Pound Sterling					
276,000	United Kingdom Gilt*	0.38%	22/10/2026	313,424	0.22
1,450,000	United Kingdom Gilt*	0.63%	22/10/2050	1,083,161	0.75
367,000	United Kingdom Gilt*	1.25%	22/10/2041	355,224	0.24
134,000	United Kingdom Gilt*	1.50%	22/07/2047	128,882	0.09
730,000	United Kingdom Gilt*	1.75%	07/09/2037	794,235	0.55
Total Pound Sterling				2,674,926	1.85
South Korean Won					
1,091,510,000	Korea Treasury Bond*	2.38%	10/12/2031	754,979	0.52
482,300,000	Korea Treasury Bond*	2.50%	10/03/2052	308,361	0.22
Total South Korean Won				1,063,340	0.74
United States Dollar					
200,000	Chile Government International Bond*	3.86%	21/06/2047	167,551	0.12
290,000	Development Bank of Japan Inc*	1.00%	27/08/2030	239,965	0.17
500,000	Development Bank of Japan Inc*	1.25%	28/01/2031	420,048	0.29
300,000	Indonesia Government International Bond*	3.55%	31/03/2032	273,712	0.19
455,000	International Bank for Reconstruction & Development*	2.50%	29/03/2032	426,601	0.30
300,000	Japan International Cooperation Agency*	3.25%	25/05/2027	296,293	0.20
315,000	Mexico Government International Bond*	4.35%	15/01/2047	241,218	0.17
290,000	Romanian Government International Bond*	3.00%	14/02/2031	224,231	0.15
200,000	UAE International Government Bond*	4.05%	07/07/2032	201,098	0.14
2,633,000	United States Treasury Note/Bond*	0.50%	31/03/2025	2,457,689	1.70
1,357,800	United States Treasury Note/Bond*	0.63%	15/10/2024	1,286,675	0.89
3,945,300	United States Treasury Note/Bond*	0.88%	31/01/2024	3,818,311	2.65
202,000	United States Treasury Note/Bond*	1.25%	30/11/2026	187,067	0.13
4,323,000	United States Treasury Note/Bond*	2.13%	31/12/2022	4,313,987	2.99
308,000	United States Treasury Note/Bond*	2.25%	15/02/2052	253,571	0.18

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
Government Bonds 35.18% (31 December 2021: 45.56%) (continued)					
United States Dollar (continued)					
40,000	United States Treasury Note/Bond*	2.38%	31/03/2029	38,296	0.03
170,000	United States Treasury Note/Bond*	2.38%	15/02/2042	144,208	0.10
880,000	United States Treasury Note/Bond*	2.38%	15/05/2051	743,222	0.51
130,000	United States Treasury Note/Bond*	2.50%	31/03/2027	126,852	0.09
1,434,000	United States Treasury Note/Bond*	2.88%	15/05/2032	1,418,092	0.98
145,000	United States Treasury Note/Bond*	2.88%	15/05/2052	136,991	0.09
547,000	United States Treasury Note/Bond*	3.88%	15/08/2040	590,055	0.41
Total United States Dollar				18,005,733	12.48
Total Government Bonds				50,747,827	35.18
Mortgage Backed Securities 13.07% (31 December 2021: 10.11%)					
United States Dollar					
363,162	Fannie Mae Pool	2.00%	01/02/2051	316,918	0.22
155,585	Fannie Mae Pool	2.00%	01/04/2051	135,301	0.09
82,703	Fannie Mae Pool	2.00%	01/05/2051	72,154	0.05
282,823	Fannie Mae Pool	2.50%	01/08/2050	256,025	0.18
136,557	Fannie Mae Pool	2.50%	01/09/2050	123,221	0.09
637,601	Fannie Mae Pool	2.50%	01/01/2051	578,479	0.40
723,861	Fannie Mae Pool	2.50%	01/05/2051	652,616	0.45
801,699	Fannie Mae Pool	2.50%	01/06/2051	724,207	0.50
461,475	Fannie Mae Pool	2.50%	01/08/2051	416,072	0.29
321,427	Fannie Mae Pool	2.50%	01/09/2051	289,726	0.20
167,919	Fannie Mae Pool	3.00%	01/12/2047	159,038	0.11
170,231	Fannie Mae Pool	3.00%	01/11/2048	160,392	0.11
175,804	Fannie Mae Pool	3.00%	01/02/2049	167,363	0.12
162,430	Fannie Mae Pool	3.00%	01/03/2050	152,055	0.11
161,397	Fannie Mae Pool	3.00%	01/04/2050	151,446	0.11
173,815	Fannie Mae Pool	3.00%	01/04/2051	162,292	0.11
49,059	Fannie Mae Pool	3.00%	01/05/2051	45,768	0.03
60,089	Fannie Mae Pool	3.00%	01/07/2051	56,099	0.04
56,159	Fannie Mae Pool	3.50%	01/12/2041	55,216	0.04
30,066	Fannie Mae Pool	3.50%	01/04/2042	29,557	0.02
34,110	Fannie Mae Pool	3.50%	01/05/2042	33,530	0.02
49,594	Fannie Mae Pool	3.50%	01/01/2043	48,754	0.03
77,186	Fannie Mae Pool	3.50%	01/12/2044	75,880	0.05
58,278	Fannie Mae Pool	3.50%	01/03/2045	57,150	0.04
88,848	Fannie Mae Pool	3.50%	01/12/2045	86,774	0.06
77,915	Fannie Mae Pool	3.50%	01/05/2046	76,101	0.05
26,920	Fannie Mae Pool	3.50%	01/06/2047	26,333	0.02
158,653	Fannie Mae Pool	3.50%	01/02/2048	155,152	0.11
109,411	Fannie Mae Pool	3.50%	01/08/2051	105,493	0.07
222,153	Fannie Mae Pool	3.50%	01/04/2052	200,163	0.14
1,165,000	Fannie Mae Pool	3.50%	01/07/2052	1,120,675	0.78
26,388	Fannie Mae Pool	4.00%	01/12/2040	26,706	0.02
91,524	Fannie Mae Pool	4.00%	01/12/2041	93,260	0.06
12,161	Fannie Mae Pool	4.00%	01/10/2043	12,277	0.01
270,293	Fannie Mae Pool	4.00%	01/09/2044	269,928	0.19
38,286	Fannie Mae Pool	4.00%	01/01/2045	38,580	0.03
62,745	Fannie Mae Pool	4.00%	01/02/2045	63,226	0.04
178,885	Fannie Mae Pool	4.00%	01/02/2046	180,534	0.13
38,038	Fannie Mae Pool	4.00%	01/07/2046	38,297	0.03

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Mortgage Backed Securities 13.07% (31 December 2021: 10.11%) (continued)					
United States Dollar (continued)					
37,220	Fannie Mae Pool	4.00%	01/03/2047	37,308	0.03
45,492	Fannie Mae Pool	4.00%	01/05/2047	45,650	0.03
54,482	Fannie Mae Pool	4.00%	01/06/2047	54,731	0.04
26,780	Fannie Mae Pool	4.00%	01/10/2047	26,862	0.02
32,507	Fannie Mae Pool	4.00%	01/04/2048	32,521	0.02
149,487	Fannie Mae Pool	4.00%	01/03/2049	149,711	0.10
495,973	Fannie Mae Pool	4.00%	01/05/2052	477,725	0.33
1,440,000	Fannie Mae Pool	4.00%	01/07/2052	1,420,397	0.98
14,054	Fannie Mae Pool	4.50%	01/03/2036	14,133	0.01
73,538	Fannie Mae Pool	4.50%	01/04/2041	75,941	0.05
14,728	Fannie Mae Pool	4.50%	01/09/2043	15,173	0.01
12,953	Fannie Mae Pool	4.50%	01/12/2043	13,255	0.01
22,980	Fannie Mae Pool	4.50%	01/05/2044	23,238	0.02
7,968	Fannie Mae Pool	4.50%	01/03/2047	8,109	0.01
87,454	Fannie Mae Pool	4.50%	01/07/2047	88,896	0.06
1,740,000	Fannie Mae Pool	4.50%	01/07/2052	1,747,137	1.21
6,943	Fannie Mae Pool	5.00%	01/10/2023	7,100	0.00
12,421	Fannie Mae Pool	5.00%	01/07/2035	13,038	0.01
21,233	Fannie Mae Pool	5.00%	01/06/2038	22,249	0.02
33,288	Fannie Mae Pool	5.00%	01/07/2039	35,063	0.02
30,952	Fannie Mae Pool	5.00%	01/09/2040	32,606	0.02
32,439	Fannie Mae Pool	5.00%	01/02/2041	34,167	0.02
30,822	Fannie Mae Pool	5.00%	01/01/2044	32,419	0.02
8,500	Fannie Mae Pool	5.00%	01/03/2044	8,709	0.01
8,303	Fannie Mae Pool	5.00%	01/06/2048	8,560	0.01
53,536	Fannie Mae Pool	5.00%	01/09/2048	55,197	0.04
1,315,000	Fannie Mae Pool	5.00%	01/07/2052	1,342,533	0.93
27,913	Fannie Mae Pool (AJ7686)	4.00%	01/12/2041	28,182	0.02
25,767	Fannie Mae Pool (AL6432)	4.00%	01/01/2045	25,965	0.02
62,542	Fannie Mae Pool (AS0657)	4.00%	01/10/2043	63,023	0.04
21,440	Fannie Mae Pool (AS7558)	4.00%	01/07/2046	21,573	0.02
18,193	Fannie Mae Pool (BH2877)	4.00%	01/05/2047	18,129	0.01
453,007	Fannie Mae Pool (MA4325)	2.00%	01/05/2051	393,759	0.27
27,724	Freddie Mac Gold Pool	3.50%	01/10/2042	27,279	0.02
28,622	Freddie Mac Gold Pool	3.50%	01/05/2043	28,162	0.02
18,641	Freddie Mac Gold Pool	3.50%	01/06/2043	18,341	0.01
14,178	Freddie Mac Gold Pool	3.50%	01/04/2045	13,892	0.01
64,252	Freddie Mac Gold Pool	3.50%	01/08/2045	62,981	0.04
14,267	Freddie Mac Gold Pool	3.50%	01/12/2045	13,967	0.01
14,367	Freddie Mac Gold Pool	3.50%	01/04/2046	14,065	0.01
136,370	Freddie Mac Gold Pool	3.50%	01/04/2047	133,506	0.09
57,647	Freddie Mac Gold Pool	3.50%	01/07/2047	56,629	0.04
19,816	Freddie Mac Gold Pool	3.50%	01/09/2047	19,399	0.01
27,412	Freddie Mac Gold Pool	3.50%	01/10/2047	26,836	0.02
149,854	Freddie Mac Gold Pool	3.50%	01/12/2047	146,704	0.10
43,036	Freddie Mac Gold Pool	4.00%	01/02/2041	43,595	0.03
32,412	Freddie Mac Gold Pool	4.00%	01/11/2041	32,832	0.02
19,156	Freddie Mac Gold Pool	4.00%	01/11/2044	19,283	0.01
13,971	Freddie Mac Gold Pool	4.00%	01/03/2046	14,091	0.01
111,471	Freddie Mac Gold Pool	4.00%	01/04/2046	112,173	0.08
17,111	Freddie Mac Gold Pool	4.00%	01/09/2046	17,242	0.01
198,229	Freddie Mac Gold Pool	4.00%	01/12/2046	199,915	0.14
87,000	Freddie Mac Gold Pool	4.00%	01/01/2047	87,608	0.06

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
Mortgage Backed Securities 13.07% (31 December 2021: 10.11%) (continued)					
United States Dollar (continued)					
101,457	Freddie Mac Gold Pool	4.00%	01/04/2047	101,895	0.07
16,641	Freddie Mac Gold Pool	4.00%	01/05/2047	16,727	0.01
47,004	Freddie Mac Gold Pool	4.50%	01/08/2039	48,589	0.03
13,780	Freddie Mac Gold Pool	4.50%	01/12/2039	14,246	0.01
4,404	Freddie Mac Gold Pool	4.50%	01/03/2041	4,552	0.00
40,517	Freddie Mac Gold Pool	4.50%	01/11/2043	41,784	0.03
7,780	Freddie Mac Gold Pool	4.50%	01/10/2046	7,955	0.01
51,690	Freddie Mac Gold Pool	4.50%	01/09/2048	52,123	0.04
1,858	Freddie Mac Gold Pool	5.00%	01/11/2022	1,902	0.00
9,431	Freddie Mac Gold Pool	5.00%	01/10/2035	9,917	0.01
21,919	Freddie Mac Gold Pool	5.00%	01/09/2038	23,110	0.02
21,354	Freddie Mac Gold Pool	5.00%	01/03/2047	22,175	0.02
11,809	Freddie Mac Gold Pool (Q18306)	3.50%	01/05/2043	11,620	0.01
208,496	Freddie Mac Pool	2.00%	01/07/2051	181,841	0.13
447,799	Freddie Mac Pool	2.50%	01/06/2052	431,179	0.30
89,293	Freddie Mac Pool	3.00%	01/02/2050	83,885	0.06
48,520	Freddie Mac Pool	3.50%	01/03/2048	47,419	0.03
65,000	Freddie Mac Pool	3.50%	01/07/2052	64,172	0.04
215,000	Ginnie Mae	3.00%	01/07/2052	202,755	0.14
560,000	Ginnie Mae	3.50%	01/07/2052	544,250	0.38
840,000	Ginnie Mae	4.00%	01/07/2052	836,571	0.58
440,000	Ginnie Mae	4.50%	01/07/2052	446,600	0.31
249,454	Ginnie Mae II Pool	2.00%	20/04/2051	223,344	0.15
128,461	Ginnie Mae II Pool	2.50%	20/03/2051	118,066	0.08
490,288	Ginnie Mae II Pool	2.50%	20/04/2051	450,628	0.31
Total Mortgage Backed Securities **				18,861,622	13.07
Municipal Bonds 0.48% (31 December 2021: 0.00%)					
United States Dollar					
115,000	City of New York NY	5.00%	01/08/2032	133,623	0.09
150,000	City of New York NY	5.00%	01/05/2035	168,380	0.12
25,000	Gilbert Water Resource Municipal Property Corp	5.00%	15/07/2031	29,585	0.02
205,000	Massachusetts Development Finance Agency	5.00%	15/11/2032	245,917	0.17
100,000	New York City Municipal Water Finance Authority	5.00%	15/06/2031	117,105	0.08
Total Municipal Bonds †				694,610	0.48
Total Investments				135,663,480	94.04

Forward Currency Contracts 0.98% (31 December 2021: 0.61%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 145,490	US\$ 100,020	20/07/2022	BNP Paribas	1	36	0.00
CHF 233,036	US\$ 237,026	20/07/2022	Goldman Sachs International	1	6,616	0.00
CHF 219,507	US\$ 222,083	20/07/2022	State Street Bank and Trust Co	1	7,414	0.01
CHF 352,492	US\$ 355,801	20/07/2022	UBS AG	1	12,734	0.01
CNY 6,407,837	US\$ 949,480	20/07/2022	Citibank NA	1	6,230	0.00
CNY 784,322	US\$ 116,958	20/07/2022	Standard Chartered Bank	1	21	0.00
CNY 1,841,814	US\$ 274,324	20/10/2022	Standard Chartered Bank	1	224	0.00
€ 1,596,595	US\$ 1,664,465	20/07/2022	Goldman Sachs International	3	6,363	0.00
¥ 128,482,365	US\$ 942,732	20/07/2022	Standard Chartered Bank	1	3,841	0.00
US\$ 477,909	NOK 4,358,845	20/07/2022	BNP Paribas	2	36,606	0.03

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Global Bond – Schedule of Investments (continued)

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

Forward Currency Contracts 0.98% (31 December 2021: 0.61%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 236,475	SEK 2,325,390	20/07/2022	BNP Paribas	1	9,432	0.01
US\$ 246,821	AUD 343,829	20/07/2022	BNP Paribas	1	10,365	0.01
US\$ 433,527	£ 345,493	20/07/2022	BNP Paribas	2	13,845	0.01
US\$ 326,292	¥ 41,823,167	20/07/2022	BNP Paribas	2	18,166	0.01
US\$ 221,910	€ 207,301	20/07/2022	BNP Paribas	1	4,970	0.00
US\$ 713,296	CAD 908,197	20/07/2022	BNP Paribas	3	9,235	0.01
US\$ 862,691	KRW 1,055,597,408	20/07/2022	Citibank NA	1	49,335	0.03
US\$ 95,895	IDR 1,397,454,295	20/07/2022	Citibank NA	1	2,528	0.00
US\$ 2,012,275	€ 1,901,300	20/07/2022	Citibank NA	1	22,575	0.02
US\$ 80,354	SEK 791,367	20/07/2022	Goldman Sachs International	1	3,088	0.00
US\$ 332,800	¥ 44,048,826	20/07/2022	Goldman Sachs International	1	8,277	0.01
US\$ 84,649	PLN 365,196	20/07/2022	Goldman Sachs International	1	3,594	0.00
US\$ 210,199	£ 172,133	20/07/2022	Goldman Sachs International	1	1,103	0.00
US\$ 1,622,277	€ 1,521,883	20/07/2022	Goldman Sachs International	6	29,635	0.02
US\$ 247,417	NOK 2,336,324	20/07/2022	Goldman Sachs International	1	10,880	0.01
US\$ 140,202	AUD 199,769	20/07/2022	Royal Bank of Canada	1	2,818	0.00
US\$ 1,233,968	¥ 160,517,067	20/07/2022	Royal Bank of Canada	2	51,384	0.04
US\$ 595,054	CAD 750,000	20/07/2022	Royal Bank of Canada	1	13,632	0.01
US\$ 1,398	TRY 22,267	20/07/2022	Standard Chartered Bank	1	76	0.00
US\$ 728,633	¥ 92,095,020	20/07/2022	Standard Chartered Bank	3	50,138	0.04
US\$ 345,692	AUD 483,166	20/07/2022	Standard Chartered Bank	1	13,412	0.01
US\$ 73,233	THB 2,530,468	20/07/2022	Standard Chartered Bank	1	1,615	0.00
US\$ 949,966	NZD 1,425,000	20/07/2022	Standard Chartered Bank	1	64,063	0.04
US\$ 283,041	CNY 1,814,209	20/07/2022	Standard Chartered Bank	1	12,457	0.01
US\$ 324,472	€ 304,383	20/07/2022	Standard Chartered Bank	2	5,937	0.00
US\$ 631,062	£ 499,847	20/07/2022	Standard Chartered Bank	2	23,880	0.02
US\$ 1,009,747	CHF 939,836	20/07/2022	Standard Chartered Bank	1	27,137	0.02
US\$ 251,929	£ 193,196	20/07/2022	State Street Bank and Trust Co	1	17,247	0.01
US\$ 333,128	€ 315,066	20/07/2022	State Street Bank and Trust Co	2	3,414	0.00
US\$ 249,920	¥ 32,060,073	20/07/2022	State Street Bank and Trust Co	1	13,722	0.01
US\$ 287,409	NOK 2,766,676	20/07/2022	State Street Bank and Trust Co	1	7,302	0.01
US\$ 331,477	CZK 7,556,132	20/07/2022	UBS AG	1	12,823	0.01
US\$ 4,919,133	£ 3,760,680	20/07/2022	UBS AG	2	350,904	0.24
US\$ 72,104	SEK 730,397	20/07/2022	UBS AG	1	791	0.00
US\$ 486,858	KRW 601,777,054	20/07/2022	UBS AG	2	23,179	0.02
US\$ 262,675	NOK 2,303,159	20/07/2022	UBS AG	1	29,496	0.02
US\$ 1,471,426	€ 1,384,924	20/07/2022	UBS AG	5	22,111	0.02
US\$ 504,068	CNY 3,310,465	20/07/2022	UBS AG	4	10,322	0.01
US\$ 465,264	CHF 444,766	20/07/2022	UBS AG	2	255	0.00
US\$ 109,022	AUD 152,502	20/07/2022	UBS AG	1	4,145	0.00
US\$ 730,585	CAD 930,536	20/07/2022	UBS AG	3	9,206	0.01
US\$ 82,915	HUF 29,182,290	20/07/2022	UBS AG	1	6,215	0.00
US\$ 1,831,267	NZD 2,639,672	20/07/2022	UBS AG	1	190,219	0.13
US\$ 186,818	¥ 23,884,216	20/07/2022	Westpac Banking Corp	1	10,855	0.01
US\$ 88,399	SEK 902,241	20/07/2022	Westpac Banking Corp	1	307	0.00
US\$ 4,798,821	CAD 6,000,053	20/07/2022	Westpac Banking Corp	2	147,405	0.10
US\$ 249,118	£ 199,568	20/07/2022	Westpac Banking Corp	2	6,695	0.00
<i>AUD Hedged Classes</i>						
US\$ 153	AUD 206	20/07/2022	Royal Bank of Canada	1	12	0.00
US\$ 779	AUD 1,083	20/07/2022	State Street Bank and Trust Co	5	33	0.00
US\$ 859	AUD 1,167	20/07/2022	UBS AG	3	55	0.00
US\$ 1,046	AUD 1,475	20/07/2022	Westpac Banking Corp	6	31	0.00
<i>ZAR Hedged Classes</i>						
US\$ 307	ZAR 4,671	20/07/2022	State Street Bank and Trust Co	2	22	0.00

Global Bond – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.98% (31 December 2021: 0.61%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>ZAR Hedged Classes (continued)</i>						
US\$ 2,361	ZAR 37,217	20/07/2022	UBS AG	12	93	0.00
US\$ 647	ZAR 10,153	20/07/2022	Westpac Banking Corp	2	28	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					1,410,549	0.98

Futures Contracts 0.19% (31 December 2021: 0.02%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(36)	Canadian 10-Year Bond Future September 2022	115,113	0.08
(14)	Euro-BOBL Future September 2022	15,313	0.01
(2)	Euro-BONO Index Future September 2022	6,699	0.01
(2)	Euro-OAT Future September 2022	1,965	0.00
(18)	US Treasury 10-Year Note (CBT) Future September 2022	26,161	0.02
(42)	US Treasury 10-Year Ultra Future September 2022	101,493	0.07
13	US Treasury 5-Year Note (CBT) Future September 2022	1,892	0.00
(2)	US Treasury Long Bond (CBT) Future September 2022	4,656	0.00
Total Unrealised Gain on Futures Contracts [±]		273,292	0.19

Interest Rate Swap Contracts 0.26% (31 December 2021: 0.00%)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
SEK 8,703,000	04/03/2032	LCH Clearnet Ltd ¹	Receive	1.27%	3M STIBOR	108,413	0.08
SEK 8,870,947	09/03/2032	LCH Clearnet Ltd ¹	Receive	1.36%	3M STIBOR	103,932	0.07
SEK 4,428,000	11/03/2032	LCH Clearnet Ltd ¹	Receive	1.49%	3M STIBOR	47,388	0.03
GBP 655,000	25/03/2032	LCH Clearnet Ltd ¹	Receive	1.72%	1D SONIA	44,162	0.03
GBP 368,000	13/05/2042	LCH Clearnet Ltd ¹	Receive	1.79%	1D SONIA	34,764	0.02
GBP 661,000	22/04/2032	LCH Clearnet Ltd ¹	Receive	1.96%	1D SONIA	27,830	0.02
GBP 663,000	15/03/2032	LCH Clearnet Ltd ¹	Receive	1.62%	1D SONIA	9,055	0.01
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						375,544	0.26

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.**Credit Default Swap Contracts 0.05% (31 December 2021: 0.00%)**

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
EUR 6,982,000	20/06/2027	ICE Clear U.S. ¹	Buying default protection on ITRAXX.EUR.37.V1	64,913	0.05
Total Fair Value on Credit Default Swap Contracts [∞]				64,913	0.05

¹Centrally cleared swap.

				Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss				137,787,778	95.52

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Global Bond – Schedule of Investments (continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.79%) (31 December 2021: (0.43%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 3,639,962	US\$ 2,743,731	20/07/2022	Citibank NA	2	(240,480)	(0.17)
AUD 653,910	US\$ 466,120	20/07/2022	Standard Chartered Bank	2	(16,417)	(0.01)
AUD 301,750	US\$ 225,622	20/07/2022	UBS AG	1	(18,104)	(0.01)
BRL 461,443	US\$ 89,228	20/07/2022	State Street Bank and Trust Co	1	(1,405)	(0.00)
BRL 318,416	US\$ 65,306	20/07/2022	UBS AG	1	(4,704)	(0.00)
CAD 1,116,999	US\$ 876,808	20/07/2022	BNP Paribas	3	(10,877)	(0.01)
CAD 328,943	US\$ 255,551	20/07/2022	Royal Bank of Canada	1	(544)	(0.00)
CHF 471,936	US\$ 496,754	20/07/2022	Goldman Sachs International	1	(3,339)	(0.00)
CHF 779,101	US\$ 838,957	20/07/2022	Westpac Banking Corp	1	(24,398)	(0.02)
CLP 2,117,634	US\$ 2,586	20/07/2022	Standard Chartered Bank	1	(333)	(0.00)
CNY 2,717,571	US\$ 405,343	20/07/2022	BNP Paribas	1	(26)	(0.00)
CNY 895,314	US\$ 133,769	20/07/2022	Goldman Sachs International	1	(235)	(0.00)
CNY 36,272,679	US\$ 5,667,252	20/07/2022	Société Générale	1	(257,289)	(0.18)
CNY 3,426,769	US\$ 526,839	20/07/2022	Standard Chartered Bank	4	(15,746)	(0.01)
CNY 1,645,793	US\$ 251,351	20/07/2022	UBS AG	2	(5,885)	(0.00)
COP 562,437,353	US\$ 149,032	21/07/2022	Standard Chartered Bank	1	(14,268)	(0.01)
CZK 4,137,045	US\$ 182,467	20/07/2022	UBS AG	1	(8,002)	(0.01)
DKK 2,070,479	US\$ 305,232	20/07/2022	UBS AG	1	(13,868)	(0.01)
€ 1,035,299	US\$ 1,100,470	20/07/2022	BNP Paribas	3	(17,035)	(0.01)
€ 5,591,715	US\$ 5,985,437	20/07/2022	Standard Chartered Bank	6	(133,736)	(0.09)
€ 3,371,106	US\$ 3,688,733	20/07/2022	UBS AG	4	(160,888)	(0.11)
€ 68,386	US\$ 72,960	20/07/2022	Westpac Banking Corp	1	(1,395)	(0.00)
£ 301,388	US\$ 366,785	20/07/2022	BNP Paribas	1	(678)	(0.00)
£ 351,311	US\$ 437,296	20/07/2022	Goldman Sachs International	3	(10,547)	(0.01)
£ 1,987,738	US\$ 2,494,922	20/07/2022	Standard Chartered Bank	2	(80,348)	(0.06)
£ 193,644	US\$ 242,661	20/07/2022	State Street Bank and Trust Co	1	(7,435)	(0.01)
£ 185,170	US\$ 234,026	20/07/2022	UBS AG	1	(9,094)	(0.01)
HUF 39,478,345	US\$ 112,150	20/07/2022	Goldman Sachs International	1	(8,388)	(0.01)
IDR 10,523,535,993	US\$ 729,686	20/07/2022	Standard Chartered Bank	1	(26,589)	(0.02)
ILS 789,360	US\$ 245,699	20/07/2022	Goldman Sachs International	1	(20,139)	(0.01)
¥ 61,817,408	US\$ 492,498	20/07/2022	Goldman Sachs International	2	(37,069)	(0.03)
¥ 23,778,157	US\$ 182,933	20/07/2022	Royal Bank of Canada	2	(7,751)	(0.01)
¥ 279,121,156	US\$ 2,091,932	20/07/2022	Standard Chartered Bank	2	(35,552)	(0.03)
¥ 59,138,781	US\$ 466,284	20/07/2022	State Street Bank and Trust Co	2	(30,588)	(0.02)
¥ 130,761,217	US\$ 1,038,590	20/07/2022	UBS AG	3	(75,228)	(0.05)
¥ 999,681,863	US\$ 8,101,951	20/07/2022	Westpac Banking Corp	1	(736,957)	(0.51)
KRW 92,802,164	US\$ 71,532	20/07/2022	Société Générale	1	(26)	(0.00)
KRW 3,024,261,592	US\$ 2,463,721	20/07/2022	UBS AG	2	(133,476)	(0.09)
MYR 2,047,065	US\$ 482,184	20/07/2022	Goldman Sachs International	1	(17,401)	(0.01)
NOK 4,206,334	US\$ 440,434	20/07/2022	BNP Paribas	2	(14,571)	(0.01)
NOK 8,552,809	US\$ 974,842	20/07/2022	Citibank NA	1	(108,928)	(0.08)
NOK 4,536,061	US\$ 476,915	20/07/2022	Goldman Sachs International	2	(17,670)	(0.01)
NOK 3,738,664	US\$ 410,479	20/07/2022	UBS AG	2	(31,965)	(0.02)
NZD 179,293	US\$ 115,544	20/07/2022	BNP Paribas	1	(4,080)	(0.00)
NZD 239,300	US\$ 157,694	20/07/2022	Goldman Sachs International	2	(8,924)	(0.01)
NZD 82,299	US\$ 56,335	20/07/2022	UBS AG	1	(5,171)	(0.00)
PEN 480,580	US\$ 128,343	20/07/2022	Goldman Sachs International	1	(2,117)	(0.00)
PLN 95,405	US\$ 22,164	20/07/2022	Citibank NA	1	(989)	(0.00)
SEK 1,949,780	US\$ 199,198	20/07/2022	BNP Paribas	2	(8,829)	(0.01)
SEK 4,636,243	US\$ 472,278	20/07/2022	Standard Chartered Bank	1	(19,612)	(0.01)
SEK 13,471,204	US\$ 1,432,516	20/07/2022	UBS AG	3	(117,235)	(0.08)
SGD 441,754	US\$ 325,057	20/07/2022	Royal Bank of Canada	1	(7,635)	(0.01)
THB 16,060,668	US\$ 478,292	20/07/2022	Westpac Banking Corp	1	(23,740)	(0.02)
US\$ 43,746	MXN 897,620	20/07/2022	BNP Paribas	1	(621)	(0.00)
US\$ 94,995	CAD 123,878	20/07/2022	BNP Paribas	1	(1,039)	(0.00)

Global Bond – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (1.79%) (31 December 2021: (0.43%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 153,149	CHF 147,048	20/07/2022	BNP Paribas	1	(592)	(0.00)
US\$ 73,317	€ 70,086	20/07/2022	Citibank NA	1	(28)	(0.00)
US\$ 1,181,846	€ 1,133,253	20/07/2022	Goldman Sachs International	1	(4,098)	(0.00)
US\$ 194,436	NOK 1,924,008	20/07/2022	Goldman Sachs International	1	(356)	(0.00)
US\$ 211,521	CHF 204,116	20/07/2022	Goldman Sachs International	1	(1,884)	(0.00)
US\$ 115,819	MXN 2,364,626	20/07/2022	Goldman Sachs International	1	(1,060)	(0.00)
US\$ 253,943	CAD 328,472	20/07/2022	Royal Bank of Canada	1	(698)	(0.00)
US\$ 331,111	CNY 2,234,534	20/07/2022	Société Générale	1	(2,163)	(0.00)
US\$ 356,183	CNY 2,396,882	20/07/2022	Standard Chartered Bank	2	(1,306)	(0.00)
US\$ 116,819	CNY 784,322	20/10/2022	Standard Chartered Bank	1	(95)	(0.00)
US\$ 114,648	CHF 113,087	20/07/2022	UBS AG	1	(3,585)	(0.00)
US\$ 76,954	CNY 520,153	20/07/2022	UBS AG	1	(625)	(0.00)
ZAR 310,247	US\$ 20,800	20/07/2022	Goldman Sachs International	1	(1,892)	(0.00)
ZAR 588,432	US\$ 39,641	20/07/2022	UBS AG	1	(3,779)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 11,560	US\$ 8,651	20/07/2022	State Street Bank and Trust Co	2	(701)	(0.00)
AUD 22,779	US\$ 17,046	20/07/2022	UBS AG	4	(1,382)	(0.00)
AUD 634	US\$ 452	20/07/2022	Westpac Banking Corp	3	(16)	(0.00)
US\$ 362	AUD 527	20/07/2022	Westpac Banking Corp	1	(0)	(0.00)
<i>ZAR Hedged Classes</i>						
ZAR 3,202	US\$ 216	20/07/2022	State Street Bank and Trust Co	1	(21)	(0.00)
ZAR 397,316	US\$ 26,631	20/07/2022	UBS AG	7	(2,418)	(0.00)
ZAR 3,920	US\$ 246	20/07/2022	Westpac Banking Corp	2	(7)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(2,586,072)	(1.79)

Futures Contracts (0.12%) (31 December 2021: (0.22%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
16	Australian Government Bond 10-Year Future September 2022	(258)	(0.00)
12	Euro-BTP Future September 2022	(19,069)	(0.01)
(2)	Euro-Bund Future September 2022	(6,356)	(0.01)
5	Euro-Buxl 30-Year Bond Future September 2022	(50,035)	(0.04)
23	Euro-Schatz Future September 2022	(3,505)	(0.00)
1	United Kingdom Long Gilt Future September 2022	(4,773)	(0.01)
13	US Treasury 10-Year Note (CBT) Future September 2022	(19,056)	(0.01)
2	US Treasury 10-Year Ultra Future September 2022	(4,724)	(0.00)
17	US Treasury 2-Year Note (CBT) Future September 2022	(14,233)	(0.01)
16	US Treasury Ultra Bond (CBT) Future September 2022	(43,498)	(0.03)
Total Unrealised Loss on Futures Contracts [±]		(165,507)	(0.12)

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Global Bond – Schedule of Investments (continued)

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

Interest Rate Swap Contracts (0.10%) (31 December 2021: (0.02%))

		Expiration		Receive	Fixed		Unrealised	% of Net
Notional Amount		Date	Counterparty	/(Pay) [#]	Rate	Variable Rate	Loss US\$	Assets
GBP	3,063,000	22/04/24	LCH Clearnet Ltd ¹	(Pay)	2.27%	1D SONIA	(25,580)	(0.02)
GBP	1,302,000	11/05/27	LCH Clearnet Ltd ¹	(Pay)	2.00%	1D SONIA	(37,512)	(0.02)
GBP	3,073,000	25/03/24	LCH Clearnet Ltd ¹	(Pay)	2.00%	1D SONIA	(41,310)	(0.03)
GBP	3,119,000	15/03/24	LCH Clearnet Ltd ¹	(Pay)	1.98%	1D SONIA	(42,596)	(0.03)
Total Unrealised Loss on Interest Rate Swap Contracts [∞]							(146,998)	(0.10)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Total Return Swap Contracts (0.17%) (31 December 2021: (0.00%))

Termination				Unrealised	% of Net	
Notional Amount		Date	Variable Rate ¹	Reference Entity ²	Loss US\$	Assets
CNY	4,977,674	30/09/2022	3.02	China Government Bond	(240,592)	(0.17)
CNY	969,288	12/09/2022	3.53	China Government Bond	(435)	(0.00)
Total Unrealised Loss on Total Return Swap Contracts [∞]					(241,027)	(0.17)

¹ The USD Secured Overnight Financing rate is the benchmark for all the total return swap contracts.

² The counterparty for all the total return swap contracts is Citibank NA.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(3,139,604)	(2.18)
Net Financial Assets at Fair Value through Profit or Loss	134,648,174	93.34
Other Net Assets	9,605,907	6.66
Net Assets Attributable to Holders of Redeemable Participating Shares	144,254,081	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	72,277,803	44.38
** Transferable securities and/or money market instruments dealt in on a regulated market	60,945,225	37.42
† Other transferable securities and/or money market instruments	2,440,452	1.50
± Financial derivative instruments traded on a regulated market	107,785	0.07
∞ Financial derivative instruments that are traded OTC	(1,123,091)	(0.69)
Total Investments	134,648,174	82.68

Global Diversified Income FMP – 2024 – 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
Corporate Bonds 95.00% (31 December 2021: 88.53%)					
United States Dollar					
1,000,000	ABJA Investment Co Pte Ltd*	5.95%	31/07/2024	1,002,232	0.48
3,000,000	Adani Ports & Special Economic Zone Ltd*	3.38%	24/07/2024	2,924,352	1.41
5,000,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	4.50%	15/09/2023	4,979,241	2.39
2,944,000	Africa Finance Corp*	3.88%	13/04/2024	2,883,567	1.39
1,444,000	African Export-Import Bank*	4.13%	20/06/2024	1,418,268	0.68
1,583,000	African Export-Import Bank*	5.25%	11/10/2023	1,599,119	0.77
3,000,000	Air Lease Corp*	4.25%	01/02/2024	2,965,560	1.43
1,100,000	Anglo American Capital Plc*	3.63%	11/09/2024	1,079,664	0.52
1,500,000	Ares Capital Corp**	4.20%	10/06/2024	1,473,824	0.71
4,100,000	Athene Global Funding**	2.75%	25/06/2024	3,962,780	1.90
3,120,000	Avolon Holdings Funding Ltd**	5.25%	15/05/2024	3,067,780	1.47
500,000	Azure Orbit IV International Finance Ltd*	3.75%	25/01/2023	500,281	0.24
3,889,000	Bank Mandiri Persero Tbk PT*	3.75%	11/04/2024	3,869,372	1.86
3,750,000	Bank Rakyat Indonesia Persero Tbk PT*	3.95%	28/03/2024	3,746,019	1.80
4,000,000	Barclays Plc*	4.38%	11/09/2024	3,984,555	1.91
3,800,000	Bharti Airtel International Netherlands BV*	5.35%	20/05/2024	3,878,706	1.86
2,500,000	Black Sea Trade & Development Bank*	3.50%	25/06/2024	2,314,955	1.11
3,000,000	BOC Aviation Ltd*	4.00%	25/01/2024	2,998,797	1.44
4,550,000	Boeing Co*	4.51%	01/05/2023	4,562,506	2.19
3,005,000	Buckeye Partners LP**	4.35%	15/10/2024	2,828,789	1.36
1,800,000	CBQ Finance Ltd*	5.00%	24/05/2023	1,819,229	0.87
240,000	CICC Hong Kong Finance 2016 MTN Ltd*	1.75%	10/08/2023	235,497	0.11
1,215,000	CSC Holdings LLC**	5.25%	01/06/2024	1,137,835	0.55
575,000	DCP Midstream Operating LP*	3.88%	15/03/2023	570,463	0.27
889,000	Dianjian International Finance Ltd*	4.60%	29/12/2049	892,796	0.43
4,139,000	DIB Sukuk Ltd*	3.63%	06/02/2023	4,147,194	1.99
2,000,000	DP World Crescent Ltd*	3.91%	31/05/2023	2,000,666	0.96
1,333,000	Eastern & Southern African Trade & Development Bank*	4.88%	23/05/2024	1,260,738	0.61
1,100,000	EnerSys**	5.00%	30/04/2023	1,091,904	0.53
3,685,000	EQM Midstream Partners LP*	4.00%	01/08/2024	3,428,119	1.65
3,000,000	ERAC USA Finance LLC**	2.70%	01/11/2023	2,957,817	1.42
1,000,000	Ford Motor Credit Co LLC*	3.37%	17/11/2023	976,000	0.47
2,895,000	Ford Motor Credit Co LLC*	5.58%	18/03/2024	2,885,968	1.39
4,550,000	General Motors Financial Co Inc*	3.95%	13/04/2024	4,519,299	2.17
3,750,000	Glencore Funding LLC**	4.63%	29/04/2024	3,753,688	1.80
944,000	Gold Fields Orogen Holdings BVI Ltd*	5.13%	15/05/2024	953,795	0.46
675,000	Hanesbrands Inc**	4.63%	15/05/2024	661,976	0.32
4,750,000	HSBC Holdings Plc*	4.25%	14/03/2024	4,731,612	2.27
2,800,000	Huarong Finance 2019 Co Ltd*	3.25%	13/11/2024	2,628,500	1.26
700,000	Huarong Finance 2019 Co Ltd*	3.75%	29/05/2024	670,250	0.32
2,500,000	Hyundai Capital America**	3.40%	20/06/2024	2,454,237	1.18
550,000	Jaguar Land Rover Automotive Plc**	5.63%	01/02/2023	534,240	0.26
1,250,000	Lennar Corp*	4.50%	30/04/2024	1,247,997	0.60
2,980,000	Live Nation Entertainment Inc**	4.88%	01/11/2024	2,851,458	1.37
1,690,000	Lumen Technologies Inc*	7.50%	01/04/2024	1,670,987	0.80
4,000,000	Magallanes Inc**	3.53%	15/03/2024	3,919,369	1.88
1,500,000	Marriott International Inc**	3.60%	15/04/2024	1,487,080	0.71
3,800,000	Mashreqbank PSC*	4.25%	26/02/2024	3,796,481	1.82
3,310,000	Mauser Packaging Solutions Holding Co**	5.50%	15/04/2024	3,167,670	1.52
889,000	Minmetals Bounteous Finance BVI Ltd*	3.38%	29/12/2049	871,131	0.42
1,389,000	MTN Mauritius Investments Ltd*	4.76%	11/11/2024	1,353,094	0.65
4,600,000	NatWest Group Plc*	5.13%	28/05/2024	4,624,849	2.22
3,445,000	NOVA Chemicals Corp**	4.88%	01/06/2024	3,281,268	1.58

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Global Diversified Income FMP – 2024 – 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
Corporate Bonds 95.00% (31 December 2021: 88.53%) (continued)					
United States Dollar (continued)					
4,000,000	NRG Energy Inc**	3.75%	15/06/2024	3,926,969	1.89
3,570,000	OneMain Finance Corp*	6.13%	15/03/2024	3,418,114	1.64
4,300,000	Plains All American Pipeline LP/PAA Finance Corp**	3.85%	15/10/2023	4,277,389	2.06
2,550,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.25%	15/04/2024	2,497,240	1.20
1,500,000	QIB Sukuk Ltd*	3.98%	26/03/2024	1,506,500	0.72
1,000,000	QIIB Senior Sukuk Ltd*	4.26%	05/03/2024	1,008,518	0.49
1,700,000	QNB Finansbank AS*	6.88%	07/09/2024	1,706,977	0.82
2,500,000	Rakfunding Cayman Ltd*	4.13%	09/04/2024	2,493,512	1.20
680,000	Realogy Group LLC/Realogy Co-Issuer Corp**	4.88%	01/06/2023	655,846	0.32
1,750,000	REC Ltd*	3.38%	25/07/2024	1,715,840	0.82
1,250,000	REC Ltd*	3.50%	12/12/2024	1,222,645	0.59
1,389,000	REC Ltd*	5.25%	13/11/2023	1,407,061	0.68
1,050,000	Royal Caribbean Cruises Ltd**	9.13%	15/06/2023	1,040,923	0.50
3,595,000	Royal Caribbean Cruises Ltd**	10.88%	01/06/2023	3,615,635	1.74
4,200,000	Sabine Pass Liquefaction LLC**	5.75%	15/05/2024	4,286,997	2.06
2,500,000	Samba Funding Ltd*	2.75%	02/10/2024	2,420,834	1.16
2,389,000	Saudi Electricity Global Sukuk Co 4*	4.22%	27/01/2024	2,405,691	1.16
2,745,000	Service Properties Trust**	4.65%	15/03/2024	2,362,630	1.14
1,000,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	923,833	0.44
1,950,000	Six Flags Entertainment Corp**	4.88%	31/07/2024	1,856,858	0.89
2,600,000	Societe Generale SA**	2.63%	16/10/2024	2,502,382	1.20
540,000	Starwood Property Trust Inc**	5.50%	01/11/2023	534,916	0.26
3,000,000	Sunny Optical Technology Group Co Ltd*	3.75%	23/01/2023	3,003,339	1.44
3,850,000	Synchrony Financial*	4.25%	15/08/2024	3,830,291	1.84
2,140,000	Taylor Morrison Communities Inc/Taylor Morrison Holdings II Inc**	5.63%	01/03/2024	2,084,423	1.00
1,265,000	Taylor Morrison Communities Inc/Taylor Morrison Holdings II Inc**	5.88%	15/04/2023	1,264,140	0.61
2,780,000	TRI Pointe Group Inc/TRI Pointe Homes Inc*	5.88%	15/06/2024	2,710,141	1.30
1,745,000	United Airlines Holdings Inc**	5.00%	01/02/2024	1,678,353	0.81
2,600,000	Ventas Realty LP*	3.50%	15/04/2024	2,572,069	1.24
1,500,000	Weibo Corp*	3.50%	05/07/2024	1,461,017	0.70
2,115,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp**	4.25%	30/05/2023	2,033,255	0.98
889,000	Wynn Macau Ltd*	4.88%	01/10/2024	662,305	0.32
Total Corporate Bonds				197,710,217	95.00
Government Bonds 2.64% (31 December 2021: 4.70%)					
United States Dollar					
889,000	Egypt Government International Bond	4.55%	20/11/2023	839,103	0.40
2,289,000	Egypt Government International Bond	6.20%	01/03/2024	2,117,787	1.02
889,000	Oman Government International Bond	4.13%	17/01/2023	889,090	0.43
444,000	Republic of South Africa Government International Bond	4.67%	17/01/2024	441,537	0.21
1,300,000	Turkey Government International Bond	5.75%	22/03/2024	1,210,950	0.58
Total Government Bonds*				5,498,467	2.64
Total Investments				203,208,684	97.64

Forward Currency Contracts 0.00% (31 December 2021: 0.01%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
US\$ 28,206	€ 26,248	20/07/2022	UBS AG	2	739	0.00

Global Diversified Income FMP – 2024 – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.00% (31 December 2021: 0.01%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 14,059	€ 13,114	20/07/2022	Westpac Banking Corp	1	335	0.00
<i>GBP Hedged Classes</i>						
US\$ 15,216	£ 12,186	20/07/2022	Goldman Sachs International	1	414	0.00
US\$ 12,364	£ 10,037	20/07/2022	Westpac Banking Corp	1	171	0.00
<i>HKD Hedged Classes</i>						
US\$ 4,641	HKD 36,350	20/07/2022	Goldman Sachs International	1	6	0.00
US\$ 17,336	HKD 135,936	20/07/2022	UBS AG	3	5	0.00
<i>SGD Hedged Classes</i>						
US\$ 23,780	SGD 32,863	20/07/2022	Goldman Sachs International	1	166	0.00
US\$ 19,037	SGD 26,413	20/07/2022	Westpac Banking Corp	1	58	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					1,894	0.00

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	203,210,578	97.64

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.19%) (31 December 2021: (0.03%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 2,368,322	US\$ 2,592,676	20/07/2022	UBS AG	4	(114,239)	(0.06)
US\$ 26,593	€ 25,462	20/07/2022	UBS AG	1	(53)	(0.00)
<i>GBP Hedged Classes</i>						
£ 676,008	US\$ 883,899	20/07/2022	Goldman Sachs International	1	(62,728)	(0.03)
£ 665,918	US\$ 870,927	20/07/2022	State Street Bank and Trust Co	1	(62,013)	(0.03)
£ 676,008	US\$ 884,589	20/07/2022	UBS AG	1	(63,419)	(0.03)
£ 11,735	US\$ 14,859	20/07/2022	Westpac Banking Corp	1	(604)	(0.00)
US\$ 30,989	£ 25,847	20/07/2022	Goldman Sachs International	1	(409)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 4,647,551	US\$ 593,979	20/07/2022	Goldman Sachs International	2	(1,402)	(0.00)
HKD 2,341,248	US\$ 299,218	20/07/2022	UBS AG	1	(701)	(0.00)
HKD 35,631	US\$ 4,546	20/07/2022	Westpac Banking Corp	1	(3)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 1,694,585	US\$ 1,245,719	20/07/2022	Citibank NA	1	(28,077)	(0.01)
SGD 3,440,521	US\$ 2,529,189	20/07/2022	Goldman Sachs International	2	(57,007)	(0.03)
SGD 28,685	US\$ 20,996	20/07/2022	Westpac Banking Corp	1	(384)	(0.00)
US\$ 46,170	SGD 64,343	20/07/2022	State Street Bank and Trust Co	1	(63)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(391,102)	(0.19)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(391,102)	(0.19)

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Global Diversified Income FMP – 2024 – Schedule of Investments (continued)

	Fair Value US\$	% of Net Assets
Net Financial Assets at Fair Value through Profit or Loss	202,819,476	97.45
Other Net Assets	5,302,575	2.55
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>208,122,051</u>	<u>100.00</u>
Portfolio Analysis		
	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	129,959,013	62.28
** Transferable securities and/or money market instruments dealt in on a regulated market	73,249,671	35.10
∞ Financial derivative instruments that are traded OTC	(389,208)	(0.19)
Total Investments	<u>202,819,476</u>	<u>97.19</u>

Global Flexible Credit – Schedule of Investments**Financial Assets at Fair Value through Profit or Loss**

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
Equities 0.95% (31 December 2021: 0.00%)			
United States Dollar			
5,000	McAfee LLC	5,082,650	0.95
	Total Equities *	5,082,650	0.95

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
Asset Backed Securities 4.57% (31 December 2021: 2.59%)					
United States Dollar					
2,000,000	AGL CLO 19 Ltd Series 2022-19X Class E	0.00%	21/07/2035	1,940,000	0.36
2,500,000	Aimco CDO Series 2021-16X Class D	3.14%	17/01/2035	2,317,307	0.43
1,500,000	Annisa CLO Ltd Series 2016-2X Class DR	3.13%	20/07/2031	1,403,680	0.26
1,000,000	Apidos CLO XL Series 2022-40X Class E	0.00%	15/07/2035	989,132	0.19
1,000,000	Benefit Street Partners CLO XVII Ltd Series 2022-27X Class E	0.00%	20/07/2035	950,000	0.18
1,950,000	CIFC Funding 2018-I Ltd Class D	3.69%	18/04/2031	1,802,008	0.34
500,000	CIFC Funding 2018-II Ltd Class C	3.91%	20/04/2031	454,100	0.08
3,000,000	Dryden 93 CLO Ltd Series 2021-93X Class D	3.11%	15/01/2034	2,762,221	0.52
2,250,000	Invesco CLO Ltd Series 2021-3X Class D	3.12%	22/10/2034	2,090,139	0.39
500,000	Octagon Investment Partners 35 Ltd Series 2018-1X Class C	2.73%	20/01/2031	449,213	0.08
700,000	Oha Credit Funding 11 Ltd Series 2022-11X Class E	0.00%	19/07/2033	644,025	0.12
1,000,000	Oha Credit Funding 12 Ltd Series 2022-12X Class E	0.00%	20/07/2033	990,000	0.19
1,000,000	Symphony Ltd Series 2022-34X Class E	0.00%	24/07/2034	994,032	0.19
2,000,000	TCW CLO Ltd Series 2018-1X Class D	3.03%	25/04/2031	1,829,111	0.34
1,000,000	Trinitas CLO VII Ltd Series 2017-7X Class D1R	3.50%	25/01/2035	937,543	0.18
3,000,000	Trinitas CLO XII Ltd Series 2020-12X Class D	4.12%	25/04/2033	2,942,931	0.55
1,000,000	Trinitas CLO XIX Ltd Series 2022-19X Class E	9.10%	23/10/2033	919,182	0.17
	Total Asset Backed Securities **			24,414,624	4.57

Corporate Bonds 89.60% (31 December 2021: 82.37%)**Euro**

600,000	ABN AMRO Bank NV*	4.38%	29/12/2049	557,354	0.10
1,000,000	Accor SA*	2.63%	29/12/2049	815,817	0.15
1,000,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	849,329	0.16
900,000	Allwyn International AS**	3.88%	15/02/2027	806,284	0.15
1,010,000	Altice Finco SA*	4.75%	15/01/2028	770,020	0.14
1,250,000	Altice France Holding SA*	8.00%	15/05/2027	1,078,149	0.20
600,000	Banco Santander SA*	4.13%	29/12/2049	472,058	0.09
1,399,000	Banijay Group SAS**	6.50%	01/03/2026	1,227,065	0.23
1,999,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	1,532,662	0.29
1,250,000	BK LC Lux Finco1 Sarl*	5.25%	30/04/2029	1,039,844	0.19
1,500,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	1,271,491	0.24
1,000,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	916,548	0.17
600,000	Commerzbank AG*	6.50%	29/12/2049	540,236	0.10
600,000	Cooperatieve Rabobank UA*	4.38%	29/12/2049	553,566	0.10
1,000,000	Ctec II GmbH**	5.25%	15/02/2030	760,600	0.14
699,000	Dufry One BV**	2.00%	15/02/2027	549,951	0.10
499,000	Dufry One BV*	3.38%	15/04/2028	399,550	0.08
250,000	eG Global Finance Plc*	4.38%	07/02/2025	233,716	0.04
1,752,000	eG Global Finance Plc*	6.25%	30/10/2025	1,649,797	0.31
503,000	Emeria SASU**	3.38%	31/03/2028	428,346	0.08
2,900,000	EnBW Energie Baden-Wuerttemberg AG*	1.38%	31/08/2081	2,236,487	0.42
2,950,000	Fastighets AB Balder*	2.87%	02/06/2081	1,698,479	0.32
1,050,000	Faurecia SE*	2.63%	15/06/2025	952,186	0.18

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Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
Euro (continued)					
802,000	Flamingo Lux II SCA*	5.00%	31/03/2029	621,931	0.12
729,000	Gruenthal GmbH**	4.13%	15/05/2028	654,865	0.12
1,001,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	702,731	0.13
1,250,000	Guala Closures SpA*	3.25%	15/06/2028	1,056,061	0.20
615,000	HSBC Holdings Plc*	4.75%	29/12/2049	540,658	0.10
1,500,000	Iliad Holding SASU**	5.63%	15/10/2028	1,339,612	0.25
1,750,000	Intrum AB*	3.00%	15/09/2027	1,414,547	0.26
1,602,000	Jaguar Land Rover Automotive Plc*	4.50%	15/07/2028	1,203,093	0.23
1,000,000	Kronos International Inc**	3.75%	15/09/2025	934,648	0.18
1,000,000	Laboratoire Eimer Selas**	5.00%	01/02/2029	734,491	0.14
440,000	LeasePlan Corp NV*	7.38%	29/12/2049	450,039	0.08
1,500,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	1,316,542	0.25
1,000,000	Loxam SAS*	4.50%	15/02/2027	901,068	0.17
1,160,000	Loxam SAS*	5.75%	15/07/2027	957,117	0.18
1,501,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	1,115,310	0.21
986,000	Motion Bondco DAC*	4.50%	15/11/2027	798,519	0.15
1,000,000	Motion Finco Sarl**	7.00%	15/05/2025	990,161	0.19
1,000,000	Olympus Water US Holding Corp*	3.88%	01/10/2028	849,224	0.16
598,000	PCF GmbH*	4.75%	15/04/2026	495,510	0.09
750,000	Petroleos Mexicanos*	4.75%	26/02/2029	587,298	0.11
1,000,000	Petroleos Mexicanos*	4.88%	21/02/2028	830,994	0.16
1,502,000	Pinnacle Bidco Plc*	5.50%	15/02/2025	1,420,465	0.27
1,599,000	PLT VII Finance Sarl**	4.63%	05/01/2026	1,469,879	0.28
2,000,000	Repsol International Finance BV*	3.75%	29/12/2049	1,888,191	0.35
750,000	Samhallsbyggnadsbolaget i Norden AB*	2.62%	29/12/2049	267,193	0.05
2,200,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	1,912,767	0.36
1,000,000	Schaeffler AG*	3.38%	12/10/2028	849,385	0.16
750,000	Schenck Process Holding GmbH/Darmstadt**	5.38%	15/06/2023	757,445	0.14
769,082	Summer BidCo BV**	9.00%	15/11/2025	653,280	0.12
750,000	TeamSystem SpA*	3.50%	15/02/2028	662,103	0.12
439,599	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	389,938	0.07
1,750,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	1,608,566	0.30
1,500,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	1,108,246	0.21
1,000,000	Teva Pharmaceutical Finance Netherlands II BV*	3.75%	09/05/2027	886,740	0.17
750,000	Titan Holdings II BV*	5.13%	15/07/2029	652,516	0.12
900,000	TK Elevator Holdco GmbH**	6.63%	15/07/2028	806,694	0.15
1,250,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	1,203,953	0.23
500,000	United Group BV*	4.00%	15/11/2027	398,839	0.07
750,000	United Group BV**	4.88%	01/07/2024	714,691	0.13
800,000	Verisure Holding AB*	3.25%	15/02/2027	692,953	0.13
1,201,000	Verisure Midholding AB*	5.25%	15/02/2029	959,180	0.18
700,000	Victoria Plc**	3.75%	15/03/2028	504,237	0.09
800,000	Vivion Investments Sarl*	3.50%	01/11/2025	713,135	0.13
438,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	346,018	0.06
900,000	ZF Europe Finance BV*	3.00%	23/10/2029	689,733	0.13
1,200,000	ZF Finance GmbH*	3.75%	21/09/2028	988,847	0.19
Total Euro				62,378,948	11.67
Pound Sterling					
1,500,000	AA Bond Co Ltd*	6.50%	31/01/2026	1,688,055	0.32
656,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl*	4.88%	01/06/2028	631,240	0.12
1,000,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	4.75%	15/07/2027	878,606	0.16

Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
Pound Sterling (continued)					
751,000	Constellation Automotive Financing Plc*	4.88%	15/07/2027	721,373	0.13
998,000	CPUK Finance Ltd**	6.50%	28/08/2026	1,152,346	0.22
1,750,000	Encore Capital Group Inc*	4.25%	01/06/2028	1,763,457	0.33
1,200,000	Iceland Bondco Plc**	4.38%	15/05/2028	981,371	0.18
600,000	Lloyds Banking Group Plc*	5.13%	29/12/2049	671,195	0.13
700,000	Nationwide Building Society*	5.75%	29/12/2049	759,170	0.14
800,000	NatWest Group Plc*	5.13%	29/12/2049	823,613	0.15
490,000	Santander UK Group Holdings Plc*	6.75%	29/12/2049	574,192	0.11
750,000	Wheel Bidco Ltd*	6.75%	15/07/2026	732,672	0.14
Total Pound Sterling				11,377,290	2.13
United States Dollar					
1,000,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	944,479	0.18
1,400,000	Adani Electricity Mumbai Ltd*	3.95%	12/02/2030	1,148,043	0.21
500,000	Adani Ports & Special Economic Zone Ltd**	4.38%	03/07/2029	442,119	0.08
4,000,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	3,206,081	0.60
2,000,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	4.63%	15/10/2027	1,884,655	0.35
297,000	Agrosuper SA**	4.60%	20/01/2032	254,877	0.05
2,434,335	Air Canada 2020-2 Class A Pass Through Trust**	5.25%	01/04/2029	2,436,845	0.46
2,000,000	Air Lease Corp*	4.63%	01/10/2028	1,851,611	0.35
1,764,835	Alaska Airlines 2020-1 Class A Pass Through Trust**	4.80%	15/08/2027	1,744,879	0.33
482,695	Alfa Desarrollo SpA**	4.55%	27/09/2051	347,758	0.07
1,000,000	Alfa SAB de CV**	6.88%	25/03/2044	976,185	0.18
615,000	Algonquin Power & Utilities Corp**	4.75%	18/01/2082	513,108	0.10
333,000	Alibaba Group Holding Ltd*	4.20%	06/12/2047	276,362	0.05
667,000	Alibaba Group Holding Ltd*	4.40%	06/12/2057	548,919	0.10
855,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	5.88%	01/11/2029	710,638	0.13
3,563,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	3,171,141	0.59
1,840,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	1,341,602	0.25
1,806,000	Alsea SAB de CV**	7.75%	14/12/2026	1,709,894	0.32
2,375,000	Altice France Holding SA**	6.00%	15/02/2028	1,690,181	0.32
2,000,000	Altria Group Inc*	4.25%	09/08/2042	1,496,293	0.28
402,000	America Movil SAB de CV**	5.38%	04/04/2032	357,637	0.07
1,290,000	American Airlines Inc**	11.75%	15/07/2025	1,339,433	0.25
1,435,000	AmWINS Group Inc**	4.88%	30/06/2029	1,176,962	0.22
1,000,000	Anheuser-Busch InBev Worldwide Inc*	4.44%	06/10/2048	879,295	0.16
727,000	Antofagasta Plc*	5.63%	13/05/2032	701,555	0.13
1,845,000	APX Group Inc**	5.75%	15/07/2029	1,431,529	0.27
200,000	Arabian Centres Sukuk II Ltd*	5.63%	07/10/2026	183,275	0.03
1,145,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	819,551	0.15
3,665,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	3,230,386	0.60
8,330,000	AssuredPartners Inc**	5.63%	15/01/2029	6,679,924	1.25
4,307,000	AT&T Inc**	3.65%	15/09/2059	3,235,277	0.61
1,000,000	AT&T Inc*	4.50%	09/03/2048	888,353	0.17
200,000	Atento Luxco 1 SA**	8.00%	10/02/2026	143,121	0.03
908,000	Axis Bank Ltd*	4.10%	29/12/2049	784,231	0.15
500,000	Azul Investments LLP**	7.25%	15/06/2026	343,613	0.06
1,970,000	Ball Corp*	2.88%	15/08/2030	1,590,019	0.30
640,000	Banco Bradesco SA**	4.38%	18/03/2027	605,558	0.11
925,000	Banco Davivienda SA**	6.65%	29/12/2049	740,590	0.14
500,000	Banco de Bogota SA*	6.25%	12/05/2026	475,983	0.09
500,000	Banco Mercantil del Norte SA**	6.63%	29/12/2049	409,750	0.08

SIX MONTH PERIOD ENDED 30 JUNE 2022
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Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
479,000	Banco Mercantil del Norte SA**	6.63%	29/12/2049	392,062	0.07
200,000	Bancolombia SA*	4.88%	18/10/2027	186,900	0.04
4,400,000	Bank of America Corp**	5.13%	29/12/2049	4,105,970	0.77
600,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	548,066	0.10
2,600,000	Barclays Plc*	4.38%	29/12/2049	2,000,345	0.37
698,000	Bidvest Group UK Plc*	3.63%	23/09/2026	614,589	0.12
5,725,000	Boeing Co*	5.81%	01/05/2050	5,268,623	0.99
1,000,000	BP Capital Markets Plc*	4.88%	29/12/2049	873,771	0.16
3,000,000	BPCE SA**	3.12%	19/10/2032	2,420,586	0.45
1,700,000	Braskem Idesa SAPI**	6.99%	20/02/2032	1,317,237	0.25
1,000,000	Braskem Idesa SAPI*	7.45%	15/11/2029	859,645	0.16
450,000	BRF SA**	4.88%	24/01/2030	357,093	0.07
3,500,000	Broadcom Inc**	3.19%	15/11/2036	2,665,535	0.50
3,095,000	Buckeye Partners LP**	5.85%	15/11/2043	2,203,254	0.41
767,000	CA Magnum Holdings**	5.38%	31/10/2026	666,585	0.12
2,615,000	Cablevision Lightpath LLC**	5.63%	15/09/2028	2,049,192	0.38
2,085,000	Caesars Entertainment Inc**	4.63%	15/10/2029	1,626,727	0.30
4,370,000	Calpine Corp**	4.63%	01/02/2029	3,642,985	0.68
742,000	Canacol Energy Ltd**	5.75%	24/11/2028	602,304	0.11
4,225,000	Carnival Corp**	5.75%	01/03/2027	3,066,125	0.57
1,850,000	Carnival Corp**	7.63%	01/03/2026	1,437,219	0.27
1,995,000	Cars.com Inc**	6.38%	01/11/2028	1,683,431	0.32
2,085,000	Carvana Co**	5.88%	01/10/2028	1,326,227	0.25
1,000,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	851,652	0.16
750,000	Cathay Pacific MTN Financing HK Ltd*	4.88%	17/08/2026	688,068	0.13
3,000,000	CDW LLC/CDW Finance Corp**	3.28%	01/12/2028	2,593,440	0.49
500,000	Cemex SAB de CV**	5.45%	19/11/2029	445,475	0.08
1,995,000	Centene Corp*	2.50%	01/03/2031	1,589,776	0.30
333,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	291,478	0.05
3,000,000	Charles Schwab Corp**	4.00%	29/12/2049	2,313,000	0.43
1,470,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	1,167,716	0.22
4,800,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	5.75%	01/04/2048	4,312,485	0.81
1,935,000	Cheniere Energy Partners LP**	3.25%	31/01/2032	1,528,079	0.29
547,000	China Hongqiao Group Ltd*	6.25%	08/06/2024	509,300	0.10
1,650,000	CHS/Community Health Systems Inc**	6.13%	01/04/2030	1,010,691	0.19
1,880,000	CHS/Community Health Systems Inc**	6.88%	15/04/2029	1,218,071	0.23
2,234,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	1,320,294	0.25
615,000	Citigroup Inc**	4.15%	29/12/2049	495,075	0.09
5,500,000	Citigroup Inc**	5.00%	29/12/2049	4,853,750	0.91
200,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	185,786	0.03
570,000	CMS Energy Corp**	4.75%	01/06/2050	500,870	0.09
767,000	Comision Federal de Electricidad*	4.69%	15/05/2029	688,479	0.13
3,410,000	CommScope Inc**	7.13%	01/07/2028	2,596,715	0.49
4,755,000	CommScope Technologies LLC**	5.00%	15/03/2027	3,521,873	0.66
432,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	389,578	0.07
1,703,000	Comstock Resources Inc**	6.75%	01/03/2029	1,528,553	0.29
4,535,000	Condor Merger Sub Inc**	7.38%	15/02/2030	3,699,336	0.69
1,100,000	Consolidated Communications Inc**	5.00%	01/10/2028	880,957	0.17
1,025,000	Consolidated Communications Inc**	6.50%	01/10/2028	874,407	0.16
200,000	Cosan SA**	5.50%	20/09/2029	184,745	0.03

Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
2,000,000	Country Garden Holdings Co Ltd*	5.13%	17/01/2025	1,096,000	0.21
500,000	Country Garden Holdings Co Ltd*	7.25%	08/04/2026	274,000	0.05
6,350,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	5,426,202	1.02
1,500,000	Credit Suisse Group AG*	9.75%	29/12/2049	1,535,625	0.29
2,845,000	CSC Holdings LLC**	4.63%	01/12/2030	1,911,200	0.36
6,195,000	CSC Holdings LLC**	5.75%	15/01/2030	4,523,775	0.85
1,000,000	CSN Inova Ventures**	6.75%	28/01/2028	873,940	0.16
1,100,000	CSN Resources SA**	4.63%	10/06/2031	780,762	0.15
555,000	CT Trust**	5.13%	03/02/2032	445,793	0.08
1,305,000	CVS Health Corp*	5.05%	25/03/2048	1,251,089	0.23
1,925,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	1,665,529	0.31
3,200,000	Dell International LLC/EMC Corp*	6.20%	15/07/2030	3,333,833	0.62
4,800,000	Discover Financial Services**	5.50%	29/12/2049	3,761,582	0.70
3,825,000	Discovery Communications LLC**	4.00%	15/09/2055	2,686,831	0.50
3,685,000	DISH Network Corp**	2.38%	15/03/2024	3,256,619	0.61
1,045,000	Dornoch Debt Merger Sub Inc**	6.63%	15/10/2029	773,039	0.14
350,000	Eastern & Southern African Trade & Development Bank*	4.13%	30/06/2028	290,093	0.05
1,235,000	Ecopetrol SA*	4.63%	02/11/2031	938,600	0.18
3,615,000	Edison International**	5.00%	29/12/2049	2,885,241	0.54
400,000	EIG Pearl Holdings Sarl*	4.39%	30/11/2046	317,739	0.06
750,000	Embraer Netherlands Finance BV*	6.95%	17/01/2028	727,294	0.14
600,000	Emirates NBD Bank PJSC*	4.25%	29/12/2049	556,092	0.10
538,000	Empresa Nacional del Petroleo*	3.45%	16/09/2031	435,460	0.08
504,000	Endeavour Mining Plc*	5.00%	14/10/2026	410,553	0.08
2,045,000	Endurance International Group Holdings Inc**	6.00%	15/02/2029	1,478,885	0.28
341,773	Energean Israel Finance Ltd*	4.88%	30/03/2026	303,061	0.06
1,500,000	Enterprise Products Operating LLC*	4.85%	15/03/2044	1,369,518	0.26
410,000	Envision Healthcare Corp**	8.75%	15/10/2026	120,390	0.02
3,000,000	EPR Properties**	3.60%	15/11/2031	2,374,730	0.44
4,035,000	EQM Midstream Partners LP**	4.75%	15/01/2031	3,229,473	0.60
485,000	EQM Midstream Partners LP**	7.50%	01/06/2027	468,796	0.09
545,000	EQM Midstream Partners LP**	7.50%	01/06/2030	524,432	0.10
1,955,000	FirstEnergy Corp*	2.65%	01/03/2030	1,615,729	0.30
1,380,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	1,244,256	0.23
1,300,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	1,172,580	0.22
2,335,000	Ford Motor Credit Co LLC*	2.90%	10/02/2029	1,834,831	0.34
1,000,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	771,100	0.14
3,110,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	2,804,295	0.52
1,500,000	Frontier Communications Holdings LLC**	6.00%	15/01/2030	1,158,337	0.22
2,985,000	FS Luxembourg Sarl**	10.00%	15/12/2025	3,014,545	0.56
403,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	326,569	0.06
1,605,000	Gap Inc**	3.63%	01/10/2029	1,129,992	0.21
710,000	Gap Inc**	3.88%	01/10/2031	496,666	0.09
1,820,000	Garda World Security Corp**	6.00%	01/06/2029	1,401,873	0.26
1,400,000	Garda World Security Corp**	9.50%	01/11/2027	1,282,266	0.24
1,000,000	GC Treasury Center Co Ltd*	4.40%	30/03/2032	919,659	0.17
356,000	GCC SAB de CV**	3.61%	20/04/2032	291,256	0.05
5,100,000	General Motors Co*	5.00%	01/04/2035	4,551,847	0.85
1,490,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.75%	01/02/2028	1,291,010	0.24
1,855,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	1,646,869	0.31
200,000	Geopark Ltd**	5.50%	17/01/2027	167,896	0.03
2,701,800	Global Aircraft Leasing Co Ltd**	6.50%	15/09/2024	2,054,057	0.38
980,000	Global Infrastructure Solutions Inc**	7.50%	15/04/2032	753,760	0.14

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Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
500,000	Gol Finance SA*	7.00%	31/01/2025	312,631	0.06
615,000	Goldman Sachs Group Inc**	3.80%	29/12/2049	480,457	0.09
5,400,000	Goldman Sachs Group Inc**	4.95%	29/12/2049	4,875,284	0.91
1,905,000	Graham Packaging Co Inc**	7.13%	15/08/2028	1,531,382	0.29
1,517,080	Greenko Power II Ltd*	4.30%	13/12/2028	1,215,560	0.23
370,715	Guara Norte Sarl**	5.20%	15/06/2034	301,412	0.06
1,915,000	Harvest Midstream I LP**	7.50%	01/09/2028	1,802,227	0.34
2,000,000	HCA Inc*	5.25%	15/06/2049	1,726,599	0.32
1,114,000	HDFC Bank Ltd*	3.70%	29/12/2049	927,405	0.17
385,000	HealthEquity Inc**	4.50%	01/10/2029	337,356	0.06
1,000,000	Huarong Finance 2019 Co Ltd*	3.38%	24/02/2030	753,750	0.14
1,000,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	833,750	0.16
1,558,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	1,513,208	0.28
320,600	Hunt Oil Co of Peru LLC Sucursal Del Peru**	6.38%	01/06/2028	294,150	0.06
580,000	Iliad Holding SASU**	6.50%	15/10/2026	523,027	0.10
520,000	Iliad Holding SASU**	7.00%	15/10/2028	453,154	0.08
2,700,000	ING Groep NV*	3.88%	29/12/2049	1,968,879	0.37
1,005,000	Intelligent Packaging Ltd Finco Inc/Intelligent Packaging Ltd Co-Issuer LLC**	6.00%	15/09/2028	834,451	0.16
350,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	296,401	0.06
3,030,000	Iron Mountain Inc**	5.63%	15/07/2032	2,567,883	0.48
1,480,000	ITT Holdings LLC**	6.50%	01/08/2029	1,188,137	0.22
2,245,000	Jaguar Land Rover Automotive Plc*	5.88%	15/01/2028	1,717,762	0.32
762,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc**	5.75%	01/04/2033	727,550	0.14
610,000	JPMorgan Chase & Co**	3.65%	29/12/2049	501,115	0.09
5,500,000	JPMorgan Chase & Co**	5.00%	29/12/2049	4,857,187	0.91
529,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	421,973	0.08
1,000,000	JSW Steel Ltd*	5.05%	05/04/2032	744,267	0.14
700,000	Kaisa Group Holdings Ltd*	10.50%	15/01/2025	96,257	0.02
600,000	Kaisa Group Holdings Ltd*	11.25%	16/04/2025	82,506	0.02
500,000	KazMunayGas National Co JSC*	6.38%	24/10/2048	413,626	0.08
2,000,000	Kinder Morgan Energy Partners LP*	5.50%	01/03/2044	1,877,669	0.35
500,000	Klabn Austria GmbH**	3.20%	12/01/2031	382,288	0.07
800,000	Kosmos Energy Ltd*	7.13%	04/04/2026	681,116	0.13
800,000	Krung Thai Bank PCL*	4.40%	29/12/2049	699,000	0.13
500,000	Leviathan Bond Ltd*	6.75%	30/06/2030	451,184	0.08
2,395,000	Lions Gate Capital Holdings LLC**	5.50%	15/04/2029	1,875,081	0.35
1,575,000	Lumen Technologies Inc**	5.38%	15/06/2029	1,251,022	0.23
3,235,000	M&T Bank Corp**	3.50%	29/12/2049	2,474,775	0.46
1,620,000	Magallanes Inc**	5.05%	15/03/2042	1,380,780	0.26
500,000	MARB BondCo Plc*	3.95%	29/01/2031	384,958	0.07
1,390,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	1,215,520	0.23
2,832,000	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	2,258,081	0.42
2,390,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	1,939,903	0.36
800,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	685,424	0.13
1,000,000	Medco Oak Tree Pte Ltd*	7.38%	14/05/2026	912,480	0.17
2,000,000	Medline Borrower LP**	5.25%	01/10/2029	1,648,840	0.31
204,000	Meituan*	3.05%	28/10/2030	152,021	0.03
400,000	Melco Resorts Finance Ltd*	5.25%	26/04/2026	282,712	0.05
300,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	201,533	0.04
1,000,000	MGM China Holdings Ltd**	4.75%	01/02/2027	708,090	0.13
1,000,000	Millicom International Cellular SA**	4.50%	27/04/2031	741,970	0.14
4,960,000	Minerva Merger Sub Inc**	6.50%	15/02/2030	4,139,343	0.77

Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
912,000	Minsur SA**	4.50%	28/10/2031	767,968	0.14
403,000	Mizrahi Tefahot Bank Ltd*	3.08%	07/04/2031	348,595	0.07
828,000	Movida Europe SA**	5.25%	08/02/2031	642,859	0.12
1,870,000	MPH Acquisition Holdings LLC**	5.50%	01/09/2028	1,669,581	0.31
5,220,000	MPH Acquisition Holdings LLC**	5.75%	01/11/2028	4,336,280	0.81
1,500,000	MPLX LP*	5.50%	15/02/2049	1,394,686	0.26
1,985,000	MPT Operating Partnership LP/MPT Finance Corp*	3.50%	15/03/2031	1,570,383	0.29
1,970,000	MSCI Inc**	3.25%	15/08/2033	1,574,030	0.29
300,000	MSU Energy SA/UGEN SA/UENSA SA**	6.88%	01/02/2025	219,614	0.04
486,000	Natura & Co Luxembourg Holdings Sarl**	6.00%	19/04/2029	428,793	0.08
4,000,000	NatWest Group Plc*	3.03%	28/11/2035	3,197,252	0.60
610,000	NCL Corp Ltd**	5.88%	15/03/2026	480,573	0.09
2,000,000	NCL Finance Ltd**	6.13%	15/03/2028	1,457,770	0.27
6,075,000	New Fortress Energy Inc**	6.50%	30/09/2026	5,513,649	1.03
1,300,000	Nexa Resources SA**	5.38%	04/05/2027	1,200,517	0.22
1,300,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	6.00%	15/02/2028	936,126	0.18
765,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	10.75%	01/06/2028	681,726	0.13
1,950,000	NRG Energy Inc**	3.88%	15/02/2032	1,553,142	0.29
1,930,000	Occidental Petroleum Corp*	4.30%	15/08/2039	1,575,089	0.29
1,655,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	1,152,294	0.22
1,940,000	OneMain Finance Corp*	3.88%	15/09/2028	1,486,864	0.28
284,000	OQ SAOC*	5.13%	06/05/2028	268,417	0.05
3,000,000	Oracle Corp*	3.60%	01/04/2050	2,089,511	0.39
1,630,000	Oracle Corp*	4.00%	15/11/2047	1,211,777	0.23
272,000	Oryx Funding Ltd*	5.80%	03/02/2031	256,687	0.05
550,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	554,690	0.10
3,000,000	Paramount Global**	6.38%	30/03/2062	2,684,925	0.50
825,000	PECF USS Intermediate Holding III Corp**	8.00%	15/11/2029	654,967	0.12
2,425,000	Periama Holdings LLC*	5.95%	19/04/2026	2,178,592	0.41
635,000	Petrobras Global Finance BV*	5.50%	10/06/2051	482,883	0.09
311,000	Petrofac Ltd**	9.75%	15/11/2026	239,420	0.05
668,000	Petroleos del Peru SA*	5.63%	19/06/2047	455,345	0.09
1,800,000	Petroleos Mexicanos*	5.95%	28/01/2031	1,322,010	0.25
2,500,000	Petroleos Mexicanos*	6.50%	23/01/2029	2,039,937	0.38
471,000	Petrorio Luxembourg Trading Sarl**	6.13%	09/06/2026	434,003	0.08
1,965,000	Pilgrim's Pride Corp**	3.50%	01/03/2032	1,539,214	0.29
2,000,000	Plains All American Pipeline LP/PAA Finance Corp**	3.55%	15/12/2029	1,764,105	0.33
900,000	Power Finance Corp Ltd*	4.50%	18/06/2029	844,172	0.16
1,950,000	Presidio Holdings Inc**	8.25%	01/02/2028	1,717,013	0.32
2,520,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	2,114,974	0.40
2,965,000	Radiate Holdco LLC/Radiate Finance Inc**	6.50%	15/09/2028	2,299,891	0.43
1,250,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.25%	15/04/2030	928,319	0.17
6,725,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.75%	15/01/2029	5,111,000	0.96
409,000	Rede D'or Finance Sarl**	4.50%	22/01/2030	345,934	0.06
1,049,000	Reliance Industries Ltd*	3.63%	12/01/2052	762,868	0.14
3,500,000	Reynolds American Inc*	5.85%	15/08/2045	2,942,826	0.55
3,615,000	Rogers Communications Inc**	3.80%	15/03/2032	3,309,957	0.62
980,000	Rogers Communications Inc**	5.25%	15/03/2082	859,175	0.16
2,105,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	1,467,932	0.27
565,000	Sagicor Financial Co Ltd**	5.30%	13/05/2028	518,334	0.10
125,000	Saka Energi Indonesia PT*	4.45%	05/05/2024	114,807	0.02
550,000	Sands China Ltd*	5.40%	08/08/2028	424,957	0.08
1,050,000	Sasol Financing USA LLC*	4.38%	18/09/2026	927,082	0.17

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Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
800,000	Sasol Financing USA LLC*	5.50%	18/03/2031	617,264	0.12
1,250,000	Sasol Financing USA LLC*	5.88%	27/03/2024	1,225,731	0.23
1,000,000	Sasol Financing USA LLC*	6.50%	27/09/2028	907,405	0.17
1,205,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	1,021,478	0.19
900,000	SEPLAT Energy Plc*	7.75%	01/04/2026	809,279	0.15
3,092,000	Service Properties Trust**	3.95%	15/01/2028	2,121,011	0.40
750,000	Shelf Drilling Holdings Ltd**	8.25%	15/02/2025	586,148	0.11
532,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	491,479	0.09
2,902,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	2,122,828	0.40
423,000	Simpar Europe SA**	5.20%	26/01/2031	327,417	0.06
1,965,000	Sirius XM Radio Inc**	3.88%	01/09/2031	1,568,434	0.29
610,000	Southern Co**	4.00%	15/01/2051	548,378	0.10
2,215,000	SPX FLOW Inc**	8.75%	01/04/2030	1,857,953	0.35
1,000,000	SRS Distribution Inc**	6.00%	01/12/2029	786,590	0.15
2,040,000	Standard Industries Inc**	3.38%	15/01/2031	1,508,688	0.28
804,000	Stillwater Mining Co*	4.00%	16/11/2026	671,943	0.13
500,000	Studio City Finance Ltd*	6.50%	15/01/2028	281,100	0.05
1,030,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	924,036	0.17
500,000	Sunac China Holdings Ltd*	5.95%	26/04/2024	76,250	0.01
293,000	Sunac China Holdings Ltd*	6.50%	26/01/2026	43,450	0.01
3,074,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	461,100	0.09
500,000	Suzano Austria GmbH*	5.00%	15/01/2030	456,242	0.09
2,520,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	2,094,952	0.39
730,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/09/2031	603,352	0.11
1,585,000	Team Health Holdings Inc**	6.38%	01/02/2025	1,109,152	0.21
750,000	Tencent Holdings Ltd*	3.24%	03/06/2050	518,567	0.10
322,000	Teva Pharmaceutical Finance Netherlands III BV*	4.75%	09/05/2027	275,429	0.05
700,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	472,122	0.09
1,000,000	T-Mobile USA Inc*	4.50%	15/04/2050	889,635	0.17
1,410,000	TMS International Corp**	6.25%	15/04/2029	1,026,644	0.19
482,000	Total Play Telecomunicaciones SA de CV*	6.38%	20/09/2028	380,105	0.07
222,000	Transportadora de Gas del Sur SA*	6.75%	02/05/2025	195,833	0.04
2,850,000	Truist Financial Corp**	5.10%	29/12/2049	2,593,500	0.49
780,000	Tullow Oil Plc*	10.25%	15/05/2026	746,971	0.14
1,000,000	Unigel Luxembourg SA*	8.75%	01/10/2026	991,400	0.19
3,387,367	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	3,334,187	0.62
6,135,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	6.50%	15/02/2029	4,511,924	0.84
500,000	Usiminas International Sarl**	5.88%	18/07/2026	490,905	0.09
207,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	181,532	0.03
1,500,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	1,339,275	0.25
3,000,000	Viatis Inc**	3.85%	22/06/2040	2,129,351	0.40
2,235,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	6.38%	01/02/2030	1,793,900	0.34
1,935,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	7.88%	01/05/2027	1,710,801	0.32
1,940,000	Vistra Corp**	7.00%	29/12/2049	1,764,420	0.33
320,000	Volcan Compania Minera SAA*	4.38%	11/02/2026	279,022	0.06
1,000,000	VTR Finance NV**	6.38%	15/07/2028	717,512	0.13
2,395,000	White Capital Buyer LLC**	6.88%	15/10/2028	1,919,305	0.36
4,695,000	WR Grace Holdings LLC**	5.63%	15/08/2029	3,468,431	0.65
500,000	XP Inc**	3.25%	01/07/2026	441,500	0.08
375,000	YPF SA*	8.50%	23/03/2025	291,180	0.05
900,000	YPF SA*	8.50%	28/07/2025	611,591	0.11

Global Flexible 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
Corporate Bonds 89.60% (31 December 2021: 82.37%) (continued)					
United States Dollar (continued)					
500,000	ZhongAn Online P&C Insurance Co Ltd*	3.13%	16/07/2025	457,747	0.09
Total United States Dollar				405,272,501	75.80
Total Corporate Bonds				479,028,739	89.60
Government Bonds 2.02% (31 December 2021: 1.81%)					
Euro					
968,000	Ivory Coast Government International Bond	6.63%	22/03/2048	678,775	0.13
1,550,000	Ivory Coast Government International Bond	6.88%	17/10/2040	1,154,652	0.21
904,000	Republic of Cameroon International Bond	5.95%	07/07/2032	703,416	0.13
Total Euro				2,536,843	0.47
United States Dollar					
1,250,000	Angolan Government International Bond	8.25%	09/05/2028	1,042,974	0.19
1,002,000	Angolan Government International Bond	8.75%	14/04/2032	805,802	0.15
436,000	Dominican Republic International Bond	5.30%	21/01/2041	303,692	0.06
546,000	Dominican Republic International Bond	6.00%	22/02/2033	456,215	0.08
1,000,000	Dominican Republic International Bond	6.85%	27/01/2045	793,600	0.15
928,000	Egypt Government International Bond	7.50%	16/02/2061	518,814	0.10
800,000	Egypt Government International Bond	7.63%	29/05/2032	526,142	0.10
579,000	Fondo MIVIVIENDA SA	4.63%	12/04/2027	561,118	0.10
1,300,000	Ghana Government International Bond	10.75%	14/10/2030	1,123,584	0.21
298,000	Oman Government International Bond	6.25%	25/01/2031	289,042	0.05
902,000	Republic of South Africa Government International Bond	7.30%	20/04/2052	723,584	0.14
600,000	Sri Lanka Government International Bond	5.88%	25/07/2022	250,853	0.05
1,000,000	Ukraine Government International Bond	0.00%	31/05/2040	253,532	0.05
591,000	Ukraine Government International Bond	6.88%	21/05/2029	147,898	0.03
1,000,000	Ukraine Government International Bond	7.38%	25/09/2032	251,116	0.05
459,000	Ukraine Government International Bond	7.75%	01/09/2026	121,038	0.02
417,000	Ukraine Government International Bond	7.75%	01/09/2027	108,933	0.02
Total United States Dollar				8,277,937	1.55
Total Government Bonds *				10,814,780	2.02
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
Investment Funds 0.07% (31 December 2021: 0.07%)					
Pound Sterling					
394,721	NB Global Monthly Income Fund Ltd			373,908	0.07
Total Investment Funds ¹⁴				373,908	0.07
Total Investments				519,714,701	97.21

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Global Flexible Credit – Schedule of Investments (continued)

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

Forward Currency Contracts 1.37% (31 December 2021: 0.27%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 3,495,575	US\$ 3,657,887	20/07/2022	State Street Bank and Trust Co	1	214	0.00
US\$ 2,648,563	€ 2,470,922	20/07/2022	JPMorgan Chase Bank	1	62,755	0.01
US\$ 3,164,486	£ 2,531,435	20/07/2022	JPMorgan Chase Bank	1	89,464	0.02
US\$ 92,813,926	€ 84,525,044	20/07/2022	State Street Bank and Trust Co	2	4,358,913	0.82
US\$ 1,037,113	€ 965,874	20/07/2022	Westpac Banking Corp	1	26,331	0.00
US\$ 15,620,816	£ 11,942,693	20/07/2022	Westpac Banking Corp	2	1,113,611	0.21
US\$ 800	CAD 1,000	20/07/2022	Westpac Banking Corp	1	25	0.00
<i>EUR Hedged Classes</i>						
€ 114,864	US\$ 119,960	20/07/2022	Westpac Banking Corp	4	246	0.00
US\$ 45,127	€ 41,346	20/07/2022	Citibank NA	2	1,859	0.00
US\$ 242,522	€ 229,205	20/07/2022	Goldman Sachs International	9	2,660	0.00
US\$ 65,708	€ 62,193	20/07/2022	JPMorgan Chase Bank	2	623	0.00
US\$ 28,426	€ 26,833	20/07/2022	State Street Bank and Trust Co	1	346	0.00
US\$ 220,311	€ 205,227	20/07/2022	Westpac Banking Corp	5	5,543	0.00
<i>GBP Hedged Classes</i>						
US\$ 21,157,593	£ 16,915,442	20/07/2022	Goldman Sachs International	6	609,817	0.11
US\$ 3,994,574	£ 3,267,262	20/07/2022	State Street Bank and Trust Co	1	25,718	0.01
US\$ 44,399,114	£ 35,716,239	20/07/2022	Westpac Banking Corp	16	1,013,357	0.19
<i>CAD Hedged Classes</i>						
US\$ 628,870	CAD 802,615	20/07/2022	Goldman Sachs International	7	6,660	0.00
US\$ 237,234	CAD 304,951	20/07/2022	Westpac Banking Corp	3	827	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					7,318,969	1.37

Futures Contracts 0.53% (31 December 2021: 0.00%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(810)	US Treasury 10-Year Note (CBT) Future September 2022	1,177,247	0.22
(263)	US Treasury 10-Year Ultra Future September 2022	635,539	0.12
63	US Treasury 5-Year Note (CBT) Future September 2022	89,506	0.02
(82)	US Treasury Long Bond (CBT) Future September 2022	190,906	0.04
(199)	US Treasury Ultra Bond (CBT) Future September 2022	725,302	0.13
Total Unrealised Gain on Futures Contracts [±]		2,818,500	0.53

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	529,852,170	99.11

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (6.81%) (31 December 2021: (0.44%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 2,896,229	US\$ 3,035,648	20/07/2022	Goldman Sachs International	1	(4,759)	(0.00)
€ 6,600,777	US\$ 7,090,653	20/07/2022	State Street Bank and Trust Co	2	(182,974)	(0.03)
<i>EUR Hedged Classes</i>						
€ 3,910,417	US\$ 4,281,852	20/07/2022	Citibank NA	3	(189,621)	(0.04)
€ 54,395	US\$ 58,759	20/07/2022	Goldman Sachs International	2	(1,834)	(0.00)
€ 167,258	US\$ 179,632	20/07/2022	Westpac Banking Corp	12	(4,596)	(0.00)
US\$ 37,524	€ 35,870	20/07/2022	Citibank NA	1	(14)	(0.00)
US\$ 112,395	€ 107,649	20/07/2022	Goldman Sachs International	2	(260)	(0.00)

Global Flexible Credit – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (6.81%) (31 December 2021: (0.44%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 601	€ 576	20/07/2022	Westpac Banking Corp	1	(2)	(0.00)
<i>GBP Hedged Classes</i>						
£ 126,021,630	US\$ 164,776,684	20/07/2022	Goldman Sachs International	1	(11,693,833)	(2.19)
£ 126,142,779	US\$ 164,877,391	20/07/2022	State Street Bank and Trust Co	2	(11,647,376)	(2.18)
£ 133,948,737	US\$ 174,968,157	20/07/2022	Westpac Banking Corp	4	(12,255,973)	(2.29)
US\$ 11,668,990	£ 9,698,665	20/07/2022	Westpac Banking Corp	4	(112,316)	(0.02)
<i>CAD Hedged Classes</i>						
CAD 5,016,297	US\$ 3,992,061	20/07/2022	Goldman Sachs International	1	(103,282)	(0.02)
CAD 9,957,723	US\$ 7,926,985	20/07/2022	JPMorgan Chase Bank	2	(207,466)	(0.04)
CAD 358,909	US\$ 281,994	20/07/2022	Westpac Banking Corp	3	(3,759)	(0.00)
US\$ 273,031	CAD 354,985	20/07/2022	Goldman Sachs International	3	(2,164)	(0.00)
US\$ 342,693	CAD 444,881	20/07/2022	Westpac Banking Corp	3	(2,192)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(36,412,421)	(6.81)

Futures Contracts (0.03%) (31 December 2021: (0.34%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
40	Euro-Bund Future September 2022	(136,327)	(0.02)
29	US Treasury 2-Year Note (CBT) Future September 2022	(38,721)	(0.01)
Total Unrealised Loss on Futures Contracts [±]		(175,048)	(0.03)

Total Return Swap Contracts (0.06%) (31 December 2021: (0.00%))

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD 1,200,003	20/09/2022	1.51 ¹	iBoxx USD Liquid High Yield Index ²	(18,359)	(0.00)
USD 17,800,044	20/09/2022	1.51 ¹	iBoxx USD Liquid High Yield Index ³	(289,834)	(0.06)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(308,193)	(0.06)

¹ The USD Secured Overnight Financing rate is the benchmark for all the total return swap contracts.

² The counterparty for this total return swap contract is Goldman Sachs International.

³ The counterparty for this total return swap contract is JPMorgan Chase Bank.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(36,895,662)	(6.90)
Net Financial Assets at Fair Value through Profit or Loss	492,956,508	92.21
Other Net Assets	41,667,700	7.79
Net Assets Attributable to Holders of Redeemable Participating Shares	534,624,208	100.00

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Global Flexible Credit – Schedule of Investments (continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	186,391,899	32.24
** Transferable securities and/or money market instruments dealt in on a regulated market	332,948,894	57.61
μ Investment funds	373,908	0.06
± Financial derivative instruments traded on a regulated market	2,643,452	0.46
∞ Financial derivative instruments that are traded OTC	(29,401,645)	(5.09)
Total Investments	492,956,508	85.28

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
Corporate Bonds 94.31% (31 December 2021: 95.47%)					
Euro					
300,000	Accor SA*	2.63%	29/12/2049	244,745	0.09
1,400,000	Accor SA*	4.38%	29/12/2049	1,284,220	0.46
1,600,000	Adevinta ASA*	2.63%	15/11/2025	1,500,318	0.54
1,511,000	Adient Global Holdings Ltd*	3.50%	15/08/2024	1,432,597	0.52
1,000,000	Altice Financing SA*	2.25%	15/01/2025	919,465	0.33
889,000	Altice France Holding SA*	8.00%	15/05/2027	766,779	0.28
1,248,000	Altice France SA**	4.25%	15/10/2029	976,452	0.35
883,000	Aramark International Finance Sarl*	3.13%	01/04/2025	830,364	0.30
1,999,000	Ashland Services BV**	2.00%	30/01/2028	1,718,413	0.62
800,000	Avantor Funding Inc**	2.63%	01/11/2025	778,007	0.28
1,302,000	Banjay Entertainment SASU**	3.50%	01/03/2025	1,217,408	0.44
999,000	Belden Inc*	3.38%	15/07/2027	900,282	0.33
1,103,000	BK LC Lux Finco1 Sarl*	5.25%	30/04/2029	917,559	0.33
1,599,000	CAB SELAS**	3.38%	01/02/2028	1,347,352	0.49
1,300,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	1,085,481	0.39
1,201,000	Constellium SE*	3.13%	15/07/2029	969,076	0.35
450,000	CPI Property Group SA*	4.88%	29/12/2049	273,786	0.10
400,000	Cullinan Holdco Sesp**	4.63%	15/10/2026	339,745	0.13
300,000	Dufry One BV**	2.00%	15/02/2027	236,030	0.09
876,000	Dufry One BV*	3.38%	15/04/2028	701,415	0.25
1,198,000	eG Global Finance Plc*	6.25%	30/10/2025	1,128,115	0.41
1,601,000	Emeria SASU**	3.38%	31/03/2028	1,363,382	0.49
200,000	Faurecia SE*	2.63%	15/06/2025	181,369	0.07
1,598,000	Faurecia SE*	2.75%	15/02/2027	1,304,319	0.47
800,000	Huhtamaki OYJ*	4.25%	09/06/2027	808,928	0.29
400,000	Iliad Holding SASU**	5.13%	15/10/2026	373,735	0.14
1,395,000	Iliad Holding SASU**	5.63%	15/10/2028	1,245,840	0.45
900,000	IQVIA Inc**	2.88%	15/06/2028	803,276	0.29
100,000	Jaguar Land Rover Automotive Plc*	4.50%	15/01/2026	86,583	0.03
634,000	Jaguar Land Rover Automotive Plc*	6.88%	15/11/2026	584,003	0.21
1,800,000	LeasePlan Corp NV*	7.38%	29/12/2049	1,841,069	0.67
2,101,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	1,844,036	0.67
100,000	Loxam SAS*	4.50%	15/04/2027	79,409	0.03
1,148,000	Loxam SAS*	5.75%	15/07/2027	947,215	0.34
629,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	467,375	0.17
500,000	Motion Bondco DAC*	4.50%	15/11/2027	404,929	0.15
526,000	Motion Finco Sarl**	7.00%	15/05/2025	520,825	0.19
699,000	NH Hotel Group SA*	4.00%	02/07/2026	653,789	0.23
883,000	Paganini Bidco SpA*	4.25%	30/10/2028	839,704	0.30
608,000	Paprec Holding SA**	3.50%	01/07/2028	498,003	0.18
565,000	Paprec Holding SA*	4.00%	31/03/2025	517,110	0.19
473,000	PCF GmbH*	4.75%	15/04/2026	391,934	0.14
400,000	Samhallsbyggnadsbolaget i Norden AB*	2.62%	29/12/2049	142,503	0.05
484,000	Samhallsbyggnadsbolaget i Norden AB*	2.88%	29/12/2049	168,614	0.06
1,427,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	1,329,824	0.48
100,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	86,944	0.03
859,000	SGL Carbon SE*	4.63%	30/09/2024	856,806	0.31
650,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	594,335	0.21
1,017,232	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	902,316	0.33
1,098,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	1,009,260	0.36
1,800,000	Telefonica Europe BV*	4.38%	29/12/2049	1,798,395	0.65

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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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
Euro (continued)					
90,000	TK Elevator Holdco GmbH**	6.63%	15/07/2028	80,669	0.03
1,000,000	TK Elevator Midco GmbH**	4.38%	15/07/2027	905,836	0.33
1,752,000	United Group BV**	4.88%	01/07/2024	1,669,518	0.60
250,000	United Group BV**	5.25%	01/02/2030	193,794	0.07
1,868,000	Verisure Holding AB*	3.88%	15/07/2026	1,714,671	0.62
300,000	Verisure Midholding AB*	5.25%	15/02/2029	239,595	0.09
900,000	ZF Europe Finance BV*	3.00%	23/10/2029	689,733	0.25
1,100,000	ZF Finance GmbH*	3.75%	21/09/2028	906,444	0.33
1,917,000	Ziggo Bond Co BV*	3.38%	28/02/2030	1,409,725	0.51
Total Euro				50,023,424	18.09
Pound Sterling					
620,000	AA Bond Co Ltd*	6.50%	31/01/2026	697,730	0.25
756,000	Bellis Acquisition Co Plc**	3.25%	16/02/2026	716,360	0.26
100,000	Bellis Finco Plc**	4.00%	16/02/2027	84,510	0.03
611,000	CPUK Finance Ltd**	6.50%	28/08/2026	705,494	0.25
503,000	Maison Finco Plc**	6.00%	31/10/2027	452,889	0.16
1,201,000	Marks & Spencer Plc*	3.75%	19/05/2026	1,285,318	0.46
1,122,000	National Express Group Plc*	4.25%	29/12/2049	1,235,951	0.45
705,000	Pinnacle Bidco Plc*	6.38%	15/02/2025	768,428	0.28
802,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	787,177	0.28
322,000	Wheel Bidco Ltd*	6.75%	15/07/2026	314,561	0.12
100,000	Zenith Finco Plc**	6.50%	30/06/2027	98,069	0.04
Total Pound Sterling				7,146,487	2.58
United States Dollar					
450,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	425,016	0.15
575,000	Acadia Healthcare Co Inc**	5.50%	01/07/2028	538,102	0.19
450,000	Access Bank Plc*	6.13%	21/09/2026	365,085	0.13
1,038,000	Adani Green Energy Ltd*	4.38%	08/09/2024	935,421	0.34
540,000	ADT Security Corp**	4.88%	15/07/2032	430,925	0.16
190,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	174,941	0.06
950,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	788,973	0.29
720,000	Air Canada**	3.88%	15/08/2026	610,520	0.22
500,000	Akbank TAS**	6.80%	06/02/2026	448,627	0.16
705,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	4.25%	15/10/2027	611,172	0.22
230,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	204,705	0.07
670,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer 144A**	6.75%	15/10/2027	596,313	0.22
445,000	Allison Transmission Inc**	3.75%	30/01/2031	357,433	0.13
400,000	Allison Transmission Inc**	4.75%	01/10/2027	366,449	0.13
75,000	Allison Transmission Inc**	5.88%	01/06/2029	69,893	0.02
465,000	Allison Transmission Inc 144A**	5.88%	01/06/2029	433,336	0.16
1,536,000	Alsea SAB de CV**	7.75%	14/12/2026	1,454,262	0.53
645,000	Altice France Holding SA**	10.50%	15/05/2027	542,484	0.20
115,000	Altice France SA*	5.50%	15/01/2028	91,454	0.03
1,265,000	Altice France SA 144A*	5.50%	15/01/2028	1,022,892	0.37
335,000	AMC Networks Inc**	4.25%	15/02/2029	272,444	0.10
495,000	American Axle & Manufacturing Inc*	6.25%	15/03/2026	454,847	0.17
165,000	AmWINS Group Inc**	4.88%	30/06/2029	135,330	0.05

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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
535,000	AmWINS Group Inc 144A**	4.88%	30/06/2029	438,798	0.16
1,020,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.75%	01/03/2027	950,314	0.34
80,000	Antero Midstream Partners LP/Antero Midstream Finance Corp REG**	5.75%	01/03/2027	74,534	0.03
1,100,000	APX Group Inc**	5.75%	15/07/2029	853,486	0.31
745,000	APX Group Inc**	6.75%	15/02/2027	691,879	0.25
400,000	Arabian Centres Sukuk II Ltd*	5.63%	07/10/2026	366,551	0.13
300,000	Aramark Services Inc**	5.00%	01/02/2028	272,493	0.10
110,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	78,734	0.03
735,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc 144A**	5.25%	15/08/2027	526,087	0.19
120,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	105,770	0.04
1,805,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp 144A**	5.88%	30/06/2029	1,590,954	0.57
1,455,000	ASGN Inc**	4.63%	15/05/2028	1,263,107	0.46
320,000	Avantor Funding Inc**	3.88%	01/11/2029	280,344	0.10
495,000	Avantor Funding Inc**	4.63%	15/07/2028	455,068	0.16
775,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc**	5.38%	01/03/2029	645,814	0.23
55,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc**	5.75%	15/07/2027	49,308	0.02
510,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc 144A**	5.75%	15/07/2027	457,215	0.17
475,000	Ball Corp*	4.88%	15/03/2026	468,125	0.17
828,000	Banco BTG Pactual SA*	2.75%	11/01/2026	736,692	0.27
200,000	Banco Davivienda SA**	6.65%	29/12/2049	160,128	0.06
300,000	Banco do Brasil SA**	9.00%	29/12/2049	295,995	0.11
1,327,000	Banco Mercantil del Norte SA*	7.50%	29/12/2049	1,203,469	0.43
1,201,000	Bancolombia SA*	4.63%	18/12/2029	1,050,040	0.38
1,201,000	BBVA Bancomer SA**	5.88%	13/09/2034	1,059,342	0.38
1,240,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	1,011,195	0.37
215,000	Beacon Roofing Supply Inc**	4.13%	15/05/2029	175,167	0.06
785,000	Beacon Roofing Supply Inc**	4.50%	15/11/2026	709,162	0.26
975,000	Berry Global Inc**	4.50%	15/02/2026	908,203	0.33
300,000	Bidvest Group UK Plc*	3.63%	23/09/2026	264,150	0.10
570,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	6.63%	15/07/2026	514,142	0.19
1,142,000	Braskem Idesa SAPI**	6.99%	20/02/2032	884,873	0.32
200,000	Braskem Idesa SAPI*	7.45%	15/11/2029	171,929	0.06
450,000	Braskem Netherlands Finance BV**	8.50%	23/01/2081	450,713	0.16
440,000	BroadStreet Partners Inc**	5.88%	15/04/2029	344,973	0.13
65,000	Buckeye Partners LP**	4.13%	01/03/2025	59,911	0.02
675,000	Buckeye Partners LP 144A**	4.13%	01/03/2025	625,863	0.23
410,000	Buckeye Partners LP**	4.50%	01/03/2028	345,837	0.13
230,000	Builders FirstSource Inc**	4.25%	01/02/2032	175,510	0.06
385,000	Builders FirstSource Inc**	6.38%	15/06/2032	344,450	0.12
450,000	C&W Senior Financing DAC**	6.88%	15/09/2027	406,352	0.15
400,000	Cable Onda SA**	4.50%	30/01/2030	334,380	0.12
1,505,000	Cablevision Lightpath LLC**	5.63%	15/09/2028	1,179,363	0.43
828,000	Canacol Energy Ltd**	5.75%	24/11/2028	672,112	0.24
275,000	Cars.com Inc**	6.38%	01/11/2028	232,052	0.08
555,000	Cars.com Inc 144A**	6.38%	01/11/2028	468,323	0.17
575,000	Catalent Pharma Solutions Inc**	5.00%	15/07/2027	541,984	0.19
1,855,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/06/2033	1,465,766	0.53
795,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	736,293	0.26
490,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	464,025	0.17
480,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.50%	01/05/2026	469,193	0.17

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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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
655,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	5.50%	01/05/2025	636,961	0.23
960,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	6.50%	01/10/2028	912,562	0.33
350,000	Centene Corp*	2.50%	01/03/2031	278,908	0.10
415,000	Centene Corp*	3.00%	15/10/2030	345,025	0.12
325,000	Centene Corp**	4.25%	15/12/2027	304,385	0.11
495,000	Centene Corp**	4.63%	15/12/2029	463,040	0.17
510,000	Central Parent Inc/Central Merger Sub Inc**	7.25%	15/06/2029	491,612	0.18
2,010,000	Century Aluminum Co**	7.50%	01/04/2028	1,812,960	0.66
55,000	Cheniere Energy Partners LP**	3.25%	31/01/2032	43,434	0.02
525,000	Cheniere Energy Partners LP**	4.00%	01/03/2031	447,628	0.16
1,020,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	846,467	0.31
785,000	CHS/Community Health Systems Inc**	6.88%	01/04/2028	461,307	0.17
560,000	CHS/Community Health Systems Inc**	8.00%	15/03/2026	511,599	0.19
620,000	Ciena Corp**	4.00%	31/01/2030	535,875	0.19
1,038,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	613,458	0.22
380,000	Clarios Global LP**	6.75%	15/05/2025	376,918	0.14
475,000	Clarios Global LP/Clarios US Finance Co**	6.25%	15/05/2026	457,938	0.17
200,000	Clearway Energy Operating LLC**	4.75%	15/03/2028	180,199	0.06
710,000	Clearway Energy Operating LLC 144A**	4.75%	15/03/2028	639,956	0.23
430,000	CommScope Inc**	4.75%	01/09/2029	348,085	0.13
390,000	CommScope Inc**	6.00%	01/03/2026	359,976	0.13
555,000	CommScope Inc**	7.13%	01/07/2028	422,632	0.15
500,000	CommScope Technologies LLC**	6.00%	15/06/2025	433,467	0.16
450,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	405,810	0.15
880,000	Comstock Resources Inc**	5.88%	15/01/2030	759,207	0.27
125,000	Condor Merger Sub Inc**	7.38%	15/02/2030	102,479	0.04
900,000	Condor Merger Sub Inc 144A**	7.38%	15/02/2030	734,157	0.27
1,515,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	975,066	0.35
1,038,000	Country Garden Holdings Co Ltd*	7.25%	08/04/2026	568,824	0.21
670,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	572,528	0.21
45,000	Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp**	5.63%	01/05/2027	40,125	0.01
530,000	Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp 144A**	5.63%	01/05/2027	472,583	0.17
645,000	CSC Holdings LLC**	5.75%	15/01/2030	470,979	0.17
2,590,000	CSC Holdings LLC 144A**	5.75%	15/01/2030	1,891,296	0.68
290,000	Dana Financing Luxembourg Sarl**	5.75%	15/04/2025	277,404	0.10
555,000	Dana Inc*	4.50%	15/02/2032	411,055	0.15
60,000	DaVita Inc**	4.63%	01/06/2030	46,981	0.02
305,000	DaVita Inc 144A**	4.63%	01/06/2030	238,822	0.08
1,130,000	Delta Air Lines Inc*	7.38%	15/01/2026	1,131,237	0.41
600,000	Ecopetrol SA*	6.88%	29/04/2030	532,191	0.19
300,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	300,406	0.11
1,040,000	Encompass Health Corp*	4.50%	01/02/2028	892,220	0.32
315,000	Encompass Health Corp*	5.75%	15/09/2025	309,754	0.11
410,000	Endeavour Mining Plc*	5.00%	14/10/2026	333,982	0.12
884,896	Energear Israel Finance Ltd*	5.38%	30/03/2028	753,008	0.27
510,000	EnerSys**	4.38%	15/12/2027	449,777	0.16
805,000	Entegris Escrow Corp**	5.95%	15/06/2030	767,600	0.28
85,000	EQM Midstream Partners LP**	6.50%	01/07/2027	79,179	0.03

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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
2,155,000	EQM Midstream Partners LP 144A**	6.50%	01/07/2027	2,007,556	0.73
130,000	EQM Midstream Partners LP**	7.50%	01/06/2027	125,657	0.05
145,000	EQM Midstream Partners LP**	7.50%	01/06/2030	139,528	0.05
290,000	FirstEnergy Corp*	4.40%	15/07/2027	274,069	0.10
69,000	FirstEnergy Corp*	5.35%	15/07/2047	58,410	0.02
285,000	FMG Resources August 2006 Pty Ltd**	5.13%	15/05/2024	277,871	0.10
1,660,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	1,497,295	0.54
1,745,000	Ford Motor Co*	3.25%	12/02/2032	1,311,149	0.47
905,000	Ford Motor Co*	5.29%	08/12/2046	696,669	0.25
490,000	Ford Motor Credit Co LLC*	4.06%	01/11/2024	466,254	0.17
510,000	Ford Motor Credit Co LLC*	4.13%	17/08/2027	450,526	0.16
2,420,000	Ford Motor Credit Co LLC*	4.69%	09/06/2025	2,292,313	0.83
1,465,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	1,320,995	0.48
435,000	Frontier Communications Holdings LLC**	6.75%	01/05/2029	358,990	0.13
1,264,000	FS Luxembourg Sarl**	10.00%	15/12/2025	1,276,511	0.46
1,365,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	1,211,847	0.44
200,000	Geopark Ltd**	5.50%	17/01/2027	167,896	0.06
580,000	GFL Environmental Inc**	4.25%	01/06/2025	548,312	0.20
665,000	Global Infrastructure Solutions Inc**	7.50%	15/04/2032	511,480	0.18
252,000	Gol Finance SA*	7.00%	31/01/2025	157,566	0.06
200,000	Goodyear Tire & Rubber Co**	4.88%	15/03/2027	179,050	0.07
155,000	Goodyear Tire & Rubber Co**	5.00%	31/05/2026	142,972	0.05
370,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	306,940	0.11
420,000	Goodyear Tire & Rubber Co**	5.25%	15/07/2031	338,241	0.12
335,000	Goodyear Tire & Rubber Co**	9.50%	31/05/2025	347,119	0.13
586,500	Greenko Power II Ltd*	4.30%	13/12/2028	469,933	0.17
1,905,000	GTCR AP Finance Inc**	8.00%	15/05/2027	1,785,824	0.65
790,000	GYP Holdings III Corp**	4.63%	01/05/2029	617,195	0.22
490,000	Hanesbrands Inc**	4.88%	15/05/2026	454,835	0.16
325,000	Harsco Corp**	5.75%	31/07/2027	260,471	0.09
1,350,000	Hertz Corp**	5.00%	01/12/2029	1,043,152	0.38
290,000	Hilton Domestic Operating Co Inc**	5.38%	01/05/2025	284,925	0.10
95,000	Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp*	4.88%	01/04/2027	89,621	0.03
480,000	Hologic Inc**	4.63%	01/02/2028	449,952	0.16
200,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	194,250	0.07
630,000	HUB International Ltd**	5.63%	01/12/2029	521,204	0.19
1,570,000	Hudbay Minerals Inc**	6.13%	01/04/2029	1,275,452	0.46
575,000	IAA Inc**	5.50%	15/06/2027	536,366	0.19
730,000	iHeartCommunications Inc**	6.38%	01/05/2026	677,374	0.24
820,000	iHeartCommunications Inc**	8.38%	01/05/2027	653,392	0.24
200,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	174,671	0.06
535,000	Ingevity Corp**	3.88%	01/11/2028	449,028	0.16
450,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	381,087	0.14
475,000	IQVIA Inc**	5.00%	15/10/2026	453,625	0.16
2,410,000	Iron Mountain Inc**	4.88%	15/09/2027	2,184,352	0.79
145,000	Iron Mountain Inc**	5.63%	15/07/2032	122,885	0.05
1,205,000	Iron Mountain Inc 144A**	5.63%	15/07/2032	1,021,221	0.37
600,000	Itau Unibanco Holding SA**	4.63%	29/12/2049	480,825	0.17
860,000	ITT Holdings LLC**	6.50%	01/08/2029	690,404	0.25
1,455,000	JELD-WEN Inc**	4.88%	15/12/2027	1,136,835	0.41
12,000	Joseph T Ryerson & Son Inc**	8.50%	01/08/2028	12,397	0.00
524,000	JSW Steel Ltd*	5.05%	05/04/2032	389,996	0.14

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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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
1,235,000	KB Home*	4.80%	15/11/2029	1,031,635	0.37
355,000	KB Home*	6.88%	15/06/2027	343,189	0.13
255,000	KB Home**	7.25%	15/07/2030	241,940	0.09
300,000	Kenbourne Invest SA**	6.88%	26/11/2024	273,418	0.10
290,000	Kinetik Holdings LP**	5.88%	15/06/2030	276,770	0.10
215,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	171,989	0.06
760,000	Leeward Renewable Energy Operations LLC 144A**	4.25%	01/07/2029	607,962	0.22
1,530,000	Legacy LifePoint Health LLC**	4.38%	15/02/2027	1,312,916	0.47
55,000	Legacy LifePoint Health LLC**	6.75%	15/04/2025	53,089	0.02
205,000	Legacy LifePoint Health LLC 144A**	6.75%	15/04/2025	198,453	0.07
1,295,000	Level 3 Financing Inc**	4.25%	01/07/2028	1,041,400	0.38
355,000	Level 3 Financing Inc**	4.63%	15/09/2027	303,672	0.11
545,000	Level 3 Financing Inc 144A**	4.63%	15/09/2027	466,201	0.17
480,000	Level 3 Financing Inc*	5.38%	01/05/2025	465,850	0.17
390,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	334,992	0.12
445,000	Lions Gate Capital Holdings LLC**	5.50%	15/04/2029	348,397	0.13
55,000	Live Nation Entertainment Inc**	4.75%	15/10/2027	49,393	0.02
535,000	Live Nation Entertainment Inc 144A**	4.75%	15/10/2027	475,888	0.17
1,045,000	LPL Holdings Inc**	4.00%	15/03/2029	895,580	0.32
980,000	LPL Holdings Inc**	4.63%	15/11/2027	916,484	0.33
120,000	Lumen Technologies Inc**	5.38%	15/06/2029	95,316	0.04
920,000	Lumen Technologies Inc 144A**	5.38%	15/06/2029	730,756	0.26
965,000	Lumen Technologies Inc*	5.63%	01/04/2025	916,750	0.33
450,000	MARB BondCo Plc*	3.95%	29/01/2031	346,462	0.13
545,000	Masonite International Corp**	3.50%	15/02/2030	434,760	0.16
1,430,000	Masonite International Corp**	5.38%	01/02/2028	1,296,846	0.47
580,000	Mauser Packaging Solutions Holding Co**	5.50%	15/04/2024	555,060	0.20
685,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	599,015	0.22
1,391,000	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	1,109,107	0.40
825,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	708,011	0.26
40,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	32,467	0.01
480,000	McGraw-Hill Education Inc 144A**	8.00%	01/08/2029	389,604	0.14
1,615,000	Medline Borrower LP**	3.88%	01/04/2029	1,381,019	0.50
1,115,000	Medline Borrower LP**	5.25%	01/10/2029	919,228	0.33
985,000	Meritage Homes Corp*	5.13%	06/06/2027	903,278	0.32
280,000	Meritage Homes Corp*	6.00%	01/06/2025	273,580	0.10
270,000	Millicom International Cellular SA*	6.25%	25/03/2029	236,250	0.08
828,000	Minerva Luxembourg SA*	4.38%	18/03/2031	663,899	0.24
1,555,000	Minerva Merger Sub Inc**	6.50%	15/02/2030	1,297,717	0.47
530,000	MIWD Holdco II LLC/MIWD Finance Corp**	5.50%	01/02/2030	427,168	0.15
1,201,000	Movida Europe SA**	5.25%	08/02/2031	932,456	0.33
1,605,000	MPH Acquisition Holdings LLC**	5.75%	01/11/2028	1,333,282	0.48
340,000	MPT Operating Partnership LP/MPT Finance Corp*	3.50%	15/03/2031	268,983	0.10
290,000	MPT Operating Partnership LP/MPT Finance Corp*	5.00%	15/10/2027	265,846	0.10
225,000	MSCI Inc**	3.25%	15/08/2033	179,775	0.07
621,000	MSU Energy SA/UGEN SA/UENSA SA**	6.88%	01/02/2025	454,600	0.16
520,000	NCL Corp Ltd**	3.63%	15/12/2024	433,250	0.16
20,000	NCL Corp Ltd**	5.88%	15/03/2026	15,700	0.00
485,000	NCL Corp Ltd**	5.88%	15/02/2027	415,587	0.15
565,000	NCL Finance Ltd**	6.13%	15/03/2028	411,820	0.15
1,142,000	Nemak SAB de CV**	3.63%	28/06/2031	799,320	0.29
828,000	Network i2i Ltd*	5.65%	29/12/2049	770,210	0.28

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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
1,925,000	New Fortress Energy Inc**	6.75%	15/09/2025	1,824,428	0.66
385,000	Newell Brands Inc**	4.45%	01/04/2026	367,890	0.13
400,000	NextEra Energy Operating Partners LP**	3.88%	15/10/2026	366,674	0.13
75,000	NextEra Energy Operating Partners LP**	4.50%	15/09/2027	69,595	0.02
1,875,000	NextEra Energy Operating Partners LP 144A**	4.50%	15/09/2027	1,739,868	0.63
1,740,000	Nielsen Finance LLC/Nielsen Finance Co**	5.88%	01/10/2030	1,600,800	0.58
205,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	10.75%	01/06/2028	182,685	0.07
395,000	NOVA Chemicals Corp**	5.00%	01/05/2025	361,735	0.13
2,015,000	Novelis Corp**	4.75%	30/01/2030	1,678,676	0.61
300,000	Occidental Petroleum Corp*	4.40%	15/04/2046	242,972	0.09
435,000	Occidental Petroleum Corp**	4.50%	15/07/2044	345,590	0.12
540,000	Occidental Petroleum Corp*	6.13%	01/01/2031	548,435	0.20
430,000	Occidental Petroleum Corp**	6.45%	15/09/2036	441,791	0.16
170,000	Occidental Petroleum Corp*	6.63%	01/09/2030	175,409	0.06
1,075,000	OneMain Finance Corp*	3.50%	15/01/2027	861,521	0.31
950,000	OneMain Finance Corp*	6.63%	15/01/2028	850,768	0.31
375,000	OneMain Finance Corp**	7.13%	15/03/2026	347,464	0.13
615,000	Organon & Co/Organon Foreign Debt Co-Issuer BV**	4.13%	30/04/2028	546,566	0.20
615,000	Organon & Co/Organon Foreign Debt Co-Issuer BV**	5.13%	30/04/2031	532,879	0.19
828,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	835,061	0.30
1,137,000	Pampa Energia SA*	7.50%	24/01/2027	942,573	0.34
580,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	530,236	0.19
855,000	Performance Food Group Inc**	4.25%	01/08/2029	715,618	0.26
105,000	Performance Food Group Inc**	5.50%	15/10/2027	97,388	0.03
285,000	Performance Food Group Inc**	6.88%	01/05/2025	284,017	0.10
1,145,000	Presidio Holdings Inc**	8.25%	01/02/2028	1,008,195	0.36
1,945,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	1,817,622	0.66
620,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	520,351	0.19
240,000	Rackspace Technology Global Inc**	5.38%	01/12/2028	155,652	0.06
865,000	Rackspace Technology Global Inc 144A**	5.38%	01/12/2028	566,471	0.20
1,125,000	Range Resources Corp**	8.25%	15/01/2029	1,148,836	0.42
1,695,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.25%	15/04/2030	1,258,800	0.45
1,095,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.75%	15/01/2029	832,200	0.30
450,000	Rede D'or Finance Sarl**	4.50%	22/01/2030	380,612	0.14
305,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	259,218	0.09
395,000	RHP Hotel Properties LP/RHP Finance Corp**	4.75%	15/10/2027	350,979	0.13
470,000	Ritchie Bros Auctioneers Inc**	5.38%	15/01/2025	460,988	0.17
724,000	RKPF Overseas 2020 A Ltd*	5.20%	12/01/2026	346,147	0.13
450,000	Royal Caribbean Cruises Ltd**	5.38%	15/07/2027	328,190	0.12
440,000	Royal Caribbean Cruises Ltd**	5.50%	31/08/2026	327,976	0.12
160,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	111,577	0.04
930,000	Royal Caribbean Cruises Ltd 144A**	5.50%	01/04/2028	648,540	0.23
300,000	Rumo Luxembourg Sarl**	5.25%	10/01/2028	281,028	0.10
200,000	Sasol Financing USA LLC*	5.88%	27/03/2024	196,117	0.07
828,000	Sasol Financing USA LLC*	6.50%	27/09/2028	751,331	0.27
230,000	Seagate HDD Cayman**	3.38%	15/07/2031	179,187	0.07
2,095,000	Sensata Technologies BV**	4.00%	15/04/2029	1,781,357	0.65
90,000	Sensata Technologies BV**	5.00%	01/10/2025	86,099	0.03
340,000	Sensata Technologies BV 144A**	5.00%	01/10/2025	326,963	0.12
300,000	SEPLAT Energy Plc*	7.75%	01/04/2026	270,275	0.10

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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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
881,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	813,897	0.29
1,365,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	998,504	0.36
1,391,000	Simpair Europe SA**	5.20%	26/01/2031	1,076,683	0.39
860,000	Sirius XM Radio Inc**	3.13%	01/09/2026	769,631	0.28
930,000	Sirius XM Radio Inc**	3.88%	01/09/2031	742,312	0.27
1,820,000	Sirius XM Radio Inc**	5.00%	01/08/2027	1,692,336	0.61
470,000	Six Flags Entertainment Corp**	5.50%	15/04/2027	427,117	0.15
380,000	Six Flags Theme Parks Inc**	7.00%	01/07/2025	385,364	0.14
1,890,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	1,791,162	0.65
705,000	Southwestern Energy Co*	4.75%	01/02/2032	604,143	0.22
430,000	Sprint Capital Corp**	6.88%	15/11/2028	453,439	0.16
230,000	Sprint Capital Corp**	8.75%	15/03/2032	277,550	0.10
875,000	SPX FLOW Inc**	8.75%	01/04/2030	733,954	0.27
1,620,000	SRS Distribution Inc**	6.13%	01/07/2029	1,280,457	0.46
700,000	Standard Industries Inc**	3.38%	15/01/2031	517,687	0.19
520,000	Starwood Property Trust Inc**	3.63%	15/07/2026	441,634	0.16
495,000	Starwood Property Trust Inc**	3.75%	31/12/2024	451,353	0.16
480,000	Starwood Property Trust Inc**	4.75%	15/03/2025	444,174	0.16
395,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp**	8.50%	15/10/2026	355,563	0.13
725,000	Sunnova Energy Corp**	5.88%	01/09/2026	631,814	0.23
1,370,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	1,138,922	0.41
1,005,000	Taylor Morrison Communities Inc**	5.13%	01/08/2030	836,030	0.30
1,115,000	Taylor Morrison Communities Inc**	6.63%	15/07/2027	1,069,971	0.39
95,000	Team Health Holdings Inc**	6.38%	01/02/2025	66,519	0.02
740,000	Team Health Holdings Inc 144A**	6.38%	01/02/2025	517,838	0.19
255,000	Telecom Italia Capital SA**	7.20%	18/07/2036	194,361	0.07
765,000	Tenet Healthcare Corp**	4.88%	01/01/2026	706,451	0.26
115,000	Tenet Healthcare Corp**	6.13%	01/10/2028	99,830	0.04
1,850,000	Tenet Healthcare Corp 144A**	6.13%	01/10/2028	1,588,909	0.57
785,000	TerraForm Power Operating LLC**	5.00%	31/01/2028	712,482	0.26
580,000	TK Elevator US Newco Inc**	5.25%	15/07/2027	518,114	0.19
615,000	T-Mobile USA Inc**	2.63%	15/04/2026	559,263	0.20
770,000	T-Mobile USA Inc**	2.88%	15/02/2031	640,717	0.23
215,000	T-Mobile USA Inc*	3.50%	15/04/2031	186,075	0.07
600,000	Total Play Telecomunicaciones SA de CV*	6.38%	20/09/2028	473,993	0.17
425,000	TransDigm Inc*	4.63%	15/01/2029	343,122	0.12
120,000	TransDigm Inc**	6.25%	15/03/2026	116,158	0.04
580,000	TransDigm Inc 144A**	6.25%	15/03/2026	560,877	0.20
370,000	TRI Pointe Group Inc/TRI Pointe Homes Inc*	5.88%	15/06/2024	360,702	0.13
680,000	Tri Pointe Homes Inc*	5.70%	15/06/2028	588,037	0.21
760,000	Trident TPI Holdings Inc**	9.25%	01/08/2024	696,384	0.25
55,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc**	5.38%	01/09/2025	46,923	0.02
525,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc 144A**	5.38%	01/09/2025	447,906	0.16
950,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	899,973	0.33
950,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	892,030	0.32
1,050,000	Tullow Oil Plc**	7.00%	01/03/2025	856,060	0.31
400,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	315,371	0.11
75,000	United Airlines Inc**	4.38%	15/04/2026	67,204	0.03
200,000	United Airlines Inc 144A**	4.38%	15/04/2026	176,944	0.06
1,045,000	United Airlines Inc**	4.63%	15/04/2029	890,021	0.32

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
Corporate Bonds 94.31% (31 December 2021: 95.47%) (continued)					
United States Dollar (continued)					
870,000	United Rentals North America Inc*	3.75%	15/01/2032	716,132	0.26
215,000	United Rentals North America Inc*	3.88%	15/02/2031	181,799	0.07
385,000	United Rentals North America Inc*	4.88%	15/01/2028	364,859	0.13
215,000	Uniti Group LP/Uniti Fiber Holdings Inc/CSL Capital LLC**	7.88%	15/02/2025	208,129	0.08
540,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	4.75%	15/04/2028	445,300	0.16
1,130,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	6.50%	15/02/2029	831,047	0.30
1,490,000	Univar Solutions USA Inc**	5.13%	01/12/2027	1,389,581	0.51
560,000	US Foods Inc**	6.25%	15/04/2025	559,824	0.20
535,000	Valvoline Inc**	4.25%	15/02/2030	447,661	0.16
200,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	178,570	0.06
200,000	Vedanta Resources Ltd*	7.13%	31/05/2023	163,019	0.06
760,000	Venture Global Calcasieu Pass LLC**	3.88%	01/11/2033	629,261	0.23
415,000	Venture Global Calcasieu Pass LLC**	4.13%	15/08/2031	355,860	0.13
225,000	Vibrantz Technologies Inc**	9.00%	15/02/2030	158,928	0.06
1,080,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	6.38%	01/02/2030	866,851	0.31
1,040,000	Vistra Operations Co LLC**	4.38%	01/05/2029	873,148	0.32
380,000	Vistra Operations Co LLC**	5.50%	01/09/2026	359,537	0.13
755,000	VM Consolidated Inc**	5.50%	15/04/2029	603,256	0.22
765,000	Vmed O2 UK Financing I Plc**	4.25%	31/01/2031	617,076	0.22
1,201,000	VTR Finance NV**	6.38%	15/07/2028	861,732	0.31
1,015,000	White Capital Parent LLC**	8.25%	15/03/2026	846,556	0.30
290,000	WR Grace Holdings LLC**	5.63%	01/10/2024	281,924	0.10
1,345,000	WR Grace Holdings LLC**	5.63%	15/08/2029	993,619	0.36
300,000	Yapi ve Kredi Bankasi AS*	8.25%	15/10/2024	288,031	0.11
765,000	Zayo Group Holdings Inc**	4.00%	01/03/2027	636,059	0.23
Total United States Dollar				203,683,752	73.64
Total Corporate Bonds				260,853,663	94.31
Term Loans^ 0.52% (31 December 2021: 0.00%)					
United States Dollar					
1,680,000	Asurion LLC	0.00%	31/01/2028	1,442,700	0.52
Total Term Loans †				1,442,700	0.52
Total Investments				262,296,363	94.83

Forward Currency Contracts 1.18% (31 December 2021: 1.57%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 2,173,826	US\$ 2,270,679	20/07/2022	Westpac Banking Corp	1	4,219	0.00
US\$ 7,541,571	€ 7,039,476	20/07/2022	UBS AG	2	174,797	0.06
US\$ 52,143,203	€ 48,388,552	20/07/2022	Westpac Banking Corp	3	1,504,839	0.55
US\$ 2,996,911	£ 2,322,558	20/07/2022	Westpac Banking Corp	2	175,619	0.06
<i>AUD Hedged Classes</i>						
US\$ 2,052	AUD 2,960	20/07/2022	Goldman Sachs International	6	16	0.00
US\$ 210	AUD 292	20/07/2022	UBS AG	1	9	0.00
US\$ 570	AUD 816	20/07/2022	Westpac Banking Corp	2	9	0.00
<i>CHF Hedged Classes</i>						
CHF 87,931	US\$ 88,581	20/07/2022	Goldman Sachs International	1	3,352	0.00

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Global High Yield SDG Engagement – Schedule of Investments (continued)

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

Forward Currency Contracts 1.18% (31 December 2021: 1.57%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
CHF 87,962	US\$ 90,114	20/07/2022	UBS AG	1	1,851	0.00
CHF 59,906,482	US\$ 62,407,171	20/07/2022	Westpac Banking Corp	16	225,789	0.08
CHF 461	US\$ 481	05/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 560,382	CHF 534,548	20/07/2022	Westpac Banking Corp	6	1,505	0.00
<i>EUR Hedged Classes</i>						
€ 19,784	US\$ 20,635	20/07/2022	Westpac Banking Corp	6	70	0.00
US\$ 2,845,276	€ 2,697,671	20/07/2022	Goldman Sachs International	12	22,180	0.01
US\$ 17,329,452	€ 15,837,208	20/07/2022	UBS AG	7	755,898	0.27
US\$ 11,095,451	€ 10,210,335	20/07/2022	Westpac Banking Corp	28	410,388	0.15
<i>GBP Hedged Classes</i>						
£ 3,236	US\$ 3,927	20/07/2022	UBS AG	1	4	0.00
£ 37,682	US\$ 45,702	20/07/2022	Westpac Banking Corp	3	73	0.00
US\$ 707,103	£ 575,301	20/07/2022	Westpac Banking Corp	13	8,263	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					3,288,881	1.18
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **265,585,244** **96.01**

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.64%) (31 December 2021: (2.41%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 1,439,449	US\$ 1,507,079	20/07/2022	Goldman Sachs International	1	(703)	(0.00)
€ 290,728	US\$ 308,186	20/07/2022	UBS AG	3	(3,941)	(0.00)
€ 1,466,588	US\$ 1,607,719	20/07/2022	Westpac Banking Corp	1	(72,943)	(0.03)
£ 416,491	US\$ 536,870	20/07/2022	Westpac Banking Corp	2	(30,944)	(0.01)
<i>AUD Hedged Classes</i>						
AUD 782	US\$ 557	20/07/2022	Goldman Sachs International	2	(18)	(0.00)
AUD 42,793	US\$ 30,490	20/07/2022	UBS AG	2	(1,060)	(0.00)
US\$ 173	AUD 252	20/07/2022	Westpac Banking Corp	1	(0)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 873,505	US\$ 914,766	20/07/2022	Westpac Banking Corp	6	(1,506)	(0.00)
CHF 9,634	US\$ 10,064	06/07/2022	Westpac Banking Corp	1	(10,064)	(0.00)
US\$ 88,854	CHF 87,962	20/07/2022	Goldman Sachs International	1	(3,110)	(0.00)
US\$ 3,405,726	CHF 3,370,307	20/07/2022	UBS AG	7	(117,973)	(0.04)
US\$ 175,247	CHF 169,640	20/07/2022	Westpac Banking Corp	15	(2,115)	(0.00)
<i>EUR Hedged Classes</i>						
€ 98,143	US\$ 105,266	20/07/2022	Goldman Sachs International	8	(2,558)	(0.00)
€ 31,691,403	US\$ 34,691,442	20/07/2022	UBS AG	5	(1,526,557)	(0.56)
€ 76,937,642	US\$ 82,757,783	20/07/2022	Westpac Banking Corp	30	(2,242,948)	(0.81)
US\$ 3,042,283	€ 2,910,948	20/07/2022	UBS AG	2	(4,010)	(0.00)
US\$ 148,301	€ 142,050	20/07/2022	Westpac Banking Corp	6	(352)	(0.00)
<i>GBP Hedged Classes</i>						
£ 13,551,990	US\$ 17,004,029	20/07/2022	Westpac Banking Corp	19	(541,955)	(0.19)
US\$ 184,414	£ 151,891	20/07/2022	Westpac Banking Corp	4	(94)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(4,562,851)	(1.64)

Global High Yield SDG Engagement – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)**

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(4,562,851)	(1.64)
Net Financial Assets at Fair Value through Profit or Loss	261,022,393	94.37
Other Net Assets	15,580,802	5.63
Net Assets Attributable to Holders of Redeemable Participating Shares	276,603,195	100.00

^ Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2022 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	79,604,505	28.08
** Transferable securities and/or money market instruments dealt in on a regulated market	181,249,158	63.94
† Other transferable securities and/or money market instruments	1,442,700	0.51
∞ Financial derivative instruments that are traded OTC	(1,273,970)	(0.45)
Total Investments	261,022,393	92.08

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Global High Yield Sustainable Action – 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
Corporate Bonds 90.95% (31 December 2021: 95.28%)					
Euro					
100,000	Adevinta ASA*	2.63%	15/11/2025	93,770	0.64
100,000	Aedas Homes Opco SLU*	4.00%	15/08/2026	88,259	0.60
100,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	84,933	0.58
100,000	Altice France SA*	2.50%	15/01/2025	91,560	0.62
100,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	83,498	0.57
100,000	Casino Guichard Perrachon SA*	4.50%	07/03/2024	84,694	0.58
100,000	Chrome Holdco SASU*	5.00%	31/05/2029	79,442	0.54
100,000	Constellium SE*	3.13%	15/07/2029	80,689	0.55
100,000	CPI Property Group SA*	4.88%	29/12/2049	61,427	0.42
100,000	Faurecia SE*	2.75%	15/02/2027	81,622	0.55
100,000	Flamingo Lux II SCA*	5.00%	31/03/2029	77,548	0.53
100,000	Intrum AB*	3.50%	15/07/2026	87,590	0.59
100,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	87,769	0.60
100,000	Maxedo DIY Holding BV**	5.88%	01/10/2026	74,304	0.50
100,000	NH Hotel Group SA*	4.00%	02/07/2026	93,532	0.63
100,000	Paprec Holding SA*	4.00%	31/03/2025	91,524	0.62
100,000	Pinnacle Bidco Plc*	5.50%	15/02/2025	94,572	0.64
100,000	Samhallsbyggnadsbolaget i Norden AB*	2.63%	29/12/2049	34,195	0.23
100,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	93,190	0.63
175,000	SGL Carbon SE*	4.63%	30/09/2024	174,553	1.18
100,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	91,918	0.62
100,000	Telecom Italia SpA**	1.63%	18/01/2029	76,167	0.52
100,000	Telefonica Europe BV*	4.38%	29/12/2049	99,911	0.68
101,000	TI Automotive Finance Plc**	3.75%	15/04/2029	73,785	0.50
100,000	United Group BV**	4.88%	01/02/2029	92,280	0.63
100,000	Verisure Holding AB*	3.88%	15/07/2026	91,792	0.62
100,000	Virgin Media Finance Plc**	3.75%	15/07/2030	78,122	0.53
100,000	Vodafone Group Plc*	3.10%	03/01/2079	100,024	0.68
100,000	ZF Finance GmbH*	2.25%	03/05/2028	77,060	0.52
Total Euro				2,519,730	17.10
Pound Sterling					
100,000	AA Bond Co Ltd*	6.50%	31/01/2026	112,537	0.76
100,000	Bellis Finco Plc**	4.00%	16/02/2027	84,510	0.57
100,000	Iceland Bondco Plc**	4.38%	15/05/2028	81,781	0.55
100,000	Maison Finco Plc**	6.00%	31/10/2027	90,037	0.61
100,000	Marks & Spencer Plc*	3.75%	19/05/2026	107,021	0.73
100,000	National Express Group Plc*	4.25%	29/12/2049	110,156	0.75
103,000	Premier Foods Finance Plc*	3.50%	15/10/2026	109,309	0.74
100,000	Zenith Finco Plc**	6.50%	30/06/2027	98,069	0.67
Total Pound Sterling				793,420	5.38
United States Dollar					
100,000	Acadia Healthcare Co Inc**	5.50%	01/07/2028	93,583	0.64
140,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC**	5.88%	15/02/2028	131,095	0.89
65,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	4.25%	15/10/2027	56,349	0.38
50,000	Ally Financial Inc*	5.75%	20/11/2025	49,339	0.33
130,000	Altice France Holding SA**	6.00%	15/02/2028	92,515	0.63
25,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	23,058	0.16
70,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	60,156	0.41
20,000	American Axle & Manufacturing Inc*	6.88%	01/07/2028	17,985	0.12
100,000	APi Group DE Inc**	4.13%	15/07/2029	79,562	0.54

Global High Yield Sustainable Action – 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
Corporate Bonds 90.95% (31 December 2021: 95.28%) (continued)					
United States Dollar (continued)					
55,000	APX Group Inc**	5.75%	15/07/2029	42,674	0.29
170,000	APX Group Inc**	6.75%	15/02/2027	159,580	1.08
200,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	4.00%	01/09/2029	160,394	1.09
60,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	4.13%	15/08/2026	50,954	0.35
40,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	28,631	0.19
265,000	AssuredPartners Inc**	5.63%	15/01/2029	212,507	1.44
105,000	Beacon Roofing Supply Inc**	4.13%	15/05/2029	85,547	0.58
40,000	BroadStreet Partners Inc**	5.88%	15/04/2029	31,282	0.21
60,000	Builders FirstSource Inc**	5.00%	01/03/2030	50,923	0.35
40,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/05/2032	32,523	0.22
30,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	28,410	0.19
55,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.50%	01/05/2026	53,750	0.36
20,000	Cedar Fair LP**	5.25%	15/07/2029	17,666	0.12
50,000	Centene Corp**	4.25%	15/12/2027	46,828	0.32
25,000	CHS/Community Health Systems Inc**	4.75%	15/02/2031	18,372	0.12
65,000	CHS/Community Health Systems Inc**	6.88%	15/04/2029	42,114	0.29
45,000	Ciena Corp**	4.00%	31/01/2030	38,894	0.26
20,000	Clean Harbors Inc**	5.13%	15/07/2029	18,187	0.12
60,000	Clearway Energy Operating LLC**	3.75%	15/02/2031	48,555	0.33
85,000	Clearway Energy Operating LLC**	3.75%	15/01/2032	67,496	0.46
175,000	CommScope Inc**	7.13%	01/07/2028	133,263	0.90
70,000	Condor Merger Sub Inc**	7.38%	15/02/2030	57,388	0.39
65,000	Consolidated Communications Inc**	5.00%	01/10/2028	52,057	0.35
60,000	Consolidated Communications Inc**	6.50%	01/10/2028	51,185	0.35
205,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	132,057	0.90
230,000	CSC Holdings LLC**	4.63%	01/12/2030	154,798	1.05
30,000	Dana Inc*	4.50%	15/02/2032	22,219	0.15
30,000	DaVita Inc**	4.63%	01/06/2030	23,491	0.16
90,000	Encompass Health Corp*	4.50%	01/02/2028	77,211	0.52
90,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	81,147	0.55
15,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	13,530	0.09
40,000	Ford Motor Co*	9.63%	22/04/2030	44,670	0.30
35,000	Ford Motor Credit Co LLC*	2.70%	10/08/2026	29,869	0.20
30,000	Ford Motor Credit Co LLC*	3.38%	13/11/2025	27,109	0.18
70,000	Ford Motor Credit Co LLC*	3.66%	08/09/2024	66,325	0.45
40,000	Ford Motor Credit Co LLC*	4.00%	13/11/2030	32,491	0.22
30,000	Ford Motor Credit Co LLC*	4.13%	17/08/2027	26,502	0.18
60,000	Ford Motor Credit Co LLC*	5.13%	16/06/2025	57,422	0.39
195,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	175,992	1.19
70,000	Gap Inc**	3.63%	01/10/2029	49,283	0.33
45,000	Goodyear Tire & Rubber Co**	5.00%	31/05/2026	41,508	0.28
25,000	Goodyear Tire & Rubber Co**	5.25%	30/04/2031	20,330	0.14
40,000	Graham Packaging Co Inc**	7.13%	15/08/2028	32,155	0.22
20,000	Graphic Packaging International LLC*	4.13%	15/08/2024	19,677	0.13
165,000	GYP Holdings III Corp**	4.63%	01/05/2029	128,908	0.87
65,000	Hanesbrands Inc**	4.88%	15/05/2026	60,335	0.41
105,000	HB Fuller Co*	4.00%	15/02/2027	94,683	0.64
80,000	HB Fuller Co*	4.25%	15/10/2028	67,262	0.46
115,000	HCA Inc*	5.38%	01/02/2025	114,745	0.78
30,000	Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp*	4.88%	01/04/2027	28,301	0.19
30,000	Hologic Inc**	4.63%	01/02/2028	28,122	0.19
125,000	IAA Inc**	5.50%	15/06/2027	116,601	0.79

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Global High Yield Sustainable Action – 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
Corporate Bonds 90.95% (31 December 2021: 95.28%) (continued)					
United States Dollar (continued)					
70,000	iHeartCommunications Inc**	6.38%	01/05/2026	64,954	0.44
35,000	IQVIA Inc**	5.00%	15/10/2026	33,425	0.23
230,000	Iron Mountain Inc**	5.25%	15/03/2028	206,918	1.40
180,000	JELD-WEN Inc**	4.88%	15/12/2027	140,639	0.95
135,000	KAR Auction Services Inc**	5.13%	01/06/2025	128,649	0.87
80,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	63,996	0.43
275,000	Level 3 Financing Inc**	3.75%	15/07/2029	213,125	1.45
65,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	55,832	0.38
100,000	LPL Holdings Inc**	4.00%	15/03/2029	85,701	0.58
50,000	LPL Holdings Inc**	4.63%	15/11/2027	46,759	0.32
200,000	Lumen Technologies Inc**	5.38%	15/06/2029	158,860	1.08
55,000	Masonite International Corp**	3.50%	15/02/2030	43,875	0.30
125,000	Masonite International Corp**	5.38%	01/02/2028	113,361	0.77
25,000	Mauser Packaging Solutions Holding Co**	5.50%	15/04/2024	23,925	0.16
25,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	21,862	0.15
55,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	47,201	0.32
25,000	Medline Borrower LP**	3.88%	01/04/2029	21,403	0.15
135,000	Medline Borrower LP**	5.25%	01/10/2029	112,093	0.76
60,000	Minerva Merger Sub Inc**	6.50%	15/02/2030	49,977	0.34
30,000	MPH Acquisition Holdings LLC**	5.75%	01/11/2028	24,921	0.17
125,000	Mueller Water Products Inc**	4.00%	15/06/2029	109,209	0.74
35,000	Nexstar Media Inc**	4.75%	01/11/2028	30,084	0.20
175,000	NextEra Energy Operating Partners LP**	4.50%	15/09/2027	162,388	1.10
125,000	Nielsen Finance LLC/Nielsen Finance Co**	5.63%	01/10/2028	116,444	0.79
45,000	Nokia OYJ*	4.38%	12/06/2027	42,573	0.29
235,000	OneMain Finance Corp*	3.50%	15/01/2027	188,333	1.28
35,000	OneMain Finance Corp**	6.88%	15/03/2025	33,242	0.23
25,000	OneMain Finance Corp**	7.13%	15/03/2026	23,164	0.16
200,000	Organon & Co/Organon Foreign Debt Co-Issuer BV**	5.13%	30/04/2031	174,482	1.18
170,000	Outfront Media Capital LLC/Outfront Media Capital Corp**	5.00%	15/08/2027	148,755	1.01
40,000	Pattern Energy Operations LP/Pattern Energy Operations Inc**	4.50%	15/08/2028	34,875	0.24
90,000	Presidio Holdings Inc**	8.25%	01/02/2028	79,228	0.54
65,000	Prestige Brands Inc**	5.13%	15/01/2028	60,502	0.41
255,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	213,670	1.45
35,000	Rackspace Technology Global Inc**	3.50%	15/02/2028	27,453	0.19
85,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.25%	15/04/2030	63,126	0.43
135,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.75%	15/01/2029	102,600	0.70
50,000	Resideo Funding Inc**	4.00%	01/09/2029	39,109	0.27
100,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	84,989	0.58
250,000	Ritchie Bros Auctioneers Inc**	5.38%	15/01/2025	245,206	1.66
35,000	SBA Communications Corp**	3.88%	15/02/2027	32,030	0.22
60,000	Select Medical Corp**	6.25%	15/08/2026	56,129	0.38
80,000	Sensata Technologies BV**	5.00%	01/10/2025	76,532	0.52
50,000	Sirius XM Radio Inc**	3.13%	01/09/2026	44,257	0.30
70,000	Sirius XM Radio Inc**	4.13%	01/07/2030	58,633	0.40
40,000	Sprint Capital Corp**	6.88%	15/11/2028	42,180	0.29
20,000	Sprint Capital Corp**	8.75%	15/03/2032	24,135	0.16
25,000	SRS Distribution Inc**	6.13%	01/07/2029	19,760	0.13
35,000	Standard Industries Inc**	4.38%	15/07/2030	27,670	0.19
90,000	Standard Industries Inc**	5.00%	15/02/2027	80,522	0.55
70,000	Starwood Property Trust Inc**	3.75%	31/12/2024	63,828	0.43
35,000	Starwood Property Trust Inc**	4.38%	15/01/2027	30,547	0.21
265,000	Sunnova Energy Corp**	5.88%	01/09/2026	230,939	1.57

Global High Yield Sustainable Action – 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
Corporate Bonds 90.95% (31 December 2021: 95.28%) (continued)					
United States Dollar (continued)					
175,000	Taylor Morrison Communities Inc**	5.13%	01/08/2030	145,577	0.99
55,000	Team Health Holdings Inc**	6.38%	01/02/2025	38,511	0.26
35,000	Tenet Healthcare Corp**	4.88%	01/01/2026	32,321	0.22
10,000	Tenet Healthcare Corp**	6.13%	01/10/2028	8,681	0.06
215,000	TerraForm Power Operating LLC**	5.00%	31/01/2028	195,138	1.32
30,000	T-Mobile USA Inc*	2.25%	15/02/2026	27,269	0.19
25,000	TransDigm Inc*	5.50%	15/11/2027	21,292	0.14
60,000	TransDigm Inc**	6.25%	15/03/2026	58,079	0.39
15,000	TransDigm Inc*	7.50%	15/03/2027	14,170	0.10
40,000	TransDigm Inc**	8.00%	15/12/2025	40,528	0.27
60,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc**	5.38%	01/09/2025	51,189	0.35
55,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	51,881	0.35
15,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	14,085	0.10
35,000	United Airlines Inc**	4.38%	15/04/2026	31,362	0.21
25,000	United Rentals North America Inc*	3.75%	15/01/2032	20,579	0.14
45,000	United Rentals North America Inc*	4.00%	15/07/2030	38,548	0.26
160,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	6.50%	15/02/2029	117,670	0.80
65,000	Univar Solutions USA Inc**	5.13%	01/12/2027	60,619	0.41
40,000	US Foods Inc**	4.75%	15/02/2029	35,036	0.24
100,000	US Foods Inc**	6.25%	15/04/2025	99,969	0.68
220,000	Valvoline Inc**	4.25%	15/02/2030	184,085	1.25
200,000	Vmed O2 UK Financing I Plc**	4.75%	15/07/2031	162,000	1.10
200,000	VZ Secured Financing BV**	5.00%	15/01/2032	166,416	1.13
65,000	White Capital Parent LLC**	8.25%	15/03/2026	54,213	0.37
45,000	WR Grace Holdings LLC**	5.63%	15/08/2029	33,244	0.23
90,000	Zayo Group Holdings Inc**	6.13%	01/03/2028	65,232	0.44
Total United States Dollar				10,091,329	68.47
Total Corporate Bonds				13,404,479	90.95
Term Loans 0.64% (31 December 2021: 0.31%)					
United States Dollar					
54,578	Crosby US Acquisition Corp	6.39%	26/06/2026	51,235	0.35
44,888	Eagle Parent Corp	6.30%	02/04/2029	43,167	0.29
Total Term Loans †				94,402	0.64
Total Investments				13,498,881	91.59

Forward Currency Contracts 1.54% (31 December 2021: 0.39%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 926,359	£ 775,730	20/07/2022	Westpac Banking Corp	1	27,123	0.19
US\$ 4,422,214	€ 4,035,125	20/07/2022	Westpac Banking Corp	1	199,478	1.35
Total Unrealised Gain on Forward Currency Contracts [∞]					226,601	1.54

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Global High Yield Sustainable Action – Schedule of Investments (continued)

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	13,725,482	93.13

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2021: (0.06%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 6,394	US\$ 6,765	20/07/2022	State Street Bank and Trust Co	1	(74)	(0.00)

Total Unrealised Loss on Forward Currency Contracts [∞]	(74)	(0.00)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(74)	(0.00)
Net Financial Assets at Fair Value through Profit or Loss	13,725,408	93.13
Other Net Assets	1,011,826	6.87
Net Assets Attributable to Holders of Redeemable Participating Shares	14,737,234	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	3,717,671	24.57
** Transferable securities and/or money market instruments dealt in on a regulated market	9,686,808	64.01
† Other transferable securities and/or money market instruments	94,402	0.62
∞ Financial derivative instruments that are traded OTC	226,527	1.50
Total Investments	13,725,408	90.70

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
Corporate Bonds 90.71% (31 December 2021: 97.61%)					
Canadian Dollar					
455,000	Bell Telephone Co of Canada or Bell Canada†	2.50%	14/05/2030	296,035	0.34
455,000	Canadian Pacific Railway Co†	2.54%	28/02/2028	315,630	0.37
410,000	TELUS Corp†	2.75%	08/07/2026	296,297	0.35
620,000	Thomson Reuters Corp†	2.24%	14/05/2025	453,020	0.53
	Total Canadian Dollar			1,360,982	1.59
Euro					
100,000	ABN AMRO Bank NV*	0.60%	15/01/2027	93,846	0.11
477,000	American Tower Corp*	0.88%	21/05/2029	406,213	0.48
150,000	American Tower Corp*	0.95%	05/10/2030	122,812	0.14
300,000	Anheuser-Busch InBev SA*	2.00%	23/01/2035	261,141	0.31
200,000	Anheuser-Busch InBev SA*	3.70%	02/04/2040	200,378	0.23
190,000	Athene Global Funding*	0.83%	08/01/2027	177,986	0.21
143,000	Bank of America Corp*	1.66%	25/04/2028	139,751	0.16
1,000,000	Bank of America Corp*	1.95%	27/10/2026	1,013,153	1.20
180,000	Bank of America Corp*	2.82%	27/04/2033	174,765	0.20
200,000	Banque Federative du Credit Mutuel SA*	3.88%	16/06/2032	202,825	0.24
289,000	Barclays Plc*	0.58%	09/08/2029	246,633	0.29
180,000	Barclays Plc*	0.88%	28/01/2028	164,807	0.19
400,000	BASF SE*	1.50%	17/03/2031	352,254	0.41
200,000	BNP Paribas SA*	2.50%	31/03/2032	190,509	0.22
100,000	BP Capital Markets Plc*	1.10%	15/11/2034	77,230	0.09
562,000	BP Capital Markets Plc*	3.63%	29/12/2049	492,668	0.58
109,000	Citigroup Inc*	0.50%	08/10/2027	102,246	0.12
270,000	Computershare US Inc*	1.13%	07/10/2031	225,261	0.26
904,000	Credit Suisse Group AG*	0.65%	14/01/2028	790,583	0.93
100,000	Daimler Truck International Finance BV*	1.63%	06/04/2027	98,068	0.11
436,000	Digital Dutch Finco BV*	1.00%	15/01/2032	325,019	0.38
310,000	Digital Dutch Finco BV*	1.25%	01/02/2031	243,592	0.29
322,000	Discovery Communications LLC*	1.90%	19/03/2027	316,307	0.37
100,000	Duke Energy Corp*	3.85%	15/06/2034	102,420	0.12
100,000	Elia Transmission Belgium SA*	0.88%	28/04/2030	87,275	0.10
271,000	Enel Finance International NV*	0.38%	28/05/2029	232,063	0.27
550,000	Fidelity National Information Services Inc*	1.00%	03/12/2028	498,674	0.58
203,000	Fidelity National Information Services Inc*	2.00%	21/05/2030	189,888	0.22
453,000	General Motors Financial Co Inc*	0.85%	26/02/2026	424,385	0.50
326,000	Glencore Capital Finance DAC*	1.13%	10/03/2028	280,342	0.33
801,000	Glencore Finance Europe Ltd**	3.75%	01/04/2026	821,047	0.96
195,000	Goldman Sachs Group Inc*	1.25%	07/02/2029	175,472	0.21
449,000	GSK Consumer Healthcare Capital NL BV*	1.75%	29/03/2030	429,191	0.50
118,000	Heimstaden Bostad Treasury BV*	0.25%	13/10/2024	112,363	0.13
155,000	Heimstaden Bostad Treasury BV*	1.38%	24/07/2028	123,929	0.15
400,000	Infineon Technologies AG*	0.63%	17/02/2025	401,909	0.47
100,000	Infineon Technologies AG*	1.63%	24/06/2029	94,627	0.11
200,000	ING Groep NV*	1.00%	13/11/2030	186,409	0.22
230,000	JPMorgan Chase & Co*	1.96%	23/03/2030	220,330	0.26
559,000	Lloyds Banking Group Plc*	0.63%	15/01/2024	582,120	0.68
175,000	Logicor Financing Sarl*	2.00%	17/01/2034	129,013	0.15
300,000	MMS USA Holdings Inc*	1.75%	13/06/2031	268,044	0.31
73,000	Nasdaq Inc*	0.90%	30/07/2033	56,046	0.07
500,000	National Grid North America Inc*	1.00%	12/07/2024	509,036	0.60
186,000	National Grid Plc*	2.95%	30/03/2030	186,574	0.22

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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
Corporate Bonds 90.71% (31 December 2021: 97.61%) (continued)					
Euro (continued)					
483,000	Nationwide Building Society*	2.00%	25/07/2029	486,450	0.57
349,000	NatWest Group Plc*	0.67%	14/09/2029	299,002	0.35
121,000	NatWest Group Plc*	1.04%	14/09/2032	103,264	0.12
309,000	New York Life Global Funding*	0.25%	04/10/2028	277,594	0.32
300,000	Orange SA*	0.50%	04/09/2032	245,350	0.29
100,000	Orange SA*	0.63%	16/12/2033	79,043	0.09
200,000	Orange SA*	2.38%	18/05/2032	197,957	0.23
189,000	PepsiCo Inc*	0.75%	14/10/2033	155,274	0.18
186,000	PPG Industries Inc*	2.75%	01/06/2029	186,313	0.22
182,000	RWE AG*	0.50%	26/11/2028	161,015	0.19
335,000	RWE AG*	2.75%	24/05/2030	332,099	0.39
200,000	Simon International Finance SCA*	1.25%	13/05/2025	198,646	0.23
1,309,000	Southern Co*	1.88%	15/09/2081	940,012	1.10
161,000	SSE Plc*	1.75%	16/04/2030	148,830	0.17
200,000	Suez SACA*	2.88%	24/05/2034	186,319	0.22
437,000	TotalEnergies SE*	1.63%	29/12/2049	365,527	0.43
200,000	UBS Group AG*	0.88%	03/11/2031	162,706	0.19
706,000	Verizon Communications Inc*	1.38%	27/10/2026	706,041	0.83
800,000	Volkswagen International Finance NV*	3.88%	29/12/2049	737,660	0.86
Total Euro				18,498,306	21.66
Pound Sterling					
275,000	Anheuser-Busch InBev SA*	4.00%	24/09/2025	340,710	0.40
200,000	AT&T Inc*	7.00%	30/04/2040	305,492	0.36
200,000	Bank of America Corp*	7.00%	31/07/2028	283,098	0.33
123,000	Berkeley Group Plc*	2.50%	11/08/2031	110,330	0.13
342,000	BP Capital Markets Plc*	4.25%	29/12/2049	365,326	0.43
378,000	Centrica Plc*	4.38%	13/03/2029	468,597	0.55
344,000	Credit Suisse Group AG*	2.13%	15/11/2029	347,114	0.41
90,000	Danske Bank A/S*	2.25%	14/01/2028	98,776	0.12
250,000	Diageo Finance Plc*	2.38%	08/06/2028	288,364	0.34
214,000	GE Capital UK Funding Unlimited Co*	8.00%	14/01/2039	350,164	0.41
240,000	Holcim Sterling Finance Netherlands BV*	2.25%	04/04/2034	225,137	0.26
337,000	National Grid Gas Plc*	1.38%	07/02/2031	328,421	0.38
304,000	Scottish Hydro Electric Transmission Plc*	1.50%	24/03/2028	329,332	0.38
375,000	Tesco Corporate Treasury Services Plc*	1.88%	02/11/2028	388,123	0.45
Total Pound Sterling				4,228,984	4.95
United States Dollar					
450,000	AbbVie Inc*	4.30%	14/05/2036	423,408	0.50
500,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	1.75%	30/01/2026	437,603	0.51
235,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.00%	29/10/2028	198,167	0.23
1,000,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	4.50%	15/09/2023	995,848	1.18
800,000	Air Lease Corp*	0.70%	15/02/2024	755,749	0.88
500,000	Air Lease Corp*	3.25%	01/10/2029	421,699	0.49
445,000	American Express Co*	3.38%	03/05/2024	442,208	0.52
400,000	American International Group Inc*	4.75%	01/04/2048	375,033	0.44
400,000	Amgen Inc**	2.80%	15/08/2041	297,141	0.35
110,000	Amgen Inc**	4.20%	22/02/2052	96,688	0.11
250,000	Amgen Inc**	4.40%	01/05/2045	225,973	0.26
475,000	Analog Devices Inc**	2.10%	01/10/2031	406,060	0.48
900,000	Anglo American Capital Plc*	3.63%	11/09/2024	883,361	1.03

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
Corporate Bonds 90.71% (31 December 2021: 97.61%) (continued)					
United States Dollar (continued)					
200,000	Anheuser-Busch InBev Worldwide Inc*	4.60%	15/04/2048	180,003	0.21
400,000	Anheuser-Busch InBev Worldwide Inc*	5.45%	23/01/2039	407,406	0.48
500,000	Appalachian Power Co**	3.70%	01/05/2050	398,390	0.47
400,000	Apple Inc**	2.38%	08/02/2041	306,679	0.36
500,000	Apple Inc**	3.45%	09/02/2045	435,969	0.51
295,000	Arrow Electronics Inc*	2.95%	15/02/2032	245,123	0.29
500,000	AT&T Inc*	3.50%	01/06/2041	400,070	0.47
200,000	AT&T Inc*	3.65%	01/06/2051	156,729	0.18
400,000	AT&T Inc*	4.35%	01/03/2029	394,115	0.46
1,000,000	Athene Global Funding**	1.61%	29/06/2026	873,837	1.02
755,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor Inc**	2.06%	15/12/2026	693,083	0.81
785,000	Baltimore Gas & Electric Co**	4.55%	01/06/2052	762,261	0.89
400,000	Banco Santander SA*	2.75%	03/12/2030	318,097	0.37
600,000	Banco Santander SA*	4.25%	11/04/2027	579,298	0.68
500,000	Bank of America Corp**	2.59%	29/04/2031	424,501	0.50
1,000,000	Bank of Montreal**	4.34%	05/10/2028	999,238	1.17
1,000,000	Barclays Plc*	2.85%	07/05/2026	945,669	1.11
400,000	Berkshire Hathaway Finance Corp*	4.25%	15/01/2049	369,460	0.43
800,000	Berry Global Inc**	0.95%	15/02/2024	758,240	0.89
500,000	BNP Paribas SA**	2.22%	09/06/2026	462,275	0.54
500,000	BNP Paribas SA**	3.80%	10/01/2024	497,059	0.58
500,000	Boeing Co*	5.93%	01/05/2060	456,359	0.53
200,000	Bristol-Myers Squibb Co**	4.35%	15/11/2047	191,121	0.22
530,000	Broadcom Inc**	4.15%	15/11/2030	486,141	0.57
900,000	Capital One Financial Corp*	4.20%	29/10/2025	889,450	1.04
450,000	CDW LLC/CDW Finance Corp**	3.57%	01/12/2031	372,618	0.44
770,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	611,661	0.72
700,000	Citigroup Inc**	3.35%	24/04/2025	686,210	0.80
400,000	Citigroup Inc**	3.89%	10/01/2028	384,893	0.45
400,000	Citigroup Inc**	4.41%	31/03/2031	382,456	0.45
200,000	Comcast Corp**	3.40%	15/07/2046	160,156	0.19
700,000	Comcast Corp**	3.45%	01/02/2050	558,257	0.65
500,000	Constellation Brands Inc*	3.15%	01/08/2029	450,516	0.53
700,000	Credit Suisse Group AG**	4.19%	01/04/2031	620,046	0.73
275,000	CSL Finance Plc**	4.75%	27/04/2052	263,470	0.31
350,000	CVS Health Corp*	5.05%	25/03/2048	335,541	0.39
800,000	Dell International LLC/EMC Corp**	5.30%	01/10/2029	789,439	0.92
1,000,000	Dominion Energy Inc*	3.07%	15/08/2024	977,082	1.14
1,000,000	DTE Energy Co**	2.53%	01/10/2024	963,847	1.13
245,000	Duke Realty LP*	2.25%	15/01/2032	204,339	0.24
250,000	Emerson Electric Co*	2.80%	21/12/2051	182,867	0.21
500,000	Entergy Corp*	3.75%	15/06/2050	393,445	0.46
500,000	Enterprise Products Operating LLC*	3.70%	31/01/2051	391,792	0.46
345,000	EPR Properties**	3.60%	15/11/2031	273,094	0.32
500,000	Equinix Inc**	2.50%	15/05/2031	405,619	0.48
235,000	Essential Utilities Inc*	5.30%	01/05/2052	239,013	0.28
400,000	Exelon Corp**	4.45%	15/04/2046	362,303	0.42
640,000	F&G Global Funding**	5.15%	07/07/2025	644,484	0.75
125,000	Fox Corp**	5.48%	25/01/2039	121,579	0.14
500,000	General Motors Financial Co Inc*	4.35%	09/04/2025	494,336	0.58
500,000	Goldman Sachs Group Inc**	1.99%	27/01/2032	395,464	0.46

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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
Corporate Bonds 90.71% (31 December 2021: 97.61%) (continued)					
United States Dollar (continued)					
900,000	Goldman Sachs Group Inc**	3.81%	23/04/2029	849,482	0.99
440,000	GSK Consumer Healthcare Capital US LLC**	3.63%	24/03/2032	407,086	0.48
400,000	HCA Inc*	5.50%	15/06/2047	357,641	0.42
400,000	Home Depot Inc*	4.25%	01/04/2046	376,331	0.44
1,500,000	HSBC Holdings Plc*	2.01%	22/09/2028	1,284,296	1.50
250,000	Huntington National Bank**	4.55%	17/05/2028	248,504	0.29
500,000	JPMorgan Chase & Co**	2.30%	15/10/2025	476,648	0.56
900,000	JPMorgan Chase & Co**	4.01%	23/04/2029	863,596	1.01
600,000	Kinder Morgan Inc*	5.55%	01/06/2045	566,359	0.66
280,000	KLA Corp**	4.95%	15/07/2052	282,030	0.33
280,000	Kraft Heinz Foods Co**	4.38%	01/06/2046	233,797	0.27
900,000	Lloyds Banking Group Plc*	3.87%	09/07/2025	889,691	1.04
300,000	Lowe's Cos Inc*	3.00%	15/10/2050	209,650	0.25
95,000	Magallanes Inc**	5.05%	15/03/2042	80,972	0.10
200,000	Magellan Midstream Partners LP*	3.95%	01/03/2050	158,165	0.19
900,000	Marathon Petroleum Corp*	4.70%	01/05/2025	911,742	1.07
500,000	McDonald's Corp*	3.63%	01/09/2049	414,019	0.49
85,000	Merck & Co Inc*	2.90%	10/12/2061	60,558	0.07
275,000	Micron Technology Inc**	2.70%	15/04/2032	219,585	0.26
280,000	Molson Coors Beverage Co*	4.20%	15/07/2046	230,478	0.27
400,000	Morgan Stanley**	1.93%	28/04/2032	317,601	0.37
500,000	Morgan Stanley**	2.70%	22/01/2031	433,520	0.51
215,000	MPLX LP*	4.00%	15/03/2028	204,446	0.24
1,000,000	NatWest Group Plc*	3.07%	22/05/2028	909,858	1.07
500,000	Oracle Corp*	2.88%	25/03/2031	412,448	0.48
200,000	Oracle Corp*	4.00%	15/07/2046	148,236	0.17
400,000	Paramount Global**	4.20%	19/05/2032	353,266	0.41
398,000	Paramount Global**	4.75%	15/05/2025	402,112	0.47
100,000	PepsiCo Inc**	2.63%	21/10/2041	78,675	0.09
185,000	Phillips 66*	3.30%	15/03/2052	138,080	0.16
740,000	Piedmont Natural Gas Co Inc**	2.50%	15/03/2031	625,349	0.73
500,000	Societe Generale SA**	1.49%	14/12/2026	441,792	0.52
325,000	Societe Generale SA**	3.34%	21/01/2033	266,273	0.31
500,000	Societe Generale SA**	3.63%	01/03/2041	341,862	0.40
400,000	Southern California Edison Co*	4.88%	01/03/2049	363,360	0.43
200,000	Starbucks Corp**	4.50%	15/11/2048	181,271	0.21
360,000	SVB Financial Group**	4.35%	29/04/2028	351,367	0.41
340,000	Synchrony Financial*	2.88%	28/10/2031	258,025	0.30
200,000	Sysco Corp*	6.60%	01/04/2050	231,188	0.27
225,000	Tapestry Inc*	3.05%	15/03/2032	183,581	0.22
400,000	Telefonica Emisiones SA*	5.21%	08/03/2047	355,321	0.42
500,000	T-Mobile USA Inc*	3.75%	15/04/2027	481,866	0.56
140,000	T-Mobile USA Inc*	4.50%	15/04/2050	124,549	0.15
545,000	Toll Brothers Finance Corp*	3.80%	01/11/2029	462,844	0.54
200,000	Tucson Electric Power Co*	3.25%	01/05/2051	148,258	0.17
800,000	UBS Group AG**	1.01%	30/07/2024	775,084	0.91
380,000	Union Pacific Corp*	3.20%	20/05/2041	310,675	0.36
1,524,315	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	1,500,384	1.77
650,000	Verizon Communications Inc*	2.85%	03/09/2041	488,295	0.57
365,000	Viatis Inc**	3.85%	22/06/2040	259,071	0.30
400,000	Vodafone Group Plc**	4.38%	19/02/2043	348,369	0.41
1,000,000	Vontier Corp**	1.80%	01/04/2026	874,890	1.02

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
Corporate Bonds 90.71% (31 December 2021: 97.61%) (continued)					
United States Dollar (continued)					
200,000	Walt Disney Co*	3.60%	13/01/2051	167,371	0.20
185,000	Westlake Corp*	3.38%	15/08/2061	124,972	0.15
1,000,000	Westpac Banking Corp**	2.89%	04/02/2030	948,677	1.11
Total United States Dollar				53,387,604	62.51
Total Corporate Bonds				77,475,876	90.71
Government Bonds 5.28% (31 December 2021: 0.00%)					
United States Dollar					
550,000	United States Treasury Note/Bond	1.88%	15/02/2032	498,352	0.58
380,000	United States Treasury Note/Bond	1.88%	15/11/2051	285,237	0.34
3,765,000	United States Treasury Note/Bond	2.63%	15/04/2025	3,724,556	4.36
Total Government Bonds *				4,508,145	5.28
Total Investments				81,984,021	95.99

Forward Currency Contracts 1.73% (31 December 2021: 0.47%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 476,860	US\$ 498,804	20/07/2022	UBS AG	1	228	0.00
€ 455,441	US\$ 475,523	20/07/2022	Westpac Banking Corp	1	1,094	0.00
US\$ 40,421	€ 37,558	20/07/2022	Standard Chartered Bank	1	1,117	0.00
US\$ 23,357,239	€ 21,271,287	20/07/2022	State Street Bank and Trust Co	1	1,096,949	1.28
US\$ 5,083,835	£ 3,886,407	20/07/2022	State Street Bank and Trust Co	1	362,881	0.43
US\$ 1,416,571	CAD 1,813,548	20/07/2022	UBS AG	1	10,656	0.01
US\$ 265,846	€ 246,227	20/07/2022	Westpac Banking Corp	1	8,171	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					1,481,096	1.73

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	83,465,117	97.72

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.05%) (31 December 2021: (0.01%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 420,144	US\$ 445,044	20/07/2022	Standard Chartered Bank	1	(5,365)	(0.01)
€ 457,175	US\$ 499,930	20/07/2022	UBS AG	1	(21,499)	(0.02)
€ 450,431	US\$ 484,554	20/07/2022	Westpac Banking Corp	1	(13,181)	(0.02)
£ 355,454	US\$ 434,413	20/07/2022	Westpac Banking Corp	1	(2,631)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(42,676)	(0.05)

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Global Investment Grade Credit – Schedule of Investments (continued)

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

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(42,676)	(0.05)
Net Financial Assets at Fair Value through Profit or Loss	83,422,441	97.67
Other Net Assets	1,993,801	2.33
Net Assets Attributable to Holders of Redeemable Participating Shares	85,416,242	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	51,330,477	59.58
** Transferable securities and/or money market instruments dealt in on a regulated market	29,292,562	34.00
† Other transferable securities and/or money market instruments	1,360,982	1.58
∞ Financial derivative instruments that are traded OTC	1,438,420	1.67
Total Investments	83,422,441	96.83

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
Agency Bonds 0.42% (31 December 2021: 0.43%)					
United States Dollar					
280,000	Federal Home Loan Banks	5.50%	15/07/2036	337,799	0.42
	Total Agency Bonds *			337,799	0.42
Asset Backed Securities 9.55% (31 December 2021: 11.47%)					
Euro					
435,219	European Residential Loan Securitisation 2019-NPL2 DAC Class A	0.99%	24/02/2058	454,315	0.56
346,831	FTA Santander Consumo 4 Class C	2.20%	18/09/2032	351,465	0.44
210,472	Futura S.r.l. 2019-1 Class A	2.48%	31/07/2044	221,036	0.27
	Total Euro			1,026,816	1.27
Pound Sterling					
91,571	Towd Point Mortgage Funding 2018 - Auburn 12 Plc Class A	1.55%	20/02/2045	110,933	0.14
	Total Pound Sterling			110,933	0.14
United States Dollar					
368,633	Fannie Mae Connecticut Avenue Securities Class 1M2	3.62%	25/03/2031	364,883	0.45
358,026	Fannie Mae Connecticut Avenue Securities Class 1M2	3.77%	25/10/2030	359,888	0.45
603,665	Fannie Mae Connecticut Avenue Securities Class 1M2	3.87%	25/07/2030	604,192	0.75
410,296	Fannie Mae Connecticut Avenue Securities Class 1M2	3.97%	25/01/2031	408,010	0.51
251,789	Fannie Mae Connecticut Avenue Securities Class 1M2	4.27%	25/02/2030	251,723	0.31
367,676	Fannie Mae Connecticut Avenue Securities Class 1M2	4.62%	25/10/2029	371,251	0.46
190,989	Fannie Mae Connecticut Avenue Securities Class 2M2	3.82%	25/08/2030	187,123	0.23
842,985	Fannie Mae Connecticut Avenue Securities Class 2M2	4.12%	25/05/2030	841,735	1.04
268,677	Fannie Mae Connecticut Avenue Securities Class 2M2	4.42%	25/02/2030	269,619	0.34
113,434	Fannie Mae Connecticut Avenue Securities Class 2M2	4.47%	25/11/2029	113,833	0.14
459,781	Fannie Mae Connecticut Avenue Securities Class 2M2	5.97%	25/05/2029	475,807	0.59
193,076	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	2.44%	25/04/2030	190,418	0.24
595,638	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	3.34%	25/07/2029	599,737	0.74
615,125	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	3.42%	25/07/2030	597,956	0.74
937,384	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	3.92%	25/09/2030	930,787	1.15
	Total United States Dollar			6,566,962	8.14
	Total Asset Backed Securities **			7,704,711	9.55
Corporate Bonds 45.62% (31 December 2021: 46.32%)					
Euro					
200,000	Accor SA*	2.63%	29/12/2049	163,163	0.20
135,000	Adevinta ASA*	2.63%	15/11/2025	126,589	0.16
200,000	Adient Global Holdings Ltd*	3.50%	15/08/2024	189,622	0.24
245,000	Afflelou SAS*	4.25%	19/05/2026	219,266	0.27
255,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	216,579	0.27
150,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl*	3.63%	01/06/2028	119,002	0.15
150,000	Allwyn International AS**	3.88%	15/02/2027	134,381	0.17
117,000	Altice Financing SA**	4.25%	15/08/2029	92,559	0.11
100,000	Altice Finco SA*	4.75%	15/01/2028	76,240	0.09
147,000	Altice France Holding SA*	4.00%	15/02/2028	104,776	0.13
100,000	Altice France SA*	2.50%	15/01/2025	91,560	0.11
140,000	Altice France SA*	3.38%	15/01/2028	109,851	0.14
200,000	Altice France SA**	4.13%	15/01/2029	158,441	0.20

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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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
Euro (continued)					
200,000	American Tower Corp*	0.88%	21/05/2029	170,320	0.21
150,000	Anheuser-Busch InBev SA*	2.00%	23/01/2035	130,571	0.16
105,000	Anheuser-Busch InBev SA*	3.70%	02/04/2040	105,198	0.13
120,000	Apple Inc*	0.50%	15/11/2031	105,480	0.13
220,000	Aramark International Finance Sarl*	3.13%	01/04/2025	206,886	0.26
150,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc*	3.00%	01/09/2029	117,217	0.15
139,000	Ashland Services BV**	2.00%	30/01/2028	119,490	0.15
100,000	Assemlin Financing AB**	5.00%	15/05/2025	101,110	0.13
299,000	Autostrade per l'Italia SpA*	1.88%	26/09/2029	248,732	0.31
200,000	Avantor Funding Inc*	3.88%	15/07/2028	181,745	0.23
100,000	Banijay Entertainment SASU**	3.50%	01/03/2025	93,503	0.12
107,000	Banijay Group SAS**	6.50%	01/03/2026	93,850	0.12
300,000	Banque Federative du Credit Mutuel SA*	1.25%	03/06/2030	261,136	0.32
270,000	Barclays Plc*	0.58%	09/08/2029	230,419	0.29
100,000	Bayer AG*	2.38%	12/11/2029	88,667	0.11
100,000	Bayer AG*	5.38%	25/03/2082	87,724	0.11
100,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	83,257	0.10
178,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	136,475	0.17
100,000	Belden Inc*	3.38%	15/07/2027	90,118	0.11
100,000	Belden Inc*	3.88%	15/03/2028	89,838	0.11
100,000	BK LC Lux Finco1 Sarl*	5.25%	30/04/2029	83,188	0.10
171,000	Booking Holdings Inc*	0.50%	08/03/2028	156,998	0.19
200,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	166,997	0.21
150,000	Carnival Corp*	7.63%	01/03/2026	123,373	0.15
100,000	Castor SpA*	5.25%	15/02/2029	96,835	0.12
200,000	Cellnex Finance Co SA*	1.50%	08/06/2028	163,953	0.20
150,000	Cheplapharm Arzneimittel GmbH**	4.38%	15/01/2028	133,834	0.17
300,000	Cirsa Finance International Sarl*	4.75%	22/05/2025	278,458	0.35
250,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	229,137	0.28
100,000	Constellium SE*	4.25%	15/02/2026	94,707	0.12
150,000	CPI Property Group SA*	4.88%	29/12/2049	92,140	0.11
100,000	Credit Suisse Group AG*	0.65%	10/09/2029	78,888	0.10
200,000	Ctec II GmbH**	5.25%	15/02/2030	152,120	0.19
100,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	84,936	0.11
200,000	Digital Intrepid Holding BV*	0.63%	15/07/2031	147,598	0.18
137,447	Diocle SpA*	3.88%	30/06/2026	139,563	0.17
100,000	DKT Finance ApS**	7.00%	17/06/2023	99,365	0.12
100,000	Douglas GmbH*	6.00%	08/04/2026	81,366	0.10
200,000	Dufry One BV**	2.00%	15/02/2027	157,354	0.20
100,000	Dufry One BV*	3.38%	15/04/2028	80,070	0.10
201,000	eG Global Finance Plc*	4.38%	07/02/2025	187,907	0.23
175,000	eircom Finance DAC**	1.75%	01/11/2024	170,295	0.21
100,000	Electricite de France SA*	5.00%	29/12/2049	92,053	0.11
270,000	EnBW International Finance BV*	0.13%	01/03/2028	236,096	0.29
320,000	Encore Capital Group Inc*	4.25%	15/01/2028	310,290	0.38
150,000	Energia Group NI FinanceCo Plc/Energia Group ROI Holdings DAC**	4.00%	15/09/2025	141,097	0.17
83,000	European Union*	0.00%	06/07/2026	81,980	0.10
29,000	European Union*	0.00%	04/10/2028	27,250	0.03
20,000	European Union*	0.00%	22/04/2031	17,567	0.02
37,000	European Union*	1.25%	04/02/2043	31,362	0.04
100,000	Faurecia SE*	2.38%	15/06/2027	78,494	0.10

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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
Euro (continued)					
162,000	Faurecia SE*	2.75%	15/02/2027	132,228	0.16
100,000	Fidelity National Information Services Inc*	2.00%	21/05/2030	93,541	0.12
100,000	Fiserv Inc*	1.63%	01/07/2030	91,426	0.11
155,000	Food Service Project SA*	5.50%	21/01/2027	140,226	0.17
100,000	Ford Motor Credit Co LLC**	2.39%	17/02/2026	91,668	0.11
267,000	Goldman Sachs Group Inc*	0.25%	26/01/2028	233,982	0.29
200,000	Gruenenthal GmbH**	4.13%	15/05/2028	179,661	0.22
100,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	70,203	0.09
335,000	GSK Consumer Healthcare Capital NL BV*	1.75%	29/03/2030	320,221	0.40
200,000	Guala Closures SpA*	3.25%	15/06/2028	168,970	0.21
250,000	Heimstaden Bostad AB*	3.25%	29/12/2049	158,868	0.20
100,000	Heimstaden Bostad Treasury BV*	1.38%	24/07/2028	79,954	0.10
139,000	House of Finance NV**	4.38%	15/07/2026	141,403	0.18
200,000	IHO Verwaltungs GmbH*	3.88%	15/05/2027	163,632	0.20
200,000	Iliad Holding SASU**	5.13%	15/10/2026	186,868	0.23
113,000	Iliad Holding SASU**	5.63%	15/10/2028	100,917	0.13
175,000	IMA Industria Macchine Automatiche SpA*	3.75%	15/01/2028	147,182	0.18
300,000	INEOS Finance Plc*	3.38%	31/03/2026	282,184	0.35
300,000	INEOS Quattro Finance 1 Plc*	3.75%	15/07/2026	252,312	0.31
100,000	Infineon Technologies AG*	1.63%	24/06/2029	94,627	0.12
100,000	Infineon Technologies AG*	3.63%	29/12/2049	91,687	0.11
150,000	International Game Technology Plc*	3.50%	15/06/2026	143,099	0.18
100,000	Intrum AB*	3.00%	15/09/2027	80,831	0.10
100,000	Intrum AB*	3.13%	15/07/2024	96,957	0.12
100,000	Intrum AB*	3.50%	15/07/2026	87,590	0.11
222,000	Jaguar Land Rover Automotive Plc*	4.50%	15/01/2026	192,216	0.24
100,000	JPMorgan Chase & Co*	0.39%	24/02/2028	92,279	0.11
100,000	JPMorgan Chase & Co*	1.81%	12/06/2029	96,584	0.12
400,000	Kapla Holding SAS*	3.38%	15/12/2026	330,400	0.41
21,000	Kreditanstalt fuer Wiederaufbau*	0.00%	15/09/2031	18,410	0.02
27,000	Kreditanstalt fuer Wiederaufbau*	0.01%	05/05/2027	26,247	0.03
165,000	Kronos International Inc**	3.75%	15/09/2025	154,217	0.19
250,000	Laboratoire Eimer Selas**	5.00%	01/02/2029	183,623	0.23
200,000	LeasePlan Corp NV*	7.38%	29/12/2049	204,563	0.25
100,000	Lincoln Financing Sarl**	3.88%	01/04/2024	102,046	0.13
370,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	324,442	0.40
191,000	Loxam SAS*	5.75%	15/07/2027	157,594	0.20
104,311	Loxam SAS*	6.00%	15/04/2025	100,895	0.13
100,000	Matterhorn Telecom SA**	3.13%	15/09/2026	89,244	0.11
100,000	Matterhorn Telecom SA**	4.00%	15/11/2027	89,289	0.11
200,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	148,609	0.18
100,000	Medtronic Global Holdings SCA*	1.38%	15/10/2040	73,662	0.09
150,000	Molson Coors Beverage Co*	1.25%	15/07/2024	151,908	0.19
100,000	Mooney Group SpA**	3.88%	17/12/2026	98,842	0.12
100,000	Morgan Stanley*	0.50%	26/10/2029	87,790	0.11
100,000	Motion Finco Sarl**	7.00%	15/05/2025	99,016	0.12
100,000	Nationwide Building Society*	2.00%	25/07/2029	100,714	0.12
178,000	NH Hotel Group SA*	4.00%	02/07/2026	166,487	0.21
150,000	Nidda Healthcare Holding GmbH**	3.50%	30/09/2024	139,233	0.17
100,000	Olympus Water US Holding Corp*	3.88%	01/10/2028	84,922	0.11
200,000	Orano SA*	3.38%	23/04/2026	194,721	0.24
100,000	Organon & Co/Organon Foreign Debt Co-Issuer BV*	2.88%	30/04/2028	87,824	0.11
100,000	Paganini Bidco SpA*	4.25%	30/10/2028	95,097	0.12

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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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
Euro (continued)					
100,000	Paprec Holding SA**	3.50%	01/07/2028	81,908	0.10
100,000	PCF GmbH*	4.75%	15/04/2026	82,861	0.10
402,000	Petroleos Mexicanos*	4.75%	26/02/2029	314,792	0.39
104,000	Playtech Plc*	4.25%	07/03/2026	104,936	0.13
308,000	PLT VII Finance Sarl**	4.63%	05/01/2026	283,129	0.35
210,000	Repsol International Finance BV*	4.25%	29/12/2049	188,923	0.23
160,000	Rossini Sarl*	3.88%	30/10/2025	155,931	0.19
200,000	Samhallsbyggnadsbolaget i Norden AB*	2.62%	29/12/2049	71,252	0.09
150,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	139,785	0.17
100,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	86,944	0.11
300,000	Schaeffler AG*	3.38%	12/10/2028	254,815	0.32
185,000	Schenck Process Holding GmbH**	5.38%	15/06/2023	186,836	0.23
100,000	SES SA*	5.63%	29/12/2049	101,323	0.13
200,000	SGL Carbon SE*	4.63%	30/09/2024	199,489	0.25
200,000	SoftBank Group Corp*	5.00%	15/04/2028	166,549	0.21
180,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	164,585	0.20
93,760	Summer BidCo BV**	9.00%	15/11/2025	79,875	0.10
200,000	Summit Properties Ltd*	2.00%	31/01/2025	179,373	0.22
130,000	TeamSystem SpA*	3.50%	15/02/2028	114,764	0.14
87,920	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	77,988	0.10
300,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	275,754	0.34
100,000	Telecom Italia SpA*	2.38%	12/10/2027	85,796	0.11
116,000	Telecom Italia SpA**	3.00%	30/09/2025	112,866	0.14
100,000	Telefonica Europe BV*	2.88%	29/12/2049	84,254	0.10
200,000	Telefonica Europe BV*	3.88%	29/12/2049	187,886	0.23
100,000	Tendam Brands SAU*	5.25%	15/09/2024	100,358	0.12
100,000	Tereos Finance Groupe I SA**	4.75%	30/04/2027	89,306	0.11
100,000	Terna - Rete Elettrica Nazionale*	2.38%	29/12/2049	78,271	0.10
150,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	110,825	0.14
100,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	83,387	0.10
199,000	Teva Pharmaceutical Finance Netherlands II BV*	6.00%	31/01/2025	203,233	0.25
120,000	thyssenkrupp AG*	2.88%	22/02/2024	120,589	0.15
100,000	TI Automotive Finance Plc**	3.75%	15/04/2029	73,055	0.09
100,000	Titan Holdings II BV*	5.13%	15/07/2029	87,002	0.11
92,700	TK Elevator Holdco GmbH**	6.63%	15/07/2028	83,090	0.10
100,000	TK Elevator Midco GmbH**	4.75%	15/07/2027	98,647	0.12
215,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	207,080	0.26
150,000	UGI International LLC**	2.50%	01/12/2029	119,107	0.15
200,000	United Group BV**	4.88%	01/07/2024	190,584	0.24
100,000	United Group BV**	5.25%	01/02/2030	77,518	0.10
270,000	Utah Acquisition Sub Inc*	3.13%	22/11/2028	256,127	0.32
200,000	Veolia Environnement SA*	2.50%	29/12/2049	158,745	0.20
300,000	Verisure Holding AB*	3.25%	15/02/2027	259,857	0.32
100,000	Verisure Midholding AB*	5.25%	15/02/2029	79,865	0.10
370,000	Verizon Communications Inc*	1.88%	26/10/2029	361,309	0.45
100,000	Vivion Investments Sarl*	3.50%	01/11/2025	89,142	0.11
300,000	Vonovia SE*	0.25%	01/09/2028	244,125	0.30
100,000	Vonovia SE*	1.00%	16/06/2033	70,133	0.09
100,000	Westlake Corp*	1.63%	17/07/2029	88,263	0.11
300,000	ZF Europe Finance BV*	3.00%	23/10/2029	229,911	0.29
100,000	ZF Finance GmbH*	3.75%	21/09/2028	82,404	0.10
160,000	Ziggo Bond Co BV*	3.38%	28/02/2030	117,661	0.15
Total Euro				23,422,355	29.04

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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
Pound Sterling					
235,000	AA Bond Co Ltd*	6.50%	31/01/2026	264,462	0.33
100,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	4.75%	15/07/2027	87,861	0.11
195,000	Bellis Finco Plc†	4.00%	16/02/2027	164,795	0.20
102,000	Constellation Automotive Financing Plc*	4.88%	15/07/2027	97,976	0.12
112,000	CPUK Finance Ltd**	6.50%	28/08/2026	129,321	0.16
100,000	Credit Suisse Group AG*	2.13%	15/11/2029	100,905	0.13
300,000	Danske Bank A/S*	2.25%	14/01/2028	329,254	0.41
200,000	Electricite de France SA*	6.00%	29/12/2049	215,801	0.27
100,000	Iceland Bondco Plc**	4.38%	15/05/2028	81,781	0.10
160,000	Lloyds Banking Group Plc*	2.71%	03/12/2035	152,712	0.19
107,000	Maison Finco Plc**	6.00%	31/10/2027	96,340	0.12
110,000	Marks & Spencer Plc*	3.75%	19/05/2026	117,723	0.15
120,000	National Express Group Plc*	4.25%	29/12/2049	132,187	0.16
500,000	NGG Finance Plc*	5.63%	18/06/2073	575,619	0.71
120,000	Petrobras Global Finance BV*	6.63%	16/01/2034	134,663	0.17
100,000	Pinewood Finance Co Ltd**	3.25%	30/09/2025	106,328	0.13
144,000	Pinnacle Bidco Plc*	6.38%	15/02/2025	156,956	0.20
100,000	Premier Foods Finance Plc*	3.50%	15/10/2026	106,125	0.13
100,000	RAC Bond Co Plc**	5.25%	04/11/2027	100,655	0.13
150,000	Virgin Media Secured Finance Plc*	4.25%	15/01/2030	147,429	0.18
200,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	196,304	0.24
100,000	Vodafone Group Plc*	5.90%	26/11/2032	139,044	0.17
300,000	Volkswagen Financial Services NV*	4.25%	09/10/2025	364,896	0.45
102,000	Voyage Care BondCo Plc**	5.88%	15/02/2027	114,490	0.14
172,000	Westfield America Management Ltd*	2.63%	30/03/2029	173,468	0.22
Total Pound Sterling				4,287,095	5.32
United States Dollar					
20,000	AbbVie Inc*	4.88%	14/11/2048	19,211	0.02
200,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	188,542	0.23
170,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	1.75%	30/01/2026	148,785	0.18
85,000	Air Lease Corp*	0.70%	15/02/2024	80,298	0.10
90,000	Air Lease Corp*	2.30%	01/02/2025	84,313	0.11
50,000	Apple Inc**	4.65%	23/02/2046	51,608	0.06
140,000	Ares Capital Corp**	2.88%	15/06/2028	111,040	0.14
240,000	AT&T Inc*	3.65%	01/06/2051	188,075	0.23
60,000	Bank of America Corp**	2.50%	13/02/2031	50,760	0.06
385,000	Bank of America Corp**	2.97%	04/02/2033	328,344	0.41
110,000	Bank of America Corp**	3.71%	24/04/2028	104,964	0.13
145,000	Barclays Plc*	2.85%	07/05/2026	137,122	0.17
195,000	Boeing Co*	5.81%	01/05/2050	179,455	0.22
120,000	Brazil Minas SPE via State of Minas Gerais†	5.33%	15/02/2028	117,813	0.15
70,000	Capital One Financial Corp*	3.20%	30/01/2023	70,054	0.09
145,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	115,183	0.14
15,000	Cigna Corp*	3.20%	15/03/2040	11,866	0.02
70,000	Citigroup Inc**	2.98%	05/11/2030	61,156	0.08
95,000	Citigroup Inc**	3.35%	24/04/2025	93,128	0.12
145,000	Citigroup Inc**	3.52%	27/10/2028	135,605	0.17
125,000	Citigroup Inc**	3.79%	17/03/2033	112,734	0.14
190,000	Comcast Corp**	2.94%	01/11/2056	132,417	0.16
35,000	Corebridge Financial Inc**	4.35%	05/04/2042	30,056	0.04

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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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
United States Dollar (continued)					
60,000	Crown Castle International Corp*	1.05%	15/07/2026	51,994	0.06
30,000	CVS Health Corp*	4.13%	01/04/2040	26,239	0.03
155,000	CVS Health Corp*	5.05%	25/03/2048	148,597	0.18
205,000	Dell International LLC/EMC Corp**	5.30%	01/10/2029	202,294	0.25
90,000	Discovery Communications LLC**	3.63%	15/05/2030	80,111	0.10
94,000	DTE Energy Co*	3.40%	15/06/2029	86,552	0.11
65,000	Duke Energy Corp*	2.55%	15/06/2031	54,069	0.07
200,000	Empresa de los Ferrocarriles del Estado*	3.83%	14/09/2061	138,858	0.17
160,000	EPR Properties**	3.60%	15/11/2031	126,652	0.16
95,000	EPR Properties*	3.75%	15/08/2029	79,155	0.10
100,000	Exxon Mobil Corp*	3.45%	15/04/2051	81,945	0.10
115,000	Fox Corp**	5.58%	25/01/2049	112,457	0.14
280,000	Gazprom PJSC via Gaz Finance Plc*	3.25%	25/02/2030	84,000	0.10
80,000	General Motors Co*	6.13%	01/10/2025	82,821	0.10
175,000	General Motors Financial Co Inc*	3.60%	21/06/2030	151,378	0.19
145,000	Goldman Sachs Group Inc**	2.62%	22/04/2032	120,533	0.15
130,000	Goldman Sachs Group Inc**	3.27%	29/09/2025	126,447	0.16
110,000	Goldman Sachs Group Inc**	3.69%	05/06/2028	104,404	0.13
105,000	Goldman Sachs Group Inc**	3.81%	23/04/2029	99,106	0.12
105,000	Goldman Sachs Group Inc**	4.02%	31/10/2038	91,849	0.11
90,000	HCA Inc*	5.25%	15/06/2049	77,697	0.10
80,000	JPMorgan Chase & Co**	2.96%	13/05/2031	69,140	0.09
50,000	JPMorgan Chase & Co**	3.11%	22/04/2041	38,840	0.05
200,000	KazMunayGas National Co JSC*	5.38%	24/04/2030	176,494	0.22
145,000	Kinder Morgan Inc*	5.55%	01/06/2045	136,870	0.17
90,000	Lennar Corp*	4.75%	29/11/2027	87,462	0.11
240,000	Lloyds Banking Group Plc*	3.51%	18/03/2026	233,884	0.29
100,000	Magallanes Inc**	5.14%	15/03/2052	84,066	0.10
60,000	Marathon Petroleum Corp*	4.70%	01/05/2025	60,783	0.08
115,000	Micron Technology Inc**	2.70%	15/04/2032	91,826	0.11
115,000	Molson Coors Beverage Co*	4.20%	15/07/2046	94,661	0.12
120,000	Morgan Stanley**	0.79%	22/01/2025	113,523	0.14
155,000	Morgan Stanley**	2.70%	22/01/2031	134,391	0.17
70,000	Morgan Stanley*	3.63%	20/01/2027	67,859	0.08
70,000	MPLX LP*	4.70%	15/04/2048	58,995	0.07
60,000	Mylan Inc**	4.55%	15/04/2028	57,260	0.07
110,000	Oracle Corp*	4.00%	15/07/2046	81,530	0.10
110,000	Paramount Global**	4.95%	15/01/2031	104,840	0.13
100,000	Paramount Global**	6.38%	30/03/2062	89,498	0.11
1,360,000	Petroleos de Venezuela SA*	5.38%	12/04/2027	81,260	0.10
200,000	Petroleos del Peru SA*	5.63%	19/06/2047	136,331	0.17
133,000	Petroleos Mexicanos*	5.95%	28/01/2031	97,682	0.12
115,000	Petroleos Mexicanos*	6.75%	21/09/2047	71,410	0.09
21,000	Petroleos Mexicanos**	6.84%	23/01/2030	16,580	0.02
179,000	Petroleos Mexicanos*	7.69%	23/01/2050	122,272	0.15
105,000	Plains All American Pipeline LP/PAA Finance Corp**	3.55%	15/12/2029	92,616	0.12
90,000	Plains All American Pipeline LP/PAA Finance Corp**	4.65%	15/10/2025	89,216	0.11
262,000	Reliance Industries Ltd*	3.63%	12/01/2052	190,535	0.24
65,000	Rogers Communications Inc**	3.80%	15/03/2032	59,515	0.07
115,000	Rogers Communications Inc**	4.55%	15/03/2052	101,259	0.13
380,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	374,285	0.46
115,000	Synchrony Financial*	2.88%	28/10/2031	87,273	0.11
93,000	Sysco Corp*	6.60%	01/04/2050	107,502	0.13

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
Corporate Bonds 45.62% (31 December 2021: 46.32%) (continued)					
United States Dollar (continued)					
165,000	T-Mobile USA Inc*	4.50%	15/04/2050	146,790	0.18
80,450	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	79,187	0.10
200,000	Vedanta Resources Finance II Plc*	8.95%	11/03/2025	158,593	0.20
415,000	Verizon Communications Inc*	2.55%	21/03/2031	355,181	0.44
205,000	Viatris Inc**	3.85%	22/06/2040	145,506	0.18
50,000	Vodafone Group Plc**	5.25%	30/05/2048	47,686	0.06
85,000	Westlake Corp*	3.13%	15/08/2051	59,485	0.07
Total United States Dollar				9,081,773	11.26
Total Corporate Bonds				36,791,223	45.62
Government Bonds 34.45% (31 December 2021: 27.03%)					
Chinese Yuan Renminbi					
11,950,000	China Government Bond**	2.26%	24/02/2025	1,778,218	2.20
11,040,000	China Government Bond**	2.37%	20/01/2027	1,631,756	2.02
14,430,000	China Government Bond**	2.56%	21/10/2023	2,167,848	2.69
3,300,000	China Government Bond**	3.02%	27/05/2031	498,228	0.62
4,330,000	China Government Bond**	3.53%	18/10/2051	671,475	0.83
2,390,000	China Government Bond**	4.05%	24/07/2047	400,076	0.50
Total Chinese Yuan Renminbi				7,147,601	8.86
Czech Koruna					
12,470,000	Czech Republic Government Bond*	0.95%	15/05/2030	391,039	0.48
Total Czech Koruna				391,039	0.48
Euro					
100,000	Andorra International Bond*	1.25%	23/02/2027	98,776	0.12
28,767	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2030	27,223	0.03
370,944	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/02/2031	348,334	0.43
64,600	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2031	60,042	0.07
106,500	Bundesrepublik Deutschland Bundesanleihe*	0.50%	15/02/2026	109,797	0.14
100,000	Caisse d'Amortissement de la Dette Sociale*	1.50%	25/05/2032	98,783	0.12
100,000	Croatia Government International Bond*	1.13%	04/03/2033	82,276	0.10
11,862	Deutsche Bundesrepublik Inflation Linked Bond*	0.10%	15/04/2023	12,878	0.02
49,933	Deutsche Bundesrepublik Inflation Linked Bond*	0.10%	15/04/2026	55,795	0.07
240,000	Egypt Government International Bond*	6.38%	11/04/2031	158,491	0.20
24,358	French Republic Government Bond OAT*	0.10%	01/03/2025	26,871	0.03
20,881	French Republic Government Bond OAT*	0.10%	01/03/2028	23,212	0.03
20,511	French Republic Government Bond OAT*	0.10%	25/07/2038	21,420	0.03
104,736	French Republic Government Bond OAT**	0.25%	25/07/2024	117,227	0.15
17,000	French Republic Government Bond OAT*	0.50%	25/05/2029	16,572	0.02
15,700	French Republic Government Bond OAT*	0.50%	25/05/2072	7,196	0.01
35,700	French Republic Government Bond OAT*	0.75%	25/05/2028	35,870	0.04
26,505	French Republic Government Bond OAT*	1.00%	25/05/2027	27,281	0.03
26,250	French Republic Government Bond OAT*	1.25%	25/05/2038	23,808	0.03
65,158	French Republic Government Bond OAT*	1.50%	25/05/2031	66,723	0.08
36,798	French Republic Government Bond OAT**	1.85%	25/07/2027	44,461	0.05
345,234	French Republic Government Bond OAT**	2.10%	25/07/2023	386,515	0.48
4,000	Hungary Government International Bond*	1.75%	05/06/2035	2,971	0.00
200,000	Indonesia Government International Bond*	1.40%	30/10/2031	161,830	0.20
200,000	Indonesia Government International Bond*	3.75%	14/06/2028	205,300	0.25

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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
Government Bonds 34.45% (31 December 2021: 27.03%) (continued)					
Euro (continued)					
21,000	Ireland Government Bond**	0.20%	18/10/2030	19,322	0.02
35,000	Ireland Government Bond*	0.55%	22/04/2041	26,543	0.03
23,000	Ireland Government Bond*	2.40%	15/05/2030	25,418	0.03
18,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/08/2026	17,204	0.02
33,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	30,130	0.04
32,000	Italy Buoni Poliennali Del Tesoro**	0.50%	15/07/2028	29,460	0.04
341,000	Italy Buoni Poliennali Del Tesoro*	0.90%	01/04/2031	295,805	0.37
64,000	Italy Buoni Poliennali Del Tesoro*	0.95%	15/09/2027	62,009	0.08
20,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/06/2032	16,860	0.02
23,000	Italy Buoni Poliennali Del Tesoro*	0.95%	01/03/2037	17,224	0.02
31,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	31,625	0.04
137,953	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	150,279	0.19
7,000	Italy Buoni Poliennali Del Tesoro**	1.50%	30/04/2045	5,055	0.01
39,000	Italy Buoni Poliennali Del Tesoro**	1.60%	01/06/2026	40,005	0.05
11,000	Italy Buoni Poliennali Del Tesoro*	1.85%	01/07/2025	11,477	0.01
19,000	Italy Buoni Poliennali Del Tesoro**	2.05%	01/08/2027	19,489	0.02
46,000	Italy Buoni Poliennali Del Tesoro**	2.50%	01/12/2032	44,497	0.06
30,373	Italy Buoni Poliennali Del Tesoro**	3.10%	15/09/2026	36,294	0.04
310,000	Ivory Coast Government International Bond*	5.88%	17/10/2031	254,202	0.32
100,000	Kazakhstan Government International Bond*	2.38%	09/11/2028	94,731	0.12
23,128	Kingdom of Belgium Government Bond*	0.40%	22/06/2040	16,941	0.02
17,200	Kingdom of Belgium Government Bond*	1.45%	22/06/2037	15,930	0.02
18,000	Kingdom of Belgium Government Bond*	3.75%	22/06/2045	22,619	0.03
150,000	Peruvian Government International Bond*	1.95%	17/11/2036	107,980	0.13
26,000	Portugal Obrigacoes do Tesouro OT*	1.65%	16/07/2032	25,309	0.03
160,000	Portugal Obrigacoes do Tesouro OT**	2.20%	17/10/2022	168,399	0.21
217,000	Portugal Obrigacoes do Tesouro OT*	2.88%	15/10/2025	238,855	0.30
35,000	Portugal Obrigacoes do Tesouro OT**	2.88%	21/07/2026	38,641	0.05
26,000	Romanian Government International Bond*	1.75%	13/07/2030	19,411	0.02
123,000	Romanian Government International Bond*	2.00%	28/01/2032	88,043	0.11
11,000	Romanian Government International Bond*	2.88%	13/04/2042	6,760	0.01
69,000	Romanian Government International Bond*	3.38%	28/01/2050	43,165	0.05
37,000	Romanian Government International Bond*	3.75%	07/02/2034	29,159	0.04
191,000	Romanian Government International Bond*	3.88%	29/10/2035	148,401	0.18
23,000	Romanian Government International Bond*	4.13%	11/03/2039	17,524	0.02
100,000	Serbia International Bond*	2.05%	23/09/2036	61,997	0.08
18,300	Slovakia Government Bond*	0.38%	21/04/2036	13,850	0.02
8,000	Spain Government Bond*	0.10%	30/04/2031	6,925	0.01
43,000	Spain Government Bond*	0.80%	30/07/2027	42,941	0.06
37,000	Spain Government Bond*	1.30%	31/10/2026	38,258	0.05
14,000	Spain Government Bond*	1.40%	30/04/2028	14,285	0.02
501,000	Spain Government Bond*	1.95%	30/07/2030	516,387	0.64
51,000	Spain Government Bond*	2.55%	31/10/2032	53,399	0.07
70,000	State of North Rhine-Westphalia Germany*	1.45%	16/02/2043	61,911	0.08
12,000	State of North Rhine-Westphalia Germany*	1.65%	22/02/2038	11,299	0.01
Total Euro				5,255,670	6.52
Japanese Yen					
17,000,000	Japan Government Thirty Year Bond*	0.70%	20/12/2048	112,835	0.14
Total Japanese Yen				112,835	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
Government Bonds 34.45% (31 December 2021: 27.03%) (continued)					
Mexican Peso					
30,400,000	Mexican Bonos*	7.75%	29/05/2031	1,387,100	1.72
	Total Mexican Peso			1,387,100	1.72
New Zealand Dollar					
6,521,000	New Zealand Government Bond*	3.50%	14/04/2033	3,908,893	4.85
	Total New Zealand Dollar			3,908,893	4.85
Polish Zloty					
2,266,000	Republic of Poland Government Bond**	1.25%	25/10/2030	330,928	0.41
	Total Polish Zloty			330,928	0.41
Thai Baht					
9,569,000	Thailand Government Bond**	2.00%	17/12/2031	254,302	0.32
	Total Thai Baht			254,302	0.32
United States Dollar					
200,000	Angolan Government International Bond*	8.25%	09/05/2028	166,876	0.21
122,337	Argentine Republic Government International Bond*	1.00%	09/07/2029	28,125	0.03
100,000	Argentine Republic Government International Bond*	1.13%	09/07/2035	21,662	0.03
261,019	Argentine Republic Government International Bond*	2.00%	09/01/2038	74,645	0.09
300,000	Argentine Republic Government International Bond*	2.50%	09/07/2041	80,913	0.10
100,000	Brazilian Government International Bond*	5.63%	07/01/2041	80,018	0.10
90,000	Brazilian Government International Bond*	8.25%	20/01/2034	97,643	0.12
400,000	Colombia Government International Bond*	6.13%	18/01/2041	314,757	0.39
200,000	Development Bank of Mongolia LLC*	7.25%	23/10/2023	193,495	0.24
160,000	Dominican Republic International Bond*	4.88%	23/09/2032	123,477	0.15
150,000	Dominican Republic International Bond*	6.00%	19/07/2028	139,125	0.17
100,000	Dominican Republic International Bond*	6.85%	27/01/2045	79,327	0.10
12,974	Ecuador Government International Bond*	0.00%	31/07/2030	5,422	0.01
45,400	Ecuador Government International Bond*	0.50%	31/07/2040	18,643	0.02
289,060	Ecuador Government International Bond*	1.00%	31/07/2035	140,065	0.17
117,800	Ecuador Government International Bond*	5.00%	31/07/2030	76,720	0.10
229,000	Egypt Government International Bond*	8.50%	31/01/2047	136,331	0.17
200,000	El Salvador Government International Bond*	8.63%	28/02/2029	67,059	0.08
200,000	Ghana Government International Bond*	10.75%	14/10/2030	172,859	0.21
100,000	Indonesia Government International Bond*	8.50%	12/10/2035	126,578	0.16
112,000	Lebanon Government International Bond*	6.38%	09/03/2020	7,140	0.01
220,000	Lebanon Government International Bond*	6.60%	27/11/2026	14,025	0.02
108,000	Lebanon Government International Bond*	6.65%	26/02/2030	6,885	0.01
62,000	Lebanon Government International Bond*	8.25%	17/05/2034	3,953	0.01
220,000	Mexico Government International Bond*	5.75%	12/10/2110	182,555	0.23
200,000	Nigeria Government International Bond*	8.38%	24/03/2029	152,880	0.19
200,000	Oman Government International Bond*	6.00%	01/08/2029	193,408	0.24
200,000	Panama Government International Bond*	2.25%	29/09/2032	156,431	0.19
200,000	Paraguay Government International Bond*	4.95%	28/04/2031	185,347	0.23
200,000	Qatar Government International Bond*	4.40%	16/04/2050	191,695	0.24
264,000	Republic of South Africa Government International Bond*	4.85%	30/09/2029	226,174	0.28
200,000	Republic of Uzbekistan International Bond*	4.75%	20/02/2024	191,357	0.24
200,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	64,549	0.08
200,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	65,654	0.08
120,000	Ukraine Government International Bond*	0.00%	31/05/2040	30,424	0.04

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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
Government Bonds 34.45% (31 December 2021: 27.03%) (continued)					
United States Dollar (continued)					
100,000	Ukraine Government International Bond*	7.75%	01/09/2025	25,760	0.03
150,000	Ukraine Government International Bond*	7.75%	01/09/2027	39,185	0.05
210,000	United States Treasury Note/Bond*	1.88%	15/02/2032	190,280	0.24
103,000	United States Treasury Note/Bond*	2.00%	15/08/2051	79,652	0.10
364,000	United States Treasury Note/Bond*	2.25%	15/02/2052	299,674	0.37
137,000	United States Treasury Note/Bond*	2.38%	15/05/2029	131,266	0.16
3,396,000	United States Treasury Note/Bond*	3.00%	30/06/2024	3,397,725	4.21
888,000	United States Treasury Note/Bond*	3.25%	30/06/2027	896,672	1.11
117,000	United States Treasury Note/Bond*	3.25%	15/05/2042	114,221	0.14
Total United States Dollar				8,990,652	11.15
Total Government Bonds				27,779,020	34.45
Mortgage Backed Securities 11.30% (31 December 2021: 6.46%)					
United States Dollar					
193,943	Fannie Mae Pool	2.50%	01/01/2052	174,801	0.22
995,000	Fannie Mae Pool	2.50%	01/07/2052	895,111	1.11
63,069	Fannie Mae Pool	3.00%	01/11/2045	59,886	0.07
50,595	Fannie Mae Pool	3.00%	01/08/2046	47,920	0.06
82,377	Fannie Mae Pool	3.00%	01/01/2050	76,824	0.10
100,871	Fannie Mae Pool	3.00%	01/03/2050	94,251	0.12
87,837	Fannie Mae Pool	3.00%	01/04/2050	82,067	0.10
149,484	Fannie Mae Pool	3.00%	01/06/2052	139,390	0.17
25,000	Fannie Mae Pool	3.00%	01/07/2052	23,291	0.03
41,361	Fannie Mae Pool	3.50%	01/03/2047	40,460	0.05
68,392	Fannie Mae Pool	3.50%	01/09/2047	66,903	0.08
86,726	Fannie Mae Pool	3.50%	01/02/2048	84,836	0.11
83,414	Fannie Mae Pool	3.50%	01/02/2048	81,611	0.10
1,290,000	Fannie Mae Pool	3.50%	01/07/2052	1,240,920	1.54
87,309	Fannie Mae Pool	4.00%	01/07/2048	87,257	0.11
27,023	Fannie Mae Pool	4.00%	01/10/2048	27,064	0.03
74,715	Fannie Mae Pool	4.00%	01/07/2049	74,572	0.09
1,975,000	Fannie Mae Pool	4.00%	01/07/2052	1,948,114	2.42
1,420,000	Fannie Mae Pool	4.50%	01/07/2052	1,425,824	1.77
400,000	Fannie Mae Pool	5.00%	01/07/2052	408,375	0.51
223,313	Freddie Mac Pool	2.50%	01/01/2052	201,279	0.25
20,221	Freddie Mac Pool	3.00%	01/03/2050	19,075	0.02
116,548	Freddie Mac Pool	3.00%	01/07/2050	108,715	0.13
115,000	Ginnie Mae	3.00%	01/07/2052	108,450	0.13
325,000	Ginnie Mae	3.50%	01/07/2052	315,859	0.39
485,000	Ginnie Mae	4.00%	01/07/2052	483,020	0.60
555,000	Ginnie Mae	4.50%	01/07/2052	563,325	0.70
254,069	Ginnie Mae II Pool	2.50%	20/05/2052	232,898	0.29
Total Mortgage Backed Securities **				9,112,098	11.30

Global Opportunistic Bond – 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
Investment Funds 2.27% (31 December 2021: 6.11%)			
Pound Sterling			
125,000	NB Global Monthly Income Fund Ltd	118,409	0.15
	Total Pound Sterling	118,409	0.15
United States Dollar			
200,000	Neuberger Berman Global Investment Grade Credit Fund	1,710,000	2.12
	Total United States Dollar	1,710,000	2.12
	Total Investment Funds [#]	1,828,409	2.27
	Total Investments	83,553,260	103.61

Forward Currency Contracts 5.18% (31 December 2021: 1.36%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CHF 514,290	US\$ 523,096	20/07/2022	Goldman Sachs International	1	14,601	0.02
CHF 377,775	US\$ 382,209	20/07/2022	State Street Bank and Trust Co	1	12,760	0.02
CHF 601,501	US\$ 607,147	20/07/2022	UBS AG	1	21,729	0.03
CNY 22,294,178	US\$ 3,324,512	20/07/2022	Standard Chartered Bank	2	598	0.00
CNY 3,979,000	US\$ 592,814	20/07/2022	UBS AG	1	642	0.00
€ 201,220	US\$ 210,496	20/07/2022	Citibank NA	1	79	0.00
€ 750,586	US\$ 784,829	20/07/2022	Goldman Sachs International	2	656	0.00
MXN 547	US\$ 27	20/07/2022	BNP Paribas	1	0	0.00
MXN 473,796	US\$ 23,206	20/07/2022	Goldman Sachs International	2	212	0.00
MXN 8,419,238	US\$ 414,766	20/07/2022	State Street Bank and Trust Co	1	1,381	0.00
US\$ 1,329,514	CAD 1,692,757	20/07/2022	BNP Paribas	3	17,240	0.02
US\$ 468,799	SEK 4,635,406	20/07/2022	BNP Paribas	2	16,214	0.02
US\$ 438,793	AUD 611,251	20/07/2022	BNP Paribas	1	18,427	0.02
US\$ 939,150	£ 750,547	20/07/2022	BNP Paribas	3	27,434	0.04
US\$ 460,219	¥ 59,137,210	20/07/2022	BNP Paribas	1	24,535	0.03
US\$ 881,741	NOK 8,048,797	20/07/2022	BNP Paribas	2	66,856	0.08
US\$ 456,583	€ 426,526	20/07/2022	BNP Paribas	1	10,226	0.01
US\$ 372,889	AUD 491,850	20/07/2022	Citibank NA	1	34,637	0.04
US\$ 3,118,812	CNY 20,039,145	20/07/2022	Citibank NA	1	130,033	0.16
US\$ 53,440	NZD 77,265	20/07/2022	Citibank NA	1	5,406	0.01
US\$ 97,173	€ 92,293	20/07/2022	Deutsche Bank AG	1	589	0.00
US\$ 93,537	NZD 148,129	20/07/2022	Goldman Sachs International	1	1,447	0.00
US\$ 148,385	PLN 640,166	20/07/2022	Goldman Sachs International	1	6,301	0.01
US\$ 78,866	¥ 10,638,007	20/07/2022	Goldman Sachs International	1	492	0.00
US\$ 456,440	NOK 4,310,102	20/07/2022	Goldman Sachs International	1	20,071	0.03
US\$ 274,600	£ 224,871	20/07/2022	Goldman Sachs International	1	1,441	0.00
US\$ 606,433	CNY 4,046,726	20/07/2022	Goldman Sachs International	1	2,876	0.00
US\$ 220,555	MXN 4,349,165	20/07/2022	Goldman Sachs International	1	5,583	0.01
US\$ 262,161	THB 9,000,000	20/07/2022	Goldman Sachs International	1	7,441	0.01
US\$ 2,619,088	€ 2,455,558	20/07/2022	Goldman Sachs International	6	49,360	0.06
US\$ 6,257	PLN 28,000	20/07/2022	JPMorgan Chase Bank	1	42	0.00
US\$ 1,346,302	MXN 27,125,000	20/07/2022	Standard Chartered Bank	1	5,565	0.01
US\$ 1,299,843	¥ 164,352,082	20/07/2022	Standard Chartered Bank	3	89,007	0.11

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Global Opportunistic Bond – Schedule of Investments (continued)

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

Forward Currency Contracts 5.18% (31 December 2021: 1.36%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 4,280,983	CNY 27,875,887	20/07/2022	Standard Chartered Bank	5	123,376	0.15
US\$ 1,844,452	CHF 1,718,286	20/07/2022	Standard Chartered Bank	2	47,964	0.06
US\$ 2,107	TRY 33,551	20/07/2022	Standard Chartered Bank	1	114	0.00
US\$ 948,934	€ 892,395	20/07/2022	Standard Chartered Bank	3	15,047	0.02
US\$ 947,038	CNY 6,343,931	20/07/2022	Standard Chartered Bank	1	950	0.00
US\$ 445,072	£ 340,441	20/07/2022	Standard Chartered Bank	1	31,527	0.04
US\$ 123,356	CNY 789,948	20/07/2022	State Street Bank and Trust Co	1	5,538	0.01
US\$ 7,022,754	£ 5,369,553	20/07/2022	State Street Bank and Trust Co	4	500,171	0.62
US\$ 628,314	NOK 6,042,865	20/07/2022	State Street Bank and Trust Co	2	16,515	0.02
US\$ 437,998	¥ 56,187,116	20/07/2022	State Street Bank and Trust Co	1	24,049	0.03
US\$ 128,393	NZD 198,412	20/07/2022	State Street Bank and Trust Co	2	5,043	0.01
US\$ 39,877,447	€ 36,336,754	20/07/2022	State Street Bank and Trust Co	5	1,851,227	2.30
US\$ 547	SEK 5,143	20/07/2022	UBS AG	1	45	0.00
US\$ 443,904	£ 339,462	20/07/2022	UBS AG	1	31,548	0.04
US\$ 454,411	NOK 3,984,322	20/07/2022	UBS AG	1	51,026	0.06
US\$ 47,720	ZAR 708,353	20/07/2022	UBS AG	1	4,549	0.01
US\$ 1,007,921	CZK 23,250,615	20/07/2022	UBS AG	2	27,407	0.04
US\$ 835,604	PLN 3,750,411	20/07/2022	UBS AG	1	3,207	0.00
US\$ 2,738,049	CNY 17,829,048	20/07/2022	UBS AG	3	78,900	0.10
US\$ 878,082	CHF 839,398	20/07/2022	UBS AG	2	481	0.00
US\$ 251,079	AUD 351,213	20/07/2022	UBS AG	1	9,545	0.01
US\$ 15,467	BRL 75,411	20/07/2022	UBS AG	1	1,114	0.00
US\$ 1,341,317	CAD 1,708,478	20/07/2022	UBS AG	3	16,855	0.02
US\$ 145,346	HUF 51,155,056	20/07/2022	UBS AG	1	10,894	0.01
US\$ 372	KRW 456,548	20/07/2022	UBS AG	1	20	0.00
US\$ 1,338,097	€ 1,267,997	20/07/2022	UBS AG	3	11,145	0.01
US\$ 5,291,003	NZD 7,626,693	20/07/2022	UBS AG	1	549,592	0.68
US\$ 1,976,921	€ 1,867,917	20/07/2022	Westpac Banking Corp	2	22,155	0.03
US\$ 1,340,796	¥ 165,642,229	20/07/2022	Westpac Banking Corp	2	120,454	0.15
US\$ 73,022	AUD 102,954	20/07/2022	Westpac Banking Corp	1	2,220	0.00
US\$ 66,610	£ 54,277	20/07/2022	Westpac Banking Corp	1	678	0.00
US\$ 363,496	CAD 454,459	20/07/2022	Westpac Banking Corp	1	11,186	0.01
<i>EUR Hedged Classes</i>						
US\$ 60,259	€ 57,197	20/07/2022	Goldman Sachs International	1	403	0.00
US\$ 349,534	€ 324,582	20/07/2022	UBS AG	5	9,861	0.01
US\$ 114,503	€ 107,437	20/07/2022	Westpac Banking Corp	2	2,071	0.00
<i>GBP Hedged Classes</i>						
US\$ 682	£ 540	20/07/2022	Goldman Sachs International	3	26	0.00
US\$ 235	£ 180	20/07/2022	UBS AG	1	16	0.00
US\$ 930	£ 754	20/07/2022	Westpac Banking Corp	5	15	0.00

Total Unrealised Gain on Forward Currency Contracts [∞] **4,180,815** **5.18**

Futures Contracts 0.18% (31 December 2021: 0.21%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(51)	Euro-BOBL Future September 2022	41,901	0.05
(8)	Euro-OAT Future September 2022	10,277	0.01
(39)	US Treasury 10-Year Ultra Future September 2022	84,066	0.11
8	US Treasury Long Bond (CBT) Future September 2022	3,908	0.01
4	US Treasury Ultra Bond (CBT) Future September 2022	2,027	0.00
Total Unrealised Gain on Futures Contracts [±]		142,179	0.18

Global Opportunistic Bond – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts 0.45% (31 December 2021: 0.06%)**

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
GBP 1,794,000	03/02/2032	LCH Clearnet Ltd ¹	Receive	1.28%	1D SONIA	200,057	0.25
EUR 848,000	25/05/2052	LCH Clearnet Ltd ¹	Receive	1.52%	6M EURIBOR	95,183	0.12
GBP 6,303,000	16/06/2024	LCH Clearnet Ltd ¹	(Pay)	2.95%	1D SONIA	47,927	0.06
EUR 1,695,000	25/05/2024	LCH Clearnet Ltd ¹	Receive	0.96%	6M EURIBOR	11,175	0.01
USD 250,000	07/12/2027	Chicago Mercantile Exchange ¹	Receive	2.43%	1D SOFR	7,369	0.01

Total Unrealised Gain on Interest Rate Swap Contracts [∞] **361,711** **0.45**

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Credit Default Swap Contracts 1.15% (31 December 2021: 0.00%)

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 9,268,000	20/06/2027	ICE Clear U.S. ¹	Buying default protection on CDX.EM.37.V1	929,284	1.15

Total Fair Value on Credit Default Swap Contracts [∞] **929,284** **1.15**

¹Centrally cleared swap.

Total Financial Assets at Fair Value through Profit or Loss **89,167,249** **110.57**

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (2.44%) (31 December 2021: (0.89%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 113,307	US\$ 85,902	20/07/2022	Citibank NA	1	(7,979)	(0.01)
AUD 1,321,652	US\$ 940,649	20/07/2022	Standard Chartered Bank	2	(31,732)	(0.04)
AUD 89,053	US\$ 63,240	20/07/2022	State Street Bank and Trust Co	1	(1,997)	(0.00)
AUD 618,170	US\$ 462,213	20/07/2022	UBS AG	1	(37,089)	(0.05)
AUD 145,066	US\$ 101,897	20/07/2022	Westpac Banking Corp	2	(2,133)	(0.00)
BRL 778,296	US\$ 150,497	20/07/2022	State Street Bank and Trust Co	1	(2,369)	(0.00)
BRL 558,174	US\$ 114,480	20/07/2022	UBS AG	1	(8,246)	(0.01)
CAD 2,112,250	US\$ 1,657,328	20/07/2022	BNP Paribas	3	(19,850)	(0.02)
CAD 70,594	US\$ 54,937	20/07/2022	State Street Bank and Trust Co	1	(211)	(0.00)
CAD 744,301	US\$ 593,721	20/07/2022	Westpac Banking Corp	3	(16,717)	(0.02)
CHF 831,892	US\$ 875,639	20/07/2022	Goldman Sachs International	1	(5,886)	(0.01)
CLP 3,721,430	US\$ 4,544	20/07/2022	Standard Chartered Bank	1	(585)	(0.00)
CNY 42	US\$ 7	20/07/2022	Citibank NA	1	0	(0.00)
CNY 6,320,000	US\$ 945,626	20/07/2022	Goldman Sachs International	1	(3,108)	(0.00)
CNY 4,301,883	US\$ 641,894	20/07/2022	Standard Chartered Bank	1	(342)	(0.00)
CNY 5,581,709	US\$ 837,638	20/07/2022	Standard Chartered Bank	2	(5,142)	(0.01)
CNY 10,091,707	US\$ 1,508,364	20/07/2022	UBS AG	1	(3,216)	(0.00)
CNY 982,892	US\$ 153,590	20/07/2022	Westpac Banking Corp	1	(6,994)	(0.01)
CZK 1,906,579	US\$ 80,834	20/07/2022	BNP Paribas	1	(431)	(0.00)
CZK 1,081,897	US\$ 45,698	20/07/2022	JPMorgan Chase Bank	1	(73)	(0.00)

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Global Opportunistic Bond – Schedule of Investments (continued)

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

Forward Currency Contracts (2.44%) (31 December 2021: (0.89%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
CZK 84,284	US\$ 3,717	20/07/2022	UBS AG	1	(163)	(0.00)
€ 1,876,182	US\$ 1,994,597	20/07/2022	BNP Paribas	3	(31,183)	(0.04)
€ 948,561	US\$ 1,003,909	20/07/2022	Deutsche Bank AG	1	(11,245)	(0.01)
€ 545,967	US\$ 578,506	20/07/2022	Goldman Sachs International	5	(7,155)	(0.01)
€ 101,756	US\$ 106,999	20/07/2022	JPMorgan Chase Bank	1	(511)	(0.00)
€ 6,583,021	US\$ 7,104,228	20/07/2022	Standard Chartered Bank	7	(215,132)	(0.27)
€ 434,031	US\$ 466,805	20/07/2022	State Street Bank and Trust Co	4	(12,594)	(0.02)
€ 2,029,497	US\$ 2,164,108	20/07/2022	UBS AG	7	(40,249)	(0.05)
€ 898,306	US\$ 943,955	20/07/2022	Westpac Banking Corp	3	(3,883)	(0.01)
€ 150,000	US\$ 188,431	20/07/2022	Deutsche Bank AG	1	(6,221)	(0.01)
£ 370,471	US\$ 454,290	20/07/2022	Goldman Sachs International	2	(4,267)	(0.01)
£ 550,000	US\$ 689,112	20/07/2022	JPMorgan Chase Bank	1	(21,008)	(0.03)
£ 504,355	US\$ 637,665	20/07/2022	Standard Chartered Bank	3	(25,008)	(0.03)
£ 307,035	US\$ 384,754	20/07/2022	State Street Bank and Trust Co	1	(11,788)	(0.01)
£ 349,896	US\$ 442,214	20/07/2022	UBS AG	1	(17,183)	(0.02)
£ 333,384	US\$ 412,739	20/07/2022	Westpac Banking Corp	6	(7,766)	(0.01)
¥ 7,440,778	US\$ 60,263	20/07/2022	Citibank NA	1	(5,444)	(0.01)
¥ 65,305,309	US\$ 505,693	20/07/2022	Standard Chartered Bank	2	(24,566)	(0.03)
¥ 120,879,654	US\$ 948,152	20/07/2022	State Street Bank and Trust Co	3	(57,590)	(0.07)
¥ 235,958,450	US\$ 1,873,479	20/07/2022	UBS AG	3	(135,094)	(0.17)
¥ 161,972,898	US\$ 1,306,477	20/07/2022	Westpac Banking Corp	2	(113,168)	(0.14)
KRW 622,598,595	US\$ 505,779	20/07/2022	UBS AG	2	(26,056)	(0.03)
MXN 1,090,000	US\$ 55,101	20/07/2022	UBS AG	1	(1,224)	(0.00)
NOK 8,276,476	US\$ 866,457	20/07/2022	BNP Paribas	2	(28,521)	(0.04)
NOK 14,992,587	US\$ 1,708,842	20/07/2022	Citibank NA	1	(190,945)	(0.24)
NOK 9,309,183	US\$ 975,572	20/07/2022	Goldman Sachs International	4	(33,081)	(0.04)
NOK 4,534,383	US\$ 486,631	20/07/2022	UBS AG	1	(27,556)	(0.03)
NZD 348,379	US\$ 224,511	20/07/2022	BNP Paribas	1	(7,928)	(0.01)
NZD 342,905	US\$ 223,095	20/07/2022	Goldman Sachs International	3	(9,915)	(0.01)
NZD 1,271,802	US\$ 818,619	20/07/2022	JPMorgan Chase Bank	2	(27,957)	(0.04)
NZD 85,802	US\$ 58,164	20/07/2022	State Street Bank and Trust Co	1	(4,822)	(0.01)
NZD 441,907	US\$ 305,241	20/07/2022	UBS AG	2	(30,513)	(0.04)
NZD 246,566	US\$ 158,216	20/07/2022	Westpac Banking Corp	2	(4,929)	(0.01)
PLN 2,183,558	US\$ 507,275	20/07/2022	Citibank NA	1	(22,638)	(0.03)
SEK 4,112,836	US\$ 419,925	20/07/2022	BNP Paribas	2	(18,362)	(0.02)
SEK 8,769,328	US\$ 893,301	20/07/2022	Standard Chartered Bank	1	(37,095)	(0.05)
SEK 12,165,413	US\$ 1,293,166	20/07/2022	UBS AG	3	(105,378)	(0.13)
US\$ 291,811	CHF 280,187	20/07/2022	BNP Paribas	1	(1,128)	(0.00)
US\$ 222,014	€ 213,081	20/07/2022	Goldman Sachs International	2	(974)	(0.00)
US\$ 404,087	NOK 3,998,573	20/07/2022	Goldman Sachs International	1	(741)	(0.00)
US\$ 357,193	CHF 344,688	20/07/2022	Goldman Sachs International	1	(3,182)	(0.00)
US\$ 113,375	MXN 2,300,000	20/07/2022	JPMorgan Chase Bank	1	(309)	(0.00)
US\$ 292,060	NZD 470,000	20/07/2022	JPMorgan Chase Bank	1	(132)	(0.00)
US\$ 1,876,061	€ 1,800,000	20/07/2022	Standard Chartered Bank	1	(7,630)	(0.01)
US\$ 3,320,551	CNY 22,294,178	20/10/2022	Standard Chartered Bank	2	(2,711)	(0.00)
US\$ 619,006	CNY 4,158,012	20/07/2022	UBS AG	1	(1,149)	(0.00)
US\$ 428,231	MXN 8,852,805	20/07/2022	UBS AG	1	(9,347)	(0.01)
ZAR 543,850	US\$ 36,462	20/07/2022	Goldman Sachs International	1	(3,317)	(0.00)
ZAR 569,437	US\$ 38,362	20/07/2022	UBS AG	1	(3,657)	(0.00)
<i>EUR Hedged Classes</i>						
€ 9,207,483	US\$ 10,084,347	20/07/2022	UBS AG	3	(448,764)	(0.56)
€ 58,954	US\$ 63,329	20/07/2022	Westpac Banking Corp	1	(1,634)	(0.00)
US\$ 70,978	€ 67,850	20/07/2022	Citibank NA	1	(27)	(0.00)
US\$ 152,034	€ 145,536	20/07/2022	Goldman Sachs International	1	(269)	(0.00)
US\$ 66,936	€ 64,013	20/07/2022	State Street Bank and Trust Co	1	(53)	(0.00)

Global Opportunistic Bond – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (2.44%) (31 December 2021: (0.89%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 7,709	US\$ 10,080	20/07/2022	Goldman Sachs International	1	(715)	(0.00)
£ 7,594	US\$ 9,932	20/07/2022	State Street Bank and Trust Co	1	(707)	(0.00)
£ 7,709	US\$ 10,088	20/07/2022	UBS AG	1	(723)	(0.00)
£ 149	US\$ 187	20/07/2022	Westpac Banking Corp	1	(6)	(0.00)
US\$ 443	£ 369	20/07/2022	Westpac Banking Corp	1	(6)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,969,419)	(2.44)

Futures Contracts (0.33%) (31 December 2021: (0.33%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
86	10-Year Mini Japanese Government Bond Future September 2022	(31,475)	(0.04)
1	3-Month Euro EURIBOR Future December 2023	(458)	(0.00)
25	Australian Government Bond 10-Year Future September 2022	(29)	(0.00)
16	Canadian 10-Year Bond Future September 2022	(48,103)	(0.06)
(3)	Euro-BTP Future September 2022	(3,785)	(0.00)
(3)	Euro-Bund Future September 2022	(115)	(0.00)
11	Euro-Bund Future September 2022	(13,058)	(0.02)
8	Euro-Buxl 30-Year Bond Future September 2022	(62,779)	(0.08)
15	Euro-Schatz Future September 2022	(3,429)	(0.00)
16	United Kingdom Long Gilt Future September 2022	(55,415)	(0.07)
6	US Treasury 2-Year Note (CBT) Future September 2022	(1,615)	(0.00)
79	US Treasury 5-Year Note (CBT) Future September 2022	(49,069)	(0.06)
Total Unrealised Loss on Futures Contracts [±]		(269,330)	(0.33)

Credit Default Swap Contracts (0.16%) (31 December 2021: (1.73%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 4,181,356	20/06/2027	ICE Clear U.S. ¹	Selling default protection on CDX.NA.HY.S38.V2	(125,350)	(0.16)
Total Fair Value on Credit Default Swap Contracts [∞]				(125,350)	(0.16)

¹Centrally cleared swap.**Interest Rate Swap Contracts (0.43%) (31 December 2021: (0.07%))**

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
KRW 369,858,000	11/02/2032	LCH Clearnet Ltd ¹	(Pay)	2.36%	3M KORIBOR	(18)	(0.00)
KRW 730,294,000	18/02/2032	LCH Clearnet Ltd ¹	(Pay)	2.37%	3M KORIBOR	(35)	(0.00)
GBP 1,388,000	16/06/2032	LCH Clearnet Ltd ¹	Receive	2.57%	1D SONIA	(35,904)	(0.04)
EUR 2,544,000	25/05/2032	LCH Clearnet Ltd ¹	(Pay)	1.70%	6M EURIBOR	(112,922)	(0.14)
GBP 8,549,000	03/02/2024	LCH Clearnet Ltd ¹	(Pay)	1.41%	1D SONIA	(199,174)	(0.25)
Total Unrealised Loss on Interest Rate Swap Contracts [∞]						(348,053)	(0.43)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

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Global Opportunistic Bond – Schedule of Investments (continued)

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

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(2,712,152)	(3.36)
Net Financial Assets at Fair Value through Profit or Loss	86,455,097	107.21
Other Net Liabilities	(5,810,616)	(7.21)
Net Assets Attributable to Holders of Redeemable Participating Shares	80,644,481	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	45,116,166	43.11
** Transferable securities and/or money market instruments dealt in on a regulated market	36,326,077	34.71
† Other transferable securities and/or money market instruments	282,608	0.27
μ Investment funds	1,828,409	1.75
± Financial derivative instruments traded on a regulated market	(127,151)	(0.12)
∞ Financial derivative instruments that are traded OTC	3,028,988	2.89
Total Investments	86,455,097	82.61

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
Equities 18.42% (31 December 2021: 14.85%)			
Canadian Dollar			
11,566	Brookfield Asset Management Inc Class A	513,407	1.00
	Total Canadian Dollar	513,407	1.00
Euro			
13,418	Cellnex Telecom SA	519,451	1.01
11,391	Vonovia SE	350,117	0.68
	Total Euro	869,568	1.69
Hong Kong Dollar			
241,000	CK Asset Holdings Ltd	1,704,548	3.31
120,383	Sun Hung Kai Properties Ltd	1,422,145	2.77
	Total Hong Kong Dollar	3,126,693	6.08
Japanese Yen			
78,300	Mitsubishi Estate Co Ltd	1,134,833	2.21
83,000	Mitsui Fudosan Co Ltd	1,782,433	3.46
	Total Japanese Yen	2,917,266	5.67
Singapore Dollar			
315,300	UOL Group Ltd	1,667,463	3.24
	Total Singapore Dollar	1,667,463	3.24
United States Dollar			
77,701	DigitalBridge Group Inc	379,181	0.74
	Total United States Dollar	379,181	0.74
	Total Equities *	9,473,578	18.42
Real Estate Investment Trusts 81.45% (31 December 2021: 84.70%)			
Australian Dollar			
281,917	Charter Hall Long Wale REIT	827,783	1.61
373,658	Charter Hall Retail REIT	968,686	1.88
315,572	Shopping Centres Australasia Property Group	596,759	1.16
	Total Australian Dollar	2,393,228	4.65
Canadian Dollar			
12,571	Canadian Apartment Properties REIT	436,786	0.85
51,526	RioCan Real Estate Investment Trust	799,682	1.55
60,625	Summit Industrial Income REIT	804,135	1.56
	Total Canadian Dollar	2,040,603	3.96
Euro			
4,814	ARGAN SA	448,926	0.87
	Total Euro	448,926	0.87
Japanese Yen			
857	LaSalle Logiport REIT	1,050,314	2.04
291	Mitsui Fudosan Logistics Park Inc	1,098,841	2.14
	Total Japanese Yen	2,149,155	4.18

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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
Real Estate Investment Trusts 81.45% (31 December 2021: 84.70%) (continued)			
Pound Sterling			
66,294	Land Securities Group Plc	534,591	1.04
114,376	Safestore Holdings Plc	1,473,771	2.87
69,925	Segro Plc	829,502	1.61
118,237	UNITE Group Plc	1,527,829	2.97
	Total Pound Sterling	4,365,693	8.49
Singapore Dollar			
400,600	Mapletree Commercial Trust	526,764	1.02
	Total Singapore Dollar	526,764	1.02
United States Dollar			
1,817	Alexandria Real Estate Equities Inc	263,519	0.51
13,504	American Homes 4 Rent Class A	478,582	0.93
11,885	American Tower Corp	3,037,687	5.90
18,907	Apartment Income REIT Corp	786,531	1.53
5,412	Boston Properties Inc	481,560	0.94
12,453	Crown Castle International Corp	2,096,836	4.07
7,313	Digital Realty Trust Inc	949,447	1.85
21,924	Duke Realty Corp	1,204,724	2.34
1,928	Equinix Inc	1,266,735	2.46
12,704	Equity LifeStyle Properties Inc	895,251	1.74
21,007	Equity Residential	1,517,125	2.95
3,256	Essex Property Trust Inc	851,476	1.66
5,135	Extra Space Storage Inc	873,566	1.70
18,591	Invitation Homes Inc	661,468	1.29
5,368	Iron Mountain Inc	261,368	0.51
47,440	Kimco Realty Corp	937,889	1.82
19,731	Prologis Inc	2,321,352	4.51
5,804	Public Storage	1,814,737	3.53
9,904	Realty Income Corp	676,047	1.31
17,312	Retail Opportunity Investments Corp	273,183	0.53
8,694	Rexford Industrial Realty Inc	500,688	0.98
3,821	Ryman Hospitality Properties Inc	290,511	0.56
3,072	SBA Communications Corp Class A	983,194	1.91
9,760	Simon Property Group Inc	926,419	1.80
13,917	Spirit Realty Capital Inc	525,784	1.02
4,792	Sun Communities Inc	763,653	1.48
25,674	Ventas Inc	1,320,414	2.56
29,298	VICI Properties Inc	872,787	1.70
20,361	Welltower Inc	1,676,728	3.26
14,499	Weyerhaeuser Co	480,207	0.93
	Total United States Dollar	29,989,468	58.28
	Total Real Estate Investment Trusts *	41,913,837	81.45
	Total Investments	51,387,415	99.87

Global Real Estate Securities – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.12% (31 December 2021: 0.03%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 314,525	US\$ 328,903	20/07/2022	Goldman Sachs International	1	246	0.00
€ 784	US\$ 818	20/07/2022	Westpac Banking Corp	4	2	0.00
US\$ 1,876,105	€ 1,775,369	20/07/2022	Goldman Sachs International	11	18,191	0.04
US\$ 1,574,344	€ 1,472,490	20/07/2022	UBS AG	8	33,392	0.07
US\$ 512,045	€ 480,298	20/07/2022	Westpac Banking Corp	11	9,415	0.01
<i>GBP Hedged Classes</i>						
US\$ 18,906	£ 15,173	20/07/2022	Goldman Sachs International	7	473	0.00
US\$ 21,922	£ 17,611	20/07/2022	Westpac Banking Corp	13	530	0.00

Total Unrealised Gain on Forward Currency Contracts [∞]	62,249	0.12

	Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss	51,449,664	99.99

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (1.28%) (31 December 2021: (0.40%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 689,815	US\$ 732,828	20/07/2022	Goldman Sachs International	11	(10,939)	(0.02)
€ 8,937,075	US\$ 9,770,344	20/07/2022	UBS AG	10	(417,742)	(0.81)
€ 4,982,675	US\$ 5,434,839	20/07/2022	Westpac Banking Corp	17	(220,496)	(0.42)
US\$ 452,196	€ 432,870	20/07/2022	Goldman Sachs International	1	(800)	(0.00)
US\$ 240,561	€ 229,978	20/07/2022	UBS AG	1	(110)	(0.00)
US\$ 764	€ 731	20/07/2022	Westpac Banking Corp	1	(1)	(0.00)
<i>GBP Hedged Classes</i>						
£ 4,416	US\$ 5,603	20/07/2022	Goldman Sachs International	4	(239)	(0.00)
£ 111,806	US\$ 146,132	20/07/2022	UBS AG	7	(10,318)	(0.03)
£ 12,528	US\$ 15,545	20/07/2022	Westpac Banking Corp	9	(326)	(0.00)
US\$ 5,392	£ 4,487	20/07/2022	Westpac Banking Corp	2	(58)	(0.00)

Total Unrealised Loss on Forward Currency Contracts [∞]	(661,029)	(1.28)

	Fair Value US\$	% of Net Assets

Total Financial Liabilities at Fair Value through Profit or Loss	(661,029)	(1.28)

Net Financial Assets at Fair Value through Profit or Loss	50,788,635	98.71

Other Net Assets	666,069	1.29

Net Assets Attributable to Holders of Redeemable Participating Shares	51,454,704	100.00

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Global Real Estate Securities – Schedule of Investments (continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	51,387,415	94.05
∞ Financial derivative instruments that are traded OTC	(598,780)	(1.10)
Total Investments	<u>50,788,635</u>	<u>92.95</u>

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
Equities 99.19% (31 December 2021: 99.29%)			
Danish Krone			
22,132	Novo Nordisk A/S Class B	2,449,241	1.25
	Total Danish Krone	2,449,241	1.25
Euro			
3,953	Adyen NV	5,736,137	2.92
52,306	Alfen Beheer BV	4,820,880	2.45
7,909	ASML Holding NV	3,769,179	1.92
157,300	HelloFresh SE	5,073,261	2.58
165,749	TeamViewer AG	1,645,835	0.84
	Total Euro	21,045,292	10.71
Japanese Yen			
69,700	Recruit Holdings Co Ltd	2,049,623	1.04
	Total Japanese Yen	2,049,623	1.04
Norwegian Krone			
93,130	Bakkafrost P/F	5,938,602	3.02
	Total Norwegian Krone	5,938,602	3.02
Pound Sterling			
363,185	3i Group Plc	4,889,261	2.49
799,254	S4 Capital Plc	2,224,739	1.13
	Total Pound Sterling	7,114,000	3.62
Swedish Krona			
117,290	Assa Abloy AB Class B	2,487,179	1.26
252,652	Atlas Copco AB Class A	2,356,300	1.20
	Total Swedish Krona	4,843,479	2.46
Swiss Franc			
28,341	Nestle SA	3,299,025	1.68
3,954	Partners Group Holding AG	3,552,756	1.81
16,170	Straumann Holding AG	1,936,481	0.98
	Total Swiss Franc	8,788,262	4.47
United States Dollar			
27,724	Abbott Laboratories	3,012,213	1.53
15,669	Adobe Inc	5,735,794	2.92
6,021	Alphabet Inc Class A	13,121,324	6.68
103,673	Amazon.com Inc	11,011,109	5.60
53,807	Applied Materials Inc	4,895,361	2.49
105,035	Brown & Brown Inc	6,127,742	3.12
19,428	Danaher Corp	4,925,387	2.51
9,941	Elevance Health Inc	4,797,328	2.44
10,383	Estee Lauder Cos Inc Class A	2,644,239	1.35
15,298	Intuit Inc	5,896,461	3.00
27,584	Marsh & McLennan Cos Inc	4,282,416	2.18
12,326	Mastercard Inc Class A	3,888,607	1.98
60,615	Match Group Inc	4,224,259	2.15
45,644	Microsoft Corp	11,722,749	5.96
17,642	Moody's Corp	4,798,095	2.44
32,975	Nasdaq Inc	5,030,007	2.56

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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
Equities 99.19% (31 December 2021: 99.29%) (continued)			
United States Dollar (continued)			
22,639	Netflix Inc	3,958,882	2.01
13,451	Nordson Corp	2,723,020	1.39
23,687	S&P Global Inc	7,983,940	4.06
8,999	SolarEdge Technologies Inc	2,462,846	1.25
15,121	Thermo Fisher Scientific Inc	8,214,937	4.18
14,357	Ulta Beauty Inc	5,534,336	2.82
17,719	UnitedHealth Group Inc	9,101,010	4.63
22,169	Visa Inc Class A	4,364,854	2.22
13,153	Zoetis Inc Class A	2,260,869	1.15
Total United States Dollar		142,717,785	72.62
Total Equities *		194,946,284	99.19
Total Investments		194,946,284	99.19
Total Financial Assets at Fair Value through Profit or Loss		194,946,284	99.19
Net Financial Assets at Fair Value through Profit or Loss		194,946,284	99.19
Other Net Assets		1,586,479	0.81
Net Assets Attributable to Holders of Redeemable Participating Shares		196,532,763	100.00
Portfolio Analysis			
		US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing		194,946,284	94.08
Total Investments		194,946,284	94.08

Global Thematic Equity – Schedule of Investments**Financial Assets at Fair Value through Profit or Loss**

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
Equities 98.69% (31 December 2021: 98.56%)			
Canadian Dollar			
381,733	Element Fleet Management Corp	3,971,361	5.27
	Total Canadian Dollar	3,971,361	5.27
Pound Sterling			
1,074,827	Pets at Home Group Plc	4,009,954	5.32
	Total Pound Sterling	4,009,954	5.32
United States Dollar			
45,347	Alibaba Group Holding Ltd ADR	5,155,047	6.84
137,372	Allegheny Technologies Inc	3,119,718	4.14
1,076	Alphabet Inc Class A	2,344,884	3.11
42,339	Amdocs Ltd	3,527,262	4.68
8,226	Aon Plc Class A	2,218,388	2.94
3,787	Charles River Laboratories International Inc	810,304	1.08
101,732	Corning Inc	3,205,575	4.25
167,338	Criteo SA ADR	4,083,047	5.42
111,154	Delta Air Lines Inc	3,220,131	4.27
376,014	Despegar.com Corp	3,045,713	4.04
35,253	Expedia Group Inc	3,343,042	4.44
34,680	ModivCare Inc	2,930,460	3.89
3,077	Nice Ltd ADR	592,169	0.79
115,110	NortonLifeLock Inc	2,527,816	3.35
625,644	Paya Holdings Inc	4,110,481	5.45
122,622	Perrigo Co Plc	4,974,775	6.60
17,057	Quanta Services Inc	2,137,924	2.84
89,372	Scholastic Corp	3,214,711	4.26
65,322	Stericycle Inc	2,864,370	3.80
6,408	TE Connectivity Ltd	725,065	0.96
10,276	Tetra Tech Inc	1,403,188	1.86
139,557	Vistra Corp	3,188,877	4.23
71,128	Western Digital Corp	3,188,668	4.23
105,551	Zeta Global Holdings Corp Class A	477,091	0.63
	Total United States Dollar	66,408,706	88.10
	Total Equities *	74,390,021	98.69
	Total Investments	74,390,021	98.69

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Global Thematic Equity – Schedule of Investments (continued)

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

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	74,390,021	98.69
Net Financial Assets at Fair Value through Profit or Loss	74,390,021	98.69
Other Net Assets	990,696	1.31
Net Assets Attributable to Holders of Redeemable Participating Shares	75,380,717	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	74,390,021	86.71
Total Investments	74,390,021	86.71

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
Asset Backed Securities 2.22% (31 December 2021: 1.35%)					
United States Dollar					
3,000,000	AB BSL CLO 1 Ltd Series 2020-1X Class ER	9.19%	15/01/2035	2,762,996	0.13
1,000,000	AB BSL CLO 3 Ltd Series 2021-3X Class E	9.66%	20/10/2034	930,372	0.04
2,000,000	AGL CLO 14 Ltd Series 2021-14X Class E	7.75%	02/12/2034	1,762,593	0.08
1,500,000	AGL CLO 9 Ltd Series 2020-9X Class E	8.32%	20/01/2034	1,393,070	0.06
4,500,000	AIG CLO LLC Series 2021-3X Class E	8.20%	25/01/2035	4,056,039	0.19
1,400,000	Aimco CDO Series 2020-12X Class ER	6.95%	17/01/2032	1,239,339	0.06
2,500,000	Allegro CLO XII Ltd Series 2020-1X Class E	8.86%	21/01/2032	2,352,159	0.11
1,000,000	ALM Ltd Series 2022-20X Class D	8.28%	15/07/2037	930,913	0.04
1,000,000	Apidos CLO XL Series 2022-40X Class E	0.00%	15/07/2035	989,132	0.05
4,000,000	Apidos CLO XXXIV Series 2020-34X Class ER	7.56%	20/01/2035	3,668,669	0.17
5,000,000	Ares XL CLO Ltd Series 2016-40X Class DR	7.64%	15/01/2029	4,419,948	0.20
2,250,000	Ballyrock CDO Ltd Series 2020-2X Class DR	8.86%	20/10/2031	2,057,594	0.10
1,000,000	Benefit Street Partners CLO XII Ltd Series 2017-12X Class D	8.92%	15/10/2030	869,650	0.04
2,000,000	Benefit Street Partners CLO XVII Ltd Series 2022-27X Class E	0.00%	20/07/2035	1,900,000	0.09
1,000,000	Dryden 49 Senior Loan Fund Series 2017-49X Class E	9.04%	18/07/2030	877,013	0.04
3,150,000	Flatiron CLO 17 Ltd Series 2017-1X Class E	7.31%	15/05/2030	2,850,378	0.13
1,350,000	Galaxy XIX CLO Ltd Series 2015-19X Class D1R	7.71%	24/07/2030	1,157,189	0.05
1,250,000	Grippen Park CLO Ltd Series 2017-1X Class E	8.41%	20/01/2030	1,114,630	0.05
1,000,000	Oha Credit Funding 12 Ltd Series 2022-12X Class E	0.00%	20/07/2033	990,000	0.05
1,000,000	RR 12 Ltd Series 2020-12X Class DR2	7.76%	15/01/2036	944,783	0.04
2,250,000	Symphony CLO XXIV Ltd Series 2020-24X Class E	8.18%	23/01/2032	2,125,666	0.10
1,000,000	Symphony Ltd Series 2022-34X Class E	0.00%	24/07/2034	994,032	0.05
1,000,000	Trinitas CLO VII Ltd Series 2017-7X Class ER	8.28%	25/01/2035	903,481	0.04
4,500,000	Trinitas CLO VIII Ltd Series 2018-8X Class E	8.61%	20/07/2031	3,812,658	0.18
3,000,000	Trinitas CLO XII Ltd Series 2020-12X Class E	8.58%	25/04/2033	2,895,106	0.13
Total Asset Backed Securities **				47,997,410	2.22
Corporate Bonds 87.97% (31 December 2021: 87.15%)					
United States Dollar					
6,230,000	1011778 BC ULC/New Red Finance Inc**	4.00%	15/10/2030	5,019,729	0.23
4,930,000	180 Medical Inc**	3.88%	15/10/2029	4,272,708	0.20
2,870,000	Adient Global Holdings Ltd**	4.88%	15/08/2026	2,523,060	0.12
5,245,000	Advanced Drainage Systems Inc**	6.38%	15/06/2030	5,131,105	0.24
3,444,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	3,171,041	0.15
5,575,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	4,630,026	0.21
6,200,000	Ahlstrom-Munksjo Holding 3 Oy*	4.88%	04/02/2028	5,221,172	0.24
2,210,000	Allegheny Technologies Inc*	4.88%	01/10/2029	1,765,514	0.08
20,958,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	18,653,039	0.86
18,685,000	Altice France Holding SA**	6.00%	15/02/2028	13,297,274	0.62
11,635,000	Altice France SA*	5.50%	15/01/2028	9,408,177	0.44
10,980,000	AMC Networks Inc**	4.25%	15/02/2029	8,929,650	0.41
4,905,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	4,523,881	0.21
9,315,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	7,984,539	0.37
15,375,000	American Finance Trust Inc/American Finance Operating Partner LP**	4.50%	30/09/2028	12,096,589	0.56
2,050,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.38%	15/06/2029	1,839,772	0.09
5,655,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.75%	01/03/2027	5,268,650	0.24
3,160,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	7.88%	15/05/2026	3,162,196	0.15
1,135,000	APi Escrow Corp**	4.75%	15/10/2029	918,090	0.04
3,000,000	APi Group DE Inc**	4.13%	15/07/2029	2,386,845	0.11
9,640,000	APX Group Inc**	5.75%	15/07/2029	7,479,639	0.35
7,930,000	APX Group Inc**	6.75%	15/02/2027	7,364,563	0.34

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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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
7,460,000	Aramark Services Inc**	5.00%	01/02/2028	6,775,993	0.31
1,880,000	Arconic Corp**	6.00%	15/05/2025	1,838,271	0.09
4,430,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	4.13%	15/08/2026	3,762,089	0.17
11,555,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	8,270,665	0.38
11,990,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	10,568,166	0.49
2,375,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	7.00%	01/11/2026	2,211,909	0.10
4,140,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	8.25%	31/12/2028	3,948,534	0.18
2,683,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	9.00%	01/11/2027	3,374,498	0.16
10,323,000	ASGN Inc**	4.63%	15/05/2028	8,961,551	0.41
8,184,000	AssuredPartners Inc**	5.63%	15/01/2029	6,562,845	0.30
8,195,000	AssuredPartners Inc**	7.00%	15/08/2025	7,708,424	0.36
7,820,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc**	5.38%	01/03/2029	6,516,475	0.30
3,560,000	Bath & Body Works Inc**	6.63%	01/10/2030	3,084,170	0.14
5,240,000	Bausch Health Cos Inc**	5.00%	30/01/2028	2,805,024	0.13
5,420,000	Bausch Health Cos Inc**	5.00%	15/02/2029	2,835,121	0.13
3,520,000	Bausch Health Cos Inc**	5.25%	15/02/2031	1,811,744	0.08
12,780,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	10,421,834	0.48
9,145,000	BroadStreet Partners Inc**	5.88%	15/04/2029	7,169,948	0.33
7,490,000	Buckeye Partners LP**	4.50%	01/03/2028	6,317,845	0.29
2,570,000	Buckeye Partners LP**	5.60%	15/10/2044	1,796,441	0.08
6,684,000	Buckeye Partners LP**	5.85%	15/11/2043	4,758,175	0.22
695,000	Builders FirstSource Inc**	5.00%	01/03/2030	589,864	0.03
5,655,000	Builders FirstSource Inc**	6.38%	15/06/2032	5,059,387	0.23
12,865,000	Cablevision Lightpath LLC**	5.63%	15/09/2028	10,081,400	0.47
5,650,000	Caesars Entertainment Inc**	4.63%	15/10/2029	4,408,158	0.20
4,715,000	Caesars Entertainment Inc**	6.25%	01/07/2025	4,559,947	0.21
3,380,000	Callon Petroleum Co**	7.50%	15/06/2030	3,115,278	0.14
2,795,000	Callon Petroleum Co**	8.00%	01/08/2028	2,689,000	0.12
6,170,000	Calpine Corp**	4.50%	15/02/2028	5,613,820	0.26
5,379,000	Calpine Corp**	4.63%	01/02/2029	4,484,123	0.21
9,357,000	Calpine Corp**	5.00%	01/02/2031	7,577,158	0.35
5,130,000	Calpine Corp**	5.13%	15/03/2028	4,528,482	0.21
9,230,000	Carnival Corp**	5.75%	01/03/2027	6,698,303	0.31
10,390,000	Carnival Corp**	7.63%	01/03/2026	8,071,731	0.37
4,820,000	Carpenter Technology Corp*	7.63%	15/03/2030	4,433,899	0.21
4,355,000	Cars.com Inc**	6.38%	01/11/2028	3,674,858	0.17
14,280,000	Carvana Co**	4.88%	01/09/2029	8,141,530	0.38
3,950,000	Carvana Co**	5.50%	15/04/2027	2,554,572	0.12
3,290,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	01/02/2031	2,690,480	0.12
16,110,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	15/08/2030	13,427,413	0.62
5,000,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/05/2032	4,065,425	0.19
6,370,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/03/2030	5,467,467	0.25
21,595,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	20,000,317	0.93
2,335,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	6.50%	01/10/2028	2,219,617	0.10
6,155,000	Centene Corp**	3.38%	15/02/2030	5,237,382	0.24
8,698,000	Centene Corp**	4.63%	15/12/2029	8,136,414	0.38
6,290,000	Central Parent Inc/Central Merger Sub Inc**	7.25%	15/06/2029	6,063,214	0.28
9,135,000	Chesapeake Energy Corp**	6.75%	15/04/2029	8,860,950	0.41
5,275,000	CHS/Community Health Systems Inc**	5.25%	15/05/2030	4,018,073	0.19
3,565,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	3,027,024	0.14
4,516,000	CHS/Community Health Systems Inc**	8.00%	15/12/2027	4,108,747	0.19
4,680,000	Ciena Corp**	4.00%	31/01/2030	4,044,994	0.19

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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
3,835,000	Clarios Global LP**	6.75%	15/05/2025	3,803,898	0.18
8,255,000	Clarivate Science Holdings Corp**	4.88%	01/07/2029	6,802,244	0.31
7,590,000	Colgate Energy Partners III LLC**	5.88%	01/07/2029	6,661,098	0.31
6,240,000	CommScope Inc**	4.75%	01/09/2029	5,051,280	0.23
7,710,000	CommScope Inc**	7.13%	01/07/2028	5,871,165	0.27
20,337,000	CommScope Technologies LLC**	5.00%	15/03/2027	15,062,950	0.70
9,634,000	CommScope Technologies LLC**	6.00%	15/06/2025	8,352,052	0.39
12,505,000	Comstock Resources Inc**	5.88%	15/01/2030	10,788,501	0.50
6,929,000	Comstock Resources Inc**	6.75%	01/03/2029	6,219,228	0.29
17,605,000	Condor Merger Sub Inc**	7.38%	15/02/2030	14,360,927	0.66
6,475,000	Consensus Cloud Solutions Inc**	6.50%	15/10/2028	5,352,429	0.25
5,180,000	Consolidated Communications Inc**	5.00%	01/10/2028	4,148,507	0.19
6,130,000	Consolidated Communications Inc**	6.50%	01/10/2028	5,229,380	0.24
21,245,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	18,154,277	0.84
805,000	Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp**	5.63%	01/05/2027	717,790	0.03
2,230,000	Crocs Inc**	4.13%	15/08/2031	1,581,708	0.07
8,085,000	CSC Holdings LLC**	4.63%	01/12/2030	5,431,301	0.25
4,305,000	CSC Holdings LLC**	5.00%	15/11/2031	2,908,425	0.13
41,155,000	CSC Holdings LLC**	5.75%	15/01/2030	30,052,616	1.39
3,725,000	CSC Holdings LLC**	7.50%	01/04/2028	3,120,209	0.14
850,000	Dana Inc*	4.50%	15/02/2032	629,544	0.03
2,270,000	Darling Ingredients Inc**	6.00%	15/06/2030	2,266,198	0.10
2,289,000	DCP Midstream Operating LP*	5.60%	01/04/2044	1,854,090	0.09
7,015,000	DCP Midstream Operating LP**	5.85%	21/05/2043	5,906,756	0.27
5,305,000	Diamond BC BV**	4.63%	01/10/2029	4,249,756	0.20
6,175,000	Diamond Sports Group LLC/Diamond Sports Finance Co**	5.38%	15/08/2026	1,551,469	0.07
4,925,000	DISH DBS Corp**	5.13%	01/06/2029	3,008,190	0.14
14,510,000	DISH Network Corp**	3.38%	15/08/2026	9,837,780	0.46
2,555,000	DT Midstream Inc**	4.13%	15/06/2029	2,172,759	0.10
20,180,000	Endurance International Group Holdings Inc**	6.00%	15/02/2029	14,593,595	0.68
6,745,000	Energizer Holdings Inc**	4.75%	15/06/2028	5,363,017	0.25
9,860,000	Entegris Escrow Corp**	5.95%	15/06/2030	9,401,904	0.44
6,655,000	Envision Healthcare Corp**	8.75%	15/10/2026	1,954,141	0.09
6,135,000	EQM Midstream Partners LP*	4.13%	01/12/2026	5,309,996	0.25
4,170,000	EQM Midstream Partners LP**	4.50%	15/01/2029	3,393,275	0.16
2,730,000	EQM Midstream Partners LP**	4.75%	15/01/2031	2,184,996	0.10
2,390,000	EQM Midstream Partners LP*	5.50%	15/07/2028	2,067,961	0.10
2,342,000	EQM Midstream Partners LP**	6.00%	01/07/2025	2,249,643	0.10
4,800,000	EQM Midstream Partners LP**	6.50%	01/07/2027	4,471,586	0.21
1,880,000	EQM Midstream Partners LP**	7.50%	01/06/2027	1,817,189	0.08
2,110,000	EQM Midstream Partners LP**	7.50%	01/06/2030	2,030,369	0.09
1,435,000	Everi Holdings Inc**	5.00%	15/07/2029	1,214,498	0.06
2,635,000	Fair Isaac Corp**	5.25%	15/05/2026	2,622,853	0.12
1,550,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	1,397,534	0.06
3,420,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	3,084,789	0.14
4,650,000	Foot Locker Inc**	4.00%	01/10/2029	3,526,467	0.16
9,645,000	Ford Motor Co*	4.75%	15/01/2043	6,901,377	0.32
9,155,000	Ford Motor Co*	7.45%	16/07/2031	9,309,170	0.43
10,775,000	Ford Motor Co*	9.63%	22/04/2030	12,032,873	0.56
4,115,000	Ford Motor Credit Co LLC*	4.06%	01/11/2024	3,915,578	0.18
4,260,000	Ford Motor Credit Co LLC*	4.13%	17/08/2027	3,763,220	0.17
4,930,000	Ford Motor Credit Co LLC*	5.11%	03/05/2029	4,430,118	0.21

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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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
1,640,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	1,397,706	0.06
5,870,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	5,292,994	0.25
10,515,000	Frontier Communications Holdings LLC**	5.88%	01/11/2029	8,108,537	0.38
7,950,000	Frontier Communications Holdings LLC**	6.00%	15/01/2030	6,139,189	0.28
4,060,000	Frontier Communications Holdings LLC**	8.75%	15/05/2030	4,112,760	0.19
9,880,000	Gap Inc**	3.63%	01/10/2029	6,955,965	0.32
4,335,000	Garda World Security Corp**	4.63%	15/02/2027	3,735,209	0.17
7,340,000	Garda World Security Corp**	6.00%	01/06/2029	5,653,708	0.26
3,045,000	Genesis Energy LP/Genesis Energy Finance Corp*	6.25%	15/05/2026	2,724,910	0.13
3,885,000	Genesis Energy LP/Genesis Energy Finance Corp*	6.50%	01/10/2025	3,589,157	0.17
4,805,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.75%	01/02/2028	4,163,292	0.19
2,745,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	2,437,011	0.11
1,770,000	Glatfelter Corp**	4.75%	15/11/2029	1,240,867	0.06
25,510,996	Global Aircraft Leasing Co Ltd**	6.50%	15/09/2024	19,394,862	0.90
15,470,000	Global Infrastructure Solutions Inc**	5.63%	01/06/2029	12,102,629	0.56
4,000,000	Global Infrastructure Solutions Inc**	7.50%	15/04/2032	3,076,572	0.14
1,525,000	Global Partners LP/GLP Finance Corp**	6.88%	15/01/2029	1,292,565	0.06
6,040,000	Goodyear Tire & Rubber Co**	5.00%	31/05/2026	5,571,295	0.26
5,715,000	Graham Packaging Co Inc**	7.13%	15/08/2028	4,594,146	0.21
4,155,000	Grifols Escrow Issuer SA*	4.75%	15/10/2028	3,608,867	0.17
7,185,000	GTCR AP Finance Inc**	8.00%	15/05/2027	6,735,508	0.31
6,225,000	GYP Holdings III Corp**	4.63%	01/05/2029	4,863,343	0.23
9,175,000	Harvest Midstream I LP**	7.50%	01/09/2028	8,634,692	0.40
1,867,000	HealthEquity Inc**	4.50%	01/10/2029	1,635,959	0.08
7,045,000	Hertz Corp**	5.00%	01/12/2029	5,443,707	0.25
2,793,000	Hilcorp Energy I LP/Hilcorp Finance Co**	5.75%	01/02/2029	2,457,531	0.11
3,785,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	15/04/2030	3,299,082	0.15
4,825,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	01/02/2031	4,167,594	0.19
3,000,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	01/11/2028	2,833,125	0.13
2,530,000	Hilton Domestic Operating Co Inc**	4.88%	15/01/2030	2,293,483	0.11
7,330,000	Howard Midstream Energy Partners LLC**	6.75%	15/01/2027	6,326,256	0.29
3,490,000	HUB International Ltd**	7.00%	01/05/2026	3,288,819	0.15
5,200,000	Hudbay Minerals Inc**	4.50%	01/04/2026	4,359,004	0.20
2,790,000	Hudbay Minerals Inc**	6.13%	01/04/2029	2,266,568	0.11
3,560,000	iHeartCommunications Inc**	6.38%	01/05/2026	3,303,360	0.15
8,190,000	IHO Verwaltungs GmbH*	6.38%	15/05/2029	7,141,680	0.33
3,060,000	Iliad Holding SASU**	6.50%	15/10/2026	2,759,416	0.13
2,745,000	Iliad Holding SASU**	7.00%	15/10/2028	2,392,132	0.11
3,345,000	Imola Merger Corp**	4.75%	15/05/2029	2,809,767	0.13
7,830,000	Intelligent Packaging Ltd Finco Inc/Intelligent Packaging Ltd Co-Issuer LLC**	6.00%	15/09/2028	6,501,249	0.30
5,559,000	Iron Mountain Inc**	4.88%	15/09/2027	5,038,511	0.23
4,975,000	Iron Mountain Inc**	4.88%	15/09/2029	4,242,680	0.20
2,390,000	Iron Mountain Inc**	5.00%	15/07/2028	2,121,237	0.10
4,956,000	Iron Mountain Inc**	5.25%	15/03/2028	4,458,641	0.21
3,960,000	Iron Mountain Inc**	5.25%	15/07/2030	3,450,348	0.16
4,505,000	Iron Mountain Inc**	5.63%	15/07/2032	3,817,925	0.18
10,970,000	ITT Holdings LLC**	6.50%	01/08/2029	8,806,661	0.41
11,140,000	Jaguar Land Rover Automotive Plc*	5.50%	15/07/2029	8,092,207	0.37
3,980,000	Jaguar Land Rover Automotive Plc*	5.88%	15/01/2028	3,045,297	0.14
4,910,000	JELD-WEN Inc**	4.88%	15/12/2027	3,836,330	0.18
11,235,000	KAR Auction Services Inc**	5.13%	01/06/2025	10,706,449	0.50
3,130,000	KB Home**	7.25%	15/07/2030	2,969,701	0.14

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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
3,600,000	Ken Garff Automotive LLC**	4.88%	15/09/2028	2,939,887	0.14
4,225,000	Kinetik Holdings LP**	5.88%	15/06/2030	4,032,255	0.19
1,615,000	Korn Ferry**	4.63%	15/12/2027	1,452,547	0.07
8,400,000	LCM Investments Holdings II LLC**	4.88%	01/05/2029	6,417,474	0.30
5,425,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	4,339,730	0.20
7,945,000	Legends Hospitality Holding Co LLC/Legends Hospitality Co-Issuer Inc**	5.00%	01/02/2026	6,669,629	0.31
3,290,000	Level 3 Financing Inc**	3.63%	15/01/2029	2,542,963	0.12
8,625,000	Level 3 Financing Inc**	3.75%	15/07/2029	6,684,375	0.31
30,876,000	Level 3 Financing Inc**	4.63%	15/09/2027	26,411,794	1.22
3,620,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	3,109,417	0.14
5,800,000	Lions Gate Capital Holdings LLC**	5.50%	15/04/2029	4,540,907	0.21
4,780,000	Live Nation Entertainment Inc**	6.50%	15/05/2027	4,710,738	0.22
3,015,000	LPL Holdings Inc**	4.00%	15/03/2029	2,583,898	0.12
12,125,000	Lumen Technologies Inc**	4.50%	15/01/2029	9,058,709	0.42
12,440,000	Lumen Technologies Inc**	5.38%	15/06/2029	9,881,092	0.46
2,995,000	Lumen Technologies Inc*	6.75%	01/12/2023	2,972,700	0.14
4,624,000	Match Group Holdings II LLC**	5.63%	15/02/2029	4,332,272	0.20
5,575,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	4,875,198	0.23
8,230,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	7,062,942	0.33
5,390,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	4,374,928	0.20
4,505,000	Medline Borrower LP**	3.88%	01/04/2029	3,852,316	0.18
10,480,000	Medline Borrower LP**	5.25%	01/10/2029	8,639,922	0.40
1,580,000	Mercer International Inc**	5.13%	01/02/2029	1,352,156	0.06
5,210,000	Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp**	4.88%	01/05/2029	4,254,668	0.20
16,625,000	Minerva Merger Sub Inc**	6.50%	15/02/2030	13,874,311	0.64
4,485,000	MIWD Holdco II LLC/MIWD Finance Corp**	5.50%	01/02/2030	3,614,811	0.17
10,635,000	Molina Healthcare Inc**	3.88%	15/05/2032	8,939,688	0.41
3,370,000	MoneyGram International Inc**	5.38%	01/08/2026	3,214,137	0.15
5,420,000	MPH Acquisition Holdings LLC**	5.50%	01/09/2028	4,839,106	0.22
20,660,000	MPH Acquisition Holdings LLC**	5.75%	01/11/2028	17,162,365	0.79
7,730,000	MSCI Inc**	4.00%	15/11/2029	6,870,347	0.32
5,065,000	Nabors Industries Inc**	7.38%	15/05/2027	4,818,107	0.22
3,110,000	Nabors Industries Ltd**	7.25%	15/01/2026	2,762,535	0.13
3,435,000	NCL Corp Ltd**	3.63%	15/12/2024	2,861,953	0.13
5,220,000	NCL Corp Ltd**	5.88%	15/03/2026	4,112,446	0.19
4,634,000	NCL Corp Ltd**	5.88%	15/02/2027	3,970,782	0.18
3,830,000	NCR Corp**	5.13%	15/04/2029	3,247,342	0.15
1,365,000	NCR Corp**	5.25%	01/10/2030	1,179,067	0.05
22,820,000	New Fortress Energy Inc**	6.50%	30/09/2026	20,711,353	0.96
5,850,000	New Fortress Energy Inc**	6.75%	15/09/2025	5,544,367	0.26
4,945,000	NextEra Energy Operating Partners LP**	4.25%	15/07/2024	4,738,794	0.22
13,610,000	Nielsen Finance LLC/Nielsen Finance Co**	5.63%	01/10/2028	12,678,464	0.59
9,215,000	Nielsen Finance LLC/Nielsen Finance Co**	5.88%	01/10/2030	8,477,800	0.39
6,765,000	Northern Oil & Gas Inc**	8.13%	01/03/2028	6,385,991	0.30
5,240,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	4.75%	30/04/2027	4,322,277	0.20
5,527,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	6.00%	15/02/2028	3,979,976	0.18
3,335,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	10.75%	01/06/2028	2,971,969	0.14
2,330,000	NOVA Chemicals Corp**	4.88%	01/06/2024	2,219,261	0.10
10,970,000	NOVA Chemicals Corp**	5.25%	01/06/2027	9,437,491	0.44
5,905,000	NRG Energy Inc**	5.25%	15/06/2029	5,281,639	0.24
6,850,000	Occidental Petroleum Corp*	5.50%	01/12/2025	6,758,416	0.31
13,050,000	Occidental Petroleum Corp*	6.13%	01/01/2031	13,253,841	0.61

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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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
2,465,000	Occidental Petroleum Corp**	6.45%	15/09/2036	2,532,590	0.12
9,190,000	Occidental Petroleum Corp*	7.50%	01/05/2031	9,899,698	0.46
3,355,000	Olympus Water US Holding Corp**	4.25%	01/10/2028	2,633,071	0.12
3,545,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	2,468,206	0.11
17,675,000	OneMain Finance Corp*	3.50%	15/01/2027	14,165,010	0.66
2,415,000	OneMain Finance Corp*	3.88%	15/09/2028	1,850,916	0.09
6,085,000	OneMain Finance Corp*	5.38%	15/11/2029	4,942,450	0.23
5,780,000	OneMain Finance Corp*	6.63%	15/01/2028	5,176,250	0.24
5,225,000	OneMain Finance Corp**	7.13%	15/03/2026	4,841,328	0.22
1,720,000	Open Text Corp**	3.88%	15/02/2028	1,532,288	0.07
7,785,000	Open Text Corp**	3.88%	01/12/2029	6,562,755	0.30
3,510,000	Open Text Holdings Inc**	4.13%	01/12/2031	2,911,460	0.13
6,485,000	Organon & Co/Organon Foreign Debt Co-Issuer BV**	5.13%	30/04/2031	5,619,058	0.26
6,630,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	5,645,147	0.26
1,825,000	PECF USS Intermediate Holding III Corp**	8.00%	15/11/2029	1,448,868	0.07
11,401,000	Performance Food Group Inc**	5.50%	15/10/2027	10,574,428	0.49
6,925,000	Pilgrim's Pride Corp**	4.25%	15/04/2031	5,798,960	0.27
10,775,000	Presidio Holdings Inc**	8.25%	01/02/2028	9,487,596	0.44
9,275,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	8,667,580	0.40
12,161,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	10,206,429	0.47
25,380,000	Rackspace Technology Global Inc**	5.38%	01/12/2028	16,620,854	0.77
4,480,000	Radiate Holdco LLC/Radiate Finance Inc**	6.50%	15/09/2028	3,475,046	0.16
19,290,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.25%	15/04/2030	14,325,815	0.66
19,681,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.75%	15/01/2029	14,957,560	0.69
7,595,000	Resideo Funding Inc**	4.00%	01/09/2029	5,940,657	0.28
6,308,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	5,361,131	0.25
7,995,000	RLJ Lodging Trust LP**	4.00%	15/09/2029	6,581,541	0.30
3,820,000	Rockcliff Energy II LLC**	5.50%	15/10/2029	3,481,567	0.16
23,865,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	16,642,377	0.77
1,965,000	Ryan Specialty Group LLC**	4.38%	01/02/2030	1,712,006	0.08
5,460,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc**	6.63%	01/03/2030	4,649,572	0.22
3,255,000	SCIH Salt Holdings Inc**	4.88%	01/05/2028	2,712,017	0.13
9,555,000	SCIH Salt Holdings Inc**	6.63%	01/05/2029	7,562,637	0.35
2,580,000	SCIL IV LLC/SCIL USA Holdings LLC**	5.38%	01/11/2026	2,068,167	0.10
6,610,000	Sensata Technologies BV**	4.00%	15/04/2029	5,620,417	0.26
1,360,000	Service Properties Trust**	3.95%	15/01/2028	932,915	0.04
10,944,000	Service Properties Trust**	4.35%	01/10/2024	8,910,003	0.41
3,870,000	Service Properties Trust**	4.38%	15/02/2030	2,587,908	0.12
2,216,000	Service Properties Trust**	4.65%	15/03/2024	1,907,318	0.09
3,750,000	Service Properties Trust**	4.95%	15/02/2027	2,766,562	0.13
3,993,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	15/02/2028	3,213,331	0.15
3,595,000	Sirius XM Radio Inc**	3.88%	01/09/2031	2,869,475	0.13
2,920,000	Sirius XM Radio Inc**	4.00%	15/07/2028	2,536,151	0.12
11,230,000	Sirius XM Radio Inc**	4.13%	01/07/2030	9,405,911	0.44
15,415,000	Sirius XM Radio Inc**	5.00%	01/08/2027	14,333,715	0.66
10,115,000	Sirius XM Radio Inc**	5.50%	01/07/2029	9,242,025	0.43
6,380,000	Six Flags Theme Parks Inc**	7.00%	01/07/2025	6,470,054	0.30
6,165,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	5,842,601	0.27
6,695,000	Southwestern Energy Co*	4.75%	01/02/2032	5,737,213	0.27
3,970,000	Spirit AeroSystems Inc**	7.50%	15/04/2025	3,698,392	0.17
2,090,000	Sprint Capital Corp**	8.75%	15/03/2032	2,522,087	0.12
5,690,000	Sprint Corp**	7.13%	15/06/2024	5,857,002	0.27

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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
795,000	Sprint Corp**	7.63%	15/02/2025	830,157	0.04
9,800,000	SPX FLOW Inc**	8.75%	01/04/2030	8,220,289	0.38
3,090,000	SRS Distribution Inc**	6.13%	01/07/2029	2,442,352	0.11
8,565,000	Standard Industries Inc**	4.38%	15/07/2030	6,771,361	0.31
5,575,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	5,001,458	0.23
4,775,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp*	5.75%	15/04/2025	3,746,322	0.17
8,225,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp**	8.50%	15/10/2026	7,403,816	0.34
6,505,000	Sunnova Energy Corp**	5.88%	01/09/2026	5,668,894	0.26
10,500,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	5.50%	15/01/2028	8,941,590	0.41
4,005,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/03/2027	3,579,349	0.17
4,395,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	3,653,695	0.17
10,210,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/09/2031	8,438,667	0.39
4,555,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.50%	01/10/2025	4,416,161	0.20
7,450,000	Tap Rock Resources LLC**	7.00%	01/10/2026	7,045,080	0.33
8,752,000	Team Health Holdings Inc**	6.38%	01/02/2025	6,124,480	0.28
4,545,000	Telecom Italia Capital SA**	6.38%	15/11/2033	3,522,716	0.16
3,400,000	Telecom Italia Capital SA**	7.20%	18/07/2036	2,591,480	0.12
3,000,000	Telecom Italia SpA*	5.30%	30/05/2024	2,890,140	0.13
11,195,000	Tenet Healthcare Corp**	6.13%	01/10/2028	9,615,050	0.45
3,005,000	Terex Corp**	5.00%	15/05/2029	2,558,697	0.12
6,205,000	T-Mobile USA Inc**	3.38%	15/04/2029	5,447,401	0.25
6,160,000	T-Mobile USA Inc**	4.75%	01/02/2028	5,983,208	0.28
12,238,000	TMS International Corp**	6.25%	15/04/2029	8,910,689	0.41
6,075,000	Trident TPI Holdings Inc**	9.25%	01/08/2024	5,566,492	0.26
3,065,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	2,903,597	0.13
6,170,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	5,793,498	0.27
4,380,000	Tronox Inc**	4.63%	15/03/2029	3,531,353	0.16
4,560,000	United Airlines Inc**	4.63%	15/04/2029	3,883,729	0.18
5,135,000	United Rentals North America Inc*	3.75%	15/01/2032	4,226,826	0.20
2,450,000	United Rentals North America Inc*	4.00%	15/07/2030	2,098,731	0.10
1,090,000	United Rentals North America Inc*	5.25%	15/01/2030	1,012,904	0.05
15,145,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	6.50%	15/02/2029	11,138,239	0.52
7,970,000	Univar Solutions USA Inc**	5.13%	01/12/2027	7,432,862	0.34
4,520,000	US Acute Care Solutions LLC**	6.38%	01/03/2026	4,054,037	0.19
2,510,000	US Foods Inc**	4.75%	15/02/2029	2,198,484	0.10
7,555,000	US Foods Inc**	6.25%	15/04/2025	7,552,620	0.35
2,835,000	Venture Global Calcasieu Pass LLC**	3.88%	15/08/2029	2,487,571	0.12
6,995,000	Vibrant Technologies Inc**	9.00%	15/02/2030	4,940,880	0.23
2,895,000	Virgin Media Vendor Financing Notes IV DAC*	5.00%	15/07/2028	2,399,677	0.11
7,650,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	6.38%	01/02/2030	6,140,196	0.28
7,775,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	7.88%	01/05/2027	6,874,150	0.32
8,400,000	Vistra Corp**	7.00%	29/12/2049	7,639,758	0.35
8,925,000	Vistra Operations Co LLC**	4.38%	01/05/2029	7,493,118	0.35
2,725,000	Vistra Operations Co LLC**	5.50%	01/09/2026	2,578,259	0.12
5,460,000	Vistra Operations Co LLC**	5.63%	15/02/2027	5,145,013	0.24
5,120,000	VM Consolidated Inc**	5.50%	15/04/2029	4,090,957	0.19
10,480,000	Vmed O2 UK Financing I Plc**	4.75%	15/07/2031	8,488,800	0.39
2,780,000	Western Midstream Operating LP*	3.60%	01/02/2025	2,566,579	0.12
6,075,000	White Capital Parent LLC**	8.25%	15/03/2026	5,066,823	0.23
2,510,000	World Acceptance Corp**	7.00%	01/11/2026	1,798,290	0.08
8,795,000	WR Grace Holdings LLC**	5.63%	15/08/2029	6,497,306	0.30

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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
Corporate Bonds 87.97% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
2,455,000	Wyndham Hotels & Resorts Inc**	4.38%	15/08/2028	2,150,776	0.10
6,005,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp**	5.25%	15/05/2027	5,151,299	0.24
6,610,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp**	5.50%	01/03/2025	6,061,238	0.28
4,005,000	XHR LP**	4.88%	01/06/2029	3,441,786	0.16
11,860,000	Zayo Group Holdings Inc**	6.13%	01/03/2028	8,596,187	0.40
1,975,000	ZipRecruiter Inc**	5.00%	15/01/2030	1,661,489	0.08
Total Corporate Bonds				1,900,965,031	87.97
Term Loans 3.82% (31 December 2021: 5.23%)					
United States Dollar					
3,382,000	Ascent Resources Utica Holdings LLC/Aru Finance Corp	10.00%	01/11/2025	3,562,362	0.17
3,023,790	Asurion LLC	4.67%	03/11/2024	2,843,875	0.13
7,517,831	Gainwell Acquisition Corp	6.25%	01/10/2027	7,130,211	0.33
4,735,880	Great Outdoors Group LLC	5.42%	06/03/2028	4,332,146	0.20
3,591,000	Medline Borrower LP	4.92%	23/10/2028	3,341,318	0.15
2,698,064	PetVet Care Centers LLC	5.17%	14/02/2025	2,551,910	0.12
14,575,000	Phoenix Newco Inc	8.17%	15/11/2029	14,064,875	0.65
4,315,000	Prairie ECI Acquiror LP	6.42%	11/03/2026	4,050,318	0.19
8,575,200	Redstone Holdco 2 LP	5.93%	27/04/2028	7,431,869	0.34
6,267,263	Service Logic Acquisition Inc	5.24%	29/10/2027	5,977,402	0.28
9,202,141	Team Health Holdings Inc	6.78%	02/03/2027	7,787,312	0.36
5,431,137	Tenneco Inc	4.67%	01/10/2025	5,254,136	0.24
8,159,853	US Silica Co	5.69%	01/05/2025	7,880,256	0.36
6,805,000	WaterBridge Midstream Operating LLC	7.39%	22/06/2026	6,452,841	0.30
Total Term Loans [†]				82,660,831	3.82
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
Investment Funds 1.11% (31 December 2021: 1.12%)					
Pound Sterling					
25,312,164	NB Global Monthly Income Fund Ltd			23,977,478	1.11
Total Investment Funds [‡]				23,977,478	1.11
Total Investments				2,055,600,750	95.12

Forward Currency Contracts 1.22% (31 December 2021: 0.20%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 35,396,694	£ 27,065,314	20/07/2022	Westpac Banking Corp	1	2,519,517	0.12
<i>AUD Hedged Classes</i>						
AUD 423	US\$ 291	20/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 17,416,115	AUD 24,588,790	20/07/2022	Goldman Sachs International	21	506,070	0.02
US\$ 13,039,000	AUD 17,475,162	20/07/2022	UBS AG	5	1,021,096	0.05
US\$ 21,131,125	AUD 29,975,763	20/07/2022	Westpac Banking Corp	58	516,391	0.03
<i>CAD Hedged Classes</i>						
CAD 84,224	US\$ 65,262	20/07/2022	Goldman Sachs International	1	31	0.00
CAD 652	US\$ 504	20/07/2022	Westpac Banking Corp	3	1	0.00
US\$ 1,848,570	CAD 2,332,715	20/07/2022	Goldman Sachs International	7	40,183	0.00
US\$ 2,796,995	CAD 3,514,695	20/07/2022	UBS AG	4	72,300	0.00
US\$ 468,247	CAD 598,744	20/07/2022	Westpac Banking Corp	8	4,083	0.00

High Yield Bond – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.22% (31 December 2021: 0.20%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 97,111	US\$ 100,837	20/07/2022	UBS AG	2	694	0.00
CHF 234,545	US\$ 244,002	20/07/2022	Westpac Banking Corp	7	1,218	0.00
US\$ 202,948	CHF 187,800	20/07/2022	Goldman Sachs International	2	6,600	0.00
US\$ 2,578,963	CHF 2,396,354	20/07/2022	UBS AG	5	73,546	0.00
US\$ 1,397,274	CHF 1,301,631	20/07/2022	Westpac Banking Corp	7	36,403	0.00
<i>CNY Hedged Classes</i>						
CNY 72,672	US\$ 10,826	20/07/2022	Goldman Sachs International	1	12	0.00
CNY 459,480	US\$ 68,065	20/07/2022	Westpac Banking Corp	2	459	0.00
US\$ 2,636,397	CNY 16,907,269	20/07/2022	Goldman Sachs International	7	114,970	0.01
US\$ 1,294,409	CNY 8,291,086	20/07/2022	UBS AG	2	57,937	0.00
US\$ 2,381,226	CNY 15,841,569	20/07/2022	Westpac Banking Corp	8	18,731	0.00
<i>EUR Hedged Classes</i>						
€ 422,610	US\$ 441,391	20/07/2022	Westpac Banking Corp	7	869	0.00
US\$ 10,023,622	€ 9,330,299	20/07/2022	Goldman Sachs International	16	259,515	0.01
US\$ 275,348,205	€ 256,455,229	20/07/2022	UBS AG	10	6,969,164	0.32
US\$ 95,050,808	€ 87,863,585	20/07/2022	Westpac Banking Corp	32	3,102,029	0.14
<i>GBP Hedged Classes</i>						
£ 16,743	US\$ 20,277	20/07/2022	Westpac Banking Corp	4	61	0.00
US\$ 3,409,668	£ 2,708,162	20/07/2022	Goldman Sachs International	19	119,969	0.01
US\$ 109,032,561	£ 83,358,115	20/07/2022	UBS AG	4	7,774,563	0.36
US\$ 5,480,559	£ 4,417,472	20/07/2022	Westpac Banking Corp	50	114,506	0.01
<i>HKD Hedged Classes</i>						
HKD 20	US\$ 2	20/07/2022	Goldman Sachs International	2	0	0.00
HKD 210,621	US\$ 26,854	20/07/2022	UBS AG	1	1	0.00
HKD 30	US\$ 3	20/07/2022	Westpac Banking Corp	3	0	0.00
US\$ 1,649,087	HKD 12,904,060	20/07/2022	Goldman Sachs International	5	3,780	0.00
US\$ 1,515,457	HKD 11,867,978	20/07/2022	UBS AG	14	2,255	0.00
US\$ 66,062	HKD 517,813	20/07/2022	Westpac Banking Corp	2	40	0.00
<i>SEK Hedged Classes</i>						
US\$ 781,549	SEK 7,775,556	20/07/2022	Goldman Sachs International	17	22,372	0.00
US\$ 2,497,372	SEK 23,638,830	20/07/2022	UBS AG	6	189,360	0.01
US\$ 751,482	SEK 7,426,076	20/07/2022	Westpac Banking Corp	41	26,428	0.00
<i>SGD Hedged Classes</i>						
US\$ 3,036,547	SGD 4,157,836	20/07/2022	Goldman Sachs International	7	48,938	0.00
US\$ 1,024,286	SGD 1,404,179	20/07/2022	UBS AG	6	15,316	0.00
US\$ 671,830	SGD 926,824	20/07/2022	Westpac Banking Corp	12	5,862	0.00
<i>ZAR Hedged Classes</i>						
US\$ 22,889,389	ZAR 361,705,756	20/07/2022	Goldman Sachs International	22	845,240	0.04
US\$ 19,075,690	ZAR 288,837,676	20/07/2022	UBS AG	8	1,472,483	0.07
US\$ 11,368,546	ZAR 179,656,272	20/07/2022	Westpac Banking Corp	53	419,398	0.02
Total Unrealised Gain on Forward Currency Contracts [∞]					26,382,391	1.22
					Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss					2,081,983,141	96.34

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High Yield Bond – Schedule of Investments (continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (3.19%) (31 December 2021: (0.81%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
£ 1,993,051	US\$ 2,477,399	20/07/2022	Westpac Banking Corp	2	(56,370)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 8,566,238	US\$ 6,073,135	20/07/2022	Goldman Sachs International	12	(182,017)	(0.01)
AUD 226,362,261	US\$ 169,558,851	20/07/2022	UBS AG	4	(13,886,480)	(0.64)
AUD 172,143	US\$ 119,584	20/07/2022	Westpac Banking Corp	29	(1,198)	(0.00)
US\$ 980,860	AUD 1,426,350	20/07/2022	Westpac Banking Corp	2	(61)	(0.00)
<i>CAD Hedged Classes</i>						
CAD 5,536,232	US\$ 4,405,833	20/07/2022	Goldman Sachs International	2	(113,985)	(0.01)
CAD 10,986,873	US\$ 8,745,181	20/07/2022	UBS AG	2	(227,835)	(0.01)
CAD 475,183	US\$ 372,361	20/07/2022	Westpac Banking Corp	6	(3,985)	(0.00)
US\$ 177,242	CAD 230,621	20/07/2022	Goldman Sachs International	4	(1,542)	(0.00)
US\$ 330,548	CAD 429,136	20/07/2022	Westpac Banking Corp	2	(2,131)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 7,539,710	US\$ 8,117,625	20/07/2022	UBS AG	2	(234,765)	(0.01)
CHF 3,886,745	US\$ 4,178,218	20/07/2022	Westpac Banking Corp	5	(114,579)	(0.01)
US\$ 61,592	CHF 61,361	20/07/2022	Goldman Sachs International	3	(2,560)	(0.00)
US\$ 802,295	CHF 790,609	20/07/2022	UBS AG	9	(24,296)	(0.00)
US\$ 78,924	CHF 76,364	20/07/2022	Westpac Banking Corp	4	(917)	(0.00)
<i>CNY Hedged Classes</i>						
CNY 37,383,767	US\$ 5,837,279	20/07/2022	Goldman Sachs International	7	(262,136)	(0.01)
CNY 18,640,668	US\$ 2,910,125	20/07/2022	UBS AG	1	(130,192)	(0.01)
CNY 181,424	US\$ 27,166	20/07/2022	Westpac Banking Corp	2	(110)	(0.00)
US\$ 66,260	CNY 448,857	20/07/2022	Goldman Sachs International	4	(680)	(0.00)
US\$ 115,772	CNY 781,525	20/07/2022	UBS AG	3	(778)	(0.00)
US\$ 24,496	CNY 165,054	20/07/2022	Westpac Banking Corp	1	(119)	(0.00)
<i>EUR Hedged Classes</i>						
€ 569,442	US\$ 602,345	20/07/2022	Goldman Sachs International	8	(6,428)	(0.00)
€ 281,306,959	US\$ 308,083,589	20/07/2022	UBS AG	6	(13,697,342)	(0.63)
€ 146,234,315	US\$ 159,707,737	20/07/2022	Westpac Banking Corp	30	(6,674,296)	(0.31)
US\$ 377,522	€ 362,000	20/07/2022	Goldman Sachs International	1	(1,309)	(0.00)
US\$ 2,864,125	€ 2,740,529	20/07/2022	UBS AG	2	(3,824)	(0.00)
US\$ 751,576	€ 719,756	20/07/2022	Westpac Banking Corp	5	(1,643)	(0.00)
<i>GBP Hedged Classes</i>						
£ 379,988	US\$ 470,153	20/07/2022	Goldman Sachs International	6	(8,567)	(0.00)
£ 132,272,183	US\$ 173,012,248	20/07/2022	UBS AG	4	(12,336,633)	(0.57)
£ 2,068,977	US\$ 2,601,898	20/07/2022	Westpac Banking Corp	26	(88,638)	(0.00)
US\$ 2,002,985	£ 1,665,945	20/07/2022	Westpac Banking Corp	7	(20,696)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 42,844,877	US\$ 5,475,623	20/07/2022	Goldman Sachs International	3	(12,772)	(0.00)
HKD 21,594,766	US\$ 2,759,773	20/07/2022	UBS AG	2	(6,375)	(0.00)
HKD 947,261	US\$ 120,855	20/07/2022	Westpac Banking Corp	2	(76)	(0.00)
US\$ 38,504	HKD 301,994	20/07/2022	Goldman Sachs International	1	(1)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 1,175,112	US\$ 119,254	20/07/2022	Goldman Sachs International	9	(4,520)	(0.00)
SEK 109,157,331	US\$ 11,580,410	20/07/2022	UBS AG	5	(922,677)	(0.04)
SEK 3,977,023	US\$ 404,663	20/07/2022	Westpac Banking Corp	31	(16,360)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 33,311,459	US\$ 24,485,735	20/07/2022	Goldman Sachs International	5	(549,829)	(0.03)
SGD 363,105	US\$ 262,301	20/07/2022	UBS AG	2	(1,392)	(0.00)

High Yield Bond – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (3.19%) (31 December 2021: (0.81%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>SGD Hedged Classes (continued)</i>						
SGD 631,478	US\$ 460,618	20/07/2022	Westpac Banking Corp	6	(6,869)	(0.00)
US\$ 896,801	SGD 1,249,509	20/07/2022	Goldman Sachs International	3	(1,032)	(0.00)
US\$ 169,040	SGD 235,387	20/07/2022	Westpac Banking Corp	2	(97)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 58,949	ZAR 967,462	20/07/2022	Westpac Banking Corp	2	(12)	(0.00)
ZAR 1,097,524,065	US\$ 73,263,341	20/07/2022	Goldman Sachs International	12	(6,374,761)	(0.30)
ZAR 2,065,190,021	US\$ 138,686,917	20/07/2022	UBS AG	3	(12,823,959)	(0.59)
ZAR 81,809,568	US\$ 5,155,156	20/07/2022	Westpac Banking Corp	37	(169,274)	(0.01)
Total Unrealised Loss on Forward Currency Contracts [∞]					(68,976,118)	(3.19)

Total Return Swap Contracts (0.01%) (31 December 2021: (0.00%))

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD 15,000,037	20/09/2022	1.51 ¹	iBoxx USD Liquid High Yield Index ²	(244,240)	(0.01)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(244,240)	(0.01)

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

² The counterparty for the total return swap contracts is JPMorgan Chase Bank.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(69,220,358)	(3.20)
Net Financial Assets at Fair Value through Profit or Loss	2,012,762,783	93.14
Other Net Assets	148,257,273	6.86
Net Assets Attributable to Holders of Redeemable Participating Shares	2,161,020,056	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	201,410,919	8.91
** Transferable securities and/or money market instruments dealt in on a regulated market	1,747,551,522	77.32
† Other transferable securities and/or money market instruments	82,660,831	3.66
μ Investment funds	23,977,478	1.06
∞ Financial derivative instruments that are traded OTC	(42,837,967)	(1.90)
Total Investments	2,012,762,783	89.05

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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
Equities 98.38% (31 December 2021: 96.46%)			
Chinese Yuan Renminbi			
3,739	Beijing Huafeng Test & Control Technology Co Ltd Class A*	198,768	1.03
86,100	Hongfa Technology Co Ltd Class A*	537,467	2.80
80,500	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A*	811,580	4.22
	Total Chinese Yuan Renminbi	1,547,815	8.05
Hong Kong Dollar			
9,720	Bilibili Inc Class Z*	248,978	1.30
30,000	Meituan Class B*	742,454	3.86
	Total Hong Kong Dollar	991,432	5.16
Indian Rupee			
2,960	Tata Elxsi Ltd*	306,244	1.59
47,447	Tech Mahindra Ltd*	600,804	3.13
	Total Indian Rupee	907,048	4.72
Japanese Yen			
25,500	Dexerials Corp*	678,536	3.53
17,500	Ebara Corp*	654,374	3.40
18,000	JMDC Inc*	783,041	4.07
20,700	JSR Corp*	536,336	2.79
28,800	Minebea Mitsumi Inc*	489,699	2.55
9,100	Rohm Co Ltd*	633,661	3.30
85,800	Sansan Inc*	581,031	3.02
5,000	Square Enix Holdings Co Ltd*	221,192	1.15
	Total Japanese Yen	4,577,870	23.81
Malaysian Ringgit			
700,400	Inari Amertron Bhd*	419,525	2.18
	Total Malaysian Ringgit	419,525	2.18
New Taiwan Dollar			
101,000	Accton Technology Corp*	810,147	4.22
100,000	Chroma ATE Inc*	514,571	2.68
125,000	E Ink Holdings Inc*	792,456	4.12
72,000	Elite Material Co Ltd*	432,240	2.25
5,000	eMemory Technology Inc*	174,046	0.91
120,000	Episil Technologies Inc*	452,015	2.35
87,000	Gigabyte Technology Co Ltd*	259,536	1.35
37,000	Global Unichip Corp*	598,550	3.11
46,000	Jentech Precision Industrial Co Ltd*	517,497	2.69
7,000	MediaTek Inc*	153,262	0.80
32,000	Realtek Semiconductor Corp*	390,670	2.03
2,000	Silergy Corp*	161,098	0.84
12,000	Taiwan Semiconductor Manufacturing Co Ltd*	192,107	1.00
127,000	Unimicron Technology Corp*	676,997	3.52
	Total New Taiwan Dollar	6,125,192	31.87
Singapore Dollar			
246,000	AEM Holdings Ltd**	731,796	3.81
	Total Singapore Dollar	731,796	3.81

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
Equities 98.38% (31 December 2021: 96.46%) (continued)			
South Korean Won			
6,789	Kakao Corp*	365,489	1.90
3,634	Park Systems Corp*	268,968	1.40
6,484	SK Hynix Inc*	454,439	2.36
	Total South Korean Won	1,088,896	5.66
United States Dollar			
9,454	Fabrinet*	766,719	3.99
5,725	Kanzhun Ltd ADR*	150,453	0.78
3,948	Lattice Semiconductor Corp*	191,478	1.00
24,461	New Oriental Education & Technology Group Inc ADR*	498,026	2.59
17,607	Rambus Inc*	378,373	1.97
1,360	Sea Ltd ADR*	90,930	0.47
	Total United States Dollar	2,075,979	10.80
Vietnam Dong			
120,480	FPT Corp*	446,395	2.32
	Total Vietnam Dong	446,395	2.32
	Total Equities	18,911,948	98.38
	Total Investments	18,911,948	98.38

Forward Currency Contracts 0.34% (31 December 2021: 0.15%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 16,016	US\$ 16,224	20/07/2022	JPMorgan Chase Bank	1	521	0.00
CHF 29,837	US\$ 30,769	20/07/2022	UBS AG	5	426	0.00
CHF 66,028	US\$ 67,668	20/07/2022	Westpac Banking Corp	5	1,365	0.01
US\$ 9,424	CHF 8,745	20/07/2022	State Street Bank and Trust Co	3	281	0.00
US\$ 78,029	CHF 72,914	20/07/2022	UBS AG	4	1,796	0.01
US\$ 47,668	CHF 44,929	20/07/2022	Westpac Banking Corp	4	694	0.01
<i>EUR Hedged Classes</i>						
€ 116,614	US\$ 121,934	20/07/2022	Westpac Banking Corp	2	101	0.00
US\$ 102,026	€ 96,948	20/07/2022	JPMorgan Chase Bank	2	570	0.00
US\$ 408,235	€ 386,191	20/07/2022	Standard Chartered Bank	5	4,089	0.02
US\$ 1,279,229	€ 1,183,544	20/07/2022	UBS AG	12	40,654	0.21
US\$ 468,323	€ 437,789	20/07/2022	Westpac Banking Corp	8	10,178	0.05
<i>SGD Hedged Classes</i>						
SGD 29,205	US\$ 20,954	20/07/2022	Westpac Banking Corp	1	31	0.00
US\$ 5,240	SGD 7,179	20/07/2022	Standard Chartered Bank	1	81	0.00
US\$ 51,247	SGD 70,449	20/07/2022	State Street Bank and Trust Co	2	626	0.00
US\$ 179,159	SGD 245,329	20/07/2022	UBS AG	10	2,879	0.02
US\$ 143,529	SGD 198,775	20/07/2022	Westpac Banking Corp	11	699	0.01
Total Unrealised Gain on Forward Currency Contracts [∞]					64,991	0.34

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InnovAsia 5G – Schedule of Investments (continued)

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	18,976,939	98.72

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.90%) (31 December 2021: (0.56%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 256,333	US\$ 275,977	20/07/2022	Citibank NA	1	(7,978)	(0.04)
CHF 17,042	US\$ 18,163	20/07/2022	State Street Bank and Trust Co	1	(345)	(0.00)
CHF 533,095	US\$ 573,360	20/07/2022	UBS AG	4	(16,003)	(0.08)
CHF 32,072	US\$ 33,570	20/07/2022	Westpac Banking Corp	3	(39)	(0.00)
US\$ 155,157	CHF 151,893	20/07/2022	UBS AG	13	(3,649)	(0.02)
US\$ 49,188	CHF 47,932	20/07/2022	Westpac Banking Corp	5	(926)	(0.01)
<i>EUR Hedged Classes</i>						
€ 3,994,711	US\$ 4,367,001	20/07/2022	Citibank NA	3	(186,556)	(0.98)
€ 50,822	US\$ 53,781	20/07/2022	JPMorgan Chase Bank	1	(596)	(0.00)
€ 127,881	US\$ 135,997	20/07/2022	Standard Chartered Bank	3	(2,169)	(0.01)
€ 2,345,291	US\$ 2,562,307	20/07/2022	UBS AG	6	(107,973)	(0.56)
€ 487,377	US\$ 520,639	20/07/2022	Westpac Banking Corp	6	(10,602)	(0.06)
US\$ 354,843	€ 339,746	20/07/2022	UBS AG	3	(700)	(0.00)
US\$ 73,551	€ 70,500	20/07/2022	Westpac Banking Corp	1	(227)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 1,478,193	US\$ 1,086,674	20/07/2022	Citibank NA	3	(24,521)	(0.13)
SGD 45,338	US\$ 33,238	20/07/2022	State Street Bank and Trust Co	2	(661)	(0.00)
SGD 88,194	US\$ 63,765	20/07/2022	UBS AG	5	(393)	(0.00)
SGD 144,093	US\$ 104,684	20/07/2022	Westpac Banking Corp	8	(1,145)	(0.01)
US\$ 9,242	SGD 12,869	20/07/2022	State Street Bank and Trust Co	1	(5)	(0.00)
US\$ 51,254	SGD 71,434	20/07/2022	UBS AG	2	(75)	(0.00)
US\$ 4,442	SGD 6,187	20/07/2022	Westpac Banking Corp	1	(4)	(0.00)

Total Unrealised Loss on Forward Currency Contracts [∞]	(364,567)	(1.90)

	Fair Value US\$	% of Net Assets

Total Financial Liabilities at Fair Value through Profit or Loss	(364,567)	(1.90)

Net Financial Assets at Fair Value through Profit or Loss	18,612,372	96.82

Other Net Assets	611,436	3.18

Net Assets Attributable to Holders of Redeemable Participating Shares	19,223,808	100.00

Portfolio Analysis	US\$	% of Total Assets

* Transferable securities and/or money market instruments admitted to an official stock exchange listing	18,180,152	92.27

** Transferable securities and/or money market instruments dealt in on a regulated market	731,796	3.71

∞ Financial derivative instruments that are traded OTC	(299,576)	(1.52)

Total Investments	18,612,372	94.46

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
Equities 93.36% (31 December 2021: 110.65%)			
Japanese Yen			
848,700	Amada Co Ltd	846,153,900	4.57
100,000	Appier Group Inc	85,100,000	0.46
60,000	As One Corp	321,000,000	1.73
75,000	Asahi Intecc Co Ltd	153,600,000	0.83
2,500	BayCurrent Consulting Inc	90,250,000	0.49
250,000	BeNext-Yumeshin Group Co	374,750,000	2.02
85,000	BML Inc	299,625,000	1.62
66,000	Comture Corp	174,306,000	0.94
1,150,000	Concordia Financial Group Ltd	540,500,000	2.92
91,200	Daiseki Co Ltd	386,688,000	2.09
500,000	Daiwa Industries Ltd	550,000,000	2.97
310,000	Direct Marketing MiX Inc	533,510,000	2.88
100,000	eGuarantee Inc	214,600,000	1.16
117,600	ExaWizards Inc	61,269,600	0.33
15,000	Fujimi Inc	85,350,000	0.46
3,000	GMO Financial Gate Inc	37,020,000	0.20
100,000	Heiwa Real Estate Co Ltd	389,000,000	2.10
95,000	Hokkoku Financial Holdings Inc	437,950,000	2.36
14,000	HPC Systems Inc	35,322,000	0.19
13,800	Ichikoh Industries Ltd	4,816,200	0.03
65,000	Japan Elevator Service Holdings Co Ltd	91,780,000	0.49
20,000	JMDC Inc	118,200,000	0.64
107,100	JSR Corp	376,992,000	2.03
46,000	Justsystems Corp	176,410,000	0.95
103,000	Kansai Paint Co Ltd	178,190,000	0.96
53,000	KeePer Technical Laboratory Co Ltd	187,090,000	1.01
35,000	Kohoku Kogyo Co Ltd	247,450,000	1.33
38,000	MEC Co Ltd	84,512,000	0.46
95,000	Menicon Co Ltd	295,925,000	1.60
140,000	MISUMI Group Inc	400,400,000	2.16
282,000	Musashi Seimitsu Industry Co Ltd	392,262,000	2.12
70,000	NEC Networks & System Integration Corp	128,380,000	0.69
40,000	NGK Spark Plug Co Ltd	98,520,000	0.53
122,000	Nifco Inc	386,130,000	2.08
150,000	Okinawa Cellular Telephone Co	811,500,000	4.38
10,000	Otsuka Corp	40,250,000	0.22
132,000	Pilot Corp	638,220,000	3.44
118,900	PR Times Inc	245,528,500	1.32
950,000	Ricoh Co Ltd	1,007,950,000	5.44
27,300	Sakai Moving Service Co Ltd	123,942,000	0.67
40,000	SB Technology Corp	86,800,000	0.47
65,000	Scroll Corp	59,150,000	0.32
46,000	SHO-BOND Holdings Co Ltd	274,620,000	1.48
192,200	Shoei Co Ltd	1,020,582,000	5.51
100,000	Snow Peak Inc	271,400,000	1.46
115,000	TKC Corp	378,350,000	2.04
60,000	TKP Corp	105,660,000	0.57
45,000	Tokyo Century Corp	202,050,000	1.09
1,400,000	Tokyu Fudosan Holdings Corp	999,600,000	5.39
90,000	ValueCommerce Co Ltd	282,150,000	1.52
142,000	Yamaha Corp	795,200,000	4.29
34,700	Yamanashi Chuo Bank Ltd	39,419,200	0.21
246,000	Yokogawa Electric Corp	551,286,000	2.97

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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
Equities 93.36% (31 December 2021: 110.65%) (continued)			
Japanese Yen (continued)			
84,000	Zenkoku Hosho Co Ltd	357,000,000	1.93
75,000	Zuken Inc	229,125,000	1.24
	Total Equities *	17,302,834,400	93.36
	Total Investments	17,302,834,400	93.36

Forward Currency Contracts 2.71% (31 December 2021: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain JPY	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 21,834,726	¥ 2,950,057,672	20/07/2022	JPMorgan Chase Bank	1	151,465,844	0.82
€ 1,263,488	¥ 175,125,375	20/07/2022	Standard Chartered Bank	1	4,347,352	0.02
€ 49,468,243	¥ 6,691,881,459	20/07/2022	State Street Bank and Trust Co	9	334,857,667	1.81
€ 3,201,230	¥ 444,183,131	20/07/2022	Westpac Banking Corp	6	10,537,012	0.06
<i>GBP Hedged Classes</i>						
£ 87,230	¥ 14,078,403	20/07/2022	Standard Chartered Bank	2	304,113	0.00
£ 18,002	¥ 2,914,897	20/07/2022	State Street Bank and Trust Co	5	53,280	0.00
£ 173,562	¥ 28,028,273	20/07/2022	UBS AG	3	588,774	0.00
£ 42,481	¥ 6,822,966	20/07/2022	Westpac Banking Corp	5	181,369	0.00
¥ 1,440,406	£ 8,693	20/07/2022	State Street Bank and Trust Co	2	7,101	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					502,342,512	2.71

	Fair Value JPY	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	17,805,176,912	96.07

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.43%) (31 December 2021: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss JPY	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 2,056,841	¥ 295,650,069	20/07/2022	JPMorgan Chase Bank	2	(3,485,154)	(0.02)
€ 1,220,061	¥ 174,352,451	20/07/2022	Standard Chartered Bank	1	(1,048,332)	(0.01)
€ 809,434	¥ 115,547,788	20/07/2022	Westpac Banking Corp	1	(571,368)	(0.00)
¥ 210,898,771	€ 1,562,854	20/07/2022	JPMorgan Chase Bank	2	(11,097,535)	(0.06)
¥ 513,522,864	€ 3,713,618	20/07/2022	Standard Chartered Bank	3	(13,979,693)	(0.07)
¥ 1,125,310,771	€ 8,141,557	20/07/2022	State Street Bank and Trust Co	10	(31,160,394)	(0.17)
¥ 237,222,112	€ 1,731,680	20/07/2022	UBS AG	2	(8,755,161)	(0.05)
¥ 187,968,676	€ 1,392,628	20/07/2022	Westpac Banking Corp	2	(9,847,801)	(0.05)
<i>GBP Hedged Classes</i>						
£ 4,470	¥ 746,424	20/07/2022	Standard Chartered Bank	1	(9,408)	(0.00)
£ 4,532	¥ 752,822	20/07/2022	State Street Bank and Trust Co	1	(5,584)	(0.00)
£ 12,818	¥ 2,138,248	20/07/2022	Westpac Banking Corp	3	(24,811)	(0.00)
¥ 5,903	£ 37	20/07/2022	JPMorgan Chase Bank	1	(166)	(0.00)
¥ 614,192	£ 3,850	20/07/2022	Standard Chartered Bank	1	(20,598)	(0.00)
¥ 3,907,530	£ 24,241	20/07/2022	State Street Bank and Trust Co	7	(89,338)	(0.00)
¥ 2,817,202	£ 17,469	20/07/2022	UBS AG	4	(63,096)	(0.00)

Japan Equity Engagement – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (0.43%) (31 December 2021: (0.00%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss JPY	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
¥ 1,927,307	£ 11,967	20/07/2022	Westpac Banking Corp	4	(45,817)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(80,204,256)	(0.43)
					Fair Value JPY	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss					(80,204,256)	(0.43)
Net Financial Assets at Fair Value through Profit or Loss					17,724,972,656	95.64
Other Net Assets					807,928,656	4.36
Net Assets Attributable to Holders of Redeemable Participating Shares					18,532,901,312	100.00
Portfolio Analysis					JPY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					17,302,834,400	92.70
∞ Financial derivative instruments that are traded OTC					422,138,256	2.26
Total Investments					17,724,972,656	94.96

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Macro Opportunities FX – 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
Treasury Bills 9.87% (31 December 2021: 4.95%)					
Euro					
3,500,000	European Stability Mechanism Treasury Bill	0.00%	13/04/2023	3,488,220	9.87
	Total Treasury Bills *			3,488,220	9.87
Corporate Bonds 85.01% (31 December 2021: 96.01%)					
Euro					
1,500,000	ABN AMRO Bank NV	3.50%	21/09/2022	1,512,343	4.28
1,430,000	Arkea Home Loans SFH SA	0.63%	30/09/2022	1,432,994	4.05
1,200,000	Australia & New Zealand Banking Group Ltd	0.25%	29/11/2022	1,200,828	3.40
1,000,000	AXA Bank Europe SCF	0.38%	23/03/2023	999,041	2.83
1,000,000	Bank of Montreal	0.20%	26/01/2023	999,387	2.83
1,200,000	Bank of Nova Scotia	0.25%	28/09/2022	1,201,414	3.40
1,500,000	BPCE SFH SA	0.50%	11/10/2022	1,502,573	4.25
500,000	Caisse de Refinancement de l'Habitat SA	3.30%	23/09/2022	503,965	1.43
800,000	Canadian Imperial Bank of Commerce	0.00%	25/07/2022	800,199	2.26
1,000,000	Cie de Financement Foncier SA	0.20%	16/09/2022	1,000,957	2.83
500,000	Cie de Financement Foncier SA	0.63%	10/02/2023	500,701	1.42
500,000	Commerzbank AG	0.13%	23/02/2023	499,100	1.41
1,500,000	Credit Agricole Home Loan SFH SA	0.63%	28/11/2022	1,503,105	4.25
1,350,000	Credit Mutuel Home Loan SFH SA	0.38%	12/09/2022	1,351,720	3.83
1,000,000	Dexia Credit Local SA	0.25%	01/06/2023	996,017	2.82
450,000	Dexia Credit Local SA	0.75%	25/01/2023	451,144	1.28
1,000,000	DNB Boligkreditt AS	0.25%	18/04/2023	997,391	2.82
1,500,000	Erste Group Bank AG	0.63%	19/01/2023	1,502,705	4.25
1,000,000	Heta Asset Resolution AG	2.38%	13/12/2022	1,011,948	2.86
1,000,000	ING Bank NV	1.88%	22/05/2023	1,010,420	2.86
1,200,000	KBC Bank NV	0.38%	01/09/2022	1,201,388	3.40
1,150,000	Lloyds Bank Plc	4.88%	13/01/2023	1,177,422	3.33
800,000	National Australia Bank Ltd	1.88%	13/01/2023	806,682	2.28
1,375,000	Nationwide Building Society	0.75%	26/10/2022	1,378,304	3.90
1,500,000	Nordea Kiinnitysluottopankki OYJ	0.63%	19/10/2022	1,503,179	4.25
1,000,000	OP Mortgage Bank	0.25%	11/05/2023	996,472	2.82
1,500,000	Societe Generale SFH SA	0.50%	21/09/2022	1,502,532	4.25
500,000	Swedbank Hypotek AB	0.13%	18/07/2022	500,084	1.42
	Total Corporate Bonds *			30,044,015	85.01
Government Bonds 4.28% (31 December 2021: 0.45%)					
Euro					
500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV	0.13%	01/06/2023	497,410	1.41
1,000,000	UNEDIC ASSEO	2.25%	05/04/2023	1,013,403	2.87
	Total Government Bonds *			1,510,813	4.28
Total Investments				35,043,048	99.16

Macro Opportunities FX – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 6.69% (31 December 2021: 4.31%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
CHF 1,153,203	US\$ 1,172,948	20/07/2022	Goldman Sachs International	1	31,286	0.09
CHF 1,217,159	US\$ 1,231,444	20/07/2022	State Street Bank and Trust Co	1	39,286	0.11
CHF 1,814,866	US\$ 1,831,903	20/07/2022	UBS AG	1	62,651	0.18
CNY 6,466,666	US\$ 964,310	20/07/2022	Standard Chartered Bank	1	165	0.00
€ 2,417,723	US\$ 2,528,025	20/07/2022	Goldman Sachs International	2	2,016	0.01
¥ 43,078,506	US\$ 316,086	20/07/2022	Standard Chartered Bank	1	1,231	0.00
US\$ 1,226,495	€ 1,145,754	20/07/2022	BNP Paribas	1	26,249	0.08
US\$ 1,222,979	SEK 12,026,225	20/07/2022	BNP Paribas	1	46,614	0.13
US\$ 1,245,376	¥ 160,028,283	20/07/2022	BNP Paribas	1	63,443	0.18
US\$ 2,487,562	£ 1,982,743	20/07/2022	BNP Paribas	2	75,541	0.21
US\$ 2,509,244	NOK 22,904,388	20/07/2022	BNP Paribas	2	181,875	0.52
US\$ 3,743,464	CAD 4,766,154	20/07/2022	BNP Paribas	3	46,441	0.13
US\$ 1,231,826	AUD 1,715,969	20/07/2022	BNP Paribas	1	49,433	0.14
US\$ 1,206,614	£ 988,102	20/07/2022	Goldman Sachs International	1	6,050	0.02
US\$ 1,292,917	NOK 12,208,856	20/07/2022	Goldman Sachs International	1	54,328	0.15
US\$ 424,123	PLN 1,829,767	20/07/2022	Goldman Sachs International	1	17,210	0.05
US\$ 397,578	MXN 7,839,933	20/07/2022	Goldman Sachs International	1	9,618	0.03
US\$ 7,400,065	€ 6,939,250	20/07/2022	Goldman Sachs International	5	132,035	0.37
US\$ 3,685,602	¥ 465,927,399	20/07/2022	Standard Chartered Bank	3	241,717	0.68
US\$ 1,672,999	CNY 10,723,424	20/07/2022	Standard Chartered Bank	1	70,362	0.20
US\$ 5,059,698	CHF 4,709,383	20/07/2022	Standard Chartered Bank	1	129,935	0.37
US\$ 1,274,215	£ 974,662	20/07/2022	Standard Chartered Bank	1	86,248	0.24
US\$ 1,678,912	€ 1,575,395	20/07/2022	Standard Chartered Bank	2	28,924	0.08
US\$ 4,865	TRY 77,464	20/07/2022	Standard Chartered Bank	1	251	0.00
US\$ 1,479,357	NOK 14,240,701	20/07/2022	State Street Bank and Trust Co	1	35,914	0.10
US\$ 1,262,492	£ 968,163	20/07/2022	State Street Bank and Trust Co	1	82,590	0.23
US\$ 1,834,647	€ 1,735,580	20/07/2022	State Street Bank and Trust Co	2	17,555	0.05
US\$ 1,259,334	¥ 161,549,316	20/07/2022	State Street Bank and Trust Co	1	66,073	0.19
US\$ 415,463	HUF 146,223,377	20/07/2022	UBS AG	1	29,758	0.08
US\$ 2,491,759	CHF 2,381,981	20/07/2022	UBS AG	2	1,305	0.00
US\$ 1,272,124	£ 972,817	20/07/2022	UBS AG	1	86,391	0.25
US\$ 531,272	AUD 743,152	20/07/2022	UBS AG	1	19,299	0.06
US\$ 1,660,970	CZK 37,862,396	20/07/2022	UBS AG	1	61,402	0.17
US\$ 1,251,377	NOK 10,972,207	20/07/2022	UBS AG	1	134,274	0.38
US\$ 3,707,713	€ 3,513,532	20/07/2022	UBS AG	3	29,450	0.08
US\$ 4,109,840	CAD 5,239,289	20/07/2022	UBS AG	3	46,046	0.13
<i>GBP Hedged Classes</i>						
€ 1,188	£ 1,020	20/07/2022	Goldman Sachs International	1	5	0.00
€ 1,038	£ 889	20/07/2022	UBS AG	1	6	0.00
€ 1,049	£ 902	20/07/2022	Westpac Banking Corp	1	2	0.00
<i>SEK Hedged Classes</i>						
€ 180,364	SEK 1,914,910	20/07/2022	Goldman Sachs International	8	1,704	0.01
€ 322,956	SEK 3,434,818	20/07/2022	State Street Bank and Trust Co	2	2,492	0.01
€ 3	SEK 30	20/07/2022	UBS AG	1	0	0.00
€ 346,706	SEK 3,683,736	20/07/2022	Westpac Banking Corp	24	3,016	0.01
SEK 537,081	€ 50,076	20/07/2022	Westpac Banking Corp	5	34	0.00
<i>USD Hedged Classes</i>						
€ 130,650	US\$ 136,253	20/07/2022	Westpac Banking Corp	1	450	0.00
US\$ 99,298	€ 94,067	20/07/2022	Deutsche Bank AG	1	819	0.00
US\$ 2,653,086	€ 2,424,651	20/07/2022	Goldman Sachs International	2	110,561	0.31
US\$ 5,158,920	€ 4,709,691	20/07/2022	UBS AG	2	220,022	0.62

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Macro Opportunities FX – Schedule of Investments (continued)

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

Forward Currency Contracts 6.69% (31 December 2021: 4.31%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>USD Hedged Classes (continued)</i>						
US\$ 2,540,893	€ 2,412,977	20/07/2022	Westpac Banking Corp	2	15,027	0.04
Total Unrealised Gain on Forward Currency Contracts [∞]					2,367,104	6.69
					Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss					37,410,152	105.85

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (10.19%) (31 December 2021: (6.09%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
AUD 3,444,662	US\$ 2,453,553	20/07/2022	Standard Chartered Bank	2	(80,853)	(0.23)
AUD 1,500,573	US\$ 1,121,995	20/07/2022	UBS AG	1	(86,031)	(0.24)
BRL 2,729,214	US\$ 527,741	20/07/2022	State Street Bank and Trust Co	1	(7,941)	(0.02)
BRL 1,595,291	US\$ 327,189	20/07/2022	UBS AG	1	(22,522)	(0.06)
CAD 5,847,455	US\$ 4,589,160	20/07/2022	BNP Paribas	3	(53,550)	(0.15)
CHF 2,308,326	US\$ 2,429,715	20/07/2022	Goldman Sachs International	1	(15,604)	(0.04)
CLP 10,570,773	US\$ 12,907	20/07/2022	Standard Chartered Bank	1	(1,588)	(0.01)
CNY 2,264,167	US\$ 353,583	20/07/2022	Goldman Sachs International	1	(15,183)	(0.04)
CNY 4,256,758	US\$ 638,769	20/07/2022	Standard Chartered Bank	1	(3,714)	(0.01)
€ 5,262,036	US\$ 5,594,315	20/07/2022	BNP Paribas	3	(83,728)	(0.24)
€ 4,638,424	US\$ 5,024,505	20/07/2022	Standard Chartered Bank	3	(162,846)	(0.46)
€ 2,158,363	US\$ 2,319,110	20/07/2022	UBS AG	2	(57,710)	(0.16)
£ 1,007,977	US\$ 1,232,227	20/07/2022	Goldman Sachs International	1	(7,455)	(0.02)
£ 972,373	US\$ 1,225,889	20/07/2022	Standard Chartered Bank	1	(42,726)	(0.12)
£ 939,027	US\$ 1,176,721	20/07/2022	State Street Bank and Trust Co	1	(34,449)	(0.10)
£ 992,631	US\$ 1,254,531	20/07/2022	UBS AG	1	(46,580)	(0.13)
¥ 158,550,429	US\$ 1,232,446	20/07/2022	Standard Chartered Bank	1	(61,491)	(0.17)
¥ 318,691,050	US\$ 2,512,731	20/07/2022	State Street Bank and Trust Co	2	(157,502)	(0.45)
¥ 666,103,615	US\$ 5,289,515	20/07/2022	UBS AG	3	(365,126)	(1.03)
KRW 1,594,332,285	US\$ 1,298,826	20/07/2022	UBS AG	1	(67,240)	(0.19)
NOK 24,821,144	US\$ 2,597,702	20/07/2022	BNP Paribas	2	(80,967)	(0.23)
NOK 42,858,457	US\$ 4,884,969	20/07/2022	Citibank NA	1	(521,593)	(1.48)
NOK 27,891,913	US\$ 2,915,427	20/07/2022	Goldman Sachs International	3	(87,494)	(0.25)
NOK 12,257,191	US\$ 1,315,446	20/07/2022	UBS AG	1	(71,180)	(0.20)
NZD 992,131	US\$ 639,372	20/07/2022	BNP Paribas	1	(21,575)	(0.06)
NZD 412,297	US\$ 282,226	20/07/2022	UBS AG	1	(24,755)	(0.07)
SEK 17,337,754	US\$ 1,749,229	20/07/2022	BNP Paribas	3	(53,925)	(0.15)
SEK 24,800,344	US\$ 2,526,326	20/07/2022	Standard Chartered Bank	1	(100,247)	(0.28)
SEK 33,892,731	US\$ 3,602,963	20/07/2022	UBS AG	2	(280,744)	(0.80)
US\$ 220,182	MXN 4,517,871	20/07/2022	BNP Paribas	1	(2,988)	(0.01)
US\$ 856,975	CHF 822,837	20/07/2022	BNP Paribas	1	(3,165)	(0.01)
US\$ 1,158,120	CHF 1,117,574	20/07/2022	Goldman Sachs International	1	(9,860)	(0.03)
US\$ 1,315,588	NOK 13,018,168	20/07/2022	Goldman Sachs International	1	(2,305)	(0.01)
US\$ 963,161	CNY 6,466,666	20/10/2022	Standard Chartered Bank	1	(747)	(0.00)
ZAR 1,555,106	US\$ 104,262	20/07/2022	Goldman Sachs International	1	(9,065)	(0.03)

Macro Opportunities FX – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (10.19%) (31 December 2021: (6.09%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
<i>GBP Hedged Classes</i>						
€ 1,445	£ 1,259	20/07/2022	BNP Paribas	1	(16)	(0.00)
£ 54,089	€ 64,643	20/07/2022	Deutsche Bank AG	1	(1,859)	(0.01)
£ 922	€ 1,078	20/07/2022	Goldman Sachs International	1	(8)	(0.00)
£ 110,708	€ 132,191	20/07/2022	UBS AG	3	(3,685)	(0.01)
<i>SEK Hedged Classes</i>						
SEK 84,270,427	€ 8,159,241	20/07/2022	Deutsche Bank AG	1	(296,933)	(0.84)
SEK 1,411,579	€ 137,055	20/07/2022	Goldman Sachs International	10	(5,357)	(0.01)
SEK 171,094,504	€ 16,580,885	20/07/2022	Standard Chartered Bank	2	(618,018)	(1.75)
SEK 20,990	€ 2,031	20/07/2022	UBS AG	1	(73)	(0.00)
SEK 17,761,292	€ 1,677,845	20/07/2022	Westpac Banking Corp	56	(20,742)	(0.06)
<i>USD Hedged Classes</i>						
€ 34,654	US\$ 37,084	20/07/2022	Deutsche Bank AG	1	(783)	(0.00)
€ 14,640	US\$ 15,489	20/07/2022	Goldman Sachs International	1	(160)	(0.00)
€ 40,151	US\$ 42,597	20/07/2022	State Street Bank and Trust Co	1	(554)	(0.00)
€ 100,950	US\$ 107,062	20/07/2022	UBS AG	1	(1,355)	(0.00)
€ 680,573	US\$ 721,546	20/07/2022	Westpac Banking Corp	8	(8,914)	(0.03)
Total Unrealised Loss on Forward Currency Contracts [∞]					(3,602,906)	(10.19)

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(3,602,906)	(10.19)
Net Financial Assets at Fair Value through Profit or Loss	33,807,246	95.66
Other Net Assets	1,533,821	4.34
Net Assets Attributable to Holders of Redeemable Participating Shares	35,341,067	100.00

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	35,043,048	83.23
[∞] Financial derivative instruments that are traded OTC	(1,235,802)	(2.94)
Total Investments	33,807,246	80.29

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Multi-Asset Income – Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
Equities 29.54% (31 December 2021: 27.38%)			
Australian Dollar			
95	Ampol Ltd	2,236	0.01
562	APA Group	4,355	0.03
550	Aurizon Holdings Ltd	1,437	0.01
429	Australia & New Zealand Banking Group Ltd	6,499	0.04
665	Brambles Ltd	4,898	0.03
112	Coles Group Ltd	1,372	0.01
68	Commonwealth Bank of Australia	4,226	0.02
754	Fortescue Metals Group Ltd	9,089	0.05
19	Macquarie Group Ltd	2,149	0.01
53	Magellan Financial Group Ltd	471	0.00
955	Medibank Pvt Ltd	2,134	0.01
515	National Australia Bank Ltd	9,700	0.05
404	Santos Ltd	2,061	0.01
191	Sonic Healthcare Ltd	4,336	0.02
2,248	South32 Ltd	6,091	0.03
191	Suncorp Group Ltd	1,442	0.01
7,513	TABCORP Holdings Ltd	5,502	0.03
132	Westpac Banking Corp	1,770	0.01
543	Woodside Energy Group Ltd	11,889	0.07
Total Australian Dollar		81,657	0.45
Brazilian Real			
1,357	Equatorial Energia SA	5,927	0.03
1,111	JBS SA	6,711	0.04
5,162	TIM SA	12,595	0.07
1,436	Vibra Energia SA	4,589	0.02
Total Brazilian Real		29,822	0.16
Danish Krone			
4	AP Moller - Maersk A/S Class B	9,309	0.05
Total Danish Krone		9,309	0.05
Euro			
43	Allianz SE	8,187	0.05
19	Arkema SA	1,687	0.01
545	Aroundtown SA	1,728	0.01
461	Assicurazioni Generali SpA	7,338	0.04
431	AXA SA	9,760	0.05
2,414	Banco Bilbao Vizcaya Argentaria SA	10,929	0.06
31	BASF SE	1,346	0.01
114	Bayerische Motoren Werke AG	8,755	0.05
84	BNP Paribas SA	3,984	0.02
113	Carrefour SA	1,995	0.01
198	Cie de Saint-Gobain	8,476	0.05
88	Covestro AG	3,034	0.02
462	Credit Agricole SA	4,217	0.02
58	CRH Plc	2,001	0.01
276	Deutsche Post AG	10,313	0.06
41	Eiffage SA	3,681	0.02
117	Enagas SA	2,577	0.01
138	Endesa SA	2,597	0.01

Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
Euro (continued)			
484	Enel SpA	2,641	0.01
875	Eni SpA	10,362	0.06
821	Iberdrola SA	8,494	0.05
428	ING Groep NV	4,220	0.02
743	Intesa Sanpaolo SpA	1,383	0.01
391	Koninklijke Ahold Delhaize NV	10,162	0.06
379	Koninklijke KPN NV	1,348	0.01
185	Mediobanca Banca di Credito Finanziario SpA	1,597	0.01
203	Mercedes-Benz Group AG	11,719	0.07
132	NN Group NV	5,981	0.03
788	Orange SA	9,243	0.05
68	Proximus SADP	1,000	0.01
35	Randstad NV	1,690	0.01
171	Red Electrica Corp SA	3,222	0.02
424	Repsol SA	6,228	0.03
53	Sampo Oyj Class A	2,301	0.01
201	Sanofi	20,244	0.11
19	Siemens AG	1,928	0.01
637	Snam SpA	3,329	0.02
365	Societe Generale SA	7,971	0.04
2,289	Telefonica SA	11,635	0.06
429	TotalEnergies SE	22,591	0.12
24	Vinci SA	2,132	0.01
	Total Euro	244,026	1.34
Hong Kong Dollar			
2,280	Alibaba Group Holding Ltd	32,513	0.18
26,000	Bank of China Ltd - H Shares	10,371	0.06
18,000	Bank of Communications Co Ltd - H Shares	12,433	0.07
9,000	China CITIC Bank Corp Ltd - H Shares	4,026	0.02
18,000	China Construction Bank Corp - H Shares	12,089	0.07
5,500	China Hongqiao Group Ltd	6,217	0.03
2,000	China Merchants Bank Co Ltd - H Shares	13,381	0.07
4,000	China National Building Material Co Ltd - H Shares	4,272	0.02
2,000	China Overseas Land & Investment Ltd	6,321	0.03
12,000	China Petroleum & Chemical Corp - H Shares	5,398	0.03
2,100	China Vanke Co Ltd - H Shares	5,277	0.03
6,000	CITIC Ltd	6,079	0.03
971	CK Asset Holdings Ltd	6,868	0.04
183	CK Hutchison Holdings Ltd	1,237	0.01
500	CK Infrastructure Holdings Ltd	3,065	0.02
4,000	CSPC Pharmaceutical Group Ltd	3,971	0.02
800	Fuyao Glass Industry Group Co Ltd - H Shares	4,058	0.02
1,800	Haier Smart Home Co Ltd - H Shares	6,664	0.04
23,000	Industrial & Commercial Bank of China Ltd - H Shares	13,659	0.08
194	JD.com Inc Class A	6,250	0.03
1,000	Kingboard Holdings Ltd	3,785	0.02
300	Meituan Class B	7,424	0.04
150	NetEase Inc	2,755	0.02
14,000	People's Insurance Co Group of China Ltd - H Shares	4,282	0.02
4,000	PICC Property & Casualty Co Ltd - H Shares	4,160	0.02
1,500	Ping An Insurance Group Co of China Ltd - H Shares	10,198	0.06

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Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
Hong Kong Dollar (continued)			
1,000	Power Assets Holdings Ltd	6,289	0.03
2,000	Sino Land Co Ltd	2,951	0.02
1,000	SITC International Holdings Co Ltd	2,829	0.02
600	Tencent Holdings Ltd	27,098	0.15
3,500	WH Group Ltd	2,703	0.02
	Total Hong Kong Dollar	238,623	1.32
Japanese Yen			
100	Brother Industries Ltd	1,755	0.01
353	Canon Inc	8,016	0.04
71	Dai-ichi Life Holdings Inc	1,312	0.01
669	Daiwa Securities Group Inc	2,984	0.02
100	Dentsu Group Inc	2,999	0.02
200	Honda Motor Co Ltd	4,848	0.03
500	Inpex Corp	5,410	0.03
1,287	Japan Post Holdings Co Ltd	9,181	0.05
476	Japan Tobacco Inc	8,220	0.05
200	JFE Holdings Inc	2,105	0.01
310	KDDI Corp	9,787	0.05
8	MEIJI Holdings Co Ltd	392	0.00
400	Mitsubishi Chemical Holdings Corp	2,170	0.01
400	Mitsubishi UFJ Financial Group Inc	2,148	0.01
441	Mitsui & Co Ltd	9,720	0.05
148	Mitsui Chemicals Inc	3,148	0.02
329	Mizuho Financial Group Inc	3,737	0.02
186	MS&AD Insurance Group Holdings Inc	5,693	0.03
308	Nippon Telegraph & Telephone Corp	8,833	0.05
460	ORIX Corp	7,706	0.04
271	Sekisui House Ltd	4,741	0.03
196	Sompo Holdings Inc	8,632	0.05
471	Sumitomo Chemical Co Ltd	1,841	0.01
100	Sumitomo Metal Mining Co Ltd	3,128	0.02
9	Sumitomo Mitsui Financial Group Inc	267	0.00
513	Takeda Pharmaceutical Co Ltd	14,417	0.08
135	Tokio Marine Holdings Inc	7,853	0.04
195	Tosoh Corp	2,419	0.01
388	Toyota Motor Corp	5,998	0.03
200	Yamaha Motor Co Ltd	3,660	0.02
	Total Japanese Yen	153,120	0.84
New Taiwan Dollar			
4,081	Cathay Financial Holding Co Ltd	6,986	0.04
5,799	China Steel Corp	5,549	0.03
3,116	Fubon Financial Holding Co Ltd	6,267	0.03
4,627	Lite-On Technology Corp	9,010	0.05
418	MediaTek Inc	9,152	0.05
5,658	Mega Financial Holding Co Ltd	6,717	0.04
561	Novatek Microelectronics Corp	5,698	0.03
3,628	Taiwan Cement Corp	4,820	0.03
4,182	United Microelectronics Corp	5,506	0.03
	Total New Taiwan Dollar	59,705	0.33

Multi-Asset Income – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

Number of Shares	Security Description		
Equities 29.54% (31 December 2021: 27.38%) (continued)			
Norwegian Krone			
309	Telenor ASA	4,097	0.03
52	Yara International ASA	2,167	0.01
	Total Norwegian Krone	6,264	0.04
Pound Sterling			
299	Anglo American Plc	10,665	0.06
132	Antofagasta Plc	1,852	0.01
38	AstraZeneca Plc	4,984	0.03
1,411	BAE Systems Plc	14,226	0.08
5,565	Barclays Plc	10,348	0.06
474	Barratt Developments Plc	2,633	0.01
426	BP Plc	2,009	0.01
425	British American Tobacco Plc	18,166	0.10
31	Ferguson Plc	3,459	0.02
390	Glencore Plc	2,108	0.01
804	GSK Plc	17,240	0.09
1,694	HSBC Holdings Plc	11,019	0.06
455	Imperial Brands Plc	10,145	0.06
900	Kingfisher Plc	2,670	0.01
835	M&G Plc	1,973	0.01
296	National Grid Plc	3,782	0.02
3,092	NatWest Group Plc	8,197	0.05
154	Persimmon Plc	3,484	0.02
281	Rio Tinto Plc	16,778	0.09
446	Sage Group Plc	3,438	0.02
122	Smiths Group Plc	2,073	0.01
441	SSE Plc	8,655	0.05
744	Tesco plc	2,309	0.01
304	Unilever Plc	13,738	0.08
334	WPP Plc	3,345	0.02
	Total Pound Sterling	179,296	0.99
Singapore Dollar			
400	DBS Group Holdings Ltd	8,530	0.05
716	Oversea-Chinese Banking Corp Ltd	5,860	0.03
	Total Singapore Dollar	14,390	0.08
South African Rand			
2,204	FirstRand Ltd	8,391	0.05
557	Standard Bank Group Ltd	5,276	0.03
	Total South African Rand	13,667	0.08
South Korean Won			
62	DB Insurance Co Ltd	2,927	0.02
147	GS Holdings Corp	4,738	0.02
116	Hana Financial Group Inc	3,516	0.02
20	LG Chem Ltd	7,948	0.04
17	POSCO Holdings Inc	3,018	0.02
657	Samsung Electronics Co Ltd	28,842	0.16
164	Samsung Electronics Co Ltd - Preferred Shares	6,568	0.04
20	Samsung SDI Co Ltd	8,195	0.04

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Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
South Korean Won (continued)			
145	Shinhan Financial Group Co Ltd	4,138	0.02
50	SK Hynix Inc	3,504	0.02
122	SK Telecom Co Ltd	4,886	0.03
	Total South Korean Won	78,280	0.43
Swedish Krona			
26	Boliden AB	826	0.01
1,291	Nordea Bank Abp	11,338	0.06
821	Skandinaviska Enskilda Banken AB Class A	8,044	0.04
183	Swedbank AB Class A	2,309	0.01
	Total Swedish Krona	22,517	0.12
Swiss Franc			
291	ABB Ltd	7,739	0.04
1	Chocoladefabriken Lindt & Spruengli AG	10,143	0.06
144	Holcim AG	6,144	0.03
19	Kuehne + Nagel International AG	4,485	0.03
176	Nestle SA	20,487	0.11
242	Novartis AG	20,437	0.11
84	Roche Holding AG	27,950	0.16
9	Swiss Life Holding AG	4,371	0.03
24	Swiss Prime Site AG	2,100	0.01
44	Swiss Re AG	3,400	0.02
258	UBS Group AG	4,148	0.02
5	Zurich Insurance Group AG	2,169	0.01
	Total Swiss Franc	113,573	0.63
United States Dollar			
139	3M Co	17,988	0.10
103	Abbott Laboratories	11,191	0.06
224	AbbVie Inc	34,308	0.19
21	Accenture Plc Class A	5,831	0.03
252	Aflac Inc	13,943	0.08
1,579	Agree Realty Corp	28,501	0.16
76	Allstate Corp	9,631	0.05
417	Altria Group Inc	17,418	0.10
45	Amdocs Ltd	3,749	0.02
881	American Electric Power Co Inc	84,523	0.47
35	American International Group Inc	1,790	0.01
36	Ameriprise Financial Inc	8,556	0.05
94	Amgen Inc	22,870	0.13
46	Analog Devices Inc	6,720	0.04
10,000	Antero Midstream Corp	90,500	0.50
1,266	AT&T Inc	26,535	0.15
2,800	Atlantica Sustainable Infrastructure Plc	90,328	0.50
16	Automatic Data Processing Inc	3,361	0.02
406	Bank of America Corp	12,639	0.07
28	Booz Allen Hamilton Holding Corp Class A	2,530	0.01
379	Bristol-Myers Squibb Co	29,183	0.16
50	Broadcom Inc	24,290	0.13
985	Brookfield Property Preferred LP	19,552	0.11
2,100	Brookfield Renewable Corp Class A	74,781	0.41

Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
United States Dollar (continued)			
38	Caterpillar Inc	6,793	0.04
172	Cedar Realty Trust Inc PRB	1,703	0.01
284	Cedar Realty Trust Inc PRC	1,988	0.01
44	Celanese Corp Class A	5,175	0.03
3,350	CenterPoint Energy Inc	99,093	0.55
2,200	Chatham Lodging Trust	48,246	0.27
1,100	Cheniere Energy Inc	146,333	0.81
113	Chevron Corp	16,360	0.09
79	Chubb Ltd	15,530	0.09
63	Cigna Corp	16,602	0.09
534	Cisco Systems Inc	22,770	0.13
413	Citigroup Inc	18,994	0.10
2,900	Clearway Energy Inc Class C	101,036	0.56
900	CMS Energy Corp	60,750	0.33
83	Coca-Cola Co	5,222	0.03
92	Cognizant Technology Solutions Corp Class A	6,209	0.03
60	Colgate-Palmolive Co	4,808	0.03
346	Comcast Corp Class A	13,577	0.07
44	Comerica Inc	3,229	0.02
1,401	Compania Energetica de Minas Gerais ADR	2,830	0.02
782	Compania Siderurgica Nacional SA ADR	2,291	0.01
233	ConocoPhillips	20,926	0.11
44	Consolidated Edison Inc	4,184	0.02
190	Coterra Energy Inc	4,900	0.03
225	CSX Corp	6,538	0.04
350	CTO Realty Growth Inc	8,043	0.04
55	Cummins Inc	10,644	0.06
154	CVS Health Corp	14,270	0.08
48	Darden Restaurants Inc	5,430	0.03
282	Devon Energy Corp	15,541	0.09
29	Diamondback Energy Inc	3,513	0.02
136	DiamondRock Hospitality Co	3,488	0.02
1,600	DigitalBridge Group Inc	34,400	0.19
28	Dollar General Corp	6,872	0.04
1,896	Dominion Energy Inc	151,320	0.83
218	Dow Inc	11,251	0.06
124	Duke Energy Corp	13,294	0.07
31	Eastman Chemical Co	2,783	0.02
116	Edison International	7,336	0.04
50	Emerson Electric Co	3,977	0.02
2,300	Enbridge Inc	97,198	0.54
13	Everest Re Group Ltd	3,644	0.02
54	Evergy Inc	3,523	0.02
350	Exxon Mobil Corp	29,974	0.16
900	Federal Realty OP LP	22,752	0.13
57	Fidelity National Financial Inc	2,107	0.01
193	FirstEnergy Corp	7,409	0.04
229	General Mills Inc	17,278	0.09
53	Genuine Parts Co	7,049	0.04
314	Gilead Sciences Inc	19,408	0.11
500	Global Net Lease Inc	11,755	0.06
60	Goldman Sachs Group Inc	17,821	0.10
19	Hanover Insurance Group Inc	2,779	0.02

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Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
United States Dollar (continued)			
105	Hartford Financial Services Group Inc	6,870	0.04
453	Hersha Hospitality Trust HPP	9,069	0.05
1,654	Hersha Hospitality Trust Series C	33,262	0.18
500	Hersha Hospitality Trust SHP	10,125	0.06
52	Home Depot Inc	14,262	0.08
60	Honeywell International Inc	10,429	0.06
161	HP Inc	5,278	0.03
463	Hudson Pacific Properties Inc	8,820	0.05
1,000	ICICI Bank Ltd ADR	17,740	0.10
18	Illinois Tool Works Inc	3,281	0.02
105	Intel Corp	3,928	0.02
86	International Business Machines Corp	12,142	0.07
100	Jardine Matheson Holdings Ltd	5,256	0.03
29	JM Smucker Co	3,712	0.02
194	Johnson & Johnson	34,437	0.19
303	JPMorgan Chase & Co	34,121	0.19
113	Juniper Networks Inc	3,221	0.02
107	Kellogg Co	7,633	0.04
365	KeyCorp	6,289	0.03
1,437	Kimco Realty Corp	34,704	0.19
2,800	Kinetik Holdings Inc Class A	95,592	0.53
132	Kroger Co	6,248	0.03
26	L3Harris Technologies Inc	6,284	0.03
52	Lazard Ltd Class A	1,685	0.01
48	Lennar Corp Class A	3,387	0.02
64	LKQ Corp	3,142	0.02
54	Lockheed Martin Corp	23,218	0.13
351	Lumen Technologies Inc	3,829	0.02
108	LyondellBasell Industries NV Class A	9,446	0.05
91	Marathon Petroleum Corp	7,481	0.04
54	Masco Corp	2,732	0.01
52	McDonald's Corp	12,838	0.07
254	Merck & Co Inc	23,157	0.13
226	MetLife Inc	14,191	0.08
163	Mondelez International Inc Class A	10,121	0.06
175	Morgan Stanley	13,311	0.07
16	Motorola Solutions Inc	3,354	0.02
89	NetApp Inc	5,806	0.03
226	New York Community Bancorp Inc	2,063	0.01
1,100	NextEra Energy Inc	85,206	0.47
2,100	NextEra Energy Partners LP	155,736	0.86
64	Norfolk Southern Corp	14,547	0.08
98	NRG Energy Inc	3,741	0.02
31	Nucor Corp	3,237	0.02
42	NXP Semiconductors NV	6,217	0.03
90	Omnicom Group Inc	5,725	0.03
2,250	ONEOK Inc	124,875	0.69
113	Oracle Corp	7,895	0.04
40	Owens Corning	2,972	0.02
23	Packaging Corp of America	3,163	0.02
2,100	Pembina Pipeline Corp	74,235	0.41
34	PepsiCo Inc	5,666	0.03
796	Petroleo Brasileiro SA ADR	9,297	0.05

Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
United States Dollar (continued)			
468	Pfizer Inc	24,537	0.13
279	Philip Morris International Inc	27,548	0.15
44	Pinnacle West Capital Corp	3,217	0.02
28	Pioneer Natural Resources Co	6,246	0.03
298	PPL Corp	8,085	0.04
78	Principal Financial Group Inc	5,210	0.03
311	Procter & Gamble Co	44,719	0.25
167	Prudential Financial Inc	15,979	0.09
48	Public Service Enterprise Group Inc	3,037	0.02
1,450	Public Storage DV	27,811	0.15
3,296	Public Storage LL	60,218	0.33
2,100	Public Storage PRH	53,025	0.29
500	Public Storage PRN	9,065	0.05
950	Public Storage PRQ	17,328	0.10
146	QUALCOMM Inc	18,650	0.10
47	Quest Diagnostics Inc	6,250	0.03
22	Reliance Steel & Aluminum Co	3,737	0.02
699	Rexford Industrial Realty Inc	17,370	0.10
31	Robert Half International Inc	2,322	0.01
56	Sealed Air Corp	3,232	0.02
969	Sempra Energy	145,612	0.80
54	Service Corp International	3,732	0.02
29	Snap-on Inc	5,714	0.03
272	Starbucks Corp	20,778	0.11
47	Steel Dynamics Inc	3,109	0.02
700	Summit Hotel Properties Inc	13,300	0.07
175	Summit Hotel Properties Inc Series E	3,521	0.02
300	Sunstone Hotel Investors Inc	6,156	0.03
39	T Rowe Price Group Inc	4,431	0.02
466	Taiwan Semiconductor Manufacturing Co Ltd ADR	38,096	0.21
89	Tapestry Inc	2,716	0.01
2,400	Targa Resources Corp	143,208	0.79
500	Tata Motors Ltd ADR	12,935	0.07
2,400	TC Energy Corp	124,344	0.68
59	Texas Instruments Inc	9,065	0.05
25	TFS Financial Corp	343	0.00
187	TJX Cos Inc	10,444	0.06
35	Tractor Supply Co	6,785	0.04
64	Travelers Cos Inc	10,824	0.06
40	Tyson Foods Inc Class A	3,442	0.02
113	Union Pacific Corp	24,101	0.13
55	United Parcel Service Inc Class B	10,040	0.06
15	UnitedHealth Group Inc	7,704	0.04
15	Vail Resorts Inc	3,271	0.02
662	Vale SA ADR Class B	9,685	0.05
123	Verizon Communications Inc	6,242	0.03
108	Vistra Corp	2,468	0.01
1,825	Vornado Realty Trust	35,697	0.20
3,986	Vornado Realty Trust OP	67,921	0.37
165	Walgreens Boots Alliance Inc	6,254	0.03
31	Walmart Inc	3,769	0.02
24	Waste Management Inc	3,672	0.02
5,200	Williams Cos Inc	162,292	0.89

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Multi-Asset Income – 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
Equities 29.54% (31 December 2021: 27.38%) (continued)			
United States Dollar (continued)			
15	WW Grainger Inc	6,816	0.04
123	Yum! Brands Inc	13,962	0.08
	Total United States Dollar	4,116,675	22.68
	Total Equities *	5,360,924	29.54
Real Estate Investment Trusts 4.60% (31 December 2021: 6.55%)			
Australian Dollar			
302	Dexus	1,844	0.01
	Total Australian Dollar	1,844	0.01
Singapore Dollar			
664	Ascendas Real Estate Investment Trust	1,360	0.01
	Total Singapore Dollar	1,360	0.01
United States Dollar			
286	AGNC Investment Corp	3,166	0.02
572	American Campus Communities Inc	36,877	0.20
203	American Tower Corp	51,885	0.29
5,733	Annaly Capital Management Inc	33,882	0.19
2,022	Blackstone Mortgage Trust Inc Class A	55,949	0.31
48	Boston Properties Inc	4,271	0.02
336	Crown Castle International Corp	56,576	0.31
124	Digital Realty Trust Inc	16,099	0.09
514	Equity Residential	37,121	0.20
225	Four Corners Property Trust Inc	5,983	0.03
734	Healthpeak Properties Inc	19,018	0.11
874	Highwoods Properties Inc	29,882	0.17
105	Iron Mountain Inc	5,112	0.03
3,022	Medical Properties Trust Inc	46,146	0.25
97	Mid-America Apartment Communities Inc	16,943	0.09
984	Omega Healthcare Investors Inc	27,739	0.15
342	Prologis Inc	40,236	0.22
222	Public Storage	69,413	0.38
734	Regency Centers Corp	43,533	0.24
704	Simon Property Group Inc	66,824	0.37
586	Spirit Realty Capital Inc	22,139	0.12
1,215	STAG Industrial Inc	37,519	0.21
755	Starwood Property Trust Inc	15,772	0.09
68	Sun Communities Inc	10,836	0.06
1,293	VICI Properties Inc	38,518	0.21
482	Welltower Inc	39,693	0.22
	Total United States Dollar	831,132	4.58
	Total Real Estate Investment Trusts *	834,336	4.60

Multi-Asset Income – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)**

Number of Shares	Security Description	Maturity Date	Fair Value US\$	% of Net Assets
Participatory Notes 0.00% (31 December 2021: 0.00%)				
Australian Dollar				
6	Magellan Financial Group Ltd	16/04/2027	3	0.00
	Total Participatory Notes **		3	0.00

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
Agency Bonds 0.05% (31 December 2021: 0.00%)					
United States Dollar					
15,000	Fannie Mae Principal Strip	0.00%	15/07/2037	8,791	0.05
	Total Agency Bonds **			8,791	0.05

Corporate Bonds 41.25% (31 December 2021: 38.75%)					
Euro					
100,000	Accor SA*	2.63%	29/12/2049	81,582	0.45
100,000	Adient Global Holdings Ltd*	3.50%	15/08/2024	94,811	0.52
100,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	84,933	0.47
100,000	Allwyn International AS**	3.88%	15/02/2027	89,587	0.49
100,000	Altice Financing SA*	2.25%	15/01/2025	91,946	0.51
100,000	Altice France Holding SA*	8.00%	15/05/2027	86,252	0.48
100,000	Assemblin Financing AB**	5.00%	15/05/2025	101,110	0.56
100,000	Autostrade per l'Italia SpA*	1.88%	26/09/2029	83,188	0.46
100,000	Avantor Funding Inc*	3.88%	15/07/2028	90,873	0.50
100,000	Bayer AG*	5.38%	25/03/2082	87,724	0.48
100,000	Belden Inc*	3.88%	15/03/2028	89,838	0.50
100,000	Bertelsmann SE & Co KGaA*	3.00%	23/04/2075	100,512	0.55
100,000	BP Capital Markets Plc*	3.63%	29/12/2049	87,663	0.48
100,000	Cellnex Finance Co SA*	1.50%	08/06/2028	81,976	0.45
100,000	Cheplapharm Arzneimittel GmbH**	4.38%	15/01/2028	89,223	0.49
68,723	Diocle SpA*	3.88%	30/06/2026	69,781	0.38
100,000	eG Global Finance Plc*	4.38%	07/02/2025	93,486	0.52
100,000	eircom Finance DAC**	1.75%	01/11/2024	97,311	0.54
100,000	Electricite de France SA*	5.00%	29/12/2049	92,053	0.51
100,000	Emeria SASU**	3.38%	31/03/2028	85,158	0.47
100,000	EnBW Energie Baden-Wuerttemberg AG*	1.38%	31/08/2081	77,120	0.43
100,000	Encore Capital Group Inc*	4.25%	15/01/2028	96,966	0.53
100,000	Gruenenthal GmbH**	4.13%	15/05/2028	89,831	0.50
100,000	Iliad Holding SASU**	5.63%	15/10/2028	89,308	0.49
100,000	INEOS Finance Plc*	2.88%	01/05/2026	91,532	0.50
100,000	Intrum AB*	3.50%	15/07/2026	87,590	0.48
100,000	Lincoln Financing Sarl**	3.88%	01/04/2024	102,046	0.56
100,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	87,770	0.48
100,000	Loxam SAS*	4.50%	15/02/2027	90,107	0.50
100,000	Orano SA*	3.38%	23/04/2026	97,361	0.54
120,000	Petroleos Mexicanos*	4.75%	26/02/2029	93,968	0.52
100,000	Repsol International Finance BV*	4.50%	25/03/2075	100,344	0.55
100,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	93,190	0.51
100,000	Schaeffler AG*	3.38%	12/10/2028	84,939	0.47
100,000	SES SA*	5.63%	29/12/2049	101,323	0.56
100,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	91,436	0.50
100,000	Summit Properties Ltd*	2.00%	31/01/2025	89,687	0.49
100,000	Techem Verwaltungsgesellschaft 675 mbH**	2.00%	15/07/2025	91,918	0.51
100,000	Telecom Italia SpA*	2.38%	12/10/2027	85,796	0.47

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Multi-Asset 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
Corporate Bonds 41.25% (31 December 2021: 38.75%) (continued)					
Euro (continued)					
100,000	Telefonica Europe BV*	3.88%	29/12/2049	93,943	0.52
100,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	83,387	0.46
100,000	TK Elevator Midco GmbH**	4.75%	15/07/2027	98,647	0.54
100,000	Unibail-Rodamco-Westfield SE*	2.13%	29/12/2049	77,835	0.43
100,000	United Group BV**	4.63%	15/08/2028	80,374	0.44
100,000	Veolia Environnement SA*	2.50%	29/12/2049	79,373	0.44
100,000	Verisure Midholding AB*	5.25%	15/02/2029	79,865	0.44
100,000	Virgin Media Finance Plc**	3.75%	15/07/2030	78,122	0.43
100,000	Volkswagen International Finance NV*	3.88%	29/12/2049	87,112	0.48
100,000	Volkswagen International Finance NV*	4.63%	29/12/2049	92,523	0.51
100,000	ZF Europe Finance BV*	3.00%	23/10/2029	76,637	0.42
Total Euro				4,449,057	24.51
Pound Sterling					
100,000	Electricite de France SA*	6.00%	29/12/2049	107,901	0.59
200,000	NGG Finance Plc*	5.63%	18/06/2073	230,247	1.27
Total Pound Sterling				338,148	1.86
United States Dollar					
5,000	Abbott Laboratories*	4.90%	30/11/2046	5,253	0.03
5,000	AbbVie Inc*	4.05%	21/11/2039	4,467	0.02
10,000	AbbVie Inc*	4.25%	21/11/2049	8,894	0.05
5,000	AbbVie Inc*	4.30%	14/05/2036	4,705	0.03
5,000	AbbVie Inc*	4.70%	14/05/2045	4,717	0.03
10,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.85%	29/10/2041	7,222	0.04
5,000	Air Lease Corp*	3.25%	01/10/2029	4,217	0.02
115,000	Ally Financial Inc Series B**	4.70%	29/12/2049	91,556	0.50
5,000	Altria Group Inc*	4.25%	09/08/2042	3,741	0.02
5,000	Amazon.com Inc**	3.88%	22/08/2037	4,749	0.03
5,000	Ameren Illinois Co*	2.90%	15/06/2051	3,681	0.02
5,000	American Water Capital Corp*	3.45%	01/05/2050	3,996	0.02
10,000	Analog Devices Inc**	2.95%	01/10/2051	7,650	0.04
5,000	Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide Inc*	4.90%	01/02/2046	4,709	0.03
5,000	Anheuser-Busch InBev Worldwide Inc*	4.44%	06/10/2048	4,396	0.02
10,000	Anheuser-Busch InBev Worldwide Inc*	4.95%	15/01/2042	9,538	0.05
5,000	Apple Inc**	2.65%	08/02/2051	3,697	0.02
5,000	Apple Inc**	2.70%	05/08/2051	3,740	0.02
10,000	Apple Inc**	3.75%	13/11/2047	9,010	0.05
5,000	ArcelorMittal SA*	6.75%	01/03/2041	4,956	0.03
5,000	AstraZeneca Plc**	2.13%	06/08/2050	3,348	0.02
5,000	AT&T Inc*	3.50%	01/06/2041	4,001	0.02
15,000	AT&T Inc*	3.55%	15/09/2055	11,264	0.06
5,000	AT&T Inc**	3.65%	15/09/2059	3,756	0.02
3,000	AT&T Inc*	4.50%	09/03/2048	2,665	0.01
5,000	Athene Holding Ltd*	3.95%	25/05/2051	3,730	0.02
5,000	Atmos Energy Corp*	4.13%	15/03/2049	4,540	0.02
5,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor Inc**	4.08%	15/12/2047	4,237	0.02
5,000	Bank of America Corp**	2.68%	19/06/2041	3,605	0.02
5,000	Bank of America Corp**	2.97%	21/07/2052	3,556	0.02
5,000	Bank of America Corp**	4.08%	20/03/2051	4,321	0.02
5,000	Bank of America Corp**	4.24%	24/04/2038	4,589	0.03
35,000	Bank of America Corp**	4.30%	29/12/2049	29,312	0.16

Multi-Asset 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
Corporate Bonds 41.25% (31 December 2021: 38.75%) (continued)					
United States Dollar (continued)					
65,000	Bank of America Corp**	6.13%	29/12/2049	62,847	0.35
65,000	Bank of New York Mellon Corp**	3.75%	29/12/2049	53,224	0.29
5,000	Barclays Plc*	3.56%	23/09/2035	4,127	0.02
200,000	Barclays Plc*	4.38%	29/12/2049	153,873	0.85
5,000	BAT Capital Corp*	4.54%	15/08/2047	3,675	0.02
5,000	Berkshire Hathaway Energy Co*	6.13%	01/04/2036	5,532	0.03
5,000	Berkshire Hathaway Finance Corp*	5.75%	15/01/2040	5,515	0.03
200,000	BNP Paribas SA*	4.50%	29/12/2049	149,778	0.83
5,000	Boeing Co*	5.81%	01/05/2050	4,601	0.03
5,000	BP Capital Markets Plc*	4.88%	29/12/2049	4,369	0.02
5,000	Bristol-Myers Squibb Co*	2.55%	13/11/2050	3,547	0.02
5,000	Bristol-Myers Squibb Co**	4.25%	26/10/2049	4,707	0.03
5,000	Broadcom Inc**	4.30%	15/11/2032	4,548	0.03
5,000	Burlington Northern Santa Fe LLC*	4.38%	01/09/2042	4,733	0.03
10,000	CDW LLC/CDW Finance Corp**	3.57%	01/12/2031	8,280	0.05
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	3,972	0.02
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	5.38%	01/04/2038	4,452	0.02
5,000	Chevron Corp*	3.08%	11/05/2050	3,988	0.02
5,000	Cigna Corp*	4.80%	15/08/2038	4,872	0.03
130,000	Citigroup Inc**	4.15%	29/12/2049	104,650	0.58
100,000	CMS Energy Corp**	3.75%	01/12/2050	76,693	0.42
5,000	Comcast Corp**	2.65%	15/08/2062	3,235	0.02
5,000	Comcast Corp**	4.65%	15/07/2042	4,789	0.03
5,000	Consolidated Edison Co of New York Inc*	3.00%	01/12/2060	3,430	0.02
5,000	Constellation Brands Inc*	4.50%	09/05/2047	4,451	0.02
200,000	Credit Suisse Group AG*	5.10%	29/12/2049	145,892	0.80
5,000	Crown Castle International Corp*	4.15%	01/07/2050	4,167	0.02
5,000	CSL Finance Plc**	4.75%	27/04/2052	4,790	0.03
10,000	CVS Health Corp*	4.13%	01/04/2040	8,746	0.05
5,000	CVS Health Corp*	5.05%	25/03/2048	4,793	0.03
5,000	Danaher Corp*	4.38%	15/09/2045	4,653	0.03
10,000	Diamondback Energy Inc**	4.40%	24/03/2051	8,538	0.05
75,000	Discover Financial Services**	5.50%	29/12/2049	58,775	0.32
5,000	Discovery Communications LLC**	4.65%	15/05/2050	3,942	0.02
5,000	Dow Chemical Co*	4.38%	15/11/2042	4,414	0.02
5,000	Duke Energy Corp*	4.80%	15/12/2045	4,575	0.03
5,000	Duke Energy Progress LLC*	2.50%	15/08/2050	3,427	0.02
5,000	Edison International**	5.00%	29/12/2049	3,991	0.02
5,000	Emerson Electric Co*	2.80%	21/12/2051	3,657	0.02
5,000	Enterprise Products Operating LLC*	3.70%	31/01/2051	3,918	0.02
5,000	Enterprise Products Operating LLC*	4.85%	15/03/2044	4,565	0.03
5,000	EPR Properties**	4.95%	15/04/2028	4,604	0.03
5,000	Equinix Inc**	3.00%	15/07/2050	3,433	0.02
5,000	Essential Utilities Inc*	4.28%	01/05/2049	4,398	0.02
5,000	Essential Utilities Inc*	5.30%	01/05/2052	5,085	0.03
5,000	Exelon Corp**	4.45%	15/04/2046	4,529	0.02
5,000	FedEx Corp*	4.95%	17/10/2048	4,772	0.03
30,000	Fifth Third Bancorp**	5.10%	29/12/2049	25,260	0.14
2,000	FirstEnergy Corp*	5.35%	15/07/2047	1,693	0.01
10,000	Fortune Brands Home & Security Inc*	4.50%	25/03/2052	7,745	0.04
5,000	Fox Corp**	5.48%	25/01/2039	4,863	0.03

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Multi-Asset 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
Corporate Bonds 41.25% (31 December 2021: 38.75%) (continued)					
United States Dollar (continued)					
5,000	General Electric Co*	4.50%	11/03/2044	4,360	0.02
5,000	General Motors Co*	5.00%	01/04/2035	4,463	0.02
5,000	General Motors Co*	5.40%	01/04/2048	4,359	0.02
5,000	Gilead Sciences Inc**	2.60%	01/10/2040	3,663	0.02
5,000	Gilead Sciences Inc**	4.75%	01/03/2046	4,805	0.03
35,000	Goldman Sachs Group Inc**	3.65%	29/12/2049	27,259	0.15
5,000	Goldman Sachs Group Inc**	4.02%	31/10/2038	4,374	0.02
26,000	Goldman Sachs Group Inc**	4.95%	29/12/2049	23,474	0.13
10,000	Goldman Sachs Group Inc*	6.25%	01/02/2041	11,102	0.06
5,000	Hartford Financial Services Group Inc*	2.90%	15/09/2051	3,482	0.02
5,000	HCA Inc*	5.25%	15/06/2049	4,316	0.02
5,000	Home Depot Inc*	3.30%	15/04/2040	4,254	0.02
5,000	Home Depot Inc*	4.40%	15/03/2045	4,784	0.03
200,000	HSBC Holdings Plc*	4.70%	29/12/2049	150,902	0.83
35,000	Huntington Bancshares Inc**	5.70%	29/12/2049	30,171	0.17
200,000	ING Groep NV*	3.88%	29/12/2049	145,843	0.80
65,000	JPMorgan Chase & Co**	3.65%	29/12/2049	53,397	0.29
5,000	Kaiser Foundation Hospitals**	4.15%	01/05/2047	4,679	0.03
5,000	Kentucky Utilities Co*	3.30%	01/06/2050	3,910	0.02
5,000	Kinder Morgan Inc*	5.55%	01/06/2045	4,720	0.03
5,000	KLA Corp**	4.95%	15/07/2052	5,036	0.03
5,000	Kraft Heinz Foods Co**	4.38%	01/06/2046	4,175	0.02
45,000	Liberty Mutual Group Inc**	4.13%	15/12/2051	35,966	0.20
5,000	Lockheed Martin Corp*	4.07%	15/12/2042	4,652	0.03
5,000	Lockheed Martin Corp*	4.30%	15/06/2062	4,707	0.03
5,000	Lowe's Cos Inc*	3.00%	15/10/2050	3,494	0.02
10,000	Lowe's Cos Inc*	5.00%	15/04/2040	9,727	0.05
60,000	M&T Bank Corp**	3.50%	29/12/2049	45,900	0.25
5,000	Magellan Midstream Partners LP*	3.95%	01/03/2050	3,954	0.02
5,000	Marathon Oil Corp*	5.20%	01/06/2045	4,594	0.03
5,000	Marathon Petroleum Corp*	4.75%	15/09/2044	4,415	0.02
5,000	Martin Marietta Materials Inc*	3.20%	15/07/2051	3,555	0.02
5,000	Masco Corp*	4.50%	15/05/2047	4,263	0.02
10,000	McDonald's Corp*	3.63%	01/09/2049	8,280	0.05
5,000	McDonald's Corp*	4.45%	01/03/2047	4,645	0.03
5,000	MDC Holdings Inc*	3.97%	06/08/2061	2,886	0.02
5,000	Merck & Co Inc*	2.75%	10/12/2051	3,702	0.02
5,000	Merck & Co Inc*	2.90%	10/12/2061	3,562	0.02
5,000	MetLife Inc*	4.88%	13/11/2043	4,940	0.03
5,000	Micron Technology Inc**	3.48%	01/11/2051	3,460	0.02
5,000	Microsoft Corp**	2.68%	01/06/2060	3,593	0.02
5,000	Molson Coors Beverage Co*	4.20%	15/07/2046	4,116	0.02
5,000	Morgan Stanley**	2.48%	16/09/2036	3,850	0.02
5,000	Morgan Stanley**	3.97%	22/07/2038	4,481	0.02
5,000	MPLX LP*	5.50%	15/02/2049	4,649	0.03
5,000	Nasdaq Inc**	2.50%	21/12/2040	3,491	0.02
210,000	NatWest Group Plc*	4.60%	29/12/2049	155,137	0.85
5,000	NextEra Energy Capital Holdings Inc*	3.00%	15/01/2052	3,585	0.02
5,000	Norfolk Southern Corp*	4.55%	01/06/2053	4,738	0.03
10,000	Oglethorpe Power Corp**	4.50%	01/04/2047	8,648	0.05
5,000	Oracle Corp*	3.95%	25/03/2051	3,680	0.02
5,000	Oracle Corp*	4.00%	15/07/2046	3,706	0.02
5,000	Paramount Global**	4.60%	15/01/2045	3,934	0.02

Multi-Asset 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
Corporate Bonds 41.25% (31 December 2021: 38.75%) (continued)					
United States Dollar (continued)					
5,000	PayPal Holdings Inc**	5.05%	01/06/2052	4,972	0.03
66,000	PNC Financial Services Group Inc**	3.40%	29/12/2049	50,280	0.28
35,000	PNC Financial Services Group Inc**	6.00%	29/12/2049	33,684	0.19
5,000	Prudential Financial Inc*	4.60%	15/05/2044	4,697	0.03
5,000	Public Service Electric & Gas Co*	3.85%	01/05/2049	4,417	0.02
5,000	Rogers Communications Inc*	4.35%	01/05/2049	4,254	0.02
5,000	Shell International Finance BV*	4.38%	11/05/2045	4,661	0.03
5,000	Southern California Edison Co*	4.88%	01/03/2049	4,542	0.03
5,000	Southern Co*	4.40%	01/07/2046	4,356	0.02
5,000	Southern Co Gas Capital Corp*	3.15%	30/09/2051	3,558	0.02
5,000	Southwestern Public Service Co**	3.15%	01/05/2050	3,828	0.02
10,000	Starbucks Corp**	4.45%	15/08/2049	8,988	0.05
5,000	Steel Dynamics Inc**	3.25%	15/10/2050	3,448	0.02
55,000	SVB Financial Group**	4.25%	29/12/2049	41,602	0.23
5,000	Sysco Corp*	6.60%	01/04/2050	5,780	0.03
5,000	T-Mobile USA Inc**	3.00%	15/02/2041	3,737	0.02
10,000	T-Mobile USA Inc*	4.38%	15/04/2040	8,945	0.05
5,000	TotalEnergies Capital International SA*	3.13%	29/05/2050	3,832	0.02
5,000	TotalEnergies Capital International SA**	3.39%	29/06/2060	3,825	0.02
5,000	Union Pacific Corp**	3.84%	20/03/2060	4,187	0.02
5,000	UnitedHealth Group Inc*	4.75%	15/05/2052	5,006	0.03
110,000	US Bancorp**	3.70%	29/12/2049	84,700	0.47
5,000	Utah Acquisition Sub Inc**	5.25%	15/06/2046	4,042	0.02
5,000	Verizon Communications Inc*	4.86%	21/08/2046	4,932	0.03
5,000	Vodafone Group Plc**	4.38%	19/02/2043	4,355	0.02
200,000	Vodafone Group Plc*	6.25%	03/10/2078	192,462	1.06
5,000	Walmart Inc*	2.50%	22/09/2041	3,895	0.02
5,000	Walmart Inc*	2.65%	22/09/2051	3,771	0.02
5,000	Walt Disney Co*	3.60%	13/01/2051	4,184	0.02
5,000	Westlake Corp*	4.38%	15/11/2047	4,279	0.02
5,000	Westpac Banking Corp**	3.13%	18/11/2041	3,674	0.02
Total United States Dollar				2,699,662	14.88
Total Corporate Bonds				7,486,867	41.25
Government Bonds 3.16% (31 December 2021: 5.70%)					
United States Dollar					
15,644	United States Treasury Inflation Indexed Bonds*	0.13%	15/01/2032	14,864	0.08
25,000	United States Treasury Note/Bond*	1.25%	15/05/2050	15,917	0.09
25,000	United States Treasury Note/Bond*	1.75%	15/08/2041	19,026	0.10
5,000	United States Treasury Note/Bond*	1.88%	15/02/2032	4,530	0.03
60,000	United States Treasury Note/Bond*	1.88%	15/02/2051	45,035	0.25
20,000	United States Treasury Note/Bond*	1.88%	15/11/2051	15,013	0.08
40,000	United States Treasury Note/Bond*	2.00%	15/02/2050	31,016	0.17
40,000	United States Treasury Note/Bond*	2.00%	15/08/2051	30,933	0.17
5,000	United States Treasury Note/Bond*	2.25%	15/08/2046	4,036	0.02
5,000	United States Treasury Note/Bond*	2.25%	15/02/2052	4,116	0.02
75,000	United States Treasury Note/Bond*	2.38%	15/05/2051	63,343	0.35
40,000	United States Treasury Note/Bond**	2.50%	15/02/2045	33,956	0.19
10,000	United States Treasury Note/Bond*	2.75%	31/08/2023	9,979	0.06
25,000	United States Treasury Note/Bond*	2.75%	15/08/2047	22,367	0.12
10,000	United States Treasury Note/Bond*	2.88%	15/08/2045	9,092	0.05

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Multi-Asset 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
Government Bonds 3.16% (31 December 2021: 5.70%)					
United States Dollar (continued)					
15,000	United States Treasury Note/Bond*	2.88%	15/11/2046	13,688	0.08
15,000	United States Treasury Note/Bond*	2.88%	15/05/2052	14,171	0.08
20,000	United States Treasury Note/Bond*	3.00%	15/11/2044	18,552	0.10
25,000	United States Treasury Note/Bond*	3.00%	15/05/2045	23,209	0.13
10,000	United States Treasury Note/Bond*	3.00%	15/05/2047	9,355	0.05
20,000	United States Treasury Note/Bond*	3.13%	15/08/2044	18,963	0.10
15,000	United States Treasury Note/Bond*	3.13%	15/05/2048	14,524	0.08
40,000	United States Treasury Note/Bond**	3.63%	15/08/2043	41,087	0.23
50,000	United States Treasury Note/Bond*	3.63%	15/02/2044	51,344	0.28
15,300	United States Treasury Note/Bond*	3.88%	15/08/2040	16,504	0.09
10,000	United States Treasury Note/Bond*	4.38%	15/02/2038	11,648	0.06
10,000	United States Treasury Note/Bond*	4.75%	15/02/2037	12,083	0.07
5,000	United States Treasury Note/Bond*	5.00%	15/05/2037	6,185	0.03
Total Government Bonds				574,536	3.16

Principal Amount	Security Description	Fair Value US\$	% of Net Assets
Investment Funds 7.92% (31 December 2021: 6.54%)			
United States Dollar			
5,177	iShares JP Morgan USD EM Bond UCITS ETF	433,988	2.39
6,998	iShares MSCI India UCITS ETF	45,900	0.25
79,779	Neuberger Berman China Bond Fund	773,856	4.26
16,300	Neuberger Berman Commodities Fund	184,026	1.02
Total Investment Funds ^u		1,437,770	7.92
Total Investments		15,703,227	86.52

Forward Currency Contracts 2.13% (31 December 2021: 0.65%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CHF 47,075	US\$ 47,881	20/07/2022	Goldman Sachs International	1	1,336	0.01
CHF 52,430	US\$ 53,045	20/07/2022	State Street Bank and Trust Co	1	1,771	0.01
CHF 80,397	US\$ 81,152	20/07/2022	UBS AG	1	2,904	0.02
CNY 176,047	US\$ 26,252	20/10/2022	Standard Chartered Bank	1	5	0.00
€ 95,203	US\$ 99,544	20/07/2022	Goldman Sachs International	2	85	0.00
€ 21,836	US\$ 22,807	20/07/2022	UBS AG	1	45	0.00
£ 15,135	US\$ 18,171	20/07/2022	Deutsche Bank AG	1	214	0.00
US\$ 61,187	AUD 85,235	20/07/2022	BNP Paribas	1	2,570	0.01
US\$ 95,445	£ 76,081	20/07/2022	BNP Paribas	2	3,026	0.02
US\$ 109,303	NOK 996,115	20/07/2022	BNP Paribas	2	8,453	0.05
US\$ 54,753	¥ 7,035,652	20/07/2022	BNP Paribas	1	2,919	0.02
US\$ 54,327	€ 50,751	20/07/2022	BNP Paribas	1	1,217	0.01
US\$ 55,836	SEK 549,065	20/07/2022	BNP Paribas	1	2,227	0.01
US\$ 160,245	CAD 204,031	20/07/2022	BNP Paribas	3	2,074	0.01
US\$ 19,153	€ 18,223	20/07/2022	Citibank NA	1	83	0.00
US\$ 434,012	£ 332,070	20/07/2022	Deutsche Bank AG	1	30,635	0.17
US\$ 771,577	€ 709,004	20/07/2022	Deutsche Bank AG	2	29,608	0.16
US\$ 53,000	NOK 500,477	20/07/2022	Goldman Sachs International	1	2,331	0.01
US\$ 19,300	PLN 83,266	20/07/2022	Goldman Sachs International	1	820	0.00
US\$ 320,031	€ 299,890	20/07/2022	Goldman Sachs International	5	6,197	0.03

Multi-Asset Income – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 2.13% (31 December 2021: 0.65%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 50,784	£ 41,587	20/07/2022	Goldman Sachs International	1	267	0.00
US\$ 26,256	MXN 517,741	20/07/2022	Goldman Sachs International	1	665	0.00
US\$ 59,290	CNY 380,031	20/07/2022	Standard Chartered Bank	1	2,610	0.01
US\$ 230,225	CHF 214,285	20/07/2022	Standard Chartered Bank	1	6,187	0.03
US\$ 203	TRY 3,226	20/07/2022	Standard Chartered Bank	1	11	0.00
US\$ 163,343	¥ 20,637,352	20/07/2022	Standard Chartered Bank	3	11,301	0.06
US\$ 57,999	£ 44,364	20/07/2022	Standard Chartered Bank	1	4,108	0.02
US\$ 152,805	€ 142,936	20/07/2022	Standard Chartered Bank	3	3,223	0.02
US\$ 178,725	€ 166,229	20/07/2022	State Street Bank and Trust Co	3	4,768	0.03
US\$ 56,899	¥ 7,299,097	20/07/2022	State Street Bank and Trust Co	1	3,124	0.02
US\$ 73,850	NOK 710,902	20/07/2022	State Street Bank and Trust Co	1	1,876	0.01
US\$ 57,440	£ 44,049	20/07/2022	State Street Bank and Trust Co	1	3,932	0.02
US\$ 24,285	AUD 33,970	20/07/2022	UBS AG	1	923	0.01
US\$ 5,195,394	€ 4,747,444	20/07/2022	UBS AG	5	227,219	1.25
US\$ 103,550	CHF 98,987	20/07/2022	UBS AG	2	57	0.00
US\$ 75,578	CZK 1,722,821	20/07/2022	UBS AG	1	2,924	0.02
US\$ 58,777	NOK 515,363	20/07/2022	UBS AG	1	6,600	0.04
US\$ 57,957	£ 44,321	20/07/2022	UBS AG	1	4,119	0.02
US\$ 164,170	CAD 209,036	20/07/2022	UBS AG	3	2,118	0.01
US\$ 18,906	HUF 6,653,867	20/07/2022	UBS AG	1	1,417	0.01
<i>EUR Hedged Classes</i>						
€ 3,608	US\$ 3,773	20/07/2022	Goldman Sachs International	1	3	0.00
€ 31,783	US\$ 33,240	20/07/2022	Westpac Banking Corp	2	20	0.00
US\$ 57,721	€ 54,546	20/07/2022	Goldman Sachs International	6	638	0.01
US\$ 22,149	€ 20,827	20/07/2022	JPMorgan Chase Bank	2	354	0.00
US\$ 19,371	€ 18,096	20/07/2022	UBS AG	3	433	0.00
US\$ 19,013	€ 17,931	20/07/2022	Westpac Banking Corp	4	248	0.00
<i>GBP Hedged Classes</i>						
US\$ 1,508	£ 1,206	20/07/2022	Goldman Sachs International	5	43	0.00
US\$ 2,154	£ 1,735	20/07/2022	Westpac Banking Corp	7	47	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					387,755	2.13

Futures Contracts 0.09% (31 December 2021: 0.07%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(1)	Euro-Bund Future September 2022	1,265	0.00
(1)	Euro-Buxl 30-Year Bond Future September 2022	5,437	0.03
(1)	Japan Government 10-Year Bond (OSE) Future September 2022	5,079	0.03
(1)	US Treasury Ultra Bond (CBT) Future September 2022	4,906	0.03
Total Unrealised Gain on Futures Contracts [±]		16,687	0.09

Purchased Index Options Contracts 0.08% (31 December 2021: 0.01%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
1	13/07/2022	CBOE S&P 500 Index, Strike Price \$4,100	(651)	192	0.00
1	06/07/2022	CBOE S&P 500 Index, Strike Price \$4,120	(305)	12	0.00
1	06/07/2022	CBOE S&P 500 Index, Strike Price \$4,200	(73)	8	0.00

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Multi-Asset Income – Schedule of Investments (continued)

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

Purchased Index Options Contracts 0.08% (31 December 2021: 0.01%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
3	13/07/2022	CBOE S&P 500 Index, Strike Price \$4,200	(564)	188	0.00
3	20/07/2022	CBOE S&P 500 Index, Strike Price \$4,200	(797)	495	0.00
1	27/07/2022	CBOE S&P 500 Index, Strike Price \$4,200	(352)	345	0.00
2	06/07/2022	CBOE S&P 500 Index, Strike Price \$4,600	(156)	10	0.00
Put Options					
1	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,350	(1,739)	47	0.00
1	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,350	(2,758)	345	0.00
1	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,375	(571)	474	0.00
1	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,400	(481)	60	0.00
2	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,400	(2,459)	920	0.01
3	20/07/2022	CBOE S&P 500 Index, Strike Price \$3,400	(4,582)	3,075	0.02
2	27/07/2022	CBOE S&P 500 Index, Strike Price \$3,400	(4,291)	4,300	0.03
2	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,700	(2,364)	3,440	0.02
Total Fair Value on Purchased Index Options Contracts ⁺				13,911	0.08
				Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss				16,121,580	88.82

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.88%) (31 December 2021: (0.40%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 156,370	US\$ 111,385	20/07/2022	Standard Chartered Bank	2	(3,847)	(0.02)
AUD 67,397	US\$ 50,393	20/07/2022	UBS AG	1	(4,044)	(0.02)
BRL 103,780	US\$ 20,068	20/07/2022	State Street Bank and Trust Co	1	(316)	(0.00)
BRL 72,612	US\$ 14,893	20/07/2022	UBS AG	1	(1,073)	(0.01)
CAD 258,062	US\$ 202,541	20/07/2022	BNP Paribas	3	(2,485)	(0.01)
CHF 107,939	US\$ 113,615	20/07/2022	Goldman Sachs International	1	(764)	(0.01)
CLP 484,228	US\$ 591	20/07/2022	Standard Chartered Bank	1	(76)	(0.00)
CNY 203,984	US\$ 30,610	20/07/2022	Standard Chartered Bank	1	(186)	(0.00)
CZK 292,276	US\$ 12,555	20/07/2022	BNP Paribas	1	(230)	(0.00)
€ 230,954	US\$ 245,499	20/07/2022	BNP Paribas	3	(3,807)	(0.02)
€ 48,652	US\$ 51,417	20/07/2022	Goldman Sachs International	3	(504)	(0.00)
€ 208,149	US\$ 225,522	20/07/2022	Standard Chartered Bank	3	(7,695)	(0.04)
€ 138,977	US\$ 148,967	20/07/2022	UBS AG	4	(3,528)	(0.02)
£ 45,225	US\$ 55,286	20/07/2022	Goldman Sachs International	1	(350)	(0.00)
£ 40,986	US\$ 51,672	20/07/2022	Standard Chartered Bank	1	(1,885)	(0.01)
£ 43,516	US\$ 54,531	20/07/2022	State Street Bank and Trust Co	1	(1,671)	(0.01)
£ 41,043	US\$ 51,872	20/07/2022	UBS AG	1	(2,016)	(0.01)
¥ 6,983,773	US\$ 54,286	20/07/2022	Standard Chartered Bank	1	(2,834)	(0.02)
¥ 12,827,163	US\$ 101,136	20/07/2022	State Street Bank and Trust Co	2	(6,634)	(0.04)
¥ 30,018,415	US\$ 238,411	20/07/2022	UBS AG	3	(17,256)	(0.10)
KRW 72,171,921	US\$ 58,795	20/07/2022	UBS AG	1	(3,185)	(0.02)
MXN 205,036	US\$ 10,216	20/07/2022	BNP Paribas	1	(82)	(0.00)
NOK 1,018,598	US\$ 106,582	20/07/2022	BNP Paribas	2	(3,456)	(0.02)
NOK 1,950,069	US\$ 222,267	20/07/2022	Citibank NA	1	(24,836)	(0.14)
NOK 1,025,113	US\$ 107,821	20/07/2022	Goldman Sachs International	2	(4,035)	(0.02)
NOK 527,493	US\$ 56,611	20/07/2022	UBS AG	1	(3,206)	(0.02)
NZD 40,812	US\$ 26,301	20/07/2022	BNP Paribas	1	(929)	(0.01)

Multi-Asset Income – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (0.88%) (31 December 2021: (0.40%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
NZD 18,765	US\$ 12,845	20/07/2022	UBS AG	1	(1,179)	(0.01)
SEK 464,887	US\$ 47,500	20/07/2022	BNP Paribas	2	(2,109)	(0.01)
SEK 1,012,467	US\$ 103,137	20/07/2022	Standard Chartered Bank	1	(4,283)	(0.02)
SEK 1,517,372	US\$ 161,293	20/07/2022	UBS AG	2	(13,142)	(0.07)
US\$ 9,989	MXN 204,957	20/07/2022	BNP Paribas	1	(142)	(0.00)
US\$ 35,227	CHF 33,824	20/07/2022	BNP Paribas	1	(136)	(0.00)
US\$ 51,908	NOK 513,643	20/07/2022	Goldman Sachs International	1	(95)	(0.00)
US\$ 46,136	CHF 44,521	20/07/2022	Goldman Sachs International	1	(411)	(0.00)
US\$ 76,409	€ 73,142	20/07/2022	Standard Chartered Bank	1	(134)	(0.00)
US\$ 26,221	CNY 176,047	20/10/2022	Standard Chartered Bank	1	(21)	(0.00)
ZAR 70,737	US\$ 4,743	20/07/2022	Goldman Sachs International	1	(431)	(0.00)
<i>EUR Hedged Classes</i>						
€ 20,101	US\$ 21,346	20/07/2022	Goldman Sachs International	4	(309)	(0.00)
€ 615,817	US\$ 674,213	20/07/2022	UBS AG	9	(29,764)	(0.17)
€ 160,159	US\$ 170,694	20/07/2022	Westpac Banking Corp	12	(3,089)	(0.02)
US\$ 8,714	€ 8,330	20/07/2022	Citibank NA	1	(3)	(0.00)
US\$ 18,893	€ 18,086	20/07/2022	Goldman Sachs International	1	(33)	(0.00)
US\$ 11,993	€ 11,486	20/07/2022	Westpac Banking Corp	2	(27)	(0.00)
<i>GBP Hedged Classes</i>						
£ 7,554	US\$ 9,867	20/07/2022	Goldman Sachs International	2	(691)	(0.00)
£ 14,712	US\$ 19,244	20/07/2022	UBS AG	2	(1,373)	(0.01)
£ 1,131	US\$ 1,410	20/07/2022	Westpac Banking Corp	8	(35)	(0.00)
US\$ 683	£ 569	20/07/2022	Westpac Banking Corp	1	(8)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(158,345)	(0.88)

Futures Contracts (0.05%) (31 December 2021: (0.04%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(4)	S&P 500 E-mini Future September 2022	(9,900)	(0.05)
Total Unrealised Loss on Futures Contracts [±]		(9,900)	(0.05)

Written Index Options Contracts (0.76%) (31 December 2021: (0.08%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(1)	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,820	4,272	(2,570)	(0.01)
(1)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,825	5,347	(4,975)	(0.03)
(1)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,870	2,734	(4,040)	(0.02)
(2)	20/07/2022	CBOE S&P 500 Index, Strike Price \$3,880	7,691	(11,226)	(0.06)
(1)	27/07/2022	CBOE S&P 500 Index, Strike Price \$3,890	4,970	(5,046)	(0.03)
(2)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,900	7,659	(4,690)	(0.04)
(1)	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,905	2,236	(580)	(0.00)
(1)	20/07/2022	CBOE S&P 500 Index, Strike Price \$3,950	3,625	(2,350)	(0.01)
(2)	06/07/2022	CBOE S&P 500 Index, Strike Price \$4,270	5,848	(20)	(0.00)
Put Options					
(1)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,605	8,486	(2,145)	(0.01)
(1)	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,615	7,067	(480)	(0.00)
(2)	27/07/2022	CBOE S&P 500 Index, Strike Price \$3,660	15,162	(15,160)	(0.08)

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Multi-Asset Income – Schedule of Investments (continued)

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

Written Index Options Contracts (0.76%) (31 December 2021: (0.08%)) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
(2)	20/07/2022	CBOE S&P 500 Index, Strike Price \$3,670	12,665	(9,032)	(0.05)
(1)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,680	4,986	(3,775)	(0.02)
(1)	20/07/2022	CBOE S&P 500 Index, Strike Price \$3,695	7,686	(5,850)	(0.03)
(2)	13/07/2022	CBOE S&P 500 Index, Strike Price \$3,705	13,586	(8,890)	(0.05)
(1)	06/07/2022	CBOE S&P 500 Index, Strike Price \$3,715	5,079	(2,090)	(0.01)
(2)	06/07/2022	CBOE S&P 500 Index, Strike Price \$4,025	13,579	(49,220)	(0.27)
(1)	01/07/2022	MSCI Emerging Markets Index, Strike Price \$990	1,019	(7,200)	(0.04)

Total Fair Value on Written Index Options Contracts [±] **(139,339)** **(0.76)**

Written Equity Options Contracts (0.00%) (31 December 2021: (0.01%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(10)	15/07/2022	ICICI Bank Ltd, Strike Price \$20	390	(50)	(0.00)
(5)	15/07/2022	Tata Motors Ltd, Strike Price \$32	220	0	(0.00)

Total Fair Value on Written Equity Options Contracts [±] **(50)** **(0.00)**

	Fair Value US\$	% of Net Assets

Total Financial Liabilities at Fair Value through Profit or Loss **(307,634)** **(1.69)**

Net Financial Assets at Fair Value through Profit or Loss **15,813,946** **87.13**

Other Net Assets **2,336,339** **12.87**

Net Assets Attributable to Holders of Redeemable Participating Shares **18,150,285** **100.00**

Portfolio Analysis	US\$	% of Total Assets

* Transferable securities and/or money market instruments admitted to an official stock exchange listing 11,836,623 63.03

** Transferable securities and/or money market instruments dealt in on a regulated market 2,428,834 12.93

μ Investment funds 1,437,770 7.66

± Financial derivative instruments traded on a regulated market (118,691) (0.63)

∞ Financial derivative instruments that are traded OTC 229,410 1.22

Total Investments **15,813,946** **84.21**

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
Equities 94.68% (31 December 2021: 92.33%)			
Canadian Dollar			
89,156	First Quantum Minerals Ltd	1,687,809	1.10
30,798	Magna International Inc	1,687,509	1.10
	Total Canadian Dollar	3,375,318	2.20
Chinese Yuan Renminbi			
25,100	StarPower Semiconductor Ltd Class A	1,444,779	0.94
	Total Chinese Yuan Renminbi	1,444,779	0.94
Euro			
38,206	BE Semiconductor Industries NV	1,832,161	1.19
33,465	Infineon Technologies AG	807,826	0.53
28,305	Schneider Electric SE	3,340,876	2.18
	Total Euro	5,980,863	3.90
Hong Kong Dollar			
48,200	Baidu Inc Class A	912,164	0.59
63,322	JD.com Inc Class A	2,040,003	1.33
103,236	Sunny Optical Technology Group Co Ltd	1,682,677	1.10
	Total Hong Kong Dollar	4,634,844	3.02
Japanese Yen			
35,614	Murata Manufacturing Co Ltd	1,938,840	1.26
37,541	Taiyo Yuden Co Ltd	1,273,888	0.83
	Total Japanese Yen	3,212,728	2.09
New Taiwan Dollar			
68,000	MediaTek Inc	1,488,826	0.97
	Total New Taiwan Dollar	1,488,826	0.97
Swedish Krona			
122,533	Epiroc AB Class A	1,888,683	1.23
	Total Swedish Krona	1,888,683	1.23
United States Dollar			
10,529	Air Products & Chemicals Inc	2,532,014	1.65
1,128	Alphabet Inc Class A	2,458,205	1.60
32,150	Altair Engineering Inc Class A	1,687,875	1.10
24,080	Amazon.com Inc	2,557,537	1.66
29,756	Ambarella Inc	1,947,828	1.27
87,181	Amphenol Corp Class A	5,612,713	3.65
48,828	Analog Devices Inc	7,133,283	4.64
20,959	ANSYS Inc	5,015,279	3.27
32,928	Applied Materials Inc	2,995,789	1.95
33,224	Aptiv Plc	2,959,262	1.93
6,959	ASML Holding NV	3,311,649	2.16
13,354	Autodesk Inc	2,296,354	1.49
118,338	Ballard Power Systems Inc	745,529	0.49
25,443	Cadence Design Systems Inc	3,817,213	2.49

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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
Equities 94.68% (31 December 2021: 92.33%) (continued)			
United States Dollar (continued)			
24,925	Caterpillar Inc	4,455,593	2.90
12,956	Cerence Inc	326,880	0.21
14,679	Deere & Co	4,395,920	2.86
95,259	General Motors Co	3,025,426	1.97
97,634	Gentex Corp	2,730,823	1.78
76,526	II-VI Inc	3,899,000	2.54
21,846	Keysight Technologies Inc	3,011,471	1.96
4,340	Lam Research Corp	1,849,491	1.20
75,778	Lattice Semiconductor Corp	3,675,233	2.39
14,799	Linde Plc	4,255,156	2.77
36,360	Micron Technology Inc	2,009,981	1.31
9,581	Monolithic Power Systems Inc	3,679,487	2.40
133,844	MP Materials Corp	4,293,716	2.80
72,201	NIO Inc ADR	1,568,206	1.02
12,524	NVIDIA Corp	1,898,513	1.24
15,135	NXP Semiconductors NV	2,240,434	1.46
41,579	ON Semiconductor Corp	2,091,839	1.36
3,549	Qorvo Inc	334,742	0.22
145,253	Rambus Inc	3,121,487	2.03
3,836	S&P Global Inc	1,292,962	0.84
42,075	Sensata Technologies Holding Plc	1,738,118	1.13
32,189	Taiwan Semiconductor Manufacturing Co Ltd ADR	2,631,451	1.71
35,329	TE Connectivity Ltd	3,997,476	2.60
3,909	Tesla Inc	2,632,399	1.71
10,473	Texas Instruments Inc	1,609,176	1.05
27,826	T-Mobile US Inc	3,743,710	2.44
95,990	Trimble Inc	5,589,498	3.64
61,974	Uber Technologies Inc	1,267,988	0.83
6,279	Zscaler Inc	938,773	0.61
Total United States Dollar		123,375,479	80.33
Total Equities *		145,401,520	94.68
Real Estate Investment Trusts 0.83% (31 December 2021: 0.00%)			
United States Dollar			
10,889	Prologis Inc	1,281,091	0.83
Total Real Estate Investment Trusts *		1,281,091	0.83
Total Investments		146,682,611	95.51

Forward Currency Contracts 0.03% (31 December 2021: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 169,604	US\$ 177,357	20/07/2022	Goldman Sachs International	1	132	0.00
€ 1,096	US\$ 1,143	20/07/2022	Westpac Banking Corp	4	3	0.00

Next Generation Mobility – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.03% (31 December 2021: 0.00%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 1,362,982	€ 1,286,779	20/07/2022	Goldman Sachs International	12	16,374	0.01
US\$ 594,817	€ 550,393	20/07/2022	UBS AG	7	18,831	0.01
US\$ 483,417	€ 450,363	20/07/2022	Westpac Banking Corp	7	12,115	0.01

Total Unrealised Gain on Forward Currency Contracts [∞]	47,455	0.03

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	146,730,066	95.54

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.17%) (31 December 2021: (0.05%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 423,411	US\$ 446,601	20/07/2022	Goldman Sachs International	8	(3,504)	(0.00)
€ 5,238,264	US\$ 5,725,050	20/07/2022	UBS AG	11	(243,235)	(0.16)
€ 533,195	US\$ 570,318	20/07/2022	Westpac Banking Corp	10	(12,332)	(0.01)
US\$ 131,670	€ 125,868	20/07/2022	Citibank NA	1	(50)	(0.00)
US\$ 291,189	€ 278,989	20/07/2022	Goldman Sachs International	2	(771)	(0.00)

Total Unrealised Loss on Forward Currency Contracts [∞]	(259,892)	(0.17)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(259,892)	(0.17)

Net Financial Assets at Fair Value through Profit or Loss	146,470,174	95.37

Other Net Assets	7,110,393	4.63

Net Assets Attributable to Holders of Redeemable Participating Shares	153,580,567	100.00

Portfolio Analysis		% of Total Assets
	US\$	

* Transferable securities and/or money market instruments admitted to an official stock exchange listing	146,682,611	94.27
[∞] Financial derivative instruments that are traded OTC	(212,437)	(0.14)

Total Investments	146,470,174	94.13

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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
	Equities 96.48%		
	Chinese Yuan Renminbi		
16,020	Shanghai Huace Navigation Technology Ltd Class A	82,177	1.68
	Total Chinese Yuan Renminbi	82,177	1.68
	Euro		
1,697	Airbus SE	164,018	3.36
6,341	Avio SpA	72,921	1.49
3,067	Dassault Systemes SE	112,593	2.31
3,377	Mynaric AG	97,265	1.99
1,381	Safran SA	136,017	2.79
7,155	SES SA Class A	62,400	1.28
1,432	Thales SA	175,234	3.59
	Total Euro	820,448	16.81
	Hong Kong Dollar		
2,100	Tencent Holdings Ltd	94,844	1.94
	Total Hong Kong Dollar	94,844	1.94
	New Taiwan Dollar		
23,439	Universal Microwave Technology Inc	120,216	2.46
	Total New Taiwan Dollar	120,216	2.46
	Pound Sterling		
8,107	BAE Systems Plc	81,738	1.67
	Total Pound Sterling	81,738	1.67
	Singapore Dollar		
51,900	Singapore Technologies Engineering Ltd	152,153	3.12
	Total Singapore Dollar	152,153	3.12
	South Korean Won		
2,657	Intellian Technologies Inc	122,577	2.51
	Total South Korean Won	122,577	2.51
	United States Dollar		
1,577	Advanced Micro Devices Inc	120,593	2.47
27	Alphabet Inc Class A	58,840	1.21
820	Amazon.com Inc	87,092	1.78
974	Arista Networks Inc	91,303	1.87
142	ASML Holding NV	67,575	1.38
386	CACI International Inc Class A	108,767	2.23
696	Crowdstrike Holdings Inc Class A	117,318	2.40
667	Jacobs Engineering Group Inc	84,796	1.74
474	Keysight Technologies Inc	65,341	1.34
13,314	Kratos Defense & Security Solutions Inc	184,798	3.79
546	L3Harris Technologies Inc	131,968	2.70
985	Leidos Holdings Inc	99,199	2.03
2,688	Maxar Technologies Inc	70,130	1.44
339	Microsoft Corp	87,065	1.78
1,617	Moog Inc Class A	128,374	2.63
799	Motorola Solutions Inc	167,470	3.43
530	NVIDIA Corp	80,343	1.65
705	Okta Inc Class A	63,732	1.31

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
Equities 96.48% (continued)			
United States Dollar (continued)			
124	Palo Alto Networks Inc	61,249	1.25
12,100	Planet Labs PBC	52,393	1.07
1,034	QUALCOMM Inc	132,083	2.71
1,489	Raytheon Technologies Corp	143,108	2.93
37,262	Rocket Lab USA Inc	141,223	2.89
257	ServiceNow Inc	122,209	2.50
616	Snowflake Inc Class A	85,661	1.75
503	Teledyne Technologies Inc	188,680	3.87
237	TransDigm Group Inc	127,191	2.61
2,527	Trimble Inc	147,147	3.01
4,253	Uber Technologies Inc	87,016	1.78
894	Zscaler Inc	133,662	2.74
	Total United States Dollar	3,236,326	66.29
	Total Equities *	4,710,479	96.48
	Total Investments	4,710,479	96.48
Total Financial Assets at Fair Value through Profit or Loss		4,710,479	96.48
Net Financial Assets at Fair Value through Profit or Loss		4,710,479	96.48
Other Net Assets		171,856	3.52
Net Assets Attributable to Holders of Redeemable Participating Shares		4,882,335	100.00
Portfolio Analysis			% of Total Assets
		US\$	
* Transferable securities and/or money market instruments admitted to an official stock exchange listing		4,710,479	95.49
Total Investments		4,710,479	95.49

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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
Corporate Bonds 72.56% (31 December 2021: 68.85%)					
Euro					
31,400,000	JP Morgan Structured Product*	3.82%	29/12/2022	32,498,858	0.59
15,300,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2024	4,958,042	0.09
2,000,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	2.88%	25/10/2025	2,041,107	0.04
15,000,000	Petroleos Mexicanos*	3.75%	21/02/2024	15,166,077	0.27
19,243,000	Petroleos Mexicanos*	5.13%	15/03/2023	20,237,111	0.37
Total Euro				74,901,195	1.36
United States Dollar					
11,000,000	IMDB Global Investments Ltd**	4.40%	09/03/2023	10,668,402	0.19
4,317,000	ABJA Investment Co Pte Ltd*	5.95%	31/07/2024	4,326,635	0.08
23,380,000	ABQ Finance Ltd*	1.88%	08/09/2025	21,686,422	0.39
12,477,000	ABQ Finance Ltd*	2.00%	06/07/2026	11,371,326	0.21
14,083,000	ABQ Finance Ltd*	3.13%	24/09/2024	13,776,375	0.25
12,726,000	Abu Dhabi Commercial Bank PJSC*	3.50%	31/03/2027	12,344,220	0.22
3,124,000	Access Bank Plc*	6.13%	21/09/2026	2,534,501	0.05
6,209,000	Adani Green Energy Ltd*	4.38%	08/09/2024	5,595,406	0.10
7,000,000	Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ*	6.25%	10/12/2024	6,727,205	0.12
5,100,000	Adani Ports & Special Economic Zone Ltd*	3.38%	24/07/2024	4,971,399	0.09
5,000,000	ADCB Finance Cayman Ltd*	4.50%	06/03/2023	5,029,889	0.09
7,558,000	Africa Finance Corp*	3.88%	13/04/2024	7,402,853	0.13
6,009,000	African Export-Import Bank*	2.63%	17/05/2026	5,318,032	0.10
5,000,000	African Export-Import Bank*	4.13%	20/06/2024	4,910,900	0.09
300,000	African Export-Import Bank*	5.25%	11/10/2023	303,055	0.01
809,000	Akbank TAS*	5.00%	24/10/2022	803,968	0.01
8,000,000	AKCB Finance Ltd*	4.75%	09/10/2023	8,087,678	0.15
5,400,000	Alfa SAB de CV**	5.25%	25/03/2024	5,393,790	0.10
881,000	Alpek SAB de CV**	5.38%	08/08/2023	891,233	0.02
11,741,000	Alsea SAB de CV**	7.75%	14/12/2026	11,116,203	0.20
18,012,000	APICORP Sukuk Ltd*	3.14%	01/11/2022	18,031,615	0.33
26,613,000	Arab Petroleum Investments Corp*	4.13%	18/09/2023	26,769,596	0.49
4,000,000	Arabian Centres Sukuk II Ltd*	5.63%	07/10/2026	3,665,507	0.07
6,540,000	AUB Sukuk Ltd*	2.62%	09/09/2026	6,038,343	0.11
17,700,000	Azure Orbit IV International Finance Ltd*	3.75%	25/01/2023	17,709,953	0.32
2,552,000	Baidu Inc**	1.72%	09/04/2026	2,338,359	0.04
18,828,000	Banco Bradesco SA*	3.20%	27/01/2025	18,011,900	0.33
10,792,000	Banco Bradesco SA**	4.38%	18/03/2027	10,211,229	0.19
18,682,000	Banco BTG Pactual SA*	2.75%	11/01/2026	16,621,842	0.30
16,581,000	Banco BTG Pactual SA*	4.50%	10/01/2025	15,991,711	0.29
7,800,000	Banco BTG Pactual SA Series JUL*	4.50%	10/01/2025	7,522,788	0.14
5,400,000	Banco BTG Pactual SA*	5.50%	31/01/2023	5,420,871	0.10
10,287,000	Banco BTG Pactual SA*	5.75%	28/09/2022	10,337,869	0.19
3,500,000	Banco Davivienda SA**	5.88%	09/07/2022	3,497,392	0.06
12,800,000	Banco de Bogota SA*	6.25%	12/05/2026	12,185,152	0.22
15,200,000	Banco de Credito del Peru SA**	2.70%	11/01/2025	14,294,536	0.26
8,861,000	Banco del Estado de Chile*	2.70%	09/01/2025	8,403,318	0.15
10,045,000	Banco do Brasil SA*	3.25%	30/09/2026	9,092,081	0.17
6,365,000	Banco do Brasil SA*	3.88%	10/10/2022	6,375,598	0.12
1,250,000	Banco do Brasil SA*	4.63%	15/01/2025	1,229,519	0.02
13,515,000	Banco do Brasil SA*	4.88%	19/04/2023	13,575,817	0.25
14,800,000	Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa*	4.13%	06/06/2024	14,643,786	0.27
2,120,000	Banco Internacional del Peru SAA Interbank**	3.38%	18/01/2023	2,114,997	0.04

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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
9,000,000	Banco Nacional de Comercio Exterior SNC*	2.72%	11/08/2031	7,933,590	0.14
6,097,000	Banco Santander Chile**	2.70%	10/01/2025	5,843,334	0.11
31,042,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand**	5.38%	17/04/2025	31,201,711	0.57
13,624,000	Banco Votorantim SA**	4.50%	24/09/2024	13,487,544	0.25
19,000,000	Bancolombia SA*	3.00%	29/01/2025	17,541,750	0.32
10,000,000	Bancolombia SA*	4.88%	18/10/2027	9,345,000	0.17
7,431,000	Bangkok Bank PCL*	4.30%	15/06/2027	7,439,851	0.14
5,241,000	Bank Mandiri Persero Tbk PT*	4.75%	13/05/2025	5,315,344	0.10
15,589,000	Bank Muscat SAOG*	4.75%	17/03/2026	15,023,579	0.27
14,036,000	Bank Muscat SAOG*	4.88%	14/03/2023	13,983,568	0.25
3,132,000	Bank Negara Indonesia Persero Tbk PT*	3.75%	30/03/2026	2,850,574	0.05
11,633,000	BBK BSC*	5.50%	09/07/2024	11,658,959	0.21
27,127,000	BBVA Bancomer SA*	6.75%	30/09/2022	27,220,588	0.50
5,138,000	Beijing Gas Singapore Capital Corp*	1.88%	18/01/2025	4,906,930	0.09
9,435,000	Bharti Airtel International Netherlands BV*	5.35%	20/05/2024	9,630,419	0.18
5,677,000	Bidvest Group UK Plc*	3.63%	23/09/2026	4,998,599	0.09
22,981,743	Bioceanico Sovereign Certificate Ltd**	0.00%	05/06/2034	14,593,407	0.27
17,184,000	Black Sea Trade & Development Bank*	3.50%	25/06/2024	15,912,076	0.29
6,988,000	Blossom Joy Ltd*	3.10%	29/12/2049	6,679,311	0.12
8,457,000	BOC Aviation Ltd*	1.75%	21/01/2026	7,769,420	0.14
6,600,000	BOC Aviation Ltd*	2.75%	02/12/2023	6,510,379	0.12
3,487,000	BOC Aviation Ltd*	3.25%	29/04/2025	3,404,746	0.06
5,399,000	BOC Aviation Ltd*	4.00%	25/01/2024	5,396,834	0.10
5,587,000	BOC Aviation USA Corp*	1.63%	29/04/2024	5,355,592	0.10
5,432,000	BOCOM International Blossom Ltd*	1.75%	28/06/2026	4,977,803	0.09
5,399,000	Boubyan Sukuk Ltd**	2.59%	18/02/2025	5,218,346	0.09
10,625,000	Boubyan Sukuk Ltd*	3.39%	29/03/2027	10,356,528	0.19
6,951,000	Braskem Finance Ltd**	6.45%	03/02/2024	7,136,437	0.13
26,765,649	Brazil Loan Trust 1*	5.48%	24/07/2023	26,601,843	0.48
65,467,200	Brazil Minas SPE via State of Minas Gerais*	5.33%	15/02/2028	64,274,060	1.17
27,742,000	CBQ Finance Ltd*	2.00%	15/09/2025	25,901,177	0.47
24,069,000	CBQ Finance Ltd*	2.00%	12/05/2026	22,088,299	0.40
4,600,000	CCBL Cayman 1 Corp Ltd*	1.60%	15/09/2026	4,155,445	0.08
8,549,000	CCBL Cayman 1 Corp Ltd*	1.99%	21/07/2025	8,056,914	0.15
24,038,000	CCBL Cayman 1 Corp Ltd*	3.50%	16/05/2024	23,869,938	0.43
10,821,000	CDBL Funding 1*	1.50%	04/11/2023	10,492,019	0.19
1,293,000	CDBL Funding 1*	3.00%	24/04/2023	1,285,298	0.02
12,000,000	CDBL Funding 2*	2.00%	04/03/2026	11,101,740	0.20
8,000,000	Cencosud SA*	4.38%	17/07/2027	7,523,080	0.14
3,239,000	Centrais Eletricas Brasileiras SA**	3.63%	04/02/2025	3,081,293	0.06
7,800,000	Central American Bank for Economic Integration*	1.14%	09/02/2026	7,156,266	0.13
4,726,000	Chalco Hong Kong Investment Co Ltd*	1.55%	28/07/2024	4,505,633	0.08
4,793,000	Champion Path Holdings Ltd*	4.50%	27/01/2026	3,036,701	0.06
3,239,000	China Cinda 2020 I Management*	1.25%	20/01/2024	3,101,634	0.06
5,399,000	China Cinda Finance 2015 I Ltd*	4.25%	23/04/2025	5,392,447	0.10
24,500,000	China Construction Bank Corp*	1.00%	04/08/2023	23,919,869	0.44
13,036,000	China Construction Bank Corp*	1.25%	04/08/2025	12,271,285	0.22
2,709,000	China Hongqiao Group Ltd*	6.25%	08/06/2024	2,522,290	0.05
24,471,000	China Huadian Overseas Development 2018 Ltd*	3.38%	29/12/2049	23,800,495	0.43
27,908,000	China Huadian Overseas Development Management Co Ltd*	4.00%	29/12/2049	27,769,781	0.51
46,383,000	China Minmetals Corp*	3.75%	29/12/2049	46,599,339	0.85
4,090,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	3,672,790	0.07

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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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
18,174,000	Chinalco Capital Holdings Ltd*	2.13%	03/06/2026	16,893,031	0.31
14,756,000	Chinalco Capital Holdings Ltd*	2.95%	24/02/2027	13,967,100	0.25
8,442,000	Chinalco Capital Holdings Ltd*	4.10%	29/12/2049	8,400,547	0.15
4,683,000	CICC Hong Kong Finance 2016 MTN Ltd*	1.75%	10/08/2023	4,595,132	0.08
6,237,000	CICC Hong Kong Finance 2016 MTN Ltd*	2.00%	26/01/2026	5,827,666	0.11
6,319,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	3,734,529	0.07
4,600,000	CITIC Ltd*	2.88%	17/02/2027	4,356,895	0.08
4,103,000	CITIC Securities Finance MTN Co Ltd*	2.00%	03/06/2025	3,894,400	0.07
8,992,000	CMB International Leasing Management Ltd*	1.25%	16/09/2024	8,460,977	0.15
14,036,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	13,038,426	0.24
2,500,000	CMB International Leasing Management Ltd*	2.00%	04/02/2026	2,295,729	0.04
14,815,000	CMHI Finance BVI Co Ltd*	4.00%	01/06/2027	14,808,985	0.27
9,192,000	CNCBINV 1 (BVI) Ltd*	1.75%	17/11/2024	8,696,505	0.16
27,000,000	Comision Federal de Electricidad*	4.75%	23/02/2027	25,917,030	0.47
44,043,000	Comision Federal de Electricidad*	4.88%	15/01/2024	43,829,171	0.80
6,671,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	6,015,908	0.11
23,570,000	Corp Andina de Fomento*	1.25%	26/10/2024	22,385,939	0.41
27,333,000	Corp Andina de Fomento*	2.25%	08/02/2027	25,327,862	0.46
18,000,000	Corp Andina de Fomento*	2.38%	12/05/2023	17,881,294	0.33
5,399,000	Country Garden Holdings Co Ltd*	3.13%	22/10/2025	2,659,007	0.05
6,478,000	Country Garden Holdings Co Ltd*	6.15%	17/09/2025	3,501,359	0.06
5,399,000	Country Garden Holdings Co Ltd*	8.00%	27/01/2024	3,590,335	0.07
5,328,000	Credicorp Ltd**	2.75%	17/06/2025	4,954,139	0.09
3,800,000	CSCIF Asia Ltd*	1.75%	04/08/2025	3,550,039	0.06
16,000,000	CSN Inova Ventures**	6.75%	28/01/2028	13,983,040	0.25
11,948,000	CSN Resources SA**	7.63%	17/04/2026	12,097,529	0.22
10,825,000	Development Bank of Kazakhshtan JSC*	5.75%	12/05/2025	10,820,767	0.20
13,401,000	Dianjian Haiyu Ltd*	4.30%	29/12/2049	13,405,924	0.24
12,400,000	Dianjian International Finance Ltd*	4.60%	29/12/2049	12,452,942	0.23
17,384,000	DIB Sukuk Ltd*	1.96%	22/06/2026	16,050,372	0.29
14,541,000	DIB Sukuk Ltd*	2.74%	16/02/2027	13,718,366	0.25
7,558,000	DIB Sukuk Ltd*	2.95%	20/02/2025	7,347,288	0.13
26,546,000	DIB Sukuk Ltd*	2.95%	16/01/2026	25,573,768	0.47
24,677,000	DIB Sukuk Ltd*	3.63%	06/02/2023	24,725,855	0.45
21,500,000	DP World Crescent Ltd*	3.91%	31/05/2023	21,507,162	0.39
40,843,000	Eastern & Southern African Trade & Development Bank*	4.88%	23/05/2024	38,628,901	0.70
9,286,000	Eastern Creation II Investment Holdings Ltd*	1.00%	10/09/2023	9,028,791	0.16
21,650,000	Ecopetrol SA*	4.13%	16/01/2025	20,099,860	0.37
26,000,000	Ecopetrol SA*	5.38%	26/06/2026	24,117,600	0.44
2,159,000	Ecopetrol SA*	5.88%	18/09/2023	2,168,424	0.04
18,300,000	EI Sukuk Co Ltd*	1.83%	23/09/2025	17,190,417	0.31
5,600,000	EI Sukuk Co Ltd*	2.08%	02/11/2026	5,223,943	0.09
2,435,000	Embraer Netherlands Finance BV**	5.05%	15/06/2025	2,360,489	0.04
32,420,000	Emirates Development Bank PJSC*	1.64%	15/06/2026	29,749,954	0.54
28,200,000	Emirates Development Bank PJSC*	3.52%	06/03/2024	28,107,987	0.51
9,165,000	Emirates NBD Bank PJSC*	1.64%	13/01/2026	8,474,657	0.15
12,376,000	Emirates NBD Bank PJSC*	2.63%	18/02/2025	11,987,616	0.22
3,945,000	Endeavour Mining Plc*	5.00%	14/10/2026	3,213,558	0.06
7,757,988	Energean Israel Finance Ltd*	4.50%	30/03/2024	7,324,374	0.13
11,568,000	Fab Sukuk Co Ltd*	1.41%	14/01/2026	10,628,254	0.19
13,000,000	Fab Sukuk Co Ltd*	3.63%	05/03/2023	13,026,944	0.24
22,088,000	Fab Sukuk Co Ltd*	3.88%	22/01/2024	22,156,608	0.40
11,633,000	Franshion Brilliant Ltd*	3.20%	09/04/2026	9,767,464	0.18

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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
13,943,000	FS Luxembourg Sarl**	10.00%	15/12/2025	14,081,004	0.26
25,200,000	Gazprom PJSC Via Gaz Capital SA*	4.95%	19/07/2022	19,530,000	0.36
5,000,000	Gemdale Ever Prosperity Investment Ltd*	4.95%	12/08/2024	3,562,500	0.06
10,654,970	Genneia SA*	8.75%	02/09/2027	10,196,060	0.19
13,800,000	Geopark Ltd**	5.50%	17/01/2027	11,584,824	0.21
4,500,000	Gold Fields Orogen Holdings BVI Ltd*	5.13%	15/05/2024	4,546,694	0.08
9,195,600	Greenko Dutch BV**	3.85%	29/03/2026	7,823,834	0.14
10,590,000	Greenko Wind Projects Mauritius Ltd*	5.50%	06/04/2025	9,748,095	0.18
20,097,000	Grupo Aval Ltd**	4.75%	26/09/2022	20,055,600	0.37
20,170,000	Grupo de Inversiones Suramericana SA*	5.50%	29/04/2026	19,019,266	0.35
40,176,000	Gulf International Bank BSC*	2.38%	23/09/2025	37,727,406	0.69
10,500,000	Haitong International Securities Group Ltd*	3.13%	18/05/2025	10,192,448	0.19
4,000,000	Hana Bank*	2.98%	02/10/2022	4,004,030	0.07
9,195,000	Hana Bank*	3.25%	30/03/2027	8,844,135	0.16
13,500,000	Harvest Operations Corp*	3.00%	21/09/2022	13,497,291	0.25
2,500,000	Harvest Operations Corp*	4.20%	01/06/2023	2,517,588	0.05
12,687,000	HBIS Group Hong Kong Co Ltd*	3.75%	18/12/2022	12,687,781	0.23
8,962,000	Henan Water Conservancy Investment Group Co Ltd*	2.80%	18/09/2025	8,481,862	0.15
1,551,000	Hengjian International Investment Ltd*	1.88%	23/06/2025	1,448,482	0.03
17,993,000	Hikma Finance USA LLC*	3.25%	09/07/2025	17,286,018	0.31
4,795,000	Horse Gallop Finance Ltd*	1.70%	28/07/2025	4,489,192	0.08
16,569,000	HPHT Finance 19 Ltd*	2.88%	05/11/2024	16,221,445	0.30
6,250,000	HPHT Finance 21 II Ltd*	1.50%	17/09/2026	5,608,599	0.10
2,906,000	HPHT Finance 21 Ltd*	2.00%	19/03/2026	2,698,703	0.05
6,350,000	Huarong Finance 2017 Co Ltd*	2.55%	07/11/2022	6,278,562	0.11
3,023,000	Huarong Finance 2019 Co Ltd*	2.13%	30/09/2023	2,880,919	0.05
5,478,000	Huarong Finance 2019 Co Ltd*	2.63%	24/02/2023	5,354,745	0.10
10,365,000	Huarong Finance 2019 Co Ltd*	3.25%	13/11/2024	9,730,144	0.18
9,858,000	Huarong Finance 2019 Co Ltd*	3.75%	29/05/2024	9,439,035	0.17
11,724,800	Hunt Oil Co of Peru LLC Sucursal Del Peru**	6.38%	01/06/2028	10,757,504	0.20
1,000,000	Hyundai Capital America**	1.65%	17/09/2026	882,594	0.02
5,000,000	Hyundai Capital America**	2.38%	10/02/2023	4,937,450	0.09
8,000,000	Hyundai Capital America**	2.65%	10/02/2025	7,638,543	0.14
14,000,000	Hyundai Capital America**	3.40%	20/06/2024	13,743,729	0.25
2,400,000	ICBCIL Finance Co Ltd*	1.25%	02/08/2024	2,279,448	0.04
17,419,000	ICBCIL Finance Co Ltd*	1.75%	25/08/2025	16,299,269	0.30
2,200,000	ICBCIL Finance Co Ltd*	1.75%	02/08/2026	2,008,134	0.04
8,640,000	ICBCIL Finance Co Ltd*	2.25%	02/11/2026	8,012,911	0.15
769,000	ICBCIL Finance Co Ltd*	2.51%	15/05/2023	768,792	0.01
7,800,000	ICBCIL Finance Co Ltd*	2.70%	27/01/2027	7,319,559	0.13
5,200,000	IHS Holding Ltd**	5.63%	29/11/2026	4,270,289	0.08
6,000,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	5,240,118	0.10
11,000,000	Industrial & Commercial Bank of China Ltd*	1.00%	09/09/2023	10,723,723	0.20
4,000,000	Inkia Energy Ltd*	5.88%	09/11/2027	3,665,920	0.07
5,000,000	Inventive Global Investments Ltd*	1.10%	01/09/2024	4,723,920	0.09
7,150,000	Inventive Global Investments Ltd*	1.50%	15/07/2023	7,003,252	0.13
4,300,000	Itau Unibanco Holding SA**	2.90%	24/01/2023	4,286,240	0.08
6,031,000	Itau Unibanco Holding SA**	3.25%	24/01/2025	5,739,763	0.10
10,211,000	JBS Finance Luxembourg Sarl**	2.50%	15/01/2027	8,905,944	0.16
6,896,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc**	5.13%	01/02/2028	6,747,012	0.12
10,000,000	JIC Zhixin Ltd*	3.00%	24/11/2022	9,985,942	0.18
11,877,000	JSW Steel Ltd*	5.95%	18/04/2024	11,811,546	0.21
6,478,000	Kaisa Group Holdings Ltd*	11.25%	09/04/2022	905,262	0.02

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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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
6,478,000	Kaisa Group Holdings Ltd*	11.95%	22/10/2022	898,662	0.02
3,239,000	Kallpa Generacion SA*	4.13%	16/08/2027	2,920,412	0.05
4,118,000	KazMunayGas National Co JSC*	4.75%	24/04/2025	3,857,847	0.07
8,632,000	KazMunayGas National Co JSC*	4.75%	19/04/2027	7,749,846	0.14
7,022,000	Kenbourne Invest SA**	6.88%	26/11/2024	6,399,816	0.12
5,399,000	KOC Holding AS*	5.25%	15/03/2023	5,333,385	0.10
6,079,000	Kookmin Bank*	1.38%	06/05/2026	5,561,798	0.10
15,000,000	Korean Air Lines Co Ltd*	2.00%	04/09/2022	14,973,525	0.27
5,000,000	Kosmos Energy Ltd*	7.13%	04/04/2026	4,256,975	0.08
15,000,000	Kyobo Life Insurance Co Ltd*	3.95%	29/12/2049	15,006,675	0.27
19,192,000	Leader Goal International Ltd*	4.25%	29/12/2049	19,239,984	0.35
7,451,000	Legend Fortune Ltd*	1.38%	02/06/2024	7,118,574	0.13
3,000,000	Levc Finance Ltd*	1.38%	25/03/2024	2,876,815	0.05
29,990,159	Leviathan Bond Ltd*	5.75%	30/06/2023	29,651,315	0.54
21,136,552	Leviathan Bond Ltd*	6.13%	30/06/2025	19,957,793	0.36
31,318,000	Mashreqbank PSC*	4.25%	26/02/2024	31,289,000	0.57
20,500,000	MDGH GMTN RSC Ltd*	2.50%	07/11/2024	19,932,147	0.36
5,000,000	MDGH GMTN RSC Ltd*	2.75%	11/05/2023	4,978,183	0.09
9,800,000	MDGH GMTN RSC Ltd*	3.00%	19/04/2024	9,679,241	0.18
14,708,000	MDGH GMTN RSC Ltd*	3.00%	28/03/2027	14,087,808	0.26
6,239,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	5,345,450	0.10
11,000,000	MEGlobal Canada ULC*	5.00%	18/05/2025	11,110,336	0.20
4,065,000	Meituan*	2.13%	28/10/2025	3,666,714	0.07
8,638,000	Melco Resorts Finance Ltd**	4.88%	06/06/2025	6,467,789	0.12
10,478,000	Melco Resorts Finance Ltd*	5.25%	26/04/2026	7,405,641	0.13
4,122,000	MercadoLibre Inc**	2.38%	14/01/2026	3,561,326	0.06
3,000,000	MGM China Holdings Ltd*	5.25%	18/06/2025	2,305,999	0.04
12,957,000	MGM China Holdings Ltd**	5.38%	15/05/2024	11,058,346	0.20
11,983,000	Minera y Metalurgica del Boleo SAPI de CV*	3.25%	17/04/2024	11,879,481	0.22
35,648,000	Minmetals Bounteous Finance BVI Ltd*	3.38%	29/12/2049	34,931,475	0.64
19,877,000	MTN Mauritius Investments Ltd*	4.76%	11/11/2024	19,363,174	0.35
9,178,000	Muthoot Finance Ltd*	4.40%	02/09/2023	8,934,324	0.16
17,521,000	NBK SPC Ltd*	1.63%	15/09/2027	15,665,614	0.28
12,500,000	Nexa Resources SA**	5.38%	04/05/2027	11,543,437	0.21
12,646,000	NPC Ukrenargo*	6.88%	09/11/2026	3,220,177	0.06
18,000,000	Oil & Gas Holding Co BSCC*	7.63%	07/11/2024	18,542,261	0.34
7,274,000	Orazul Energy Peru SA*	5.63%	28/04/2027	6,504,665	0.12
17,105,000	Pampa Energia SA*	7.38%	21/07/2023	16,625,119	0.30
8,638,000	Periama Holdings LLC*	5.95%	19/04/2026	7,760,280	0.14
5,000,000	Perusahaan Gas Negara Tbk PT*	5.13%	16/05/2024	5,025,116	0.09
11,570,000	Perusahaan Penerbit SBSN Indonesia III*	4.40%	06/06/2027	11,504,919	0.21
10,000,000	Petrobras Global Finance BV*	6.00%	27/01/2028	9,957,150	0.18
30,830,000	Petrobras Global Finance BV*	7.38%	17/01/2027	32,715,100	0.60
1,933,000	Petroleos Mexicanos**	6.49%	23/01/2027	1,678,492	0.03
52,992,000	Petroleos Mexicanos*	6.50%	13/03/2027	46,107,279	0.84
6,000,000	Petroleos Mexicanos**	6.88%	04/08/2026	5,418,210	0.10
9,720,000	Philippine National Bank*	3.28%	27/09/2024	9,472,154	0.17
3,480,000	PIK Securities DAC*	5.63%	19/11/2026	343,647	0.01
800,000	Poly Real Estate Finance Ltd*	3.88%	25/03/2024	790,422	0.01
5,571,000	Powerchina Roadbridge Group British Virgin Islands Ltd*	3.08%	29/12/2049	5,271,837	0.10
67,245,000	Qatar Energy*	1.38%	12/09/2026	60,620,762	1.10
8,361,000	QIB Sukuk Ltd*	1.95%	27/10/2025	7,871,443	0.14
38,321,000	QIB Sukuk Ltd*	3.98%	26/03/2024	38,487,061	0.70

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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
11,495,000	QIIB Senior Sukuk Ltd*	4.26%	05/03/2024	11,592,918	0.21
49,147,000	QNB Finance Ltd*	2.63%	12/05/2025	47,273,025	0.86
37,190,000	QNB Finance Ltd*	3.50%	28/03/2024	37,038,614	0.67
26,561,000	QNB Finansbank AS*	6.88%	07/09/2024	26,670,006	0.49
8,500,000	Rakfunding Cayman Ltd*	4.13%	09/04/2024	8,477,940	0.15
10,418,400	Ras Laffan Liquefied Natural Gas Co Ltd 3**	5.84%	30/09/2027	10,875,403	0.20
23,699,000	Ras Laffan Liquefied Natural Gas Co Ltd 3**	6.33%	30/09/2027	24,719,664	0.45
16,185,000	REC Ltd*	3.38%	25/07/2024	15,869,065	0.29
18,425,000	REC Ltd*	3.50%	12/12/2024	18,021,787	0.33
6,000,000	REC Ltd*	4.75%	19/05/2023	6,028,230	0.11
5,000,000	REC Ltd*	5.25%	13/11/2023	5,065,014	0.09
4,500,000	Republic of Angola Via Avenir II BV*	6.61%	07/12/2023	4,443,750	0.08
7,142,857	Republic of Angola Via Avenir Issuer II Ireland DAC*	6.93%	19/02/2027	6,582,888	0.12
5,279,000	RKPF Overseas 2019 A Ltd*	6.70%	30/09/2024	2,935,275	0.05
25,000,000	Rongshi International Finance Ltd*	3.25%	21/05/2024	24,899,038	0.45
19,800,000	S.A. Global Sukuk Ltd*	1.60%	17/06/2026	18,087,172	0.33
2,683,000	Saka Energi Indonesia PT*	4.45%	05/05/2024	2,464,215	0.04
25,418,000	Samba Funding Ltd*	2.75%	02/10/2024	24,613,098	0.45
7,000,000	Sands China Ltd**	3.80%	08/01/2026	5,619,635	0.10
5,399,000	Sands China Ltd*	5.13%	08/08/2025	4,538,210	0.08
16,754,000	Sasol Financing International Ltd*	4.50%	14/11/2022	16,680,282	0.30
40,250,000	Sasol Financing USA LLC*	5.88%	27/03/2024	39,468,546	0.72
3,239,000	Saudi Arabian Oil Co*	1.25%	24/11/2023	3,135,154	0.06
4,319,000	Saudi Arabian Oil Co*	1.63%	24/11/2025	3,995,401	0.07
45,986,000	Saudi Arabian Oil Co*	2.88%	16/04/2024	45,188,572	0.82
28,331,000	Saudi Electricity Global Sukuk Co 4*	4.22%	27/01/2024	28,528,942	0.52
26,370,000	Saudi Electricity Global Sukuk Co 5*	1.74%	17/09/2025	24,727,327	0.45
5,000,000	Severstal OAO Via Steel Capital SA*	5.90%	17/10/2022	1,100,000	0.02
4,307,000	SF Holding Investment 2021 Ltd*	2.38%	17/11/2026	3,982,198	0.07
10,381,000	Shinhan Financial Group Co Ltd*	1.35%	10/01/2026	9,551,853	0.17
12,957,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	11,970,101	0.22
4,400,000	Sinopec Group Overseas Development 2014 Ltd**	4.38%	10/04/2024	4,471,845	0.08
5,000,000	Sinopec Group Overseas Development 2015 Ltd*	3.25%	28/04/2025	4,955,937	0.09
36,866,000	Sinopec Group Overseas Development 2018 Ltd**	1.45%	08/01/2026	34,046,043	0.62
23,800,000	Sinopec Group Overseas Development 2018 Ltd*	2.15%	13/05/2025	22,859,002	0.42
27,104,000	Sinopec Group Overseas Development 2018 Ltd*	2.50%	08/08/2024	26,620,465	0.48
7,000,000	Sinopec Group Overseas Development 2018 Ltd*	2.50%	12/11/2024	6,875,192	0.12
17,918,000	SNB Sukuk Ltd*	2.34%	19/01/2027	16,645,930	0.30
43,000,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	42,353,325	0.77
4,702,000	Spic 2018 Usd Senior Perpetual Bond Co Ltd*	9.63%	29/12/2049	4,807,791	0.09
10,717,000	State Agency of Roads of Ukraine*	6.25%	24/06/2028	2,731,860	0.05
5,353,000	State Grid Europe Development (2014) Plc*	3.13%	07/04/2025	5,298,373	0.10
69,930,000	State Oil Co of the Azerbaijan Republic*	4.75%	13/03/2023	69,698,991	1.27
10,725,000	Stillwater Mining Co*	4.00%	16/11/2026	8,963,419	0.16
16,496,000	Studio City Finance Ltd*	6.00%	15/07/2025	10,470,011	0.19
10,621,000	Sunac China Holdings Ltd*	5.95%	26/04/2024	1,619,702	0.03
3,239,000	Sunac China Holdings Ltd*	6.50%	10/01/2025	485,850	0.01
9,131,000	Sunac China Holdings Ltd*	6.50%	26/01/2026	1,354,065	0.02
1,983,000	Sunac China Holdings Ltd*	6.65%	03/08/2024	292,632	0.01
7,000,000	Sunac China Holdings Ltd*	7.50%	01/02/2024	1,067,500	0.02
14,200,000	SURA Asset Management SA**	4.88%	17/04/2024	14,096,753	0.26
2,000,000	Tencent Holdings Ltd*	1.81%	26/01/2026	1,851,045	0.03
28,847,000	Tengizchevroil Finance Co. International Ltd**	2.63%	15/08/2025	24,646,330	0.45

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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
Corporate Bonds 72.56% (31 December 2021: 68.85%) (continued)					
United States Dollar (continued)					
6,387,000	Teva Pharmaceutical Finance Netherlands III BV*	4.75%	09/05/2027	5,463,236	0.10
10,638,000	Teva Pharmaceutical Finance Netherlands III BV**	7.13%	31/01/2025	10,397,724	0.19
17,000,000	Trust Fibra Uno**	5.25%	15/12/2024	16,687,710	0.30
13,035,000	Trust Fibra Uno*	5.25%	30/01/2026	12,310,450	0.22
9,021,000	TSMC Arizona Corp*	3.88%	22/04/2027	8,998,603	0.16
2,200,000	Tullow Oil Plc**	7.00%	01/03/2025	1,793,649	0.03
1,761,000	Tullow Oil Plc*	10.25%	15/05/2026	1,686,431	0.03
6,200,000	Turkiye Petrol Rafinerileri AS*	4.50%	18/10/2024	5,622,263	0.10
3,945,000	Turkiye Sinai Kalkinma Bankasi AS*	6.00%	23/01/2025	3,536,677	0.06
12,523,000	Turkiye Vakiflar Bankasi TAO*	5.50%	01/10/2026	10,317,687	0.19
14,253,000	Turkiye Vakiflar Bankasi TAO*	6.50%	08/01/2026	12,461,647	0.23
19,858,000	Unigel Luxembourg SA*	8.75%	01/10/2026	19,687,221	0.36
20,000,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	17,857,000	0.32
11,337,000	Vedanta Resources Ltd*	7.13%	31/05/2023	9,240,732	0.17
3,000,000	Vigorous Champion International Ltd*	2.75%	02/06/2025	2,849,963	0.05
9,983,000	Volcan Compania Minera SAA*	4.38%	11/02/2026	8,704,626	0.15
5,000,000	VTR Finance NV**	6.38%	15/07/2028	3,587,560	0.07
3,239,000	Weibo Corp*	3.50%	05/07/2024	3,154,822	0.06
8,000,000	Weichai International Hong Kong Energy Group Co Ltd*	3.75%	29/12/2049	8,007,276	0.15
8,638,000	Wynn Macau Ltd*	4.88%	01/10/2024	6,435,310	0.12
3,000,000	Xi Yang Overseas Ltd*	4.30%	05/06/2024	3,031,158	0.06
8,889,000	Xingsheng BVI Co Ltd*	1.38%	25/08/2024	8,408,150	0.15
9,800,000	Xingsheng BVI Co Ltd*	3.38%	25/07/2022	9,801,959	0.18
31,018,000	XP Inc**	3.25%	01/07/2026	27,388,894	0.50
7,880,750	YPF SA*	8.50%	23/03/2025	6,119,245	0.11
6,294,000	Yunda Holding Investment Ltd*	2.25%	19/08/2025	5,728,372	0.10
12,868,000	Zhejiang Seaport International Co Ltd*	1.98%	17/03/2026	11,947,230	0.22
Total United States Dollar				3,911,435,091	71.20
Total Corporate Bonds				3,986,336,286	72.56
Government Bonds 23.20% (31 December 2021: 25.74%)					
Euro					
46,440,000	Egypt Government International Bond*	4.75%	11/04/2025	40,559,349	0.74
20,240,000	Egypt Government International Bond*	4.75%	16/04/2026	15,857,427	0.29
30,745,000	Ivory Coast Government International Bond*	5.13%	15/06/2025	30,255,675	0.55
6,000,000	Kazakhstan Government International Bond*	0.60%	30/09/2026	5,491,287	0.10
18,500,000	Senegal Government International Bond*	4.75%	13/03/2028	15,746,982	0.29
11,540,000	Serbia International Bond*	3.13%	15/05/2027	10,589,034	0.19
6,000,000	Ukraine Government International Bond**	6.75%	20/06/2026	1,638,806	0.03
Total Euro				120,138,560	2.19
United States Dollar					
33,000,000	Abu Dhabi Government International Bond*	2.13%	30/09/2024	31,968,239	0.58
11,770,000	Abu Dhabi Government International Bond*	2.50%	11/10/2022	11,775,179	0.21
14,000,000	Abu Dhabi Government International Bond*	2.50%	16/04/2025	13,604,366	0.25
21,984,000	Airport Authority*	1.75%	12/01/2027	20,400,823	0.37
7,396,000	Airport Authority*	2.10%	29/12/2049	6,691,776	0.12
40,760,000	Angolan Government International Bond*	8.25%	09/05/2028	34,009,286	0.62
20,927,000	Arab Republic of Egypt*	3.88%	16/02/2026	15,337,608	0.28
66,573,310	Argentine Republic Government International Bond*	0.50%	09/07/2030	15,790,096	0.29
27,845,329	Argentine Republic Government International Bond*	1.00%	09/07/2029	6,401,494	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
Government Bonds 23.20% (31 December 2021: 25.74%) (continued)					
United States Dollar (continued)					
4,000,000	Bermuda Government International Bond*	3.72%	25/01/2027	3,871,827	0.07
12,859,000	Bermuda Government International Bond*	4.85%	06/02/2024	13,007,378	0.24
20,791,000	Chile Government International Bond*	2.75%	31/01/2027	19,455,192	0.35
54,662,000	Colombia Government International Bond*	3.88%	25/04/2027	48,430,014	0.88
24,500,000	Colombia Government International Bond*	4.50%	28/01/2026	23,032,736	0.42
14,000,000	Costa Rica Government International Bond*	4.38%	30/04/2025	13,556,404	0.25
30,500,000	Development Bank of Mongolia LLC*	7.25%	23/10/2023	29,507,981	0.54
21,000,000	Dominican Republic International Bond*	5.50%	27/01/2025	20,899,353	0.38
18,000,000	Dominican Republic International Bond*	6.88%	29/01/2026	18,407,403	0.33
25,904,000	Dominican Republic International Bond*	8.63%	20/04/2027	26,976,020	0.49
36,058,882	Ecuador Government International Bond*	5.00%	31/07/2030	23,484,127	0.43
29,461,000	Egypt Government International Bond*	5.75%	29/05/2024	26,371,541	0.48
20,779,000	Egypt Government International Bond*	5.80%	30/09/2027	14,724,334	0.27
15,483,000	El Salvador Government International Bond*	7.75%	24/01/2023	10,886,806	0.20
7,454,000	Export-Import Bank of Korea*	2.21%	01/11/2022	7,469,318	0.14
10,909,000	Fondo MIVIVIENDA SA*	4.63%	12/04/2027	10,572,088	0.19
18,600,000	Ghana Government International Bond*	6.38%	11/02/2027	10,717,506	0.19
24,350,000	Ghana Government International Bond*	8.13%	18/01/2026	17,621,608	0.32
15,171,109	Honduras Government International Bond*	7.50%	15/03/2024	14,344,292	0.26
18,655,000	Istanbul Metropolitan Municipality*	6.38%	09/12/2025	15,225,471	0.28
28,609,000	Ivory Coast Government International Bond*	5.38%	23/07/2024	26,819,595	0.49
20,338,096	Ivory Coast Government International Bond*	5.75%	31/12/2032	17,681,940	0.32
35,100,000	Ivory Coast Government International Bond*	6.38%	03/03/2028	31,279,432	0.57
18,418,000	Korea Development Bank*	2.75%	01/10/2022	18,425,960	0.34
15,000,000	Korea Development Bank*	3.25%	19/02/2024	14,996,828	0.27
5,600,000	Korea Electric Power Corp*	3.63%	14/06/2025	5,580,443	0.10
4,325,000	Korea Expressway Corp*	1.13%	17/05/2026	3,917,209	0.07
2,800,000	Korea Expressway Corp**	3.63%	18/05/2025	2,825,572	0.05
23,468,000	Korea Housing Finance Corp*	3.00%	31/10/2022	23,466,663	0.43
34,802,000	Korea Mine Rehabilitation & Mineral Resources Corp*	1.75%	15/04/2026	31,769,876	0.58
17,778,000	Korea Mine Rehabilitation & Mineral Resources Corp*	4.00%	18/04/2023	17,872,878	0.33
29,086,000	Korea National Oil Corp*	1.75%	18/04/2025	27,444,987	0.50
12,000,000	Mongolia Government International Bond*	5.13%	07/04/2026	10,829,162	0.20
1,000,000	Mongolia Government International Bond*	8.75%	09/03/2024	1,013,000	0.02
25,324,000	Oman Government International Bond*	4.13%	17/01/2023	25,326,557	0.46
3,200,000	Oman Government International Bond*	4.75%	15/06/2026	3,061,161	0.06
14,764,000	Oman Government International Bond*	4.88%	01/02/2025	14,486,570	0.26
35,000,000	Oman Government International Bond*	5.38%	08/03/2027	34,145,349	0.62
4,300,000	Oman Government International Bond*	6.75%	28/10/2027	4,401,070	0.08
15,300,000	Peruvian Government International Bond*	7.35%	21/07/2025	16,548,881	0.30
3,827,964	Provincia de Cordoba*	6.88%	10/12/2025	2,933,177	0.05
7,000,000	Provincia de Mendoza Argentina*	4.25%	19/03/2029	4,553,936	0.08
41,361,000	Qatar Government International Bond*	3.38%	14/03/2024	41,275,715	0.75
9,800,000	Qatar Government International Bond*	3.40%	16/04/2025	9,771,386	0.18
37,793,000	Qatar Government International Bond*	3.88%	23/04/2023	37,973,373	0.69
14,224,000	Republic of Azerbaijan International Bond*	4.75%	18/03/2024	14,052,694	0.26
9,000,000	Republic of Kenya Government International Bond*	6.88%	24/06/2024	7,551,642	0.14
20,000,000	Republic of Kenya Government International Bond*	7.00%	22/05/2027	15,060,499	0.27
3,000,000	Republic of South Africa Government International Bond*	4.88%	14/04/2026	2,850,660	0.05
28,000,000	Republic of South Africa Government International Bond*	5.88%	16/09/2025	27,784,678	0.51
10,100,000	Romania*	3.00%	27/02/2027	8,929,450	0.16
10,718,152	Russian Foreign Bond - Eurobond*	7.50%	31/03/2030	2,947,491	0.06
36,381,000	Sri Lanka Government International Bond*	5.75%	18/04/2023	11,806,294	0.21

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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
Government Bonds 23.20% (31 December 2021: 25.74%) (continued)					
United States Dollar (continued)					
15,000,000	Sri Lanka Government International Bond*	5.88%	25/07/2022	6,271,325	0.11
21,600,000	Sri Lanka Government International Bond*	6.35%	28/06/2024	7,017,411	0.13
27,037,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	8,794,868	0.16
16,825,000	Turkey Government International Bond*	5.60%	14/11/2024	15,153,941	0.28
12,000,000	Turkey Government International Bond**	6.25%	26/09/2022	11,990,760	0.22
17,290,000	Turkey Government International Bond*	6.38%	14/10/2025	15,360,782	0.28
5,500,000	Turkiye Ihracat Kredi Bankasi AS*	4.25%	18/09/2022	5,460,878	0.10
11,785,000	Turkiye Ihracat Kredi Bankasi AS*	5.75%	06/07/2026	9,875,241	0.18
12,003,000	Turkiye Ihracat Kredi Bankasi AS*	8.25%	24/01/2024	11,820,451	0.21
13,000,000	Ukraine Government International Bond*	7.75%	01/09/2023	4,299,100	0.08
11,000,000	Ukraine Government International Bond*	7.75%	01/09/2024	2,860,000	0.05
14,819,000	Ukraine Government International Bond*	7.75%	01/09/2025	3,817,374	0.07
4,975,000	Ukraine Government International Bond*	7.75%	01/09/2026	1,311,908	0.02
4,059,000	Ukraine Government International Bond*	7.75%	01/09/2027	1,060,333	0.02
19,500,000	Ukraine Government International Bond*	8.99%	01/02/2024	5,154,591	0.09
Total United States Dollar				1,154,173,357	21.01
Total Government Bonds				1,274,311,917	23.20
Investment Funds 1.25% (31 December 2021: 1.05%)					
United States Dollar					
655,000	Neuberger Berman Ultra Short Term Euro Bond Fund			68,755,350	1.25
Total Investment Funds [#]				68,755,350	1.25
Total Investments				5,329,403,553	97.01

Forward Currency Contracts 0.42% (31 December 2021: 0.31%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 251,970,521	€ 227,509,058	05/07/2022	Deutsche Bank AG	2	14,121,202	0.26
<i>AUD Hedged Classes</i>						
US\$ 21,876	AUD 31,530	14/09/2022	Westpac Banking Corp	3	181	0.00
<i>CAD Hedged Classes</i>						
US\$ 20,758	CAD 26,703	14/09/2022	Royal Bank of Canada	1	54	0.00
US\$ 19,942	CAD 25,649	14/09/2022	Westpac Banking Corp	1	55	0.00
<i>CHF Hedged Classes</i>						
CHF 86,852,720	US\$ 89,615,475	14/09/2022	UBS AG	2	1,579,685	0.03
CHF 3,985,487	US\$ 4,052,836	14/09/2022	Westpac Banking Corp	10	131,915	0.00
US\$ 738,755	CHF 702,604	14/09/2022	Westpac Banking Corp	2	1,023	0.00
<i>EUR Hedged Classes</i>						
€ 4,057,861	US\$ 4,251,200	14/09/2022	Westpac Banking Corp	5	13,509	0.00
US\$ 9,419,773	€ 8,897,667	14/09/2022	Royal Bank of Canada	1	68,553	0.00
US\$ 221,901,805	€ 205,478,903	14/09/2022	UBS AG	1	5,948,746	0.11
US\$ 62,761,871	€ 59,149,316	14/09/2022	Westpac Banking Corp	10	597,455	0.01
<i>GBP Hedged Classes</i>						
£ 47,925	US\$ 57,625	14/09/2022	Westpac Banking Corp	4	659	0.00
US\$ 4,084,210	£ 3,340,501	14/09/2022	Royal Bank of Canada	1	21,680	0.00
US\$ 1,339,683	£ 1,091,880	14/09/2022	Westpac Banking Corp	12	11,800	0.00
<i>JPY Hedged Classes</i>						
¥ 10,260,000	US\$ 75,884	14/09/2022	Westpac Banking Corp	1	22	0.00
US\$ 8,113,572	¥ 1,088,603,634	14/09/2022	UBS AG	1	59,873	0.00

Short Duration Emerging Market Debt – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.42% (31 December 2021: 0.31%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>JPY Hedged Classes (continued)</i>						
US\$ 12,108,157	¥ 1,617,880,183	14/09/2022	Westpac Banking Corp	3	138,768	0.01
<i>SEK Hedged Classes</i>						
US\$ 15,530	SEK 157,889	14/09/2022	Goldman Sachs International	1	74	0.00
US\$ 62,209	SEK 617,802	14/09/2022	Westpac Banking Corp	6	1,732	0.00
<i>SGD Hedged Classes</i>						
SGD 95,053	US\$ 68,289	14/09/2022	Westpac Banking Corp	9	38	0.00
US\$ 187,121	SGD 259,422	14/09/2022	Westpac Banking Corp	4	638	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					22,697,662	0.42

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	5,352,101,215	97.43

Financial Liabilities at Fair Value through Profit or Loss**Reverse Repurchase Agreements (0.20%) (31 December 2021: (0.00%))**

Principal Amount	Description	Interest Rate Paid/ (Received)	Maturity Date*	Fair Value EUR	Remaining Contractual Maturity of the Agreement*	% of Net Assets
1,843,240	Citigroup Reverse Repurchase Agreement, collateralised by Sri Lanka Government International Bond, 5.88%, maturing on 25/07/2022	(2.50)%	Open/Demand	(1,843,240)	Overnight and Continuous	(0.04)
5,968,463	Citigroup Reverse Repurchase Agreement, collateralised by Ghana Government International Bond, 8.13%, maturing on 18/01/2026	1.25%	Open/Demand	(5,968,463)	Overnight and Continuous	(0.11)
2,984,231	Citigroup Reverse Repurchase Agreement, collateralised by Ghana Government International Bond, 8.13%, maturing on 18/01/2026	0.50%	Open/Demand	(2,984,231)	Overnight and Continuous	(0.05)
Total Reverse Repurchase Agreements [∞]				(10,795,934)		(0.20)

* Open reverse repurchase agreement with no specific maturity date. Either party may terminate the agreement upon demand.

Forward Currency Contracts (1.66%) (31 December 2021: (0.26%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 19,502	US\$ 13,906	14/09/2022	Royal Bank of Canada	1	(487)	(0.00)
AUD 2,687,053	US\$ 1,940,138	14/09/2022	Westpac Banking Corp	2	(91,269)	(0.00)
US\$ 16,993	AUD 24,709	14/09/2022	UBS AG	1	(8)	(0.00)
<i>CAD Hedged Classes</i>						
CAD 4,505,777	US\$ 3,594,731	14/09/2022	UBS AG	1	(101,272)	(0.00)
CAD 36,104	US\$ 28,508	14/09/2022	Westpac Banking Corp	1	(515)	(0.00)
US\$ 31,226	CAD 40,470	14/09/2022	Royal Bank of Canada	1	(151)	(0.00)

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Short Duration Emerging Market Debt – Schedule of Investments (continued)

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

Forward Currency Contracts (1.66%) (31 December 2021: (0.26%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 176,704	US\$ 185,759	14/09/2022	Westpac Banking Corp	4	(220)	(0.00)
US\$ 1,550,509	CHF 1,527,694	14/09/2022	UBS AG	2	(53,567)	(0.00)
US\$ 751,804	CHF 719,875	14/09/2022	Westpac Banking Corp	13	(4,065)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,899,947,992	US\$ 2,051,801,335	14/09/2022	UBS AG	1	(55,004,714)	(1.00)
€ 6,798,850	US\$ 7,282,344	14/09/2022	Westpac Banking Corp	14	(136,927)	(0.00)
US\$ 30,696,605	€ 29,277,380	14/09/2022	Westpac Banking Corp	4	(73,170)	(0.00)
<i>GBP Hedged Classes</i>						
£ 614,239,845	US\$ 771,886,959	14/09/2022	UBS AG	2	(24,882,814)	(0.46)
£ 422,404	US\$ 528,124	14/09/2022	Westpac Banking Corp	9	(14,420)	(0.00)
US\$ 8,296,554	£ 6,904,532	14/09/2022	Westpac Banking Corp	7	(100,352)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 101,101,295,475	US\$ 758,502,247	14/09/2022	UBS AG	2	(10,535,413)	(0.19)
¥ 14,890,000	US\$ 112,937	14/09/2022	Westpac Banking Corp	1	(2,778)	(0.00)
US\$ 4,321,062	¥ 585,420,975	14/09/2022	Westpac Banking Corp	2	(9,995)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 17,541,212	US\$ 1,798,883	14/09/2022	Goldman Sachs International	2	(81,754)	(0.00)
SEK 100,873	US\$ 9,986	14/09/2022	Westpac Banking Corp	11	(113)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 38,750,799	US\$ 28,187,066	14/09/2022	Westpac Banking Corp	19	(331,377)	(0.01)
US\$ 272,966	SGD 380,239	14/09/2022	Goldman Sachs International	1	(365)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(91,425,746)	(1.66)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(102,221,680)	(1.86)
Net Financial Assets at Fair Value through Profit or Loss	5,249,879,535	95.57
Other Net Assets	243,469,490	4.43
Net Assets Attributable to Holders of Redeemable Participating Shares	5,493,349,025	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	4,648,266,613	82.65
** Transferable securities and/or money market instruments dealt in on a regulated market	548,107,530	9.75
† Other transferable securities and/or money market instruments	64,274,060	1.14
μ Investment funds	68,755,350	1.22
∞ Financial derivative instruments that are traded OTC	(79,524,018)	(1.41)
Total Investments	5,249,879,535	93.35

Short Duration 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
Corporate Bonds 94.23% (31 December 2021: 87.15%)					
United States Dollar					
1,535,000	Adient Global Holdings Ltd**	4.88%	15/08/2026	1,349,442	0.27
600,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	552,446	0.11
900,000	AerCap Holdings NV*	5.88%	10/10/2079	772,278	0.15
1,570,000	Air Canada**	3.88%	15/08/2026	1,331,274	0.27
5,675,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	5,050,863	1.01
2,460,000	Ally Financial Inc*	5.75%	20/11/2025	2,427,501	0.48
4,620,000	Altice France SA**	8.13%	01/02/2027	4,260,333	0.85
795,000	American Airlines Group Inc**	3.75%	01/03/2025	671,278	0.13
3,020,000	American Airlines Inc**	11.75%	15/07/2025	3,135,726	0.63
1,835,000	American Airlines Inc/AA Advantage Loyalty IP Ltd**	5.50%	20/04/2026	1,692,420	0.34
4,635,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	7.88%	15/05/2026	4,638,221	0.93
2,270,000	Antero Resources Corp**	8.38%	15/07/2026	2,404,906	0.48
8,150,000	APX Group Inc**	6.75%	15/02/2027	7,568,876	1.51
5,525,000	Aramark Services Inc**	6.38%	01/05/2025	5,416,848	1.08
1,605,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	6.00%	15/06/2027	1,591,366	0.32
1,460,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	4.13%	15/08/2026	1,239,876	0.25
2,695,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	1,928,987	0.39
1,530,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	7.00%	01/11/2026	1,424,935	0.28
6,115,000	Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV**	4.75%	15/06/2027	5,503,041	1.10
6,415,000	Banjay Entertainment SASU*	5.38%	01/03/2025	6,039,402	1.21
590,000	Bausch Health Americas Inc**	9.25%	01/04/2026	423,475	0.08
2,365,000	Bausch Health Cos Inc**	5.50%	01/11/2025	2,081,200	0.42
890,000	Bausch Health Cos Inc**	9.00%	15/12/2025	660,006	0.13
3,435,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	2,801,174	0.56
3,885,000	Beacon Roofing Supply Inc**	4.50%	15/11/2026	3,509,675	0.70
1,605,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.63%	15/12/2025	1,519,837	0.30
550,000	Buckeye Partners LP**	4.13%	01/03/2025	509,963	0.10
7,930,000	Buckeye Partners LP**	4.35%	15/10/2024	7,464,991	1.49
7,223,000	CD&R Smokey Buyer Inc**	6.75%	15/07/2025	6,421,829	1.28
4,890,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	5.50%	01/05/2025	4,755,329	0.95
2,280,000	Chesapeake Energy Corp**	5.50%	01/02/2026	2,175,576	0.43
4,145,000	CHS/Community Health Systems Inc**	8.00%	15/03/2026	3,786,748	0.76
2,080,000	Clarios Global LP**	6.75%	15/05/2025	2,063,131	0.41
1,626,000	Clarios Global LP/Clarios US Finance Co**	6.25%	15/05/2026	1,567,594	0.31
1,730,000	Colgate Energy Partners III LLC**	7.75%	15/02/2026	1,647,704	0.33
2,580,000	CommScope Inc**	6.00%	01/03/2026	2,381,379	0.48
610,000	CommScope Inc**	8.25%	01/03/2027	483,724	0.10
7,008,000	CommScope Technologies LLC**	6.00%	15/06/2025	6,075,480	1.21
1,535,000	Consensus Cloud Solutions Inc**	6.00%	15/10/2026	1,322,794	0.26
4,630,000	CSC Holdings LLC**	5.25%	01/06/2024	4,335,949	0.87
1,725,000	Delta Air Lines Inc*	7.38%	15/01/2026	1,726,889	0.35
1,540,000	DISH DBS Corp**	5.88%	15/11/2024	1,302,717	0.26
3,575,000	DISH Network Corp**	2.38%	15/03/2024	3,159,406	0.63
2,620,000	DISH Network Corp**	3.38%	15/08/2026	1,776,360	0.35
3,040,000	EnerSys**	5.00%	30/04/2023	3,017,626	0.60
2,301,000	EPR Properties*	4.50%	01/04/2025	2,258,294	0.45
2,960,000	EQM Midstream Partners LP*	4.00%	01/08/2024	2,753,658	0.55
3,280,000	EQM Midstream Partners LP**	6.00%	01/07/2025	3,150,653	0.63
440,000	EQM Midstream Partners LP**	7.50%	01/06/2027	425,300	0.09
4,260,000	FMG Resources August 2006 Pty Ltd**	5.13%	15/05/2024	4,153,436	0.83

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Short Duration 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
Corporate Bonds 94.23% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
610,000	Ford Motor Co*	4.35%	08/12/2026	566,644	0.11
2,095,000	Ford Motor Co*	9.00%	22/04/2025	2,250,816	0.45
660,000	Ford Motor Credit Co LLC*	2.70%	10/08/2026	563,244	0.11
2,440,000	Ford Motor Credit Co LLC*	3.38%	13/11/2025	2,204,833	0.44
970,000	Ford Motor Credit Co LLC*	3.66%	08/09/2024	919,075	0.18
3,830,000	Ford Motor Credit Co LLC*	5.13%	16/06/2025	3,665,463	0.73
5,350,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	4,824,109	0.96
8,120,000	Garda World Security Corp**	4.63%	15/02/2027	6,996,517	1.40
5,415,000	Genesis Energy LP/Genesis Energy Finance Corp*	6.50%	01/10/2025	5,002,648	1.00
2,050,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	1,819,990	0.36
3,400,000	GFL Environmental Inc**	3.75%	01/08/2025	3,159,399	0.63
5,427,426	Global Aircraft Leasing Co Ltd**	6.50%	15/09/2024	4,126,228	0.82
1,560,000	Goodyear Tire & Rubber Co**	4.88%	15/03/2027	1,396,590	0.28
1,540,000	Goodyear Tire & Rubber Co**	5.00%	31/05/2026	1,420,496	0.28
5,120,000	Goodyear Tire & Rubber Co**	9.50%	31/05/2025	5,305,227	1.06
3,850,000	GTCR AP Finance Inc**	8.00%	15/05/2027	3,609,145	0.72
7,950,000	Harsco Corp**	5.75%	31/07/2027	6,371,527	1.27
2,090,000	Hertz Corp**	4.63%	01/12/2026	1,749,832	0.35
3,310,000	Hilton Domestic Operating Co Inc**	5.38%	01/05/2025	3,252,075	0.65
3,105,000	HUB International Ltd**	7.00%	01/05/2026	2,926,012	0.58
2,620,000	Hudbay Minerals Inc**	4.50%	01/04/2026	2,196,267	0.44
2,825,000	iHeartCommunications Inc**	6.38%	01/05/2026	2,621,346	0.52
1,520,000	IHO Verwaltungs GmbH**	4.75%	15/09/2026	1,308,550	0.26
1,035,000	Iliad Holding SASU**	6.50%	15/10/2026	933,332	0.19
940,000	INEOS Quattro Finance 2 Plc*	3.38%	15/01/2026	791,001	0.16
845,000	IQVIA Inc**	5.00%	15/10/2026	806,975	0.16
6,480,000	Iron Mountain Inc**	4.88%	15/09/2027	5,873,278	1.17
3,735,000	Jaguar Land Rover Automotive Plc**	7.75%	15/10/2025	3,464,212	0.69
4,900,000	JELD-WEN Inc**	4.63%	15/12/2025	4,171,321	0.83
6,905,000	KAR Auction Services Inc**	5.13%	01/06/2025	6,580,154	1.31
1,570,000	Legacy LifePoint Health LLC**	4.38%	15/02/2027	1,347,240	0.27
4,910,000	Legacy LifePoint Health LLC**	6.75%	15/04/2025	4,753,199	0.95
3,250,000	Legends Hospitality Holding Co LLC/Legends Hospitality Co-Issuer Inc**	5.00%	01/02/2026	2,728,294	0.55
1,800,000	Level 3 Financing Inc*	5.25%	15/03/2026	1,700,118	0.34
3,020,000	Level 3 Financing Inc*	5.38%	01/05/2025	2,930,970	0.59
1,080,000	LFS Topco LLC**	5.88%	15/10/2026	854,777	0.17
2,585,000	Life Time Inc**	5.75%	15/01/2026	2,325,207	0.46
2,735,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	2,349,242	0.47
8,690,000	Live Nation Entertainment Inc**	4.88%	01/11/2024	8,315,157	1.66
1,510,000	Lumen Technologies Inc**	4.00%	15/02/2027	1,281,129	0.26
4,215,000	Lumen Technologies Inc*	5.63%	01/04/2025	4,004,250	0.80
2,010,000	Lumen Technologies Inc*	7.50%	01/04/2024	1,987,387	0.40
1,490,000	Mauser Packaging Solutions Holding Co**	5.50%	15/04/2024	1,425,930	0.28
2,695,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	2,356,710	0.47
1,630,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	1,398,857	0.28
2,040,000	Mercer International Inc**	5.50%	15/01/2026	1,970,038	0.39
3,245,000	NCL Corp Ltd**	3.63%	15/12/2024	2,703,650	0.54
1,068,000	NCL Corp Ltd**	5.88%	15/02/2027	915,148	0.18
6,025,000	New Fortress Energy Inc**	6.50%	30/09/2026	5,468,269	1.09
5,675,000	New Fortress Energy Inc**	6.75%	15/09/2025	5,378,510	1.07
3,580,000	NextEra Energy Operating Partners LP**	4.25%	15/07/2024	3,430,714	0.69
2,165,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	4.75%	30/04/2027	1,785,826	0.36

Short Duration 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
Corporate Bonds 94.23% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
1,510,000	NuStar Logistics LP*	6.00%	01/06/2026	1,414,523	0.28
1,590,000	OneMain Finance Corp*	3.50%	15/01/2027	1,274,250	0.25
2,980,000	OneMain Finance Corp*	6.13%	15/03/2024	2,853,216	0.57
4,000,000	OneMain Finance Corp**	6.88%	15/03/2025	3,799,080	0.76
1,100,000	OneMain Finance Corp**	7.13%	15/03/2026	1,019,227	0.20
1,290,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC**	4.00%	15/10/2027	1,105,569	0.22
4,355,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	7.50%	01/06/2025	4,352,300	0.87
8,140,000	Performance Food Group Inc**	6.88%	01/05/2025	8,111,922	1.62
6,125,000	Presidio Holdings Inc**	4.88%	01/02/2027	5,635,707	1.13
5,755,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	5,378,105	1.07
3,060,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	2,568,183	0.51
6,505,000	Radiate Holdco LLC/Radiate Finance Inc**	4.50%	15/09/2026	5,618,954	1.12
1,520,000	Range Resources Corp*	4.88%	15/05/2025	1,485,283	0.30
620,000	RHP Hotel Properties LP/RHP Finance Corp**	4.75%	15/10/2027	550,904	0.11
1,550,000	RLJ Lodging Trust LP**	3.75%	01/07/2026	1,346,018	0.27
1,820,000	Royal Caribbean Cruises Ltd*	5.25%	15/11/2022	1,809,762	0.36
2,190,000	Royal Caribbean Cruises Ltd**	5.50%	31/08/2026	1,632,426	0.33
2,970,000	Royal Caribbean Cruises Ltd**	9.13%	15/06/2023	2,944,324	0.59
1,506,000	Royal Caribbean Cruises Ltd**	11.50%	01/06/2025	1,551,127	0.31
1,015,000	SCIL IV LLC/SCIL USA Holdings LLC**	5.38%	01/11/2026	813,639	0.16
840,000	Sealed Air Corp**	5.13%	01/12/2024	835,078	0.17
4,950,000	Select Medical Corp**	6.25%	15/08/2026	4,630,626	0.93
1,200,000	Sensata Technologies BV**	4.88%	15/10/2023	1,182,683	0.24
1,310,000	Sensata Technologies BV**	5.63%	01/11/2024	1,295,040	0.26
600,000	Service Properties Trust**	4.35%	01/10/2024	488,487	0.10
630,000	Service Properties Trust**	4.75%	01/10/2026	459,960	0.09
620,000	Service Properties Trust**	5.25%	15/02/2026	476,967	0.10
2,200,000	Sirius XM Radio Inc**	3.13%	01/09/2026	1,968,824	0.39
4,110,000	Sirius XM Radio Inc**	5.00%	01/08/2027	3,821,704	0.76
7,365,000	Six Flags Entertainment Corp**	4.88%	31/07/2024	7,013,211	1.40
85,000	Six Flags Theme Parks Inc**	7.00%	01/07/2025	86,200	0.02
3,300,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	3,127,427	0.62
4,480,000	Southwestern Energy Co*	5.95%	23/01/2025	4,433,229	0.89
2,330,000	Sprint Corp**	7.13%	15/06/2024	2,398,386	0.48
1,410,000	Sprint Corp**	7.63%	15/02/2025	1,472,354	0.29
1,340,000	Sprint Corp**	7.63%	01/03/2026	1,414,794	0.28
1,540,000	Standard Industries Inc**	5.00%	15/02/2027	1,376,724	0.28
4,095,000	Starwood Property Trust Inc**	3.75%	31/12/2024	3,733,923	0.75
2,160,000	Starwood Property Trust Inc**	4.75%	15/03/2025	1,998,783	0.40
4,990,000	Stevens Holding Co Inc**	6.13%	01/10/2026	4,811,932	0.96
605,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	542,759	0.11
7,300,000	Sunnova Energy Corp**	5.88%	01/09/2026	6,361,711	1.27
2,440,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.50%	01/10/2025	2,365,627	0.47
2,755,000	Taylor Morrison Communities Inc/Taylor Morrison Holdings II Inc**	5.63%	01/03/2024	2,683,451	0.54
970,000	Taylor Morrison Communities Inc/Taylor Morrison Holdings II Inc**	5.88%	15/04/2023	969,340	0.19
1,830,000	Telecom Italia SpA*	5.30%	30/05/2024	1,762,985	0.35
5,655,000	Tenet Healthcare Corp**	4.63%	01/09/2024	5,437,113	1.09
2,480,000	Tenet Healthcare Corp**	4.88%	01/01/2026	2,290,193	0.46
950,000	T-Mobile USA Inc**	2.25%	15/02/2026	856,666	0.17
980,000	T-Mobile USA Inc 144A**	2.25%	15/02/2026	883,718	0.18
640,000	T-Mobile USA Inc**	2.63%	15/04/2026	581,997	0.12

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Short Duration 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
Corporate Bonds 94.23% (31 December 2021: 87.15%) (continued)					
United States Dollar (continued)					
5,800,000	TransDigm Inc**	6.25%	15/03/2026	5,608,774	1.12
1,220,000	TransDigm Inc*	6.38%	15/06/2026	1,143,140	0.23
1,840,000	TransDigm Inc*	7.50%	15/03/2027	1,738,138	0.35
1,350,000	TransDigm Inc**	8.00%	15/12/2025	1,367,813	0.27
600,000	TransDigm UK Holdings Plc**	6.88%	15/05/2026	560,322	0.11
2,100,000	TRI Pointe Group Inc/TRI Pointe Homes Inc*	5.88%	15/06/2024	2,047,229	0.41
3,010,000	Trident TPI Holdings Inc**	9.25%	01/08/2024	2,758,048	0.55
1,530,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc**	5.38%	01/09/2025	1,305,327	0.26
4,640,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	4,395,658	0.88
1,695,000	United Airlines Holdings Inc**	4.88%	15/01/2025	1,577,553	0.32
2,105,000	United Airlines Inc**	4.38%	15/04/2026	1,862,336	0.37
9,120,000	Uniti Group LP/Uniti Fiber Holdings Inc/CSL Capital LLC**	7.88%	15/02/2025	8,828,525	1.76
910,000	US Acute Care Solutions LLC**	6.38%	01/03/2026	816,189	0.16
4,080,000	US Foods Inc**	6.25%	15/04/2025	4,078,715	0.81
1,350,000	VICI Properties LP/VICI Note Co Inc**	4.25%	01/12/2026	1,235,797	0.25
1,525,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	7.88%	01/05/2027	1,348,306	0.27
3,640,000	White Capital Parent LLC**	8.25%	15/03/2026	3,035,924	0.61
1,380,000	World Acceptance Corp**	7.00%	01/11/2026	988,701	0.20
2,915,000	WR Grace Holdings LLC**	5.63%	01/10/2024	2,833,817	0.57
4,440,000	XHR LP**	6.38%	15/08/2025	4,287,830	0.86
2,385,000	Zayo Group Holdings Inc**	4.00%	01/03/2027	1,983,008	0.40
Total Corporate Bonds				471,826,405	94.23
Term Loans 3.94% (31 December 2021: 7.18%)					
United States Dollar					
4,080,000	Ascent Resources Utica Holdings LLC/Aru Finance Corp	10.02%	01/11/2025	4,297,587	0.86
960,000	Asurion LLC	6.92%	20/01/2029	820,320	0.16
2,054,118	Crosby US Acquisition Corp	6.39%	26/06/2026	1,928,303	0.38
849,348	Endurance International Group Holdings Inc	4.62%	10/02/2028	765,827	0.15
577,688	First Brands Group LLC	6.29%	30/03/2027	551,114	0.11
1,431,413	Medline Borrower LP	4.92%	23/10/2028	1,331,886	0.27
1,411,909	MHI Holdings LLC	7.25%	21/09/2026	1,351,903	0.27
1,548,300	MPH Acquisition Holdings LLC	5.82%	01/09/2028	1,429,855	0.29
1,639,211	Nautilus Power LLC	5.92%	16/05/2024	1,295,829	0.26
3,766,538	Redstone HoldCo 2 LP	5.93%	27/04/2028	3,264,345	0.65
3,170,048	Team Health Holdings Inc	6.78%	02/03/2027	2,682,653	0.54
Total Term Loans [†]				19,719,622	3.94
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
Investment Funds 0.36% (31 December 2021: 0.36%)					
Pound Sterling					
1,902,691	NB Global Monthly Income Fund Ltd			1,802,364	0.36
Total Investment Funds [‡]				1,802,364	0.36
Total Investments				493,348,391	98.53

Short Duration High Yield Bond – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.80% (31 December 2021: 0.19%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 2,892,415	£ 2,211,622	20/07/2022	Westpac Banking Corp	1	205,880	0.04
US\$ 24,814	AUD 35,100	20/07/2022	Goldman Sachs International	9	675	0.00
<i>AUD Hedged Classes</i>						
US\$ 39,802	AUD 53,215	20/07/2022	UBS AG	4	3,205	0.00
US\$ 4,032	AUD 5,768	20/07/2022	Westpac Banking Corp	2	65	0.00
<i>CHF Hedged Classes</i>						
CHF 6,748	US\$ 6,997	20/07/2022	UBS AG	1	58	0.00
CHF 11,644	US\$ 12,168	20/07/2022	Westpac Banking Corp	1	6	0.00
US\$ 610,360	CHF 567,032	20/07/2022	UBS AG	5	17,521	0.01
US\$ 295,655	CHF 274,852	20/07/2022	Westpac Banking Corp	2	8,294	0.00
<i>CNY Hedged Classes</i>						
CNY 43,067	US\$ 6,378	20/07/2022	Westpac Banking Corp	2	44	0.00
US\$ 65,204	CNY 419,920	20/07/2022	Goldman Sachs International	6	2,580	0.00
US\$ 29,845	CNY 191,172	20/07/2022	UBS AG	2	1,335	0.00
US\$ 2,845	CNY 18,964	20/07/2022	Westpac Banking Corp	2	17	0.00
<i>EUR Hedged Classes</i>						
€ 39,563	US\$ 41,273	20/07/2022	Westpac Banking Corp	8	129	0.00
US\$ 3,965,661	€ 3,739,535	20/07/2022	Goldman Sachs International	15	52,258	0.01
US\$ 39,529,361	€ 36,128,172	20/07/2022	UBS AG	8	1,721,418	0.35
US\$ 26,702,569	€ 24,639,060	20/07/2022	Westpac Banking Corp	42	917,924	0.18
<i>GBP Hedged Classes</i>						
£ 129	US\$ 156	20/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 1,494,970	£ 1,179,944	20/07/2022	Goldman Sachs International	8	61,652	0.01
US\$ 5,860,206	£ 4,480,283	20/07/2022	UBS AG	4	417,850	0.08
US\$ 8,347,410	£ 6,779,395	20/07/2022	Westpac Banking Corp	25	112,244	0.02
<i>JPY Hedged Classes</i>						
US\$ 3,773,308	¥ 484,367,096	20/07/2022	Goldman Sachs International	4	204,811	0.04
US\$ 5,555,955	¥ 743,829,295	20/07/2022	UBS AG	6	75,913	0.02
US\$ 5,978,141	¥ 786,310,197	20/07/2022	Westpac Banking Corp	7	185,129	0.04
<i>SGD Hedged Classes</i>						
SGD 3,327	US\$ 2,390	20/07/2022	Goldman Sachs International	1	0	0.00
SGD 153	US\$ 110	20/07/2022	Westpac Banking Corp	2	0	0.00
US\$ 401,134	SGD 546,793	20/07/2022	Goldman Sachs International	7	8,237	0.00
US\$ 28,034	SGD 38,476	20/07/2022	UBS AG	4	388	0.00
US\$ 62,290	SGD 86,286	20/07/2022	Westpac Banking Corp	7	289	0.00

Total Unrealised Gain on Forward Currency Contracts [∞]	3,997,922	0.80

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	497,346,313	99.33

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (4.74%) (31 December 2021: (0.84%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 12,792	US\$ 9,048	20/07/2022	Goldman Sachs International	4	(251)	(0.00)
AUD 472,866	US\$ 354,295	20/07/2022	UBS AG	3	(29,099)	(0.01)
AUD 246	US\$ 176	20/07/2022	Westpac Banking Corp	2	(8)	(0.00)
US\$ 1,576	AUD 2,292	20/07/2022	Westpac Banking Corp	1	(0)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 1,313,824	US\$ 1,414,353	20/07/2022	UBS AG	3	(40,735)	(0.01)

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Short Duration High Yield Bond – Schedule of Investments (continued)

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

Forward Currency Contracts (4.74%) (31 December 2021: (0.84%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
CHF 655,031	US\$ 704,692	20/07/2022	Westpac Banking Corp	2	(19,849)	(0.00)
US\$ 83,346	CHF 82,213	20/07/2022	UBS AG	8	(2,610)	(0.00)
<i>CNY Hedged Classes</i>						
CNY 1,800,527	US\$ 281,097	20/07/2022	Goldman Sachs International	4	(12,579)	(0.00)
CNY 905,897	US\$ 141,351	20/07/2022	UBS AG	2	(6,252)	(0.00)
CNY 8,922	US\$ 1,346	20/07/2022	Westpac Banking Corp	1	(15)	(0.00)
US\$ 5,947	CNY 40,199	20/07/2022	Goldman Sachs International	3	(49)	(0.00)
US\$ 13,596	CNY 91,815	20/07/2022	UBS AG	3	(96)	(0.00)
<i>EUR Hedged Classes</i>						
€ 450,272	US\$ 477,286	20/07/2022	Goldman Sachs International	10	(6,078)	(0.00)
€ 83,693,474	US\$ 91,634,079	20/07/2022	UBS AG	5	(4,049,300)	(0.81)
€ 41,384,596	US\$ 45,255,626	20/07/2022	Westpac Banking Corp	25	(1,946,866)	(0.39)
US\$ 1,597,870	€ 1,529,579	20/07/2022	Goldman Sachs International	1	(2,826)	(0.00)
US\$ 569,043	€ 544,009	20/07/2022	UBS AG	1	(260)	(0.00)
US\$ 846,891	€ 811,626	20/07/2022	Westpac Banking Corp	5	(2,472)	(0.00)
<i>GBP Hedged Classes</i>						
£ 181,105	US\$ 224,311	20/07/2022	Goldman Sachs International	5	(4,316)	(0.00)
£ 35,611,807	US\$ 46,580,305	20/07/2022	UBS AG	3	(3,321,407)	(0.66)
£ 951,383	US\$ 1,201,603	20/07/2022	Westpac Banking Corp	12	(45,925)	(0.01)
US\$ 982,150	£ 816,996	20/07/2022	Westpac Banking Corp	3	(10,284)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 19,295,751,421	US\$ 156,189,760	20/07/2022	UBS AG	5	(14,031,439)	(2.80)
¥ 539,640,664	US\$ 4,159,712	20/07/2022	Westpac Banking Corp	4	(183,997)	(0.04)
US\$ 764,977	¥ 104,298,684	20/07/2022	Westpac Banking Corp	1	(3,427)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 1,934,548	US\$ 1,421,901	20/07/2022	Goldman Sachs International	10	(31,834)	(0.01)
SGD 32,358	US\$ 23,557	20/07/2022	UBS AG	4	(306)	(0.00)
SGD 402,362	US\$ 292,839	20/07/2022	Westpac Banking Corp	24	(3,722)	(0.00)
US\$ 33,846	SGD 47,152	20/07/2022	Goldman Sachs International	2	(35)	(0.00)
US\$ 12,620	SGD 17,577	20/07/2022	Westpac Banking Corp	3	(10)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(23,756,047)	(4.74)
					Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss					(23,756,047)	(4.74)
Net Financial Assets at Fair Value through Profit or Loss					473,590,266	94.59
Other Net Assets					27,094,324	5.41
Net Assets Attributable to Holders of Redeemable Participating Shares					500,684,590	100.00

Short Duration High Yield 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	69,294,320	13.18
** Transferable securities and/or money market instruments dealt in on a regulated market	402,532,085	76.59
† Other transferable securities and/or money market instruments	19,719,622	3.75
μ Investment funds	1,802,364	0.34
∞ Financial derivative instruments that are traded OTC	(19,758,125)	(3.76)
Total Investments	473,590,266	90.10

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Strategic 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
Treasury Bills 6.27% (31 December 2021: 13.15%)					
United States Dollar					
72,000,000	United States Treasury Bill	0.00%	16/08/2022	71,874,190	5.64
8,100,000	United States Treasury Bill	0.00%	10/11/2022	8,040,221	0.63
	Total Treasury Bills **			79,914,411	6.27
Agency Bonds 0.07% (31 December 2021: 0.07%)					
United States Dollar					
690,000	Federal National Mortgage Association	5.63%	15/07/2037	842,406	0.07
	Total Agency Bonds **			842,406	0.07
Asset Backed Securities 7.16% (31 December 2021: 5.20%)					
United States Dollar					
4,022,000	AM Capital Funding LLC Class A	4.98%	15/12/2023	3,973,901	0.31
3,599,000	Avis Budget Rental Car Funding AESOP LLC Class B	3.55%	22/09/2025	3,500,613	0.27
20,311,639	Citigroup Commercial Mortgage Trust 2014-GC25 Class XA	1.10%	10/10/2047	347,725	0.03
15,620,430	Citigroup Commercial Mortgage Trust 2015-GC27 Class XA	1.47%	10/02/2048	421,980	0.03
5,917,679	COMM 2014-CCRE16 Mortgage Trust Class XA	1.11%	10/04/2047	82,312	0.01
8,605,214	COMM 2014-CCRE17 Mortgage Trust Class XA	1.11%	10/05/2047	116,080	0.01
23,680,971	COMM 2014-LC15 Mortgage Trust Class XA	1.22%	10/04/2047	322,156	0.03
1,799,950	COMM 2014-UBS3 Mortgage Trust Class XA	1.22%	10/06/2047	27,472	0.00
14,203,595	COMM 2014-UBS6 Mortgage Trust Class XA	1.00%	10/12/2047	234,087	0.02
3,725,000	Connecticut Avenue Securities Trust 2022-R01 Class 1M2	2.83%	25/12/2041	3,365,734	0.26
5,195,000	Connecticut Avenue Securities Trust 2022-R03 Class 1M2	4.43%	25/03/2042	4,957,475	0.39
2,119,000	Connecticut Avenue Securities Trust 2022-R04 Class 1M2	4.03%	25/03/2042	1,987,638	0.16
2,301,000	Connecticut Avenue Securities Trust 2022-R07 Class 1M1	3.88%	25/06/2042	2,312,146	0.18
1,358,696	Fannie Mae Connecticut Avenue Securities Class 1M2	3.82%	25/01/2030	1,365,771	0.11
5,345,175	Fannie Mae Connecticut Avenue Securities Class 1M2	3.87%	25/07/2030	5,349,849	0.42
6,568,277	Fannie Mae Connecticut Avenue Securities Class 1M2	3.97%	25/01/2031	6,531,681	0.51
5,121,661	Fannie Mae Connecticut Avenue Securities Class 1M2	4.62%	25/10/2029	5,171,458	0.41
1,486,396	Fannie Mae Connecticut Avenue Securities Class 2M2	3.82%	25/08/2030	1,456,302	0.11
4,838,479	Fannie Mae Connecticut Avenue Securities Class 2M2	4.17%	25/12/2030	4,812,401	0.38
5,436,349	Fannie Mae Connecticut Avenue Securities Class 2M2	4.42%	25/02/2030	5,455,400	0.43
4,055,207	Fannie Mae Interest Strip Class C24	4.00%	25/08/2043	716,955	0.06
3,191,065	Fannie Mae Interest Strip Class C26	4.00%	25/10/2041	553,921	0.04
7,125,502	Fannie Mae REMICS Class AI	3.50%	25/11/2051	1,232,485	0.10
3,416,513	Fannie Mae REMICS Class DS	4.53%	25/06/2043	516,424	0.04
2,154,014	Fannie Mae REMICS Class HS	4.38%	25/06/2046	324,626	0.03
3,690,092	Fannie Mae REMICS Class SA	4.38%	25/09/2046	571,593	0.04
2,231,627	Fannie Mae REMICS Class SB	4.48%	25/03/2046	280,077	0.02
3,422,436	Fannie Mae REMICS Class SN	4.48%	25/07/2049	479,312	0.04
3,652,788	Fannie Mae REMICS Class ST	4.48%	25/12/2044	530,131	0.04
3,585,046	Fannie Mae REMICS Class SY	4.53%	25/07/2043	544,796	0.04
2,272,159	Freddie Mac REMICS Class BI	4.50%	25/02/2050	529,528	0.04
2,048,210	Freddie Mac REMICS Class LI	4.00%	25/12/2048	389,025	0.03
1,224,221	Freddie Mac REMICS Class SA	4.68%	15/10/2046	192,279	0.01
1,847,004	Freddie Mac REMICS Class SA	4.83%	15/03/2045	274,613	0.02
2,965,007	Freddie Mac REMICS Class SP	4.83%	15/01/2043	472,727	0.04
3,749,162	Freddie Mac STACR REMIC Trust 2022-DNA3 Class M1B	3.83%	25/04/2042	3,533,969	0.28
4,186,310	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M2	6.18%	25/03/2042	3,916,797	0.31
1,427,091	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	3.42%	25/07/2030	1,387,258	0.11
4,034,500	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	3.92%	25/09/2030	4,006,106	0.31
3,691,000	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	4.68%	25/02/2042	3,329,009	0.25

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
Asset Backed Securities 7.16% (31 December 2021: 5.20%) (continued)					
United States Dollar (continued)					
10,525,404	Government National Mortgage Association Class CI	2.00%	20/10/2050	1,206,873	0.09
8,494,494	Government National Mortgage Association Class DI	2.50%	20/02/2051	1,105,647	0.09
3,537,251	Government National Mortgage Association Class HS	4.60%	20/10/2045	497,598	0.04
7,698,452	Government National Mortgage Association Class IO	2.50%	20/11/2051	1,111,150	0.09
2,987,393	Government National Mortgage Association Class KS	4.60%	20/07/2047	371,277	0.03
1,820,034	Government National Mortgage Association Class SA	4.59%	16/12/2043	252,741	0.02
19,971,426	GS Mortgage Securities Trust 2014-GC18 Class XA	1.20%	10/01/2047	248,664	0.02
11,166,344	GS Mortgage Securities Trust 2014-GC26 Class XA	1.09%	10/11/2047	204,144	0.02
10,131,240	GS Mortgage Securities Trust 2015-GC30 Class XA	0.87%	10/05/2050	177,274	0.01
5,418,733	Hilton Grand Vacations Trust 2018-A Class A	3.54%	25/02/2032	5,337,322	0.42
1,383,000	Hilton USA Trust 2016-HHV Class C	4.33%	05/11/2038	1,296,228	0.10
1,800,000	Hudson Yards 2016-10HY Mortgage Trust Class C	3.08%	10/08/2038	1,640,758	0.13
191,785	Securitized Asset Backed Receivables LLC Trust 2004-DO1 Class M1	2.60%	25/07/2034	192,301	0.01
1,391,000	Vantage Data Centers Issuer LLC Class A2	2.17%	15/10/2046	1,246,407	0.10
425,000	Wells Fargo Commercial Mortgage Trust 2018-C47 Class C	5.10%	15/09/2061	384,691	0.03
9,387,780	WFRBS Commercial Mortgage Trust 2014-C21 Class XA	1.17%	15/08/2047	153,461	0.01
16,308,106	WFRBS Commercial Mortgage Trust 2014-C22 Class XA	0.94%	15/09/2057	218,286	0.02
6,989,742	WFRBS Commercial Mortgage Trust 2014-LC14 Class XA	1.41%	15/03/2047	102,096	0.01
Total Asset Backed Securities **				91,320,730	7.16
Corporate Bonds 47.26% (31 December 2021: 39.66%)					
Euro					
700,000	Accor SA*	2.63%	29/12/2049	571,072	0.04
240,000	Adient Global Holdings Ltd*	3.50%	15/08/2024	227,547	0.02
745,000	Ahlstrom-Munksjo Holding 3 Oy*	3.63%	04/02/2028	632,750	0.05
485,000	Allwyn International AS**	3.88%	15/02/2027	434,497	0.03
995,000	Altice Financing SA**	4.25%	15/08/2029	787,143	0.06
1,200,000	Altice France SA**	4.13%	15/01/2029	950,648	0.07
100,000	Altice France SA**	4.25%	15/10/2029	78,241	0.01
273,000	Autostrade per l'Italia SpA*	2.25%	25/01/2032	215,422	0.02
545,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	453,752	0.04
277,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	212,380	0.02
188,000	BK LC Lux Finco1 Sarl*	5.25%	30/04/2029	156,393	0.01
300,000	Casino Guichard Perrachon SA*	4.50%	07/03/2024	254,084	0.02
547,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	463,670	0.04
710,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	650,749	0.05
434,000	CPI Property Group SA*	4.88%	29/12/2049	266,592	0.02
500,000	Dufry One BV**	2.00%	15/02/2027	393,384	0.03
1,030,000	Dufry One BV*	3.38%	15/04/2028	824,723	0.06
1,125,000	eG Global Finance Plc*	4.38%	07/02/2025	1,051,720	0.08
100,000	eG Global Finance Plc*	6.25%	30/10/2025	94,167	0.01
720,000	eircom Finance DAC**	3.50%	15/05/2026	639,472	0.05
279,000	Faurecia SE*	2.75%	15/02/2027	227,725	0.02
360,000	Gruenthal GmbH*	3.63%	15/11/2026	341,119	0.03
1,300,000	Heimstadten Bostad AB*	3.25%	29/12/2049	826,113	0.06
615,000	House of Finance NV**	4.38%	15/07/2026	625,632	0.05
170,000	House of HR**	7.50%	15/01/2027	173,414	0.01
495,000	IHO Verwaltungs GmbH*	3.88%	15/05/2027	404,989	0.03
780,000	Iliad Holding SASU**	5.13%	15/10/2026	728,784	0.06
100,000	INEOS Finance Plc*	2.88%	01/05/2026	91,532	0.01
720,000	INEOS Finance Plc*	3.38%	31/03/2026	677,241	0.05

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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
Euro (continued)					
1,330,000	INEOS Quattro Finance 1 Plc*	3.75%	15/07/2026	1,118,585	0.09
670,000	Intrum AB*	3.00%	15/09/2027	541,569	0.04
660,000	Intrum AB*	3.50%	15/07/2026	578,096	0.04
180,000	Jaguar Land Rover Automotive Plc*	4.50%	15/01/2026	155,851	0.01
910,000	Jaguar Land Rover Automotive Plc*	4.50%	15/07/2028	683,405	0.05
270,000	Kaixo Bondco Telecom SA*	5.13%	30/09/2029	214,784	0.02
815,000	Kapla Holding SAS*	3.38%	15/12/2026	673,189	0.05
405,000	Kronos International Inc**	3.75%	15/09/2025	378,532	0.03
1,705,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	1,496,470	0.12
100,000	Lorca Telecom Bondco SA 144A*	4.00%	18/09/2027	87,687	0.01
710,000	Loxam SAS*	5.75%	15/07/2027	585,821	0.05
640,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	475,549	0.04
250,000	Motion Bondco DAC*	4.50%	15/11/2027	202,464	0.02
150,000	Motion Finco Sarl**	7.00%	15/05/2025	148,524	0.01
730,000	PCF GmbH*	4.75%	15/04/2026	604,887	0.05
720,000	PLT VII Finance Sarl**	4.63%	05/01/2026	661,859	0.05
159,000	Repsol International Finance BV*	4.25%	29/12/2049	143,042	0.01
325,000	Repsol International Finance BV*	4.50%	25/03/2075	326,118	0.03
175,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	163,083	0.01
100,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	86,944	0.01
700,000	Schaeffler AG*	3.38%	12/10/2028	594,569	0.05
110,000	Schenck Process Holding GmbH**	5.38%	15/06/2023	111,092	0.01
375,000	SGL Carbon SE*	4.63%	30/09/2024	374,042	0.03
170,000	Sunshine Mid BV*	6.50%	15/05/2026	177,686	0.01
115,000	Tendam Brands SAU*	5.25%	15/09/2024	115,411	0.01
510,000	Teva Pharmaceutical Finance Netherlands II BV*	1.88%	31/03/2027	417,346	0.03
1,085,000	Teva Pharmaceutical Finance Netherlands II BV*	3.75%	09/05/2027	962,113	0.08
350,000	United Group BV**	3.63%	15/02/2028	273,287	0.02
935,000	United Group BV*	4.00%	15/11/2027	745,829	0.06
195,000	United Group BV**	5.25%	01/02/2030	151,159	0.01
345,000	Verisure Holding AB*	3.25%	15/02/2027	298,836	0.02
945,000	Verisure Holding AB*	3.88%	15/07/2026	867,433	0.07
300,000	Vivion Investments Sarl*	3.00%	08/08/2024	271,771	0.02
500,000	ZF Europe Finance BV*	3.00%	23/10/2029	383,185	0.03
300,000	ZF Finance GmbH*	3.75%	21/09/2028	247,212	0.02
Total Euro				28,772,385	2.26
Pound Sterling					
100,000	AA Bond Co Ltd*	6.50%	31/01/2026	112,537	0.01
160,000	AA Bond Co Ltd 144A*	6.50%	31/01/2026	180,059	0.01
320,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	4.75%	15/07/2027	281,154	0.02
1,210,000	Encore Capital Group Inc*	4.25%	01/06/2028	1,219,305	0.10
330,000	Encore Capital Group Inc*	5.38%	15/02/2026	378,304	0.03
180,000	Iceland Bondco Plc**	4.38%	15/05/2028	147,206	0.01
100,000	Maison Finco Plc**	6.00%	31/10/2027	90,037	0.01
140,000	National Express Group Plc*	4.25%	29/12/2049	154,219	0.01
450,000	Pinnacle Bidco Plc*	6.38%	15/02/2025	490,486	0.04
137,000	Premier Foods Finance Plc*	3.50%	15/10/2026	145,391	0.01
165,000	RAC Bond Co Plc**	5.25%	04/11/2027	166,081	0.01
400,000	Rolls-Royce Plc*	5.75%	15/10/2027	459,312	0.04
1,045,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	1,025,686	0.08
Total Pound Sterling				4,849,777	0.38

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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar					
2,545,000	1011778 BC ULC/New Red Finance Inc**	4.00%	15/10/2030	2,050,596	0.16
2,200,000	IMDB Global Investments Ltd**	4.40%	09/03/2023	2,133,680	0.17
6,840,000	AbbVie Inc**	3.80%	15/03/2025	6,793,800	0.53
2,400,000	ABN AMRO Bank NV**	3.32%	13/03/2037	1,932,991	0.15
590,000	Acadia Healthcare Co Inc**	5.50%	01/07/2028	552,139	0.04
785,000	ADT Security Corp**	4.88%	15/07/2032	626,438	0.05
791,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	728,308	0.06
3,115,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	2,496,736	0.20
1,790,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	1,593,136	0.13
1,175,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	856,730	0.07
850,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.63%	15/07/2026	781,634	0.06
535,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl**	4.63%	01/06/2028	442,778	0.03
590,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A**	4.63%	01/06/2028	478,385	0.04
425,000	Ally Financial Inc*	5.75%	20/11/2025	419,385	0.03
835,000	Ally Financial Inc Series B**	4.70%	29/12/2049	664,777	0.05
875,000	Ally Financial Inc Series C**	4.70%	29/12/2049	647,719	0.05
4,195,000	Altice France Holding SA**	6.00%	15/02/2028	2,985,393	0.23
1,025,000	Altice France SA*	5.50%	15/01/2028	828,825	0.07
595,000	AMC Networks Inc**	4.25%	15/02/2029	483,893	0.04
20,000	American Airlines Group Inc**	3.75%	01/03/2025	16,887	0.00
2,125,000	American Airlines Inc**	11.75%	15/07/2025	2,206,430	0.17
1,160,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	994,317	0.08
2,035,000	American Express Co**	3.55%	29/12/2049	1,660,784	0.13
3,715,000	American Tower Corp*	2.40%	15/03/2025	3,514,374	0.28
2,495,000	Amgen Inc**	2.77%	01/09/2053	1,688,853	0.13
1,260,000	AmWINS Group Inc**	4.88%	30/06/2029	1,033,430	0.08
2,195,000	Analog Devices Inc**	2.95%	01/10/2051	1,679,150	0.13
555,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.38%	15/06/2029	498,085	0.04
1,795,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.75%	15/01/2028	1,637,372	0.13
2,455,000	Apple Inc**	2.55%	20/08/2060	1,687,201	0.13
960,000	APX Group Inc**	5.75%	15/07/2029	744,860	0.06
490,000	APX Group Inc**	6.75%	15/02/2027	455,061	0.04
1,275,000	Aramark Services Inc**	5.00%	01/04/2025	1,223,286	0.10
1,630,000	Aramark Services Inc**	5.00%	01/02/2028	1,480,545	0.12
980,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	5.25%	15/08/2027	701,450	0.06
225,000	Asbury Automotive Group Inc**	4.63%	15/11/2029	186,228	0.01
740,000	Asbury Automotive Group Inc**	5.00%	15/02/2032	606,045	0.05
875,000	Ascension Health**	3.11%	15/11/2039	722,324	0.06
795,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	700,725	0.06
505,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	7.00%	01/11/2026	470,322	0.04
450,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	8.25%	31/12/2028	429,188	0.03
1,295,000	AssuredPartners Inc**	5.63%	15/01/2029	1,038,476	0.08
2,030,000	AssuredPartners Inc**	7.00%	15/08/2025	1,909,469	0.15
3,735,000	AT&T Inc**	3.50%	15/09/2053	2,837,424	0.22
1,165,000	AT&T Inc*	3.65%	01/06/2051	912,948	0.07
3,727,000	AT&T Inc*	4.50%	09/03/2048	3,310,890	0.26
817,000	Australia & New Zealand Banking Group Ltd*	6.75%	29/12/2049	803,385	0.06
1,245,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc**	5.38%	01/03/2029	1,037,470	0.08
260,000	Axalta Coating Systems LLC**	3.38%	15/02/2029	212,581	0.02
310,000	Ball Corp*	2.88%	15/08/2030	250,206	0.02
310,000	Ball Corp*	3.13%	15/09/2031	250,579	0.02

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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,000,000	Banco Bilbao Vizcaya Argentaria SA*	6.50%	29/12/2049	915,615	0.07
800,000	Banco do Brasil SA*	6.25%	29/12/2049	704,000	0.06
1,000,000	Banco Santander SA*	7.50%	29/12/2049	981,250	0.08
470,000	Banjay Entertainment SASU*	5.38%	01/03/2025	442,481	0.03
9,310,000	Bank of America Corp**	1.84%	04/02/2025	8,981,632	0.70
7,935,000	Bank of America Corp**	2.48%	21/09/2036	6,163,078	0.48
418,000	Bank of America Corp**	4.30%	29/12/2049	350,075	0.03
1,340,000	Bank of America Corp**	4.38%	29/12/2049	1,115,242	0.09
420,000	Bank of America Corp**	5.88%	29/12/2049	369,298	0.03
1,095,000	Bank of America Corp**	6.13%	29/12/2049	1,058,728	0.08
210,000	Bank of New York Mellon Corp**	3.70%	29/12/2049	186,610	0.01
2,795,000	Bank of New York Mellon Corp**	3.75%	29/12/2049	2,288,628	0.18
2,865,000	Barclays Plc*	4.38%	29/12/2049	2,204,227	0.17
445,000	Barclays Plc*	6.13%	29/12/2049	413,729	0.03
2,245,000	BAT Capital Corp*	3.73%	25/09/2040	1,577,506	0.12
1,170,000	Bausch Health Cos Inc**	5.00%	30/01/2028	626,313	0.05
990,000	Beacon Roofing Supply Inc**	4.50%	15/11/2026	894,357	0.07
465,000	BNP Paribas SA*	4.50%	29/12/2049	348,233	0.03
535,000	BNP Paribas SA*	4.63%	29/12/2049	396,167	0.03
914,000	BNP Paribas SA*	7.38%	29/12/2049	905,447	0.07
1,300,000	BNP Paribas SA REG S*	4.63%	29/12/2049	1,079,791	0.08
3,655,000	Boeing Co*	5.81%	01/05/2050	3,363,636	0.26
5,095,000	BP Capital Markets Plc*	4.88%	29/12/2049	4,451,862	0.35
3,925,000	Broadcom Inc**	3.14%	15/11/2035	2,986,013	0.23
2,910,000	Broadcom Inc**	3.50%	15/02/2041	2,199,466	0.17
1,110,000	Buckeye Partners LP**	5.60%	15/10/2044	775,895	0.06
240,000	Buckeye Partners LP**	5.85%	15/11/2043	170,850	0.01
310,000	Builders FirstSource Inc**	4.25%	01/02/2032	236,556	0.02
385,000	C&W Senior Financing DAC**	6.88%	15/09/2027	346,540	0.03
255,000	Cable One Inc**	4.00%	15/11/2030	209,824	0.02
1,300,000	Caesars Entertainment Inc**	4.63%	15/10/2029	1,014,267	0.08
960,000	Caesars Entertainment Inc**	6.25%	01/07/2025	928,430	0.07
1,625,000	Caesars Entertainment Inc**	8.13%	01/07/2027	1,573,528	0.12
295,000	Callon Petroleum Co**	8.00%	01/08/2028	283,812	0.02
310,000	Calpine Corp**	3.75%	01/03/2031	252,790	0.02
2,490,000	Calpine Corp**	4.50%	15/02/2028	2,265,545	0.18
2,022,000	Calpine Corp**	4.63%	01/02/2029	1,685,610	0.13
2,149,000	Calpine Corp**	5.00%	01/02/2031	1,740,228	0.14
210,000	Calpine Corp**	5.13%	15/03/2028	185,376	0.01
2,005,000	Capital One Financial Corp**	3.95%	29/12/2049	1,614,025	0.13
295,000	Carnival Corp**	4.00%	01/08/2028	242,944	0.02
1,605,000	Carnival Corp**	5.75%	01/03/2027	1,164,765	0.09
1,215,000	Carnival Corp**	7.63%	01/03/2026	943,903	0.07
1,905,000	Carnival Corp**	9.88%	01/08/2027	1,861,014	0.15
525,000	Carpenter Technology Corp*	7.63%	15/03/2030	482,945	0.04
720,000	Cars.com Inc**	6.38%	01/11/2028	607,554	0.05
2,330,000	Carvana Co**	5.88%	01/10/2028	1,482,066	0.12
1,415,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	01/02/2031	1,157,152	0.09
595,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	15/01/2034	461,705	0.04
1,720,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	15/08/2030	1,433,591	0.11
310,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/05/2032	252,056	0.02
320,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/06/2033	252,854	0.02
1,060,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/03/2030	909,814	0.07

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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,725,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/02/2032	1,416,743	0.11
760,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	703,878	0.06
970,000	CD&R Smokey Buyer Inc**	6.75%	15/07/2025	862,408	0.07
1,956,000	CDW LLC/CDW Finance Corp**	3.57%	01/12/2031	1,619,646	0.13
325,000	Cedar Fair LP**	5.25%	15/07/2029	287,070	0.02
1,060,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op*	5.38%	15/04/2027	1,005,993	0.08
1,195,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	5.50%	01/05/2025	1,162,090	0.09
300,000	Centene Corp*	2.45%	15/07/2028	251,021	0.02
315,000	Centene Corp*	2.50%	01/03/2031	251,017	0.02
315,000	Centene Corp*	2.63%	01/08/2031	251,263	0.02
300,000	Centene Corp*	3.00%	15/10/2030	249,415	0.02
825,000	Centene Corp**	3.38%	15/02/2030	702,005	0.06
2,324,000	Charles Schwab Corp**	4.00%	29/12/2049	1,791,804	0.14
3,215,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	2,553,882	0.20
1,245,000	Cheniere Energy Partners LP**	4.50%	01/10/2029	1,113,870	0.09
535,000	CHS/Community Health Systems Inc**	4.75%	15/02/2031	393,157	0.03
455,000	CHS/Community Health Systems Inc**	5.25%	15/05/2030	346,583	0.03
300,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	254,729	0.02
330,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	273,857	0.02
1,037,000	CHS/Community Health Systems Inc**	8.00%	15/12/2027	943,483	0.07
510,000	Churchill Downs Inc**	5.50%	01/04/2027	485,224	0.04
5,385,000	Citigroup Inc**	3.29%	17/03/2026	5,212,601	0.41
1,295,000	Citigroup Inc**	4.15%	29/12/2049	1,042,475	0.08
360,000	Citigroup Inc**	4.70%	29/12/2049	293,400	0.02
297,000	Citigroup Inc**	5.00%	29/12/2049	262,102	0.02
294,000	Citizens Financial Group Inc**	6.00%	29/12/2049	258,755	0.02
393,000	Citizens Financial Group Inc**	6.38%	29/12/2049	344,032	0.03
240,000	Clarios Global LP**	6.75%	15/05/2025	238,054	0.02
975,000	Clarivate Science Holdings Corp**	4.88%	01/07/2029	803,415	0.06
346,000	Clear Channel Outdoor Holdings Inc**	5.13%	15/08/2027	293,053	0.02
7,600,000	Comcast Corp**	2.94%	01/11/2056	5,296,676	0.42
400,000	Commerzbank AG*	7.00%	29/12/2049	370,144	0.03
845,000	CommonSpirit Health**	4.19%	01/10/2049	711,433	0.06
905,000	CommScope Inc**	4.75%	01/09/2029	732,598	0.06
2,090,000	CommScope Inc**	7.13%	01/07/2028	1,591,535	0.12
2,320,000	CommScope Inc**	8.25%	01/03/2027	1,839,737	0.14
1,320,000	CommScope Technologies LLC**	5.00%	15/03/2027	977,681	0.08
290,000	CommScope Technologies LLC**	6.00%	15/06/2025	251,411	0.02
1,585,000	Comstock Resources Inc**	5.88%	15/01/2030	1,367,435	0.11
2,539,000	Comstock Resources Inc**	6.75%	01/03/2029	2,278,918	0.18
1,815,000	Condor Merger Sub Inc**	7.38%	15/02/2030	1,480,550	0.12
780,000	Consolidated Communications Inc**	5.00%	01/10/2028	624,679	0.05
725,000	Consolidated Communications Inc**	6.50%	01/10/2028	618,483	0.05
4,835,000	Constellation Brands Inc*	2.25%	01/08/2031	3,926,487	0.31
1,425,000	Corebridge Financial Inc**	4.35%	05/04/2042	1,223,721	0.10
820,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	527,758	0.04
1,350,000	Corp Nacional del Cobre de Chile†	3.15%	14/01/2030	1,180,622	0.09
565,000	Country Garden Holdings Co Ltd*	4.80%	06/08/2030	240,957	0.02
1,995,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	1,704,767	0.13
3,250,000	Credit Suisse Group AG**	3.09%	14/05/2032	2,589,780	0.20

SIX MONTH PERIOD ENDED 30 JUNE 2022
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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
310,000	Credit Suisse Group AG*	4.50%	29/12/2049	208,726	0.02
380,000	Credit Suisse Group AG*	5.10%	29/12/2049	277,195	0.02
800,000	Credit Suisse Group AG*	5.25%	29/12/2049	619,988	0.05
389,000	Credit Suisse Group AG*	6.38%	29/12/2049	322,383	0.03
369,000	Credit Suisse Group AG*	7.50%	29/12/2049	341,325	0.03
1,425,000	Credit Suisse Group AG*	9.75%	29/12/2049	1,458,844	0.11
1,289,000	Crown Castle Towers LLC†	3.66%	15/05/2025	1,261,940	0.10
195,000	CrownRock LP/CrownRock Finance Inc**	5.63%	15/10/2025	183,828	0.01
895,000	CSC Holdings LLC**	4.63%	01/12/2030	601,239	0.05
4,805,000	CSC Holdings LLC**	5.75%	15/01/2030	3,508,755	0.28
280,000	CSC Holdings LLC**	6.50%	01/02/2029	253,434	0.02
860,000	CSC Holdings LLC**	7.50%	01/04/2028	720,370	0.06
1,290,000	CSN Inova Ventures**	6.75%	28/01/2028	1,127,383	0.09
2,990,000	CVS Health Corp*	5.05%	25/03/2048	2,866,479	0.22
290,000	Darling Ingredients Inc**	6.00%	15/06/2030	289,514	0.02
800,000	DaVita Inc**	4.63%	01/06/2030	626,418	0.05
195,000	DCP Midstream Operating LP*	5.60%	01/04/2044	157,950	0.01
465,000	DCP Midstream Operating LP**	5.85%	21/05/2043	391,538	0.03
300,000	Delta Air Lines Inc*	3.75%	28/10/2029	238,260	0.02
1,340,000	Diamond BC BV**	4.63%	01/10/2029	1,073,454	0.08
1,667,000	Discover Financial Services**	5.50%	29/12/2049	1,306,366	0.10
3,090,000	Discovery Communications LLC**	4.65%	15/05/2050	2,435,864	0.19
1,005,000	DISH DBS Corp**	5.13%	01/06/2029	613,854	0.05
1,105,000	DISH DBS Corp**	7.38%	01/07/2028	754,522	0.06
1,040,000	DISH DBS Corp**	7.75%	01/07/2026	814,325	0.06
565,000	Dominion Energy Inc**	4.35%	29/12/2049	467,538	0.04
1,555,000	DT Midstream Inc**	4.13%	15/06/2029	1,322,364	0.10
500,000	Ecopetrol SA*	5.88%	28/05/2045	341,250	0.03
3,870,000	Edison International**	5.00%	29/12/2049	3,088,764	0.24
870,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	871,179	0.07
4,830,000	Enbridge Inc*	2.50%	14/02/2025	4,640,715	0.36
780,000	Endurance International Group Holdings Inc**	6.00%	15/02/2029	564,074	0.04
2,185,000	Energizer Holdings Inc**	4.75%	15/06/2028	1,737,315	0.14
3,290,000	Enterprise Products Operating LLC*	4.20%	31/01/2050	2,750,586	0.22
575,000	Envision Healthcare Corp**	8.75%	15/10/2026	168,840	0.01
1,295,000	EPR Properties*	3.75%	15/08/2029	1,079,009	0.08
355,000	EQM Midstream Partners LP**	4.50%	15/01/2029	288,876	0.02
460,000	EQM Midstream Partners LP**	4.75%	15/01/2031	368,168	0.03
1,715,000	EQM Midstream Partners LP*	5.50%	15/07/2028	1,483,914	0.12
674,500	EQM Midstream Partners LP**	6.00%	01/07/2025	647,901	0.05
685,000	EQM Midstream Partners LP**	6.50%	01/07/2027	638,133	0.05
245,000	EQM Midstream Partners LP**	7.50%	01/06/2027	236,815	0.02
275,000	EQM Midstream Partners LP**	7.50%	01/06/2030	264,622	0.02
441,000	Fifth Third Bancorp**	5.10%	29/12/2049	371,322	0.03
875,000	First Quantum Minerals Ltd**	6.88%	01/03/2026	807,599	0.06
1,105,000	First Quantum Minerals Ltd**	6.88%	15/10/2027	989,837	0.08
310,000	FirstEnergy Corp*	2.65%	01/03/2030	256,203	0.02
360,000	FirstEnergy Corp*	3.40%	01/03/2050	244,791	0.02
557,000	FirstEnergy Corp*	5.35%	15/07/2047	471,517	0.04
555,000	FMG Resources August 2006 Pty Ltd**	4.38%	01/04/2031	454,029	0.04
170,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	153,278	0.01
415,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	374,324	0.03
325,000	Ford Motor Co*	3.25%	12/02/2032	244,197	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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,100,000	Ford Motor Co*	4.75%	15/01/2043	787,093	0.06
2,225,000	Ford Motor Co*	5.29%	08/12/2046	1,712,805	0.13
665,000	Ford Motor Co*	9.63%	22/04/2030	742,632	0.06
305,000	Ford Motor Credit Co LLC*	2.90%	16/02/2028	246,255	0.02
310,000	Ford Motor Credit Co LLC*	2.90%	10/02/2029	243,596	0.02
475,000	Ford Motor Credit Co LLC*	3.38%	13/11/2025	429,219	0.03
575,000	Ford Motor Credit Co LLC*	3.63%	17/06/2031	447,488	0.04
880,000	Ford Motor Credit Co LLC*	4.00%	13/11/2030	714,798	0.06
725,000	Ford Motor Credit Co LLC*	5.11%	03/05/2029	651,488	0.05
450,000	Ford Motor Credit Co LLC*	5.13%	16/06/2025	430,668	0.03
530,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	451,698	0.04
715,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	644,717	0.05
1,310,000	Frontier Communications Holdings LLC**	5.88%	01/11/2029	1,010,193	0.08
630,000	Frontier Communications Holdings LLC**	6.00%	15/01/2030	486,502	0.04
785,000	Frontier Communications Holdings LLC**	6.75%	01/05/2029	647,833	0.05
505,000	Frontier Communications Holdings LLC**	8.75%	15/05/2030	511,562	0.04
175,000	FS Luxembourg Sarl**	10.00%	15/12/2025	176,732	0.01
1,180,000	FXI Holdings Inc**	7.88%	01/11/2024	1,025,839	0.08
385,000	Gap Inc**	3.63%	01/10/2029	271,057	0.02
455,000	Gap Inc**	3.88%	01/10/2031	318,286	0.02
540,000	Garda World Security Corp**	4.63%	15/02/2027	465,286	0.04
985,000	Garda World Security Corp**	6.00%	01/06/2029	758,706	0.06
1,240,000	Garda World Security Corp**	9.50%	01/11/2027	1,135,722	0.09
3,090,000	General Motors Co*	5.15%	01/04/2038	2,699,229	0.21
5,865,000	General Motors Financial Co Inc*	3.80%	07/04/2025	5,725,448	0.45
510,000	Genesis Energy LP/Genesis Energy Finance Corp*	6.25%	15/05/2026	456,389	0.04
330,000	Genesis Energy LP/Genesis Energy Finance Corp*	6.50%	01/10/2025	304,870	0.02
760,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.75%	01/02/2028	658,502	0.05
230,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	204,194	0.02
845,000	Georgetown University**	2.94%	01/04/2050	600,256	0.05
995,000	GFL Environmental Inc**	4.25%	01/06/2025	940,638	0.07
1,800,000	GFL Environmental Inc**	4.75%	15/06/2029	1,492,290	0.12
4,872,221	Global Aircraft Leasing Co Ltd**	6.50%	15/09/2024	3,704,130	0.29
9,310,000	Goldman Sachs Group Inc**	1.76%	24/01/2025	8,956,907	0.70
565,000	Goldman Sachs Group Inc**	3.65%	29/12/2049	440,034	0.03
280,000	Goldman Sachs Group Inc**	3.80%	29/12/2049	218,745	0.02
1,105,000	Goldman Sachs Group Inc**	4.13%	29/12/2049	904,719	0.07
465,000	Goodyear Tire & Rubber Co**	5.00%	31/05/2026	428,916	0.03
1,665,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	1,381,229	0.11
1,025,000	Graham Packaging Co Inc**	7.13%	15/08/2028	823,972	0.06
245,000	Graphic Packaging International LLC*	3.75%	01/02/2030	207,946	0.02
590,000	Grupo Aval Ltd*	4.38%	04/02/2030	441,137	0.03
1,280,000	GTCR AP Finance Inc**	8.00%	15/05/2027	1,199,924	0.09
980,000	Hanesbrands Inc**	4.63%	15/05/2024	961,091	0.08
550,000	Harvest Midstream I LP**	7.50%	01/09/2028	517,611	0.04
800,000	HB Fuller Co*	4.25%	15/10/2028	672,624	0.05
245,000	HCA Inc*	5.63%	01/09/2028	241,470	0.02
240,000	HCA Inc*	5.88%	01/02/2029	240,655	0.02
450,000	HealthEquity Inc**	4.50%	01/10/2029	394,313	0.03
376,000	Hilcorp Energy I LP/Hilcorp Finance Co**	5.75%	01/02/2029	330,838	0.03
415,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	01/02/2031	358,456	0.03
340,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	01/11/2028	321,087	0.03
255,000	Hilton Domestic Operating Co Inc**	3.63%	15/02/2032	203,151	0.02

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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
630,000	HSBC Holdings Plc*	4.00%	29/12/2049	529,713	0.04
560,000	HSBC Holdings Plc*	4.70%	29/12/2049	422,525	0.03
5,040,000	HSBC Holdings Plc**	6.00%	29/12/2049	4,529,700	0.36
781,000	HSBC Holdings Plc**	6.38%	29/12/2049	756,261	0.06
360,000	HUB International Ltd**	7.00%	01/05/2026	339,248	0.03
1,875,000	Hudbay Minerals Inc**	4.50%	01/04/2026	1,571,756	0.12
565,000	Hudbay Minerals Inc**	6.13%	01/04/2029	459,000	0.04
721,000	Huntington Bancshares Inc**	5.63%	29/12/2049	677,642	0.05
508,000	Huntington Bancshares Inc**	5.70%	29/12/2049	437,913	0.03
515,000	IAA Inc**	5.50%	15/06/2027	480,397	0.04
450,000	iHeartCommunications Inc**	6.38%	01/05/2026	417,559	0.03
260,000	Iliad Holding SASU**	6.50%	15/10/2026	234,460	0.02
200,000	Iliad Holding SASU**	7.00%	15/10/2028	174,290	0.01
775,000	Imola Merger Corp**	4.75%	15/05/2029	650,992	0.05
2,335,000	INEOS Quattro Finance 2 Plc*	3.38%	15/01/2026	1,964,879	0.15
2,018,000	ING Groep NV*	3.88%	29/12/2049	1,471,555	0.12
1,202,000	ING Groep NV*	5.75%	29/12/2049	1,100,834	0.09
589,000	ING Groep NV*	6.50%	29/12/2049	556,141	0.04
250,000	Ingevity Corp**	3.88%	01/11/2028	209,826	0.02
275,000	Intelligent Packaging Ltd Finco Inc/Intelligent Packaging Ltd Co-Issuer LLC**	6.00%	15/09/2028	228,332	0.02
1,035,000	International Game Technology Plc**	4.13%	15/04/2026	938,792	0.07
305,000	Iron Mountain Inc**	4.50%	15/02/2031	250,100	0.02
830,000	Iron Mountain Inc**	4.88%	15/09/2027	752,287	0.06
1,360,000	Iron Mountain Inc**	4.88%	15/09/2029	1,159,808	0.09
1,880,000	Iron Mountain Inc**	5.00%	15/07/2028	1,668,588	0.13
2,195,000	Iron Mountain Inc**	5.25%	15/03/2028	1,974,721	0.15
390,000	Iron Mountain Inc**	5.25%	15/07/2030	339,807	0.03
1,755,000	Iron Mountain Inc**	5.63%	15/07/2032	1,487,338	0.12
295,000	Iron Mountain Information Management Services Inc**	5.00%	15/07/2032	238,682	0.02
980,000	ITT Holdings LLC**	6.50%	01/08/2029	786,739	0.06
940,000	Jaguar Land Rover Automotive Plc**	7.75%	15/10/2025	871,850	0.07
800,000	JELD-WEN Inc**	4.88%	15/12/2027	625,064	0.05
7,015,000	JPMorgan Chase & Co**	1.56%	10/12/2025	6,556,834	0.51
1,841,000	JPMorgan Chase & Co**	4.60%	29/12/2049	1,559,366	0.12
263,000	JPMorgan Chase & Co**	4.63%	29/12/2049	228,810	0.02
449,000	JPMorgan Chase & Co**	5.00%	29/12/2049	396,523	0.03
500,000	KAR Auction Services Inc**	5.13%	01/06/2025	476,477	0.04
580,000	KazMunayGas National Co JSC*	5.75%	19/04/2047	445,405	0.03
255,000	KB Home*	4.00%	15/06/2031	197,147	0.02
3,525,000	Kinder Morgan Inc*	5.55%	01/06/2045	3,327,358	0.26
550,000	Kinetik Holdings LP**	5.88%	15/06/2030	524,909	0.04
185,000	Kraft Heinz Foods Co**	3.88%	15/05/2027	179,071	0.01
250,000	Lamar Media Corp**	3.63%	15/01/2031	205,011	0.02
645,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	515,968	0.04
915,000	Level 3 Financing Inc**	3.63%	15/01/2029	707,237	0.06
265,000	Level 3 Financing Inc**	3.75%	15/07/2029	205,375	0.02
1,195,000	Level 3 Financing Inc**	4.63%	15/09/2027	1,022,221	0.08
460,000	Level 3 Financing Inc*	5.38%	01/05/2025	446,439	0.04
955,000	Liberty Mutual Group Inc**	4.13%	15/12/2051	763,270	0.06
1,530,000	Lions Gate Capital Holdings LLC**	5.50%	15/04/2029	1,197,860	0.09
510,000	Live Nation Entertainment Inc**	4.88%	01/11/2024	488,001	0.04
980,000	Live Nation Entertainment Inc**	5.63%	15/03/2026	932,176	0.07

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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,290,000	Live Nation Entertainment Inc**	6.50%	15/05/2027	1,271,308	0.10
310,000	Lloyds Banking Group Plc**	7.50%	29/12/2049	302,923	0.02
964,000	Lloyds Banking Group Plc Series W1*	7.50%	29/12/2049	936,926	0.07
1,935,000	Lowe's Cos Inc*	4.45%	01/04/2062	1,656,180	0.13
835,000	Lumen Technologies Inc**	5.38%	15/06/2029	663,241	0.05
925,000	Lumen Technologies Inc*	7.50%	01/04/2024	914,594	0.06
1,520,000	M&T Bank Corp**	3.50%	29/12/2049	1,162,800	0.09
3,630,000	Magallanes Inc**	5.14%	15/03/2052	3,051,590	0.24
255,000	Masonite International Corp**	3.50%	15/02/2030	203,420	0.02
495,000	Masonite International Corp**	5.38%	01/02/2028	448,908	0.04
265,000	Match Group Holdings II LLC**	3.63%	01/10/2031	209,204	0.02
615,000	Mauser Packaging Solutions Holding Co**	7.25%	15/04/2025	537,802	0.04
975,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	836,740	0.07
640,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	519,472	0.04
525,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	449,809	0.04
250,000	Medline Borrower LP**	3.88%	01/04/2029	213,780	0.02
915,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	614,674	0.05
2,315,000	Merck & Co Inc*	2.90%	10/12/2061	1,649,325	0.13
215,000	Metinvest BV*	7.65%	01/10/2027	117,606	0.01
900,000	Metinvest BV*	7.75%	17/10/2029	493,335	0.04
445,000	MHP SE*	7.75%	10/05/2024	231,133	0.02
1,850,000	Minerva Merger Sub Inc**	6.50%	15/02/2030	1,543,908	0.12
585,000	Molina Healthcare Inc**	3.88%	15/11/2030	500,971	0.04
1,300,000	Molina Healthcare Inc**	3.88%	15/05/2032	1,092,769	0.09
3,290,000	Molson Coors Beverage Co*	4.20%	15/07/2046	2,708,121	0.21
8,235,000	Morgan Stanley**	2.48%	16/09/2036	6,340,766	0.50
875,000	Mount Sinai Hospitals Group Inc**	3.74%	01/07/2049	741,364	0.06
6,040,000	MPH Acquisition Holdings LLC**	5.75%	01/11/2028	5,017,458	0.39
310,000	MPT Operating Partnership LP/MPT Finance Corp*	3.50%	15/03/2031	245,249	0.02
315,000	MSCI Inc**	3.25%	15/08/2033	251,685	0.02
295,000	MSCI Inc**	3.63%	01/09/2030	246,447	0.02
300,000	MSCI Inc**	3.63%	01/11/2031	247,531	0.02
293,337	MV24 Capital BV*	6.75%	01/06/2034	263,357	0.02
525,000	Nabors Industries Inc**	7.38%	15/05/2027	499,409	0.04
390,000	Natura Cosmeticos SA**	4.13%	03/05/2028	321,672	0.03
5,290,000	NatWest Group Plc*	3.03%	28/11/2035	4,228,366	0.33
1,310,000	NatWest Group Plc*	4.60%	29/12/2049	967,763	0.08
830,000	NatWest Group Plc*	6.00%	29/12/2049	770,163	0.06
910,000	NCL Corp Ltd**	3.63%	15/12/2024	758,188	0.06
315,000	NCL Corp Ltd**	5.88%	15/03/2026	248,165	0.02
480,000	NCL Corp Ltd**	5.88%	15/02/2027	411,302	0.03
160,000	Netflix Inc**	5.88%	15/11/2028	156,834	0.01
160,000	Netflix Inc**	6.38%	15/05/2029	161,882	0.01
3,630,000	New Fortress Energy Inc**	6.50%	30/09/2026	3,294,575	0.26
2,400,000	New Fortress Energy Inc**	6.75%	15/09/2025	2,274,612	0.18
1,840,000	Nielsen Finance LLC/Nielsen Finance Co**	5.63%	01/10/2028	1,714,061	0.13
950,000	Nielsen Finance LLC/Nielsen Finance Co**	5.88%	01/10/2030	874,000	0.07
1,400,000	Nordea Bank Abp*	3.75%	29/12/2049	1,034,610	0.08
285,000	Northern Oil & Gas Inc**	8.13%	01/03/2028	269,033	0.02
1,040,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	4.75%	30/04/2027	857,856	0.07
1,375,000	Northwest Fiber LLC/Northwest Fiber Finance Sub Inc**	6.00%	15/02/2028	990,133	0.08
1,435,000	NOVA Chemicals Corp**	4.88%	01/06/2024	1,366,798	0.11
1,160,000	NOVA Chemicals Corp**	5.25%	01/06/2027	997,948	0.08

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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
555,000	NRG Energy Inc**	3.38%	15/02/2029	448,554	0.04
3,455,000	NRG Energy Inc**	3.63%	15/02/2031	2,716,148	0.21
315,000	NRG Energy Inc**	3.88%	15/02/2032	250,892	0.02
250,000	NRG Energy Inc**	5.25%	15/06/2029	223,609	0.02
1,225,000	NRG Energy Inc*	5.75%	15/01/2028	1,115,705	0.09
945,000	NuStar Logistics LP*	5.75%	01/10/2025	885,002	0.07
710,000	Occidental Petroleum Corp*	5.50%	01/12/2025	700,507	0.05
285,000	Occidental Petroleum Corp**	5.55%	15/03/2026	283,552	0.02
920,000	Occidental Petroleum Corp*	5.88%	01/09/2025	917,893	0.07
365,000	Occidental Petroleum Corp*	6.13%	01/01/2031	370,701	0.03
965,000	Olympus Water US Holding Corp**	4.25%	01/10/2028	757,351	0.06
395,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	275,019	0.02
1,320,000	OneMain Finance Corp*	3.50%	15/01/2027	1,057,868	0.08
310,000	OneMain Finance Corp*	3.88%	15/09/2028	237,592	0.02
590,000	OneMain Finance Corp*	4.00%	15/09/2030	438,140	0.03
1,355,000	OneMain Finance Corp**	6.88%	15/03/2025	1,286,938	0.10
840,000	OneMain Finance Corp**	7.13%	15/03/2026	778,319	0.06
600,000	Open Text Holdings Inc**	4.13%	01/12/2031	497,685	0.04
4,155,000	Oracle Corp*	3.95%	25/03/2051	3,058,181	0.24
3,830,000	Oracle Corp*	4.00%	15/11/2047	2,847,305	0.22
159,000	Outfront Media Capital LLC/Outfront Media Capital Corp**	5.00%	15/08/2027	139,130	0.01
1,075,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	1,085,891	0.09
1,175,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	1,000,460	0.08
3,175,000	Paramount Global**	4.20%	19/05/2032	2,804,052	0.22
1,515,000	Paramount Global**	4.95%	15/01/2031	1,443,939	0.11
3,580,000	Paramount Global**	6.38%	30/03/2062	3,204,011	0.25
550,000	PDC Energy Inc**	5.75%	15/05/2026	514,082	0.04
125,000	PECF USS Intermediate Holding III Corp**	8.00%	15/11/2029	99,238	0.01
870,000	Performance Food Group Inc**	5.50%	15/10/2027	806,925	0.06
460,000	Periama Holdings LLC*	5.95%	19/04/2026	413,259	0.03
420,000	Pertamina Persero PT*	6.45%	30/05/2044	427,313	0.03
762,400	Petroleos de Venezuela SA*	5.38%	12/04/2027	45,553	0.00
4,488,565	Petroleos de Venezuela SA*	6.00%	16/05/2024	281,657	0.02
2,302,978	Petroleos de Venezuela SA**	6.00%	15/11/2026	137,603	0.01
810,000	Petroleos Mexicanos*	6.35%	12/02/2048	478,248	0.04
2,405,000	Petroleos Mexicanos*	7.69%	23/01/2050	1,642,819	0.13
880,000	Pilgrim's Pride Corp**	3.50%	01/03/2032	689,317	0.05
1,000,000	Pilgrim's Pride Corp**	4.25%	15/04/2031	837,395	0.07
2,028,000	Plains All American Pipeline LP/PAA Finance Corp**	3.55%	15/12/2029	1,788,802	0.14
2,178,000	PNC Financial Services Group Inc**	3.40%	29/12/2049	1,659,247	0.13
490,000	Post Holdings Inc**	5.63%	15/01/2028	466,164	0.04
705,000	Presidio Holdings Inc**	4.88%	01/02/2027	648,681	0.05
1,180,000	Presidio Holdings Inc**	8.25%	01/02/2028	1,039,013	0.08
960,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.25%	15/04/2024	940,138	0.07
1,605,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	1,499,889	0.12
2,010,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	1,686,944	0.13
655,000	Prudential Financial Inc**	5.13%	01/03/2052	606,055	0.05
1,345,000	Radiate Holdco LLC/Radiate Finance Inc**	4.50%	15/09/2026	1,161,798	0.09
460,000	Radiate Holdco LLC/Radiate Finance Inc**	6.50%	15/09/2028	356,813	0.03
1,080,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.25%	15/04/2030	802,067	0.06
2,216,000	Realogy Group LLC/Realogy Co-Issuer Corp**	5.75%	15/01/2029	1,684,160	0.13
2,200,000	RHP Hotel Properties LP/RHP Finance Corp**	4.75%	15/10/2027	1,954,821	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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,030,000	RLJ Lodging Trust LP**	3.75%	01/07/2026	894,451	0.07
2,280,000	Roche Holdings Inc**	2.61%	13/12/2051	1,658,762	0.13
300,000	Rockcliff Energy II LLC**	5.50%	15/10/2029	273,422	0.02
1,725,000	Rogers Communications Inc**	3.80%	15/03/2032	1,579,440	0.12
3,640,000	Rogers Communications Inc**	4.55%	15/03/2052	3,205,077	0.25
3,495,000	Royal Bank of Canada**	3.38%	14/04/2025	3,453,320	0.27
1,300,000	Royal Caribbean Cruises Ltd**	5.50%	31/08/2026	969,020	0.08
2,540,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	1,771,282	0.14
250,000	SBA Communications Corp**	3.13%	01/02/2029	205,229	0.02
3,970,000	SBA Tower Trust**	2.59%	15/10/2031	3,447,027	0.27
1,345,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	1,140,157	0.09
960,000	Select Medical Corp**	6.25%	15/08/2026	898,061	0.07
245,000	Sensata Technologies BV**	4.00%	15/04/2029	208,321	0.02
1,477,000	Service Properties Trust**	3.95%	15/01/2028	1,013,174	0.08
1,020,000	Service Properties Trust**	4.50%	15/06/2023	950,130	0.07
1,968,000	Service Properties Trust**	4.95%	15/02/2027	1,451,892	0.11
1,290,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	15/02/2028	1,038,116	0.08
1,030,000	Sirius XM Radio Inc**	3.13%	01/09/2026	921,768	0.07
565,000	Sirius XM Radio Inc**	3.88%	01/09/2031	450,975	0.04
3,195,000	Sirius XM Radio Inc**	4.13%	01/07/2030	2,676,036	0.21
175,000	Sirius XM Radio Inc**	5.00%	01/08/2027	162,725	0.01
2,345,000	Sirius XM Radio Inc**	5.50%	01/07/2029	2,142,615	0.17
385,000	Six Flags Entertainment Corp**	4.88%	31/07/2024	366,610	0.03
535,000	Six Flags Entertainment Corp**	5.50%	15/04/2027	486,187	0.04
1,600,000	Skandinaviska Enskilda Banken AB*	5.13%	29/12/2049	1,458,000	0.12
460,000	Societe Generale SA*	4.75%	29/12/2049	374,938	0.03
960,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	909,797	0.07
5,425,000	Southern Co**	4.00%	15/01/2051	4,876,966	0.38
515,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	506,865	0.04
1,685,000	Southwestern Energy Co*	4.75%	01/02/2032	1,443,944	0.11
555,000	Southwestern Energy Co*	5.38%	15/03/2030	511,727	0.04
215,000	Sprint Capital Corp**	8.75%	15/03/2032	259,449	0.02
80,000	Sprint Corp**	7.63%	15/02/2025	83,538	0.01
1,075,000	SPX FLOW Inc**	8.75%	01/04/2030	901,715	0.07
1,640,000	Standard Chartered Plc*	4.30%	29/12/2049	1,202,800	0.09
330,000	Standard Industries Inc**	3.38%	15/01/2031	244,053	0.02
1,660,000	Standard Industries Inc**	4.38%	15/07/2030	1,312,371	0.10
455,000	Starwood Property Trust Inc**	3.75%	31/12/2024	414,880	0.03
970,000	Starwood Property Trust Inc**	5.50%	01/11/2023	960,867	0.08
945,000	Stevens Holding Co Inc**	6.13%	01/10/2026	911,278	0.07
730,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	654,899	0.05
240,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp*	5.75%	15/04/2025	188,297	0.01
205,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp**	8.50%	15/10/2026	184,533	0.01
1,770,000	Sunnova Energy Corp**	5.88%	01/09/2026	1,542,497	0.12
2,245,000	SVB Financial Group**	4.25%	29/12/2049	1,698,131	0.13
1,555,000	Sysco Corp*	3.15%	14/12/2051	1,115,370	0.09
1,998,000	Sysco Corp*	6.60%	01/04/2050	2,309,564	0.18
1,245,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	5.50%	15/01/2028	1,060,217	0.08
320,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/03/2027	285,990	0.02
2,055,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	1,708,383	0.13
1,475,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/09/2031	1,219,102	0.10

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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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
1,685,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.50%	01/10/2025	1,633,640	0.13
80,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp**	5.00%	15/01/2028	76,281	0.01
70,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp**	6.50%	15/07/2027	71,822	0.01
70,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp**	6.88%	15/01/2029	71,552	0.01
490,000	Taylor Morrison Communities Inc**	5.75%	15/01/2028	441,111	0.03
260,000	Taylor Morrison Communities Inc**	5.88%	15/06/2027	240,072	0.02
615,000	Team Health Holdings Inc**	6.38%	01/02/2025	430,365	0.03
735,000	Telecom Italia SpA*	5.30%	30/05/2024	708,084	0.06
2,655,000	Tenet Healthcare Corp**	6.13%	01/10/2028	2,280,300	0.18
775,000	Terex Corp**	5.00%	15/05/2029	659,897	0.05
1,035,000	T-Mobile USA Inc**	2.25%	15/02/2026	933,315	0.07
530,000	T-Mobile USA Inc**	3.38%	15/04/2029	465,290	0.04
4,110,000	T-Mobile USA Inc**	3.40%	15/10/2052	3,065,605	0.24
3,070,000	T-Mobile USA Inc*	4.50%	15/04/2050	2,731,179	0.21
345,000	Toll Brothers Finance Corp*	4.35%	15/02/2028	312,084	0.02
1,415,000	TransDigm Inc*	5.50%	15/11/2027	1,205,141	0.09
735,000	TransDigm Inc**	6.25%	15/03/2026	710,767	0.06
1,245,000	TransDigm Inc*	7.50%	15/03/2027	1,176,077	0.09
25,000	TRI Pointe Group Inc/TRI Pointe Homes Inc*	5.88%	15/06/2024	24,372	0.00
970,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	918,920	0.07
840,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	788,742	0.06
2,170,000	Tronox Inc**	4.63%	15/03/2029	1,749,552	0.14
289,000	Truist Financial Corp*	4.93%	29/12/2049	248,339	0.02
1,725,000	Truist Financial Corp**	5.10%	29/12/2049	1,569,750	0.12
200,000	UBS Group AG*	4.38%	29/12/2049	146,820	0.01
650,000	UBS Group AG*	4.88%	29/12/2049	545,323	0.04
1,516,000	UBS Group AG*	6.88%	29/12/2049	1,475,288	0.12
481,000	UniCredit SpA**	8.00%	29/12/2049	453,193	0.04
1,122,065	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	1,104,449	0.09
995,000	United Airlines Inc**	4.38%	15/04/2026	880,296	0.07
790,000	United Rentals North America Inc*	3.75%	15/01/2032	650,281	0.05
590,000	United Rentals North America Inc*	3.88%	15/02/2031	498,891	0.04
500,000	United Rentals North America Inc*	5.25%	15/01/2030	464,635	0.04
625,000	Uniti Group LP/Uniti Fiber Holdings Inc/CSL Capital LLC**	6.00%	15/01/2030	433,206	0.03
3,650,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	6.50%	15/02/2029	2,684,356	0.21
2,780,000	US Bancorp**	3.70%	29/12/2049	2,140,600	0.17
260,000	Valvoline Inc**	3.63%	15/06/2031	208,494	0.02
760,000	Venture Global Calcasieu Pass LLC**	4.13%	15/08/2031	651,696	0.05
3,925,000	Verizon Communications Inc**	2.36%	15/03/2032	3,257,739	0.26
2,445,000	Verizon Communications Inc*	2.99%	30/10/2056	1,703,006	0.13
2,795,000	Viatis Inc**	4.00%	22/06/2050	1,876,267	0.15
455,000	VICI Properties LP/VICI Note Co Inc**	4.25%	01/12/2026	416,509	0.03
415,000	Virgin Media Finance Plc**	5.00%	15/07/2030	330,004	0.03
1,250,000	Virgin Media Secured Finance Plc*	5.50%	15/05/2029	1,120,169	0.09
2,000,000	Virgin Media Vendor Financing Notes IV DAC*	5.00%	15/07/2028	1,657,808	0.13
685,000	VistaJet Malta Finance Plc/XO Management Holding Inc**	7.88%	01/05/2027	605,632	0.05
450,000	Vistra Corp**	7.00%	29/12/2049	409,273	0.03
1,595,000	Vistra Operations Co LLC**	4.38%	01/05/2029	1,339,106	0.11
2,725,000	Vistra Operations Co LLC**	5.00%	31/07/2027	2,482,856	0.19
445,000	Vistra Operations Co LLC**	5.50%	01/09/2026	421,037	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
Corporate Bonds 47.26% (31 December 2021: 39.66%) (continued)					
United States Dollar (continued)					
193,000	Volcan Compania Minera SAA*	4.38%	11/02/2026	168,285	0.01
720,000	Western Midstream Operating LP*	4.55%	01/02/2030	624,812	0.05
755,000	White Capital Parent LLC**	8.25%	15/03/2026	629,704	0.05
2,630,000	WR Grace Holdings LLC**	5.63%	15/08/2029	1,942,913	0.15
895,000	Wyndham Hotels & Resorts Inc**	4.38%	15/08/2028	784,092	0.06
2,095,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp**	5.25%	15/05/2027	1,797,164	0.14
4,276,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp**	5.50%	01/03/2025	3,921,006	0.31
660,000	Wynn Macau Ltd*	5.50%	15/01/2026	458,106	0.04
955,000	XHR LP**	6.38%	15/08/2025	922,270	0.07
630,000	XP Inc**	3.25%	01/07/2026	556,290	0.04
300,000	Yum! Brands Inc*	3.63%	15/03/2031	252,699	0.02
1,340,000	Zayo Group Holdings Inc**	6.13%	01/03/2028	971,239	0.08
470,000	Ziff Davis Inc**	4.63%	15/10/2030	401,559	0.03
Total United States Dollar				568,920,934	44.62
Total Corporate Bonds				602,543,096	47.26
Government Bonds 22.28% (31 December 2021: 19.64%)					
Colombian Peso					
2,132,400,000	Colombian TES*	6.00%	28/04/2028	403,003	0.03
4,141,500,000	Colombian TES*	7.00%	30/06/2032	738,824	0.06
3,618,000,000	Colombian TES*	7.25%	18/10/2034	629,410	0.05
Total Colombian Peso				1,771,237	0.14
Hungarian Forint					
273,520,000	Hungary Government Bond*	3.00%	27/10/2027	561,341	0.04
698,550,000	Hungary Government Bond*	3.25%	22/10/2031	1,288,217	0.10
Total Hungarian Forint				1,849,558	0.14
Indonesian Rupiah					
11,985,000,000	Indonesia Treasury Bond*	6.13%	15/05/2028	787,611	0.06
12,889,000,000	Indonesia Treasury Bond*	7.00%	15/09/2030	858,690	0.07
28,842,000,000	Indonesia Treasury Bond*	8.25%	15/05/2029	2,061,872	0.16
Total Indonesian Rupiah				3,708,173	0.29
Mexican Peso					
27,490,000	Mexican Bonos*	7.75%	29/05/2031	1,254,322	0.10
28,331,200	Mexican Bonos*	8.50%	31/05/2029	1,364,175	0.10
Total Mexican Peso				2,618,497	0.20
Peruvian Sol					
13,670,000	Peru Government Bond*	6.15%	12/08/2032	3,183,157	0.25
5,791,000	Peruvian Government International Bond**	6.90%	12/08/2037	1,379,886	0.11
Total Peruvian Sol				4,563,043	0.36
Russian Ruble					
74,979,000	Russian Federal Bond - OFZ*	6.90%	23/07/2031	123,253	0.01
132,316,000	Russian Federal Bond - OFZ*	7.05%	19/01/2028	217,506	0.02
Total Russian Ruble				340,759	0.03

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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
Government Bonds 22.28% (31 December 2021: 19.64%) (continued)					
South African Rand					
15,963,990	Republic of South Africa Government Bond*	8.00%	31/01/2030	848,847	0.07
9,356,291	Republic of South Africa Government Bond*	8.25%	31/03/2032	479,545	0.04
11,071,499	Republic of South Africa Government Bond*	8.50%	31/01/2037	535,720	0.04
Total South African Rand				1,864,112	0.15
Turkish Lira					
4,626,705	Turkey Government Bond*	1.50%	18/06/2025	372,154	0.03
20,195,926	Turkey Government Bond*	11.70%	13/11/2030	856,390	0.07
Total Turkish Lira				1,228,544	0.10
United States Dollar					
585,000	Angolan Government International Bond*	8.00%	26/11/2029	464,753	0.04
2,455,000	Angolan Government International Bond*	9.38%	08/05/2048	1,786,135	0.14
485,000	Colombia Government International Bond*	3.00%	30/01/2030	369,959	0.03
460,000	Colombia Government International Bond*	5.00%	15/06/2045	309,143	0.02
1,925,000	Dominican Republic International Bond*	6.85%	27/01/2045	1,527,680	0.12
645,000	Ecuador Government International Bond*	1.00%	31/07/2035	312,168	0.02
420,000	Ecuador Government International Bond*	5.00%	31/07/2030	273,534	0.02
345,000	Egypt Government International Bond*	5.88%	16/02/2031	215,309	0.02
1,635,000	Egypt Government International Bond*	7.50%	16/02/2061	914,580	0.07
1,310,000	Egypt Government International Bond*	8.50%	31/01/2047	780,022	0.06
200,000	El Salvador Government International Bond*	9.50%	15/07/2052	67,399	0.01
1,815,000	Indonesia Government International Bond*	4.63%	15/04/2043	1,650,289	0.13
1,700,000	Ivory Coast Government International Bond*	6.13%	15/06/2033	1,339,888	0.11
1,895,000	Mexico Government International Bond*	3.50%	12/02/2034	1,569,987	0.12
1,890,000	Mexico Government International Bond*	4.40%	12/02/2052	1,427,484	0.11
485,000	Mongolia Government International Bond*	5.13%	07/04/2026	437,679	0.03
665,000	Nigeria Government International Bond*	7.63%	28/11/2047	399,831	0.03
705,000	Nigeria Government International Bond*	7.88%	16/02/2032	492,971	0.04
830,000	Oman Government International Bond*	6.25%	25/01/2031	803,754	0.06
1,195,000	Oman Government International Bond*	7.00%	25/01/2051	1,056,948	0.08
1,085,000	Panama Government International Bond*	2.25%	29/09/2032	848,641	0.07
470,000	Panama Government International Bond*	3.30%	19/01/2033	402,700	0.03
815,000	Paraguay Government International Bond*	4.95%	28/04/2031	755,291	0.06
2,005,000	Peruvian Government International Bond*	3.00%	15/01/2034	1,649,724	0.13
635,000	Qatar Government International Bond*	4.40%	16/04/2050	607,657	0.05
785,000	Republic of South Africa Government International Bond*	5.65%	27/09/2047	538,000	0.04
485,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	332,712	0.03
1,422,000	Romanian Government International Bond*	3.00%	14/02/2031	1,101,706	0.09
580,000	Romanian Government International Bond*	3.63%	27/03/2032	456,817	0.04
1,184,000	Romanian Government International Bond*	4.00%	14/02/2051	776,255	0.06
630,000	Romanian Government International Bond 144A*	4.00%	14/02/2051	412,555	0.03
725,000	Saudi Government International Bond*	3.25%	17/11/2051	548,056	0.04
580,000	Saudi Government International Bond*	3.75%	21/01/2055	476,093	0.04
1,800,000	Ukraine Government International Bond*	7.25%	15/03/2033	452,254	0.04
5,867,864	United States Treasury Inflation Indexed Bonds*	0.13%	15/02/2052	4,565,964	0.36
30,075,000	United States Treasury Note/Bond*	0.13%	30/11/2022	29,799,534	2.34
71,000,000	United States Treasury Note/Bond*	0.13%	31/03/2023	69,624,172	5.46
9,290,000	United States Treasury Note/Bond*	0.25%	15/04/2023	9,103,466	0.71
19,265,000	United States Treasury Note/Bond*	0.38%	31/10/2023	18,619,322	1.46
19,825,000	United States Treasury Note/Bond*	0.88%	30/06/2026	18,201,828	1.43
18,530,000	United States Treasury Note/Bond*	1.25%	31/03/2028	16,743,592	1.31

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
Government Bonds 22.28% (31 December 2021: 19.64%) (continued)					
United States Dollar (continued)					
20,000,000	United States Treasury Note/Bond*	1.25%	15/08/2031	17,221,875	1.35
28,860,000	United States Treasury Note/Bond*	1.63%	15/05/2031	25,793,625	2.02
7,225,000	United States Treasury Note/Bond*	1.88%	15/02/2051	5,422,983	0.43
2,810,000	United States Treasury Note/Bond*	2.38%	15/05/2051	2,373,243	0.19
7,715,000	United States Treasury Note/Bond*	2.88%	15/05/2052	7,288,867	0.57
6,705,000	United States Treasury Note/Bond*	3.25%	15/05/2042	6,545,756	0.51
4,430,000	United States Treasury Note/Bond*	4.25%	15/11/2040	5,008,842	0.39
2,605,000	United States Treasury Note/Bond*	4.38%	15/02/2038	3,034,316	0.24
905,000	Uruguay Government International Bond*	5.10%	18/06/2050	912,552	0.07
3,136,300	Venezuela Government International Bond*	8.25%	13/10/2024	266,585	0.02
Total United States Dollar				266,084,496	20.87
Total Government Bonds				284,028,419	22.28
Mortgage Backed Securities 28.77% (31 December 2021: 18.09%)					
United States Dollar					
2,186,899	Fannie Mae Pool	2.50%	01/08/2051	1,971,156	0.15
3,797,396	Fannie Mae Pool (FS1632)	2.50%	01/08/2051	3,424,295	0.27
4,336,192	Fannie Mae Pool	2.50%	01/11/2051	3,910,954	0.31
4,473,024	Fannie Mae Pool	2.50%	01/02/2052	4,033,407	0.32
2,690,514	Fannie Mae Pool	2.50%	01/03/2052	2,429,876	0.19
2,200,000	Fannie Mae Pool	2.50%	01/04/2052	1,985,488	0.16
2,969,732	Fannie Mae Pool	2.50%	01/05/2052	2,676,705	0.21
21,560,000	Fannie Mae Pool	2.50%	01/07/2052	19,395,578	1.52
2,315,951	Fannie Mae Pool	3.00%	01/06/2050	2,169,317	0.17
1,612,187	Fannie Mae Pool	3.00%	01/05/2051	1,504,030	0.12
2,751,883	Fannie Mae Pool	3.00%	01/11/2051	2,572,029	0.20
2,685,557	Fannie Mae Pool (FS1172)	3.00%	01/11/2051	2,507,833	0.20
2,464,114	Fannie Mae Pool	3.00%	01/03/2052	2,299,639	0.18
60,035,000	Fannie Mae Pool	3.00%	01/07/2052	55,931,045	4.39
1,312,999	Fannie Mae Pool	3.50%	01/05/2051	1,268,846	0.10
2,901,439	Fannie Mae Pool	3.50%	01/05/2052	2,794,694	0.22
2,696,096	Fannie Mae Pool	3.50%	01/06/2052	2,598,544	0.20
55,610,000	Fannie Mae Pool	3.50%	01/07/2052	53,494,214	4.20
48,595,000	Fannie Mae Pool	4.00%	01/07/2052	47,933,463	3.76
33,595,000	Fannie Mae Pool	4.50%	01/07/2052	33,732,792	2.65
33,345,000	Fannie Mae Pool	5.00%	01/07/2052	34,043,161	2.67
1,989,710	Freddie Mac Pool	2.50%	01/05/2051	1,794,561	0.14
4,407,848	Freddie Mac Pool	2.50%	01/04/2052	3,975,694	0.31
2,774,247	Freddie Mac Pool	3.00%	01/12/2051	2,589,898	0.20
2,487,847	Freddie Mac Pool	3.00%	01/04/2052	2,324,833	0.18
1,697,726	Freddie Mac Pool	4.00%	01/07/2052	1,676,112	0.13
1,650,000	Freddie Mac Pool (SD1060)	4.00%	01/07/2052	1,634,657	0.13
13,985,000	Ginnie Mae	2.50%	21/07/2052	12,802,831	1.00
13,555,000	Ginnie Mae	3.00%	01/07/2052	12,783,001	1.00
15,965,000	Ginnie Mae	3.50%	01/07/2052	15,515,985	1.22
12,440,000	Ginnie Mae	4.00%	01/07/2052	12,389,220	0.97
12,290,000	Ginnie Mae	4.50%	01/07/2052	12,474,350	0.98
4,010,000	Ginnie Mae	5.00%	01/07/2052	4,110,250	0.32
Total Mortgage Backed Securities **				366,748,458	28.77

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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
Municipal Bonds 1.66% (31 December 2021: 1.18%)					
United States Dollar					
565,000	Bay Area Toll Authority	7.04%	01/04/2050	778,746	0.06
845,000	California State University	2.98%	01/11/2051	667,951	0.05
875,000	Central Texas Turnpike System	3.03%	15/08/2041	649,701	0.05
265,000	City of Atlantic City NJ	4.29%	01/09/2026	262,411	0.02
1,080,000	City of New York NY	5.00%	01/08/2032	1,254,896	0.10
650,000	City of New York NY	5.00%	01/05/2035	729,644	0.06
845,000	Commonwealth Financing Authority	3.53%	01/06/2042	733,827	0.06
845,000	County of Clark NV	3.23%	01/07/2044	673,346	0.05
705,000	Dallas Area Rapid Transit	2.82%	01/12/2042	549,000	0.04
795,000	Foothill-Eastern Transportation Corridor Agency	3.92%	15/01/2053	695,829	0.05
1,035,000	Gilbert Water Resource Municipal Property Corp	5.00%	15/07/2031	1,224,809	0.10
845,000	Grand Parkway Transportation Corp	3.24%	01/10/2052	678,870	0.05
845,000	Highland Local School District/Medina County	3.19%	01/12/2049	669,497	0.05
845,000	JobsOhio Beverage System	2.83%	01/01/2038	706,383	0.06
460,000	Los Angeles Community College District	6.75%	01/08/2049	635,207	0.05
830,000	Massachusetts Bay Transportation Authority Sales Tax Revenue	5.25%	01/07/2032	998,131	0.08
1,900,000	Massachusetts Development Finance Agency	5.00%	15/11/2032	2,279,234	0.18
400,000	Massachusetts Educational Financing Authority	4.08%	01/07/2027	400,073	0.03
725,000	Michigan Finance Authority	3.38%	01/12/2040	625,920	0.05
205,000	New Jersey Housing & Mortgage Finance Agency	3.80%	01/10/2032	208,329	0.02
935,000	New York City Municipal Water Finance Authority	5.00%	15/06/2031	1,094,936	0.09
1,125,000	New York State Dormitory Authority	2.69%	01/07/2040	877,884	0.07
840,000	Ohio Turnpike & Infrastructure Commission	3.22%	15/02/2048	657,328	0.05
845,000	Ohio University	2.91%	01/12/2043	646,733	0.05
705,000	Regents of the University of California Medical Center Pooled Revenue	3.01%	15/05/2050	533,707	0.04
565,000	State of California	7.63%	01/03/2040	765,259	0.06
530,000	Texas Private Activity Bond Surface Transportation Corp	3.92%	31/12/2049	468,064	0.04
845,000	Utah Transit Authority	2.77%	15/12/2038	683,712	0.05
Total Municipal Bonds [†]				21,149,427	1.66
Term Loans[^] 3.24% (31 December 2021: 6.87%)					
United States Dollar					
730,000	AAdvantage Loyalty IP Ltd	5.81%	20/04/2028	698,322	0.05
672,553	AI Convoy (Luxembourg) Sarl	5.05%	18/01/2027	644,810	0.05
744,375	Allied Universal Holdco LLC	5.42%	12/05/2028	683,895	0.05
691,109	Altice France SA	5.41%	14/08/2026	633,443	0.05
576,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp	10.02%	01/11/2025	606,718	0.05
575,000	Asurion LLC	6.92%	20/01/2029	491,338	0.04
867,899	athenahealth Group Inc	5.01%	15/02/2029	801,726	0.06
146,016	Aveanna Healthcare LLC	0.00%	17/07/2028	129,406	0.01
623,306	Aveanna Healthcare LLC	5.35%	17/07/2028	552,405	0.04
338,963	Banijay Entertainment SAS	4.55%	01/03/2025	322,438	0.03
146,775	Barracuda Networks Inc	5.98%	12/02/2025	145,736	0.01
671,512	BCP Renaissance Parent LLC	5.03%	02/11/2026	642,133	0.05
724,525	Bella Holding Co LLC	5.42%	10/05/2028	680,691	0.05
681,100	Carnival Corp	5.88%	30/06/2025	635,807	0.05
503,738	Cloudera Inc	5.42%	08/10/2028	465,118	0.04
494,201	Consolidated Communications Inc	5.19%	02/10/2027	440,252	0.03
1,282,951	ConvergeOne Holdings Corp	6.67%	04/01/2026	1,103,344	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
Term Loans^ 3.24% (31 December 2021: 6.87%) (continued)					
United States Dollar (continued)					
1,019,537	Covia Holdings LLC	5.00%	31/07/2026	961,556	0.08
788,004	CQP Holdco LP	6.00%	05/06/2028	742,694	0.06
274,911	Crosby US Acquisition Corp	6.39%	26/06/2026	258,072	0.02
797,521	Cytxera DC Holdings Inc	4.64%	01/05/2024	754,586	0.06
384,416	Dealer Tire LLC	5.92%	12/12/2025	369,440	0.03
792,329	Deerfield Dakota Holding LLC	5.28%	09/04/2027	744,048	0.06
513,873	Eastern Power LLC	6.00%	02/10/2025	436,391	0.03
541,872	Edelman Financial Engines Center LLC	5.17%	07/04/2028	502,925	0.04
393,646	Edgewater Generation LLC	5.42%	13/12/2025	337,109	0.03
610,528	EG Group Ltd	6.25%	07/02/2025	575,422	0.05
183,469	EG Group Ltd	6.50%	31/03/2026	174,296	0.01
481,981	Endurance International Group Holdings Inc	4.62%	10/02/2028	434,585	0.03
1,194,394	Envision Healthcare Corp	5.42%	10/10/2025	406,393	0.03
894,075	Epicor Software Corp	4.92%	30/07/2027	846,322	0.07
748,125	FINThrive Software Intermediate Holdings Inc	5.67%	18/12/2028	695,756	0.05
678,532	First Brands Group LLC	6.29%	30/03/2027	647,320	0.05
395,194	Flexera Software LLC	5.37%	03/03/2028	375,533	0.03
507,275	Gainwell Acquisition Corp	6.25%	01/10/2027	481,120	0.04
810,549	Garda World Security Corp	5.90%	30/10/2026	753,811	0.06
471,790	Granite Generation LLC	5.51%	09/11/2026	435,915	0.03
500,634	Granite US Holdings Corp	6.31%	30/09/2026	474,038	0.04
580,281	Great Outdoors Group LLC	5.42%	06/03/2028	530,812	0.04
271,268	GTT Communications Inc	8.50%	31/05/2025	214,433	0.02
683,934	Hercules Achievement Inc	5.17%	16/12/2024	642,470	0.05
216,439	Intrado Corp	5.17%	10/10/2024	185,479	0.01
177,750	Ivanti Software Inc	5.61%	01/12/2027	152,422	0.01
560,770	Ivanti Software Inc	5.85%	01/12/2027	484,600	0.04
264,778	Kestrel Acquisition LLC	5.92%	02/06/2025	245,913	0.02
792,753	Learning Care Group (US) No 2 Inc	4.50%	13/03/2025	736,269	0.06
302,264	Lightstone Holdco LLC B Term Loan	7.02%	01/02/2027	272,793	0.02
17,048	Lightstone Holdco LLC C Term Loan	7.02%	01/02/2027	15,386	0.00
404,827	Lonestar II Generation Holdings LLC B Initial Term Loan	6.67%	20/04/2026	389,521	0.03
54,842	Lonestar II Generation Holdings LLC C Initial Term Loan	6.67%	20/04/2026	52,768	0.00
596,859	Mauser Packaging Solutions Holding Co	4.31%	03/04/2024	563,160	0.04
815,000	McAfee Corp	5.15%	01/03/2029	744,368	0.06
459,497	MHI Holdings LLC	7.25%	21/09/2026	439,968	0.03
500,843	Misys Ltd	4.74%	13/06/2024	452,872	0.04
769,834	MPH Acquisition Holdings LLC	5.82%	01/09/2028	710,942	0.06
380,407	Nautilus Power LLC	5.92%	16/05/2024	300,719	0.02
505,861	Optiv Inc	4.25%	01/02/2024	485,836	0.04
517,141	Orion Advisor Solutions Inc	4.99%	24/09/2027	488,267	0.04
401,277	Packaging Coordinators Midco Inc	6.00%	30/11/2027	380,461	0.03
945,372	Peraton Corp	5.42%	01/02/2028	890,337	0.07
483,875	Petco Health and Wellness Co Inc	5.50%	03/03/2028	457,337	0.04
616,030	PetVet Care Centers LLC	5.17%	14/02/2025	582,660	0.05
738,150	Phoenix Newco Inc	0.00%	15/11/2028	695,153	0.05
734,450	Polaris Newco LLC	5.67%	02/06/2028	680,809	0.05
1,565,853	Prairie ECI Acquiror LP	6.42%	11/03/2026	1,469,804	0.12
416,738	Pro Mach Group Inc	5.67%	31/08/2028	394,209	0.03
497,500	Radiate Holdco LLC	4.92%	25/09/2026	463,827	0.04
729,488	Redstone HoldCo 2 LP	5.93%	27/04/2028	632,225	0.05
506,888	SCIH Salt Holdings Inc	4.75%	16/03/2027	454,298	0.04
522,080	Sophia LP	5.50%	07/10/2027	488,474	0.04

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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
Term Loans[^] 3.24% (31 December 2021: 6.87%) (continued)					
United States Dollar (continued)					
625,495	Team Health Holdings Inc	6.78%	02/03/2027	529,325	0.04
608,784	Tempo Acquisition LLC	4.53%	31/08/2028	578,345	0.05
725,813	United AirLines Inc	5.39%	21/04/2028	677,731	0.05
60,673	Univision Communications Inc	4.42%	15/03/2024	59,826	0.00
770,854	US Silica Co	5.69%	01/05/2025	744,440	0.05
665,930	Verscend Holding Corp	5.67%	27/08/2025	639,293	0.05
338,272	Waystar Technologies Inc	5.67%	22/10/2026	321,781	0.03
482,665	White Cap Supply Holdings LLC	5.28%	19/10/2027	446,164	0.03
660,566	Wilsonart LLC	5.51%	31/12/2026	587,286	0.05
Total Term Loans[†]				41,367,697	3.24

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
Investment Funds 4.53% (31 December 2021: 4.52%)			
Pound Sterling			
861,209	NB Global Monthly Income Fund Ltd	815,798	0.06
Total Pound Sterling		815,798	0.06
United States Dollar			
1,208,113	Neuberger Berman China Bond Fund	12,491,887	0.98
945,691	Neuberger Berman Euro Bond Absolute Return	9,929,759	0.78
486,855	Neuberger Berman European High Yield Bond Fund	5,097,371	0.40
459,982	Neuberger Berman Global Flexible Credit Fund	4,645,814	0.36
654,438	Neuberger Berman Global High Yield SDG Engagement Fund	7,709,283	0.61
2,000,000	Neuberger Berman Global Investment Grade Credit Fund	17,100,000	1.34
Total United States Dollar		56,974,114	4.47
Total Investment Funds[^]		57,789,912	4.53
Total Investments		1,545,704,556	121.24

Forward Currency Contracts 0.39% (31 December 2021: 0.18%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
BRL 6,051,276	US\$ 1,155,265	05/07/2022	Goldman Sachs International	1	1,889	0.00
BRL 8,723,143	US\$ 1,665,358	05/07/2022	HSBC Bank Plc	1	2,723	0.00
CNY 1,414,284	US\$ 210,109	23/08/2022	JPMorgan Chase Bank	1	737	0.00
CZK 7,332,465	€ 291,075	21/09/2022	Citibank NA	1	539	0.00
EGP 34,642,258	US\$ 1,737,325	21/09/2022	Citibank NA	1	29,308	0.00
€ 511,889	US\$ 535,487	20/07/2022	Citibank NA	1	202	0.00
€ 783,150	HUF 295,173,510	06/07/2022	Goldman Sachs International	3	41,205	0.01
€ 523,311	PLN 2,472,364	21/09/2022	Goldman Sachs International	1	6,421	0.00
€ 515,166	US\$ 538,173	20/07/2022	Goldman Sachs International	1	946	0.00
€ 435,594	US\$ 453,539	05/07/2022	JPMorgan Chase Bank	2	1,853	0.00
€ 295,153	HUF 114,076,115	06/07/2022	JPMorgan Chase Bank	1	8,070	0.00
€ 583,377	PLN 2,760,640	21/09/2022	JPMorgan Chase Bank	2	6,169	0.00
€ 29,178	HUF 11,235,014	06/07/2022	UBS AG	1	909	0.00
HUF 50,115,647	€ 125,377	05/07/2022	JPMorgan Chase Bank	1	968	0.00
RON 1,580,889	€ 312,047	21/09/2022	Barclays Bank Plc	2	1,921	0.00
RON 1,137,310	€ 221,769	21/09/2022	Citibank NA	2	4,243	0.00

Strategic Income – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.39% (31 December 2021: 0.18%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
RON 564,243	€ 111,388	21/09/2022	Goldman Sachs International	2	671	0.00
RON 960,773	€ 189,413	21/09/2022	JPMorgan Chase Bank	3	1,410	0.00
US\$ 303,712	COP 1,261,922,968	21/09/2022	Citibank NA	1	4,626	0.00
US\$ 7,032,330	£ 5,376,647	20/07/2022	Citibank NA	1	501,131	0.04
US\$ 275,256	€ 261,893	20/07/2022	Citibank NA	1	1,186	0.00
US\$ 568,217	KRW 713,975,935	23/08/2022	Citibank NA	2	17,417	0.00
US\$ 309,919	THB 10,676,231	21/09/2022	Citibank NA	1	6,806	0.00
US\$ 324,010	ZAR 5,227,578	21/09/2022	Citibank NA	1	7,514	0.00
US\$ 234,034	PEN 884,905	21/09/2022	Citibank NA	1	3,059	0.00
US\$ 780,725	PHP 41,053,628	23/08/2022	Citibank NA	1	36,743	0.00
US\$ 247,407	INR 19,519,454	21/09/2022	Goldman Sachs International	1	2,228	0.00
US\$ 228,733	TWD 6,798,872	21/07/2022	Goldman Sachs International	1	11	0.00
US\$ 311,541	€ 290,562	20/07/2022	Goldman Sachs International	1	7,469	0.00
US\$ 545,061	ILS 1,876,374	30/08/2022	Goldman Sachs International	1	7,183	0.00
US\$ 303,411	CLP 266,560,151	21/09/2022	Goldman Sachs International	1	23,439	0.00
US\$ 7,010,405	MXN 141,364,824	07/07/2022	Goldman Sachs International	1	6,195	0.00
US\$ 258,935	ZAR 3,987,138	21/09/2022	HSBC Bank Plc	1	17,540	0.00
US\$ 1,675,353	BRL 8,723,143	05/07/2022	HSBC Bank Plc	1	7,272	0.00
US\$ 216,049	TWD 6,406,491	21/07/2022	JPMorgan Chase Bank	1	527	0.00
US\$ 66,157	€ 62,332	03/08/2022	JPMorgan Chase Bank	1	863	0.00
US\$ 304,627	INR 23,988,763	21/09/2022	JPMorgan Chase Bank	1	3,310	0.00
US\$ 293,625	ZAR 4,770,815	21/09/2022	JPMorgan Chase Bank	1	4,784	0.00
US\$ 324,630	ILS 1,105,997	30/08/2022	JPMorgan Chase Bank	1	7,587	0.00
US\$ 193,231	BRL 1,005,390	02/08/2022	JPMorgan Chase Bank	1	2,688	0.00
US\$ 2,590,875	€ 2,432,212	05/07/2022	JPMorgan Chase Bank	6	48,119	0.01
US\$ 245,579	€ 227,709	20/07/2022	JPMorgan Chase Bank	1	7,283	0.00
US\$ 302,510	TWD 8,957,933	15/07/2022	JPMorgan Chase Bank	1	1,300	0.00
US\$ 35,190,045	€ 32,069,095	20/07/2022	Royal Bank of Canada	2	1,629,906	0.13
US\$ 802,057	KRW 1,033,050,000	07/07/2022	Royal Bank of Canada	1	6,367	0.00
US\$ 3,267,374	BRL 16,987,078	07/07/2022	Royal Bank of Canada	1	20,994	0.00
US\$ 6,051	NOK 52,924	20/07/2022	UBS AG	1	693	0.00
<i>AUD Hedged Classes</i>						
US\$ 1,934,235	AUD 2,732,912	20/07/2022	Goldman Sachs International	9	54,774	0.01
US\$ 550,264	AUD 750,689	20/07/2022	UBS AG	6	34,005	0.00
US\$ 1,319,073	AUD 1,869,425	20/07/2022	Westpac Banking Corp	4	33,446	0.00
<i>EUR Hedged Classes</i>						
€ 32,587	US\$ 33,995	20/07/2022	Westpac Banking Corp	4	108	0.00
US\$ 778,957	€ 728,499	20/07/2022	Goldman Sachs International	10	16,587	0.00
US\$ 594,431	€ 553,215	20/07/2022	UBS AG	5	15,495	0.00
US\$ 943,423	€ 878,537	20/07/2022	Westpac Banking Corp	24	24,040	0.00
<i>GBP Hedged Classes</i>						
US\$ 120,845	£ 95,881	20/07/2022	Goldman Sachs International	6	4,375	0.00
US\$ 17,270	£ 13,226	20/07/2022	UBS AG	1	1,204	0.00
US\$ 525,501	£ 407,539	20/07/2022	Westpac Banking Corp	6	30,450	0.00
<i>HKD Hedged Classes</i>						
HKD 2	US\$ 0	20/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 821,854	HKD 6,431,598	20/07/2022	Goldman Sachs International	5	1,806	0.00
US\$ 585,272	HKD 4,582,135	20/07/2022	UBS AG	11	1,037	0.00
US\$ 1,207,591	HKD 9,456,220	20/07/2022	Westpac Banking Corp	4	1,895	0.00
<i>JPY Hedged Classes</i>						
US\$ 17,041,431	¥ 2,186,710,239	20/07/2022	Goldman Sachs International	8	931,197	0.08
US\$ 20,422,804	¥ 2,667,980,850	20/07/2022	UBS AG	7	766,887	0.06
US\$ 24,780,629	¥ 3,287,904,124	20/07/2022	Westpac Banking Corp	10	557,528	0.05

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Strategic Income – Schedule of Investments (continued)

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

Forward Currency Contracts 0.39% (31 December 2021: 0.18%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SGD Hedged Classes</i>						
SGD 17	US\$ 12	20/07/2022	Goldman Sachs International	1	0	0.00
SGD 2,863	US\$ 2,055	20/07/2022	Westpac Banking Corp	5	2	0.00
US\$ 1,366,179	SGD 1,881,970	20/07/2022	Goldman Sachs International	8	13,889	0.00
US\$ 1,398,663	SGD 1,914,956	20/07/2022	UBS AG	7	22,673	0.00
US\$ 1,294,324	SGD 1,790,585	20/07/2022	Westpac Banking Corp	21	7,701	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					5,013,523	0.39

Futures Contracts 0.29% (31 December 2021: 0.04%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(159)	10-Year Mini Japanese Government Bond Future September 2022	66,954	0.01
69	Canadian 5-Year Bond Future September 2022	62,615	0.00
(88)	Euro-BOBL Future September 2022	96,035	0.01
(66)	Euro-Bund Future September 2022	196,210	0.02
(1)	Euro-Buxl 30-Year Bond Future September 2022	10,036	0.00
15	Euro-Schatz Future September 2022	7,841	0.00
(60)	United Kingdom Long Gilt Future September 2022	286,367	0.02
(673)	US Treasury 10-Year Note (CBT) Future September 2022	501,944	0.04
(717)	US Treasury 10-Year Ultra Future September 2022	923,261	0.07
(987)	US Treasury 5-Year Note (CBT) Future September 2022	378,900	0.03
(285)	US Treasury Long Bond (CBT) Future September 2022	663,516	0.05
(162)	US Treasury Ultra Bond (CBT) Future September 2022	471,557	0.04
Total Unrealised Gain on Futures Contracts [±]		3,665,236	0.29

Interest Rate Swap Contracts 0.03% (31 December 2021: (0.01%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
CAD 13,647,000	17/02/2027	Chicago Mercantile Exchange ¹	Receive	2.67%	3M CAD BA	360,161	0.03
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						360,161	0.03

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Credit Default Swap Contracts 0.50% (31 December 2021: 0.10%)

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 63,790,000	20/06/2027	ICE Clear U.S. ¹	Buying default protection on CDX.EM.37	6,396,096	0.50
Total Fair Value on Credit Default Swap Contracts [∞]				6,396,096	0.50

					Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss					1,561,139,572	122.45

Strategic Income – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss****Forward Currency Contracts (2.94%) (31 December 2021: (0.35%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 460,293	US\$ 91,941	05/07/2022	Citibank NA	1	(3,922)	(0.00)
BRL 16,987,078	US\$ 3,559,285	07/07/2022	Citibank NA	1	(312,904)	(0.03)
BRL 4,182,929	US\$ 852,071	02/08/2022	Goldman Sachs International	1	(59,314)	(0.01)
BRL 14,314,126	US\$ 2,802,735	05/07/2022	HSBC Bank Plc	1	(65,520)	(0.01)
BRL 8,723,143	US\$ 1,646,917	02/09/2022	HSBC Bank Plc	1	(8,484)	(0.00)
BRL 16,987,078	US\$ 3,238,471	08/08/2022	Royal Bank of Canada	1	(24,843)	(0.00)
CLP 266,391,695	US\$ 318,329	21/09/2022	Citibank NA	1	(38,533)	(0.01)
COP 1,592,111,543	US\$ 414,309	21/09/2022	Goldman Sachs International	1	(36,966)	(0.00)
EGP 2,694,655	US\$ 139,982	21/09/2022	Citibank NA	1	(2,564)	(0.00)
EGP 2,694,654	US\$ 145,264	21/09/2022	Goldman Sachs International	1	(7,847)	(0.00)
€ 183,991	US\$ 192,440	05/07/2022	Citibank NA	1	(87)	(0.00)
€ 2,577	CZK 65,068	21/09/2022	Citibank NA	1	(11)	(0.00)
€ 3,387,339	US\$ 3,573,460	20/07/2022	Goldman Sachs International	9	(28,629)	(0.00)
€ 520,601	HUF 207,042,936	05/07/2022	Goldman Sachs International	1	(1,248)	(0.00)
€ 434,310	US\$ 456,925	05/07/2022	Goldman Sachs International	1	(2,876)	(0.00)
€ 1,314,234	US\$ 1,395,833	05/07/2022	JPMorgan Chase Bank	7	(21,867)	(0.00)
€ 2,659,466	US\$ 2,918,768	20/07/2022	JPMorgan Chase Bank	2	(135,651)	(0.01)
€ 1,094,290	US\$ 1,161,438	03/08/2022	JPMorgan Chase Bank	1	(15,149)	(0.00)
€ 289,365	CZK 7,305,410	21/09/2022	JPMorgan Chase Bank	1	(1,205)	(0.00)
€ 64,083	US\$ 67,055	05/07/2022	Morgan Stanley	1	(60)	(0.00)
€ 572,804	US\$ 619,625	20/07/2022	Royal Bank of Canada	2	(20,189)	(0.00)
£ 197,070	US\$ 243,765	20/07/2022	Goldman Sachs International	2	(4,378)	(0.00)
HUF 226,700,429	€ 583,062	06/07/2022	Citibank NA	2	(12,392)	(0.00)
HUF 130,518,136	€ 326,724	31/08/2022	Citibank NA	1	(2,479)	(0.00)
HUF 68,804,062	€ 179,047	06/07/2022	Goldman Sachs International	1	(5,942)	(0.00)
HUF 119,926,079	€ 300,624	31/08/2022	JPMorgan Chase Bank	1	(2,712)	(0.00)
HUF 113,571,264	€ 286,256	06/07/2022	JPMorgan Chase Bank	1	(99)	(0.00)
IDR 1,954,364,943	US\$ 132,969	23/08/2022	Citibank NA	1	(2,516)	(0.00)
IDR 1,127,882,906	US\$ 75,957	23/08/2022	Goldman Sachs International	1	(671)	(0.00)
ILS 2,982,749	US\$ 891,024	30/08/2022	JPMorgan Chase Bank	1	(35,995)	(0.00)
¥ 45,868	US\$ 372	20/07/2022	Royal Bank of Canada	1	(34)	(0.00)
KRW 1,033,050,000	US\$ 833,333	07/07/2022	Citibank NA	1	(37,643)	(0.00)
KRW 714,164,099	US\$ 552,854	23/08/2022	Goldman Sachs International	1	(1,909)	(0.00)
KRW 1,033,050,000	US\$ 802,462	08/08/2022	Royal Bank of Canada	1	(6,058)	(0.00)
MXN 4,615,103	US\$ 230,966	21/09/2022	Goldman Sachs International	1	(5,593)	(0.00)
MXN 141,364,824	US\$ 6,970,274	08/08/2022	Goldman Sachs International	1	(8,267)	(0.00)
MXN 141,364,824	US\$ 7,128,037	07/07/2022	JPMorgan Chase Bank	1	(123,827)	(0.01)
MYR 2,499,924	US\$ 576,341	05/07/2022	Goldman Sachs International	1	(9,143)	(0.00)
PHP 11,288,540	US\$ 207,110	23/08/2022	Citibank NA	1	(2,537)	(0.00)
PHP 12,781,876	US\$ 231,791	23/08/2022	Goldman Sachs International	1	(155)	(0.00)
PLN 3,938,771	€ 842,378	21/09/2022	Goldman Sachs International	1	(19,359)	(0.00)
SGD 1,390,916	US\$ 1,018,682	13/07/2022	JPMorgan Chase Bank	1	(19,252)	(0.00)
THB 8,061,198	US\$ 230,486	21/09/2022	JPMorgan Chase Bank	1	(1,618)	(0.00)
US\$ 223,677	TRY 4,435,228	21/09/2022	Barclays Bank Plc	1	(24,520)	(0.00)
US\$ 859,810	CNY 5,830,187	23/08/2022	Citibank NA	1	(9,373)	(0.00)
US\$ 281,668	MXN 5,798,931	21/09/2022	Citibank NA	1	(1,516)	(0.00)
US\$ 87,876	BRL 460,293	05/07/2022	Citibank NA	1	(144)	(0.00)
US\$ 1,154,766	BRL 6,051,276	05/07/2022	Goldman Sachs International	1	(2,387)	(0.00)
US\$ 566,939	MYR 2,499,924	05/07/2022	Goldman Sachs International	1	(259)	(0.00)
US\$ 464,603	€ 446,141	20/07/2022	Goldman Sachs International	1	(2,281)	(0.00)
US\$ 45	MXN 950	21/09/2022	Goldman Sachs International	1	(1)	(0.00)
US\$ 237,826	RUB 17,004,524	25/07/2022	Goldman Sachs International	1	(61,942)	(0.01)
US\$ 2,732,746	BRL 14,314,126	05/07/2022	HSBC Bank Plc	1	(4,468)	(0.00)
US\$ 236,136	THB 8,319,089	21/09/2022	JPMorgan Chase Bank	1	(54)	(0.00)

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Strategic Income – Schedule of Investments (continued)

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

Forward Currency Contracts (2.94%) (31 December 2021: (0.35%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 86,941	CNY 583,591	23/08/2022	JPMorgan Chase Bank	1	(62)	(0.00)
US\$ 397,607	TRY 7,886,535	21/09/2022	JPMorgan Chase Bank	1	(43,728)	(0.01)
US\$ 259,831	EGP 5,118,679	21/09/2022	Morgan Stanley	1	(1,203)	(0.00)
ZAR 5,052,233	US\$ 313,478	21/09/2022	Citibank NA	1	(7,598)	(0.00)
ZAR 8,257,680	US\$ 530,735	21/09/2022	HSBC Bank Plc	1	(30,786)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 1,702,777	US\$ 1,227,815	20/07/2022	Goldman Sachs International	6	(56,793)	(0.00)
AUD 34,162,104	US\$ 25,595,511	20/07/2022	UBS AG	4	(2,101,772)	(0.17)
AUD 4,404,538	US\$ 3,128,087	20/07/2022	Westpac Banking Corp	6	(99,027)	(0.01)
<i>EUR Hedged Classes</i>						
€ 97,170	US\$ 102,852	20/07/2022	Goldman Sachs International	5	(1,163)	(0.00)
€ 11,528,708	US\$ 12,626,118	20/07/2022	UBS AG	5	(561,387)	(0.04)
€ 6,154,623	US\$ 6,720,423	20/07/2022	Westpac Banking Corp	29	(279,642)	(0.02)
US\$ 456,920	€ 437,567	20/07/2022	Goldman Sachs International	2	(992)	(0.00)
US\$ 178,055	€ 170,222	20/07/2022	UBS AG	1	(81)	(0.00)
US\$ 29,818	€ 28,549	20/07/2022	Westpac Banking Corp	5	(59)	(0.00)
<i>GBP Hedged Classes</i>						
£ 11,667	US\$ 14,431	20/07/2022	Goldman Sachs International	1	(259)	(0.00)
£ 2,458,449	US\$ 3,215,620	20/07/2022	UBS AG	7	(229,255)	(0.02)
£ 57,282	US\$ 72,571	20/07/2022	Westpac Banking Corp	8	(2,988)	(0.00)
US\$ 52,785	£ 43,999	20/07/2022	Westpac Banking Corp	1	(662)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 24,451,727	US\$ 3,125,009	20/07/2022	Goldman Sachs International	4	(7,342)	(0.00)
HKD 12,335,495	US\$ 1,576,480	20/07/2022	UBS AG	2	(3,667)	(0.00)
HKD 568,012	US\$ 72,477	20/07/2022	Westpac Banking Corp	5	(53)	(0.00)
US\$ 12,114	HKD 95,011	20/07/2022	Goldman Sachs International	1	(0)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 4,526,320,869	US\$ 36,588,937	20/07/2022	Goldman Sachs International	2	(3,242,002)	(0.25)
¥ 34,444,916,572	US\$ 278,966,307	20/07/2022	UBS AG	4	(25,198,969)	(1.98)
¥ 5,812,301,311	US\$ 46,477,701	20/07/2022	Westpac Banking Corp	6	(3,656,513)	(0.29)
US\$ 167,001	¥ 22,700,000	20/07/2022	Westpac Banking Corp	1	(237)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 47,796,150	US\$ 35,133,114	20/07/2022	Goldman Sachs International	17	(789,250)	(0.06)
SGD 252,917	US\$ 182,892	20/07/2022	UBS AG	2	(1,158)	(0.00)
SGD 1,248,984	US\$ 908,010	20/07/2022	Westpac Banking Corp	48	(10,551)	(0.00)
US\$ 1,320,929	SGD 1,840,278	20/07/2022	Goldman Sachs International	4	(1,400)	(0.00)
US\$ 1,509,913	SGD 2,104,002	20/07/2022	Westpac Banking Corp	7	(1,916)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(37,527,908)	(2.94)

Futures Contracts (0.02%) (31 December 2021: (0.32%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(5)	Canadian 10-Year Bond Future September 2022	(11,797)	(0.00)
131	Euro-BOBL Future September 2022	(145,799)	(0.01)
(4)	Euro-OAT Future September 2022	(6,689)	(0.00)
77	US Treasury 2-Year Note (CBT) Future September 2022	(99,859)	(0.01)
Total Unrealised Loss on Futures Contracts [±]		(264,144)	(0.02)

Strategic Income – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts (0.08%) (31 December 2021: (0.02%))**

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
BRL 2,262,674	02/01/2031	Chicago Mercantile Exchange ¹	(Pay)	11.21%	1D BROIS	(54,735)	(0.00)
BRL 3,860,376	04/01/2027	Chicago Mercantile Exchange ¹	(Pay)	6.17%	1D BROIS	(189,547)	(0.01)
BRL 6,266,079	02/01/2025	Chicago Mercantile Exchange ¹	(Pay)	6.17%	1D BROIS	(198,346)	(0.02)
GBP 21,837,000	06/05/2024	LCH Clearnet Ltd ¹	(Pay)	2.16%	1D SONIA	(238,077)	(0.02)
CAD 13,647,000	17/02/2027	Chicago Mercantile Exchange ¹	(Pay)	2.67%	3M CAD BA	(348,239)	(0.03)

Total Unrealised Loss on Interest Rate Swap Contracts [∞] **(1,028,944)** **(0.08)**

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Total Return Swap Contracts (0.19%) (31 December 2021: (0.00%))

Notional Amount	Termination Date	Variable Rate ¹	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD 85,000,000	20/09/2022	1.52	iBoxx USD Liquid High Yield Index ²	(1,384,032)	(0.11)
USD 65,600,000	20/09/2022	1.52	iBoxx USD Liquid High Yield Index ³	(1,003,615)	(0.08)

Total Unrealised Loss on Total Return Swap Contracts [∞] **(2,387,647)** **(0.19)**

¹ The 1 day SOFR is the benchmark for all the total return swap contracts.

² The counterparty for the total return swap contract is JPMorgan Chase Bank.

³ The counterparty for the total return swap contract is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(41,208,643)	(3.23)
Net Financial Assets at Fair Value through Profit or Loss	1,519,930,929	119.22
Other Net Liabilities	(244,993,913)	(19.22)
Net Assets Attributable to Holders of Redeemable Participating Shares	1,274,937,016	100.00

[^] Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2022 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	452,098,159	26.20
** Transferable securities and/or money market instruments dealt in on a regulated market	970,856,799	56.27
† Other transferable securities and/or money market instruments	64,959,686	3.77
μ Investment funds	57,789,912	3.35
± Financial derivative instruments traded on a regulated market	3,401,092	0.20
∞ Financial derivative instruments that are traded OTC	(29,174,719)	(1.69)
Total Investments	1,519,930,929	88.10

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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
Corporate Bonds 97.70% (31 December 2021: 84.86%)					
United States Dollar					
300,000	ABJA Investment Co Pte Ltd*	5.45%	24/01/2028	284,609	0.87
240,000	Adani Green Energy Ltd*	4.38%	08/09/2024	216,780	0.66
600,000	Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ*	6.25%	10/12/2024	576,000	1.76
600,000	Bangkok Bank PCL**	3.73%	25/09/2034	526,563	1.61
800,000	Bank Negara Indonesia Persero Tbk PT*	3.75%	30/03/2026	727,942	2.22
500,000	CA Magnum Holdings**	5.38%	31/10/2026	434,540	1.33
1,200,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	1,018,248	3.12
510,000	Cathay Pacific MTN Financing HK Ltd*	4.88%	17/08/2026	467,088	1.43
200,000	Celestial Miles Ltd*	5.75%	29/12/2049	200,700	0.61
300,000	Central Plaza Development Ltd*	5.75%	29/12/2049	250,805	0.77
200,000	China Hongqiao Group Ltd*	6.25%	08/06/2024	186,250	0.57
1,100,000	China SCE Group Holdings Ltd*	7.00%	02/05/2025	327,250	1.00
1,500,000	CIFI Holdings Group Co Ltd*	5.95%	20/10/2025	886,500	2.71
887,625	Continuum Energy Levanter Pte Ltd*	4.50%	09/02/2027	701,783	2.14
900,000	Country Garden Holdings Co Ltd*	5.13%	14/01/2027	400,183	1.22
300,000	Country Garden Holdings Co Ltd*	7.25%	08/04/2026	164,400	0.50
319,000	Elect Global Investments Ltd*	4.85%	29/12/2049	263,174	0.80
700,000	ENN Clean Energy International Investment Ltd*	3.38%	12/05/2026	636,592	1.95
360,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	230,850	0.71
591,000	Fortune Star BVI Ltd*	6.75%	02/07/2023	471,322	1.44
500,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	385,000	1.18
310,000	FWD Group Ltd*	5.75%	09/07/2024	308,545	0.94
530,000	FWD Group Ltd*	8.05%	29/12/2049	526,345	1.61
500,000	Gemdale Ever Prosperity Investment Ltd*	4.95%	12/08/2024	356,250	1.09
729,000	Globe Telecom Inc*	4.20%	29/12/2049	687,284	2.10
300,000	GLP Pte Ltd*	4.50%	29/12/2049	255,597	0.78
1,955,000	Greenko Power II Ltd*	4.30%	13/12/2028	1,566,444	4.79
977,500	Greenko Power II Ltd*	4.30%	13/12/2028	783,222	2.40
200,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	166,750	0.51
200,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	194,250	0.59
644,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	513,706	1.57
600,000	JSW Steel Ltd*	5.05%	05/04/2032	446,560	1.36
700,000	Kasikornbank PCL*	3.34%	02/10/2031	630,676	1.93
1,200,000	Lenovo Group Ltd*	3.42%	02/11/2030	1,022,862	3.13
200,000	Longfor Group Holdings Ltd*	3.95%	16/09/2029	152,042	0.46
900,000	Medco Bell Pte Ltd*	6.38%	30/01/2027	771,102	2.36
500,000	Medco Oak Tree Pte Ltd*	7.38%	14/05/2026	456,240	1.39
300,000	Meituan*	3.05%	28/10/2030	223,560	0.68
250,000	Melco Resorts Finance Ltd*	5.25%	26/04/2026	176,695	0.54
500,000	Melco Resorts Finance Ltd*	5.38%	04/12/2029	302,517	0.92
800,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	537,420	1.64
533,000	Melco Resorts Finance Ltd*	5.75%	21/07/2028	343,785	1.05
200,000	MGM China Holdings Ltd**	4.75%	01/02/2027	141,618	0.43
200,000	MGM China Holdings Ltd*	5.25%	18/06/2025	153,733	0.47
260,000	MGM China Holdings Ltd**	5.38%	15/05/2024	221,901	0.68
760,000	MGM China Holdings Ltd*	5.88%	15/05/2026	577,309	1.76
1,000,000	Network i2i Ltd*	5.65%	29/12/2049	930,205	2.84
200,000	New Metro Global Ltd*	4.80%	15/12/2024	110,000	0.34
600,000	NWD Finance BVI Ltd*	4.13%	29/12/2049	510,000	1.56
260,000	NWD MTN Ltd*	4.13%	18/07/2029	229,128	0.70
900,000	PCPD Capital Ltd*	5.13%	18/06/2026	849,015	2.59
600,000	Periama Holdings LLC*	5.95%	19/04/2026	539,202	1.65

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
Corporate Bonds 97.70% (31 December 2021: 84.86%) (continued)					
United States Dollar (continued)					
200,000	ReNew Power Pvt Ltd*	5.88%	05/03/2027	183,250	0.56
600,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries*	4.50%	14/07/2028	470,429	1.44
781,000	RKPF Overseas 2019 A Ltd*	6.70%	30/09/2024	434,258	1.33
300,000	RKPF Overseas 2020 A Ltd*	5.13%	26/07/2026	141,994	0.43
1,000,000	RKPF Overseas 2020 A Ltd*	5.20%	12/01/2026	478,104	1.46
134,000	Saka Energi Indonesia PT*	4.45%	05/05/2024	123,073	0.38
200,000	Sands China Ltd**	3.25%	08/08/2031	132,462	0.40
350,000	Sands China Ltd*	5.40%	08/08/2028	270,427	0.83
500,000	Shimao Group Holdings Ltd*	6.13%	21/02/2024	58,151	0.18
600,000	Shriram Transport Finance Co Ltd*	4.15%	18/07/2025	525,065	1.60
330,000	Shriram Transport Finance Co Ltd*	4.40%	13/03/2024	304,865	0.93
1,149,000	Shui On Development Holding Ltd*	6.15%	24/08/2024	968,033	2.97
400,000	Singapore Airlines Ltd*	3.38%	19/01/2029	364,344	1.11
600,000	Sino-Ocean Land Treasure IV Ltd*	2.70%	13/01/2025	303,965	0.93
658,160	Star Energy Geothermal Wayang Windu Ltd*	6.75%	24/04/2033	620,681	1.90
800,000	Studio City Finance Ltd*	6.00%	15/07/2025	507,760	1.55
400,000	Studio City Finance Ltd*	6.50%	15/01/2028	224,880	0.69
600,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	90,000	0.28
1,000,000	Times China Holdings Ltd*	6.20%	22/03/2026	140,000	0.43
200,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	175,067	0.53
400,000	Vedanta Resources Finance II Plc*	13.88%	21/01/2024	357,140	1.09
300,000	Wynn Macau Ltd*	4.88%	01/10/2024	223,500	0.68
300,000	Wynn Macau Ltd*	5.50%	01/10/2027	194,591	0.59
400,000	Wynn Macau Ltd*	5.63%	26/08/2028	247,514	0.76
510,000	Yanlord Land HK Co Ltd*	5.13%	20/05/2026	388,391	1.19
Total Corporate Bonds				31,968,486	97.70
Government Bonds 6.16% (31 December 2021: 5.00%)					
United States Dollar					
200,000	Mongolia Government International Bond	3.50%	07/07/2027	162,488	0.50
1,044,000	Mongolia Government International Bond	4.45%	07/07/2031	803,808	2.45
200,000	Mongolia Government International Bond	5.13%	07/04/2026	180,486	0.55
600,000	Sri Lanka Government International Bond	5.75%	18/04/2023	194,711	0.60
200,000	Sri Lanka Government International Bond	5.88%	25/07/2022	83,618	0.26
600,000	Sri Lanka Government International Bond	6.13%	03/06/2025	199,914	0.61
600,000	Sri Lanka Government International Bond	6.85%	03/11/2025	197,870	0.60
600,000	Sri Lanka Government International Bond	7.55%	28/03/2030	194,315	0.59
Total Government Bonds *				2,017,210	6.16
Total Investments				33,985,696	103.86

Forward Currency Contracts 0.65% (31 December 2021: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 109,434	US\$ 114,416	20/07/2022	Westpac Banking Corp	4	104	0.00
US\$ 728,945	€ 667,917	20/07/2022	Citibank NA	2	29,973	0.09
US\$ 1,787,547	€ 1,696,193	20/07/2022	Goldman Sachs International	11	12,489	0.04
US\$ 597,274	€ 561,217	20/07/2022	Standard Chartered Bank	2	9,963	0.03

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Sustainable Asia High Yield – Schedule of Investments (continued)

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

Forward Currency Contracts 0.65% (31 December 2021: 0.00%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 232,166	€ 212,578	20/07/2022	State Street Bank and Trust Co	1	9,704	0.03
US\$ 18,550,049	€ 17,667,920	20/07/2022	Westpac Banking Corp	20	60,665	0.18
<i>GBP Hedged Classes</i>						
£ 69,394	US\$ 83,861	20/07/2022	Westpac Banking Corp	3	434	0.00
US\$ 526,678	£ 419,937	20/07/2022	Goldman Sachs International	13	16,567	0.05
US\$ 7,174,278	£ 5,844,999	20/07/2022	Westpac Banking Corp	36	74,154	0.23
Total Unrealised Gain on Forward Currency Contracts [∞]					214,053	0.65

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	34,199,749	104.51

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (7.96%) (31 December 2021: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 35,114,888	US\$ 38,450,306	20/07/2022	Citibank NA	3	(1,702,761)	(5.20)
€ 115,139	US\$ 124,697	20/07/2022	Goldman Sachs International	6	(4,204)	(0.01)
€ 196,653	US\$ 215,469	20/07/2022	Standard Chartered Bank	1	(9,673)	(0.03)
€ 2,337,711	US\$ 2,537,967	20/07/2022	Westpac Banking Corp	18	(91,566)	(0.28)
US\$ 1,131,256	€ 1,084,097	20/07/2022	Goldman Sachs International	3	(3,246)	(0.01)
US\$ 11,438,639	€ 10,931,192	20/07/2022	Westpac Banking Corp	2	(795)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,963,158	US\$ 3,858,468	20/07/2022	Goldman Sachs International	11	(259,017)	(0.79)
£ 152,805	US\$ 199,797	20/07/2022	Standard Chartered Bank	1	(14,179)	(0.05)
£ 2,293,729	US\$ 2,999,874	20/07/2022	State Street Bank and Trust Co	1	(213,602)	(0.65)
£ 4,236,886	US\$ 5,446,772	20/07/2022	Westpac Banking Corp	47	(300,077)	(0.92)
US\$ 3,019,380	£ 2,490,351	20/07/2022	Westpac Banking Corp	7	(5,737)	(0.02)
Total Unrealised Loss on Forward Currency Contracts [∞]					(2,604,857)	(7.96)

Futures Contracts (0.17%) (31 December 2021: (0.01%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(22)	US Treasury 10-Year Note (CBT) Future September 2022	(32,516)	(0.10)
(8)	US Treasury Long Bond (CBT) Future September 2022	(23,750)	(0.07)
Total Unrealised Loss on Futures Contracts [±]		(56,266)	(0.17)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(2,661,123)	(8.13)

Sustainable Asia High Yield – Schedule of Investments (continued)

	Fair Value US\$	% of Net Assets
Net Financial Assets at Fair Value through Profit or Loss	31,538,626	96.38
Other Net Assets	1,185,534	3.62
Net Assets Attributable to Holders of Redeemable Participating Shares	32,724,160	100.00
Portfolio Analysis		
	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	31,991,192	45.53
** Transferable securities and/or money market instruments dealt in on a regulated market	1,994,504	2.84
± Financial derivative instruments traded on a regulated market	(56,266)	(0.08)
∞ Financial derivative instruments that are traded OTC	(2,390,804)	(3.40)
Total Investments	31,538,626	44.89

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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
Corporate Bonds 7.32%					
United States Dollar					
440,000	Abu Dhabi Ports Co PJSC*	2.50%	06/05/2031	376,996	0.31
200,000	AngloGold Ashanti Holdings Plc*	3.75%	01/10/2030	164,966	0.13
240,000	Banco de Credito e Inversiones SA*	3.50%	12/10/2027	225,865	0.18
240,000	Banco Nacional de Panama**	2.50%	11/08/2030	191,064	0.16
300,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand**	5.38%	17/04/2025	301,544	0.25
673,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	561,239	0.46
463,800	Brazil Minas SPE via State of Minas Gerais†	5.33%	15/02/2028	455,347	0.37
200,000	Cable Onda SA**	4.50%	30/01/2030	167,190	0.14
240,000	Cencosud SA*	4.38%	17/07/2027	225,692	0.18
1,180,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	1,034,643	0.84
600,000	Country Garden Holdings Co Ltd*	5.13%	17/01/2025	328,800	0.27
200,000	CSN Inova Ventures**	6.75%	28/01/2028	174,788	0.14
710,000	DP World Crescent Ltd*	3.88%	18/07/2029	658,394	0.54
440,000	DP World Ltd*	6.85%	02/07/2037	472,843	0.39
200,000	Eastern & Southern African Trade & Development Bank*	4.88%	23/05/2024	189,158	0.15
1,080,000	Empresa de los Ferrocarriles del Estado*	3.83%	14/09/2061	749,833	0.61
200,000	Grupo Aval Ltd*	4.38%	04/02/2030	149,538	0.12
400,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	388,500	0.32
200,000	MDGH GMTN RSC Ltd*	3.70%	07/11/2049	169,071	0.14
200,000	MDGH GMTN RSC Ltd*	4.50%	07/11/2028	203,805	0.17
200,000	MEGlobal Canada ULC*	5.00%	18/05/2025	202,006	0.16
240,000	Mexico City Airport Trust*	5.50%	31/07/2047	165,281	0.14
200,000	Nexa Resources SA**	5.38%	04/05/2027	184,695	0.15
205,000	Perusahaan Penerbit SBSN Indonesia III*	4.70%	06/06/2032	201,852	0.16
300,000	Sharjah Sukuk Program Ltd*	2.94%	10/06/2027	279,234	0.23
200,000	Sunac China Holdings Ltd*	7.00%	09/07/2025	30,000	0.02
550,000	Suzano Austria GmbH**	7.00%	16/03/2047	525,672	0.43
200,000	TSMC Arizona Corp*	4.25%	22/04/2032	197,473	0.16
Total Corporate Bonds				8,975,489	7.32
Government Bonds 85.57%					
Euro					
653,000	Benin Government International Bond*	4.95%	22/01/2035	448,454	0.37
990,000	Croatia Government International Bond*	1.13%	19/06/2029	896,128	0.73
1,722,000	Croatia Government International Bond*	1.13%	04/03/2033	1,416,786	1.15
640,000	Croatia Government International Bond*	1.50%	17/06/2031	574,046	0.47
534,000	Croatia Government International Bond**	2.75%	27/01/2030	533,958	0.44
1,355,000	Croatia Government International Bond*	2.88%	22/04/2032	1,340,485	1.09
57,000	Hungary Government International Bond*	1.50%	17/11/2050	33,630	0.03
2,309,000	Hungary Government International Bond*	1.75%	05/06/2035	1,714,716	1.40
128,000	Indonesia Government International Bond*	1.10%	12/03/2033	95,571	0.08
648,000	Indonesia Government International Bond*	1.40%	30/10/2031	524,330	0.43
730,000	Indonesia Government International Bond*	3.75%	14/06/2028	749,344	0.61
1,598,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	1,120,538	0.91
4,185,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	3,117,561	2.54
570,000	Mexico Government International Bond*	2.38%	11/02/2030	505,711	0.41
1,360,000	Mexico Government International Bond*	3.38%	23/02/2031	1,274,216	1.04
2,486,000	Peruvian Government International Bond*	1.25%	11/03/2033	1,846,443	1.51
384,000	Peruvian Government International Bond*	1.95%	17/11/2036	276,428	0.23
247,000	Peruvian Government International Bond*	3.75%	01/03/2030	252,605	0.21

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
Government Bonds 85.57% (continued)					
Euro (continued)					
1,050,000	Philippine Government International Bond*	0.70%	03/02/2029	914,079	0.74
610,000	Philippine Government International Bond*	1.75%	28/04/2041	432,671	0.35
41,293	Provincia de Buenos Aires*	2.85%	01/09/2037	16,351	0.01
1,530,000	Romanian Government International Bond*	2.00%	28/01/2032	1,095,164	0.89
152,000	Romanian Government International Bond*	2.00%	14/04/2033	103,421	0.08
13,000	Romanian Government International Bond*	2.12%	16/07/2031	9,667	0.01
93,000	Romanian Government International Bond*	2.63%	02/12/2040	56,880	0.05
540,000	Romanian Government International Bond*	2.88%	13/04/2042	331,866	0.27
2,045,000	Romanian Government International Bond*	3.38%	28/01/2050	1,279,308	1.04
1,328,000	Romanian Government International Bond*	3.75%	07/02/2034	1,046,586	0.85
490,000	Romanian Government International Bond*	3.88%	29/10/2035	380,715	0.31
486,000	Romanian Government International Bond*	4.63%	03/04/2049	361,463	0.29
1,371,000	Serbia International Bond*	1.50%	26/06/2029	1,042,358	0.85
2,779,000	Serbia International Bond*	2.05%	23/09/2036	1,722,907	1.40
770,000	Serbia International Bond*	3.13%	15/05/2027	706,547	0.58
303,000	Ukraine Government International Bond**	6.75%	20/06/2026	82,760	0.07
Total Euro				26,303,693	21.44
United States Dollar					
727,000	Abu Dhabi Government International Bond*	3.00%	15/09/2051	551,040	0.45
2,654,000	Angolan Government International Bond*	8.75%	14/04/2032	2,134,328	1.74
1,500,057	Argentine Republic Government International Bond*	0.50%	09/07/2030	355,789	0.29
1,906,342	Argentine Republic Government International Bond*	1.00%	09/07/2029	438,258	0.36
11,033,136	Argentine Republic Government International Bond*	1.13%	09/07/2035	2,390,042	1.95
1,012,389	Argentine Republic Government International Bond*	2.00%	09/01/2038	289,518	0.24
931,261	Argentine Republic Government International Bond*	2.50%	09/07/2041	251,170	0.20
400,000	Bahamas Government International Bond*	6.00%	21/11/2028	284,351	0.23
830,000	Bermuda Government International Bond*	4.75%	15/02/2029	832,572	0.68
822,000	Brazilian Government International Bond*	5.63%	07/01/2041	657,752	0.54
1,390,000	Brazilian Government International Bond*	5.63%	21/02/2047	1,074,184	0.88
66,000	Brazilian Government International Bond*	8.25%	20/01/2034	71,605	0.06
3,320,000	Chile Government International Bond*	2.55%	27/07/2033	2,717,607	2.22
1,500,000	Chile Government International Bond*	2.75%	31/01/2027	1,403,626	1.14
290,000	Chile Government International Bond*	4.34%	07/03/2042	258,720	0.21
3,683,000	Colombia Government International Bond*	3.00%	30/01/2030	2,809,399	2.29
2,177,000	Colombia Government International Bond*	3.88%	25/04/2027	1,928,801	1.57
2,616,000	Colombia Government International Bond*	5.00%	15/06/2045	1,758,082	1.43
1,096,000	Colombia Government International Bond*	5.20%	15/05/2049	746,156	0.61
1,278,000	Costa Rica Government International Bond*	6.13%	19/02/2031	1,195,953	0.98
4,383,000	Costa Rica Government International Bond*	7.16%	12/03/2045	3,829,301	3.12
360,000	Development Bank of Mongolia LLC*	7.25%	23/10/2023	348,291	0.28
543,000	Dominican Republic International Bond*	5.88%	30/01/2060	372,668	0.30
188,000	Dominican Republic International Bond*	6.00%	19/07/2028	174,370	0.14
799,000	Dominican Republic International Bond*	6.00%	22/02/2033	667,612	0.54
1,190,000	Dominican Republic International Bond*	6.40%	05/06/2049	891,233	0.73
525,000	Dominican Republic International Bond*	6.85%	27/01/2045	416,640	0.34
89,121	Ecuador Government International Bond*	0.00%	31/07/2030	37,245	0.03
410,576	Ecuador Government International Bond*	0.50%	31/07/2040	168,601	0.14
4,896,673	Ecuador Government International Bond*	1.00%	31/07/2035	2,372,707	1.93
358,908	Ecuador Government International Bond*	5.00%	31/07/2030	233,747	0.19
400,000	El Salvador Government International Bond*	5.88%	30/01/2025	144,424	0.12
248,000	El Salvador Government International Bond*	7.65%	15/06/2035	81,396	0.07

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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
Government Bonds 85.57% (continued)					
United States Dollar (continued)					
11,000	El Salvador Government International Bond*	8.63%	28/02/2029	3,688	0.00
1,569,000	El Salvador Government International Bond*	9.50%	15/07/2052	528,743	0.43
468,000	Fondo MIVIVIENDA SA*	4.63%	12/04/2027	453,546	0.37
1,300,000	Gabon Government International Bond*	6.63%	06/02/2031	966,425	0.79
370,000	Gabon Government International Bond*	6.95%	16/06/2025	325,583	0.27
910,000	Ghana Government International Bond*	6.38%	11/02/2027	524,351	0.43
233,000	Ghana Government International Bond*	7.75%	07/04/2029	117,031	0.10
1,510,000	Ghana Government International Bond*	8.13%	18/01/2026	1,092,757	0.89
600,000	Ghana Government International Bond*	8.95%	26/03/2051	285,600	0.23
1,387,000	Ghana Government International Bond*	10.75%	14/10/2030	1,198,778	0.97
233,000	Hungary Government Bond*	5.50%	16/06/2034	226,530	0.18
265,000	Hungary Government International Bond*	5.25%	16/06/2029	265,078	0.22
726,000	Indonesia Government International Bond*	5.25%	17/01/2042	712,162	0.58
1,923,000	Indonesia Government International Bond*	8.50%	12/10/2035	2,434,097	1.98
200,000	Israel Government International Bond*	3.88%	03/07/2050	176,300	0.14
1,304,673	Ivory Coast Government International Bond*	5.75%	31/12/2032	1,134,282	0.92
2,050,000	Mexico Government International Bond*	3.50%	12/02/2034	1,698,403	1.38
2,810,000	Mexico Government International Bond*	5.75%	12/10/2110	2,369,076	1.93
340,000	Mongolia Government International Bond*	3.50%	07/07/2027	276,230	0.23
584,000	Mongolia Government International Bond*	8.75%	09/03/2024	591,592	0.48
2,000,000	Morocco Government International Bond*	3.00%	15/12/2032	1,378,892	1.12
1,510,000	Morocco Government International Bond*	5.50%	11/12/2042	1,100,700	0.90
2,590,000	Oman Government International Bond*	6.25%	25/01/2031	2,512,144	2.05
3,722,000	Oman Government International Bond*	6.75%	17/01/2048	3,227,270	2.63
150,000	Panama Government International Bond*	6.70%	26/01/2036	162,578	0.13
81,000	Panama Government International Bond*	8.88%	30/09/2027	95,488	0.08
355,000	Paraguay Government International Bond*	4.95%	28/04/2031	328,992	0.27
1,020,000	Paraguay Government International Bond*	5.60%	13/03/2048	808,902	0.66
460,000	Paraguay Government International Bond*	6.10%	11/08/2044	402,142	0.33
4,363,000	Peruvian Government International Bond*	3.00%	15/01/2034	3,589,899	2.93
400,000	Peruvian Government International Bond*	7.35%	21/07/2025	432,650	0.35
164,000	Peruvian Government International Bond*	8.75%	21/11/2033	208,274	0.17
61,000	Provincia de Mendoza Argentina*	4.25%	19/03/2029	39,684	0.03
1,000,000	Republic of Armenia International Bond*	3.60%	02/02/2031	695,755	0.57
2,630,000	Republic of Armenia International Bond*	3.95%	26/09/2029	1,964,873	1.60
1,324,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	908,271	0.74
1,291,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	1,035,640	0.84
400,000	Republic of Uzbekistan International Bond*	3.70%	25/11/2030	291,225	0.24
3,320,000	Republic of Uzbekistan International Bond*	4.75%	20/02/2024	3,176,525	2.59
805,000	Republic of Uzbekistan International Bond*	5.38%	20/02/2029	711,519	0.58
216,000	Serbia International Bond*	2.13%	01/12/2030	159,438	0.13
377,000	Sri Lanka Government International Bond*	6.20%	11/05/2027	122,644	0.10
1,060,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	342,109	0.28
1,220,000	Sri Lanka Government International Bond*	6.83%	18/07/2026	423,487	0.35
248,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	80,672	0.07
1,454,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	479,505	0.39
491,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	159,014	0.13
677,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	222,239	0.18
1,526,000	Turkey Government International Bond*	6.00%	14/01/2041	978,065	0.80
530,000	Turkey Government International Bond*	6.38%	14/10/2025	470,863	0.38
228,000	Turkey Government International Bond*	7.25%	23/12/2023	223,205	0.18
200,000	UAE International Government Bond*	4.95%	07/07/2052	202,502	0.17

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
Government Bonds 85.57% (continued)					
United States Dollar (continued)					
284,000	Ukraine Government International Bond*	0.00%	31/05/2040	72,003	0.06
2,230,000	Ukraine Government International Bond*	6.88%	21/05/2029	558,057	0.46
270,000	Ukraine Government International Bond*	7.38%	25/09/2032	67,801	0.06
705,000	Ukraine Government International Bond*	7.75%	01/09/2025	181,608	0.15
225,000	Ukraine Government International Bond*	7.75%	01/09/2027	58,777	0.05
434,000	Ukraine Government International Bond*	9.75%	01/11/2028	110,772	0.09
2,100,000	Uruguay Government International Bond*	4.38%	23/01/2031	2,126,905	1.73
770,000	Uruguay Government International Bond*	5.10%	18/06/2050	776,426	0.63
850,000	Zambia Government International Bond*	8.97%	30/07/2027	499,800	0.41
Total United States Dollar				78,654,755	64.13
Total Government Bonds				104,958,448	85.57
Total Investments				113,933,937	92.89

Forward Currency Contracts 1.21%

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 6,118,097	€ 5,603,058	05/07/2022	JPMorgan Chase Bank	4	260,381	0.21
US\$ 6,978,018	€ 6,594,210	05/07/2022	Standard Chartered Bank	4	84,101	0.07
US\$ 3,537,539	€ 3,279,782	05/07/2022	State Street Bank and Trust Co	2	108,691	0.09
US\$ 17,673,994	€ 15,935,179	05/07/2022	Westpac Banking Corp	1	1,014,563	0.82
<i>EUR Hedged Classes</i>						
US\$ 2,549,561	€ 2,405,103	14/09/2022	Westpac Banking Corp	5	21,858	0.02
Total Unrealised Gain on Forward Currency Contracts [∞]					1,489,594	1.21

Futures Contracts 0.38%

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(22)	Euro-BOBL Future September 2022	16,560	0.01
(96)	Euro-Bund Future September 2022	217,588	0.18
(30)	Euro-Buxl 30-Year Bond Future September 2022	228,456	0.19
Total Unrealised Gain on Futures Contracts [±]		462,604	0.38

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Sustainable Emerging Market Debt - Hard Currency – Schedule of Investments (continued)

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

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	115,886,135	94.48

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.54%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 1,020,000	US\$ 1,077,105	05/07/2022	Citibank NA	1	(10,746)	(0.01)
€ 280,000	US\$ 295,019	05/07/2022	Standard Chartered Bank	1	(2,293)	(0.00)
<i>EUR Hedged Classes</i>						
€ 65,215,130	US\$ 70,411,498	14/09/2022	Standard Chartered Bank	1	(1,872,068)	(1.53)
US\$ 2,661,774	€ 2,537,555	14/09/2022	Westpac Banking Corp	2	(5,131)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,890,238)	(1.54)

Futures Contracts (0.30%)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(8)	US Treasury 10-Year Note (CBT) Future September 2022	(23,875)	(0.02)
102	US Treasury 5-Year Note (CBT) Future September 2022	(78,199)	(0.07)
20	US Treasury Long Bond (CBT) Future September 2022	(3,453)	(0.00)
60	US Treasury Ultra Bond (CBT) Future September 2022	(258,868)	(0.21)
Total Unrealised Loss on Futures Contracts [±]		(364,395)	(0.30)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(2,254,633)	(1.84)
Net Financial Assets at Fair Value through Profit or Loss	113,631,502	92.64
Other Net Assets	9,022,759	7.36
Net Assets Attributable to Holders of Redeemable Participating Shares	122,654,261	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	111,316,919	88.90
** Transferable securities and/or money market instruments dealt in on a regulated market	2,161,671	1.73
† Other transferable securities and/or money market instruments	455,347	0.36
± Financial derivative instruments traded on a regulated market	98,209	0.08
∞ Financial derivative instruments that are traded OTC	(400,644)	(0.32)
Total Investments	113,631,502	90.75

Systematic 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
Equities 96.22% (31 December 2021: 90.16%)			
Australian Dollar			
4,611	Ampol Ltd*	108,535	0.19
3,300	Aristocrat Leisure Ltd*	78,017	0.13
22,071	Aurizon Holdings Ltd*	57,673	0.10
24,292	Australia & New Zealand Banking Group Ltd*	367,998	0.63
3,383	BlueScope Steel Ltd*	36,988	0.06
9,907	Brambles Ltd*	72,962	0.12
19,241	Fortescue Metals Group Ltd*	231,941	0.40
582	Macquarie Group Ltd*	65,839	0.11
	Total Australian Dollar	1,019,953	1.74
Brazilian Real			
66,496	Ambev SA*	170,390	0.29
55,706	Banco Bradesco SA - Preferred Shares*	183,221	0.31
	Total Brazilian Real	353,611	0.60
Canadian Dollar			
1,296	Bank of Montreal*	124,360	0.21
4,965	Bank of Nova Scotia*	293,216	0.50
2,727	Cameco Corp*	57,206	0.10
3,145	Canadian Imperial Bank of Commerce*	152,404	0.26
389	Canadian Tire Corp Ltd Class A**	48,974	0.08
4,434	Enbridge Inc*	186,854	0.32
716	George Weston Ltd**	83,464	0.14
1,246	Gildan Activewear Inc Class A*	35,788	0.06
3,261	Great-West Lifeco Inc**	79,455	0.13
3,872	Hydro One Ltd**	103,888	0.18
3,204	Manulife Financial Corp*	55,439	0.10
1,581	Metro Inc**	84,679	0.15
777	Nutrien Ltd*	61,747	0.10
7,498	Pembina Pipeline Corp*	264,475	0.45
6,890	Power Corp of Canada**	176,903	0.30
2,251	TC Energy Corp*	116,358	0.20
992	West Fraser Timber Co Ltd*	75,956	0.13
	Total Canadian Dollar	2,001,166	3.41
Danish Krone			
73	AP Moller - Maersk A/S Class B*	169,894	0.29
1,230	Carlsberg A/S Class B*	156,314	0.27
	Total Danish Krone	326,208	0.56
Euro			
510	Allianz SE*	97,103	0.17
7,491	Assicurazioni Generali SpA*	119,234	0.20
2,632	AXA SA*	59,600	0.10
50,399	Banco Bilbao Vizcaya Argentaria SA*	228,173	0.39
3,165	Bayerische Motoren Werke AG*	243,068	0.42
689	Capgemini SE*	117,736	0.20
5,227	Cie de Saint-Gobain*	223,747	0.38
7,009	Cie Generale des Etablissements Michelin SCA*	190,333	0.33
1,651	Covestro AG*	56,925	0.10
5,919	CRH Plc*	204,204	0.35
7,415	Deutsche Post AG*	277,057	0.47

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Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
Euro (continued)			
857	Eiffage SA*	76,944	0.13
2,342	Enagas SA*	51,589	0.09
601	Eurofins Scientific SE*	47,174	0.08
12,946	Iberdrola SA*	133,936	0.23
9,060	Koninklijke Ahold Delhaize NV*	235,468	0.40
15,519	Koninklijke KPN NV*	55,179	0.09
882	LEG Immobilien SE*	72,955	0.12
3,592	Mercedes-Benz Group AG*	207,365	0.35
11,111	Orange SA*	130,331	0.22
2,140	Publicis Groupe SA*	104,391	0.18
1,642	Randstad NV*	79,308	0.14
5,169	Red Electrica Corp SA*	97,406	0.16
3,451	Sanofi*	347,580	0.59
2,260	SAP SE*	205,391	0.35
21,860	Snam SpA*	114,245	0.20
10,517	Societe Generale SA*	229,686	0.39
3,554	STMicroelectronics NV*	111,466	0.19
4,379	Telefonica SA*	22,258	0.04
9,322	TotalEnergies SE*	490,890	0.84
2,643	UCB SA*	222,818	0.38
	Total Euro	4,853,560	8.28
Hong Kong Dollar			
33,800	Alibaba Group Holding Ltd*	481,999	0.82
400,000	China Construction Bank Corp - H Shares*	268,639	0.46
37,500	China Merchants Bank Co Ltd - H Shares*	250,894	0.43
6,500	CK Asset Holdings Ltd*	45,973	0.08
90,000	Hong Kong & China Gas Co Ltd*	96,917	0.17
444,000	Industrial & Commercial Bank of China Ltd - H Shares*	263,675	0.45
6,500	Meituan Class B*	160,865	0.27
39,000	Ping An Insurance Group Co of China Ltd - H Shares*	265,154	0.45
44,000	Sino Land Co Ltd*	64,932	0.11
8,300	Tencent Holdings Ltd*	374,861	0.64
25,500	WH Group Ltd*	19,693	0.03
15,000	Wuxi Biologics Cayman Inc*	137,251	0.23
	Total Hong Kong Dollar	2,430,853	4.14
Indonesian Rupiah			
394,431	Bank Central Asia Tbk PT*	191,954	0.33
683,353	Telkom Indonesia Persero Tbk PT*	183,481	0.31
	Total Indonesian Rupiah	375,435	0.64
Japanese Yen			
2,200	Asahi Group Holdings Ltd*	71,981	0.12
300	Bridgestone Corp*	10,931	0.02
2,600	Brother Industries Ltd*	45,644	0.08
9,400	Canon Inc*	213,455	0.37
2,900	Dai Nippon Printing Co Ltd*	62,459	0.10
1,700	Fuji Electric Co Ltd*	70,325	0.12
2,000	FUJIFILM Holdings Corp*	107,144	0.18
13,100	Honda Motor Co Ltd*	317,532	0.54
6,700	KDDI Corp*	211,522	0.36

Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
Japanese Yen (continued)			
9,400	Kirin Holdings Co Ltd*	147,897	0.25
7,500	Mitsubishi Electric Corp*	80,104	0.14
4,800	Mitsui OSK Lines Ltd*	109,705	0.19
13,600	Mizuho Financial Group Inc*	154,465	0.26
300	Nippon Express Holdings Inc*	16,275	0.03
13,072	Nippon Telegraph & Telephone Corp*	374,874	0.64
2,000	Nippon Yusen KK*	136,469	0.23
1,300	Nitto Denko Corp*	84,016	0.14
3,700	Sompo Holdings Inc*	162,946	0.28
4,600	Sumitomo Mitsui Financial Group Inc*	136,522	0.23
1,300	Suntory Beverage & Food Ltd*	49,089	0.09
2,600	Taisei Corp*	80,858	0.14
17,100	Takeda Pharmaceutical Co Ltd*	480,570	0.82
1,700	Tokio Marine Holdings Inc*	98,893	0.17
3,500	TOPPAN INC*	58,404	0.10
3,600	Yamaha Motor Co Ltd*	65,876	0.11
	Total Japanese Yen	3,347,956	5.71
Mexican Peso			
32,853	Grupo Financiero Banorte SAB de CV Class O*	183,026	0.31
	Total Mexican Peso	183,026	0.31
New Taiwan Dollar			
159,650	China Steel Corp*	152,758	0.26
50,492	Chunghwa Telecom Co Ltd*	207,175	0.35
80,450	Hon Hai Precision Industry Co Ltd*	294,922	0.50
2,624	MediaTek Inc*	57,451	0.10
126,662	Taiwan Cement Corp*	168,266	0.29
30,559	Taiwan Semiconductor Manufacturing Co Ltd*	489,215	0.84
	Total New Taiwan Dollar	1,369,787	2.34
New Zealand Dollar			
23,155	Spark New Zealand Ltd*	69,104	0.12
	Total New Zealand Dollar	69,104	0.12
Norwegian Krone			
4,598	Telenor ASA*	60,967	0.10
1,650	Yara International ASA*	68,741	0.12
	Total Norwegian Krone	129,708	0.22
Pound Sterling			
7,594	Anglo American Plc*	270,866	0.46
1,521	Ashtead Group Plc*	63,525	0.11
168,008	Barclays Plc*	312,422	0.53
1,238	Berkeley Group Holdings Plc*	55,990	0.09
1,966	Bunzl Plc*	64,919	0.11
2,313	Coca-Cola HBC AG*	51,180	0.09
1,188	Ferguson Plc*	132,562	0.23
20,219	GSK Plc*	433,542	0.74
15,103	J Sainsbury Plc*	37,417	0.06
23,317	Kingfisher Plc*	69,179	0.12

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Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
Pound Sterling (continued)			
29,710	M&G Plc*	70,214	0.12
60,628	NatWest Group Plc*	160,734	0.28
912	Next Plc*	64,904	0.11
4,038	Persimmon Plc*	91,361	0.16
2,086	Rio Tinto Plc*	124,552	0.21
10,172	Sage Group Plc*	78,419	0.13
1,391	Schroders Plc*	45,138	0.08
5,193	Smiths Group Plc*	88,261	0.15
6,226	SSE Plc*	122,188	0.21
3,149	Unilever Plc*	142,302	0.24
11,290	WPP Plc*	113,062	0.19
	Total Pound Sterling	2,592,737	4.42
South African Rand			
50,468	FirstRand Ltd*	192,137	0.33
9,315	Impala Platinum Holdings Ltd*	102,995	0.17
7,501	Sasol Ltd*	170,180	0.29
	Total South African Rand	465,312	0.79
South Korean Won			
1,596	Hyundai Motor Co*	221,871	0.38
4,910	KB Financial Group Inc*	182,083	0.31
13,217	Samsung Electronics Co Ltd*	580,229	0.99
3,223	SK Hynix Inc*	225,888	0.38
	Total South Korean Won	1,210,071	2.06
Swedish Krona			
2,568	Boliden AB*	81,533	0.14
6,902	Investor AB Class B*	113,275	0.19
1,755	Kinnevik AB Class B*	28,224	0.05
13,559	Nordea Bank Abp*	119,085	0.20
7,792	Skandinaviska Enskilda Banken AB Class A*	76,343	0.13
17,371	Telefonaktiebolaget LM Ericsson Class B*	129,290	0.22
	Total Swedish Krona	547,750	0.93
Swiss Franc			
1,421	Adecco Group AG*	48,151	0.08
26	Chocoladefabriken Lindt & Spruengli AG*	263,707	0.45
19,626	Credit Suisse Group AG*	111,112	0.19
190	Kuehne + Nagel International AG*	44,853	0.08
1,816	Novartis AG*	153,365	0.26
1,983	Roche Holding AG*	659,826	1.12
12,119	UBS Group AG*	194,820	0.33
	Total Swiss Franc	1,475,834	2.51
United States Dollar			
3,431	3M Co*	444,006	0.76
3,183	AbbVie Inc*	487,508	0.83
1,157	Accenture Plc Class A*	321,241	0.54
309	Adobe Inc*	113,112	0.19
4,810	Aflac Inc*	266,137	0.45
1,702	Agilent Technologies Inc*	202,147	0.34

Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
United States Dollar (continued)			
158	Allstate Corp*	20,023	0.04
461	Alphabet Inc Class A*	1,004,639	1.71
1,413	Amazon.com Inc*	150,075	0.26
1,525	Ameriprise Financial Inc*	362,462	0.62
564	Amgen Inc*	137,221	0.24
9,048	Apple Inc*	1,237,042	2.11
4,165	Applied Materials Inc*	378,932	0.65
19,989	AT&T Inc*	418,969	0.71
932	Baidu Inc ADR*	138,616	0.23
3,151	Bank of New York Mellon Corp*	131,428	0.23
2,581	Bath & Body Works Inc*	69,481	0.12
3,358	Baxter International Inc*	215,684	0.37
522	Becton Dickinson & Co*	128,688	0.22
247	Booking Holdings Inc*	432,001	0.73
8,403	Bristol-Myers Squibb Co*	647,031	1.10
221	Broadcom Inc*	107,364	0.18
1,840	Capital One Financial Corp*	191,710	0.33
4,215	CBRE Group Inc Class A*	310,266	0.53
1,212	Chubb Ltd*	238,255	0.41
1,874	Cigna Corp*	493,837	0.84
11,153	Cisco Systems Inc*	475,564	0.81
13,418	Citigroup Inc*	617,094	1.05
5,002	Citizens Financial Group Inc*	178,521	0.30
4,431	Cognizant Technology Solutions Corp Class A*	299,048	0.51
3,611	Colgate-Palmolive Co*	289,385	0.49
13,927	Comcast Corp Class A*	546,495	0.93
3,890	CSX Corp*	113,043	0.19
1,561	Cummins Inc*	302,100	0.51
5,309	CVS Health Corp*	491,932	0.84
2,984	Discover Financial Services*	282,227	0.48
202	Dover Corp*	24,507	0.04
5,397	Dow Inc*	278,539	0.48
4,240	DR Horton Inc*	280,646	0.48
229	eBay Inc*	9,542	0.02
4,095	Edison International*	258,968	0.44
2,122	Electronic Arts Inc*	258,141	0.44
781	Elevance Health Inc*	376,895	0.64
3,370	Emerson Electric Co*	268,050	0.46
471	Everest Re Group Ltd*	132,012	0.23
6,392	Exelon Corp*	289,686	0.49
1,903	Expeditors International of Washington Inc*	185,466	0.32
3,827	Fidelity National Financial Inc*	141,446	0.24
1,189	Fortune Brands Home & Security Inc*	71,197	0.12
480	Gartner Inc*	116,078	0.20
8,277	General Mills Inc*	624,500	1.06
2,024	Genuine Parts Co*	269,192	0.46
9,615	Gilead Sciences Inc*	594,303	1.01
2,251	Goldman Sachs Group Inc*	668,592	1.14
845	Hartford Financial Services Group Inc*	55,288	0.09
1,592	Hasbro Inc*	130,353	0.22
2,300	Hologic Inc*	159,390	0.27
4,288	Howmet Aerospace Inc*	134,858	0.23

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Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
United States Dollar (continued)			
8,815	HP Inc*	288,956	0.49
9,361	Intel Corp*	350,195	0.60
1,961	International Business Machines Corp*	276,874	0.47
4,311	Interpublic Group of Cos Inc*	118,682	0.20
743	Johnson & Johnson*	131,890	0.22
505	Jones Lang LaSalle Inc*	88,304	0.15
2,182	JPMorgan Chase & Co*	245,715	0.42
1,598	Kellogg Co*	114,002	0.19
11,039	KeyCorp*	190,202	0.33
799	Keysight Technologies Inc*	110,142	0.19
983	KLA Corp*	313,656	0.53
8,716	Kroger Co*	412,528	0.70
379	Laboratory Corp of America Holdings*	88,822	0.15
623	Lam Research Corp*	265,491	0.45
3,266	Lennar Corp Class A*	230,482	0.40
4,896	Liberty Global Plc Class C*	108,153	0.19
2,949	LKQ Corp*	144,766	0.25
2,522	LyondellBasell Industries NV Class A*	220,574	0.38
6,516	Marathon Petroleum Corp*	535,680	0.91
2,933	Medtronic Plc*	263,237	0.45
8,352	Merck & Co Inc*	761,452	1.30
114	Mettler-Toledo International Inc*	130,960	0.22
3,385	MGM Resorts International*	97,996	0.17
5,626	Microsoft Corp*	1,444,925	2.46
294	Molson Coors Beverage Co Class B*	16,026	0.03
3,631	Mosaic Co*	171,492	0.29
353	Motorola Solutions Inc*	73,989	0.13
1,858	NetApp Inc*	121,216	0.21
423	NIKE Inc Class B*	43,231	0.07
4,650	NIO Inc ADR*	100,998	0.17
2,485	Nucor Corp*	259,459	0.44
769	NVIDIA Corp*	116,573	0.20
22	NVR Inc*	88,091	0.15
5,287	ONEOK Inc*	293,429	0.50
1,006	Owens Corning*	74,756	0.13
850	Parker-Hannifin Corp*	209,142	0.36
113	PepsiCo Inc*	18,833	0.03
5,983	Phillips 66*	490,546	0.84
3,762	Procter & Gamble Co*	540,938	0.92
4,638	Prudential Financial Inc*	443,764	0.76
1,559	QIAGEN NV*	73,585	0.13
3,401	QUALCOMM Inc*	434,444	0.74
1,205	Quest Diagnostics Inc*	160,241	0.27
1,286	Robert Half International Inc*	96,308	0.16
1,366	Sealed Air Corp*	78,846	0.14
486	Snap-on Inc*	95,757	0.16
848	Starbucks Corp*	64,779	0.11
2,285	Steel Dynamics Inc*	151,153	0.26
5,035	Synchrony Financial*	139,067	0.24
47	Synopsys Inc*	14,274	0.03
1,581	T Rowe Price Group Inc*	179,617	0.31
1,425	Targa Resources Corp*	85,030	0.14

Systematic 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
Equities 96.22% (31 December 2021: 90.16%) (continued)			
United States Dollar (continued)			
1,052	TE Connectivity Ltd*	119,034	0.20
791	Tesla Inc*	532,675	0.91
2,522	Texas Instruments Inc*	387,505	0.66
266	Thermo Fisher Scientific Inc*	144,513	0.25
754	Tractor Supply Co*	146,163	0.25
1,623	Travelers Cos Inc*	274,498	0.47
2,498	Tyson Foods Inc Class A*	214,978	0.37
2,287	UGI Corp*	88,301	0.15
277	Ulta Beauty Inc*	106,778	0.18
353	Union Pacific Corp*	75,288	0.13
1,981	United Parcel Service Inc Class B*	361,612	0.62
1,006	United Rentals Inc*	244,367	0.42
939	UnitedHealth Group Inc*	482,298	0.82
267	Vail Resorts Inc*	58,219	0.10
5,098	Valero Energy Corp*	541,816	0.92
1,165	VMware Inc Class A*	132,787	0.23
2,341	Walgreens Boots Alliance Inc*	88,724	0.15
4,956	Warner Bros Discovery Inc*	66,509	0.11
4,182	Williams Cos Inc*	130,520	0.22
202	WW Grainger Inc*	91,795	0.15
4,435	Yum China Holdings Inc*	215,098	0.37
1,134	ZIM Integrated Shipping Services Ltd*	53,559	0.09
Total United States Dollar		33,697,238	57.44
Total Equities		56,449,309	96.22
Real Estate Investment Trusts 1.76% (31 December 2021: 1.67%)			
Australian Dollar			
9,978	Dexus	60,929	0.11
43,320	Mirvac Group	58,833	0.10
21,901	Stockland	54,368	0.09
Total Australian Dollar		174,130	0.30
Euro			
2,501	Klepierre SA	48,005	0.08
Total Euro		48,005	0.08
Pound Sterling			
4,581	Land Securities Group Plc	36,941	0.06
Total Pound Sterling		36,941	0.06
United States Dollar			
1,654	Simon Property Group Inc	156,998	0.27
2,183	VICI Properties Inc	65,031	0.11
9,833	Weyerhaeuser Co	325,669	0.55
2,724	WP Carey Inc	225,711	0.39
Total United States Dollar		773,409	1.32
Total Real Estate Investment Trusts *		1,032,485	1.76
Total Investments		57,481,794	97.98

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Systematic Global Sustainable Value – Schedule of Investments (continued)

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

Forward Currency Contracts 0.10% (31 December 2021: 0.14%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 10,004	US\$ 10,461	20/07/2022	Goldman Sachs International	1	8	0.00
€ 450	US\$ 469	20/07/2022	Westpac Banking Corp	5	0	0.00
US\$ 130,096	€ 122,485	20/07/2022	Goldman Sachs International	11	1,916	0.00
US\$ 866,316	€ 791,524	20/07/2022	UBS AG	8	37,992	0.07
US\$ 427,414	€ 391,053	20/07/2022	Westpac Banking Corp	5	18,180	0.03
Total Unrealised Gain on Forward Currency Contracts [∞]					58,096	0.10
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **57,539,890** **98.08**

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.15%) (31 December 2021: (0.19%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 34,881	US\$ 36,939	20/07/2022	Goldman Sachs International	8	(437)	(0.00)
€ 1,197,094	US\$ 1,310,255	20/07/2022	UBS AG	6	(57,502)	(0.10)
€ 624,305	US\$ 682,127	20/07/2022	Westpac Banking Corp	15	(28,795)	(0.05)
US\$ 26,756	€ 25,631	20/07/2022	Goldman Sachs International	2	(67)	(0.00)
US\$ 15,771	€ 15,077	20/07/2022	UBS AG	1	(7)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(86,808)	(0.15)
					Fair Value US\$	% of Net Assets

Total Financial Liabilities at Fair Value through Profit or Loss **(86,808)** **(0.15)**

Net Financial Assets at Fair Value through Profit or Loss **57,453,082** **97.93**

Other Net Assets **1,216,104** **2.07**

Net Assets Attributable to Holders of Redeemable Participating Shares **58,669,186** **100.00**

Portfolio Analysis	US\$	% of Total Assets

* Transferable securities and/or money market instruments admitted to an official stock exchange listing	56,904,431	85.03
** Transferable securities and/or money market instruments dealt in on a regulated market	577,363	0.86
∞ Financial derivative instruments that are traded OTC	(28,712)	(0.04)

Total Investments **57,453,082** **85.85**

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
Asset Backed Securities 12.36% (31 December 2021: 12.59%)					
Euro					
2,100,000	Bumper FR Series 2022-FR1 Class A	0.16%	27/04/2032	2,099,517	0.20
680,895	Bumper NL B.r.l. 2020-NL1 Class A	0.63%	24/06/2031	684,422	0.06
281,275	Citizen Irish Auto Receivables Trust Series 2020-1 Class A	0.27%	15/12/2029	281,771	0.03
1,876,541	Delft BV Series 2020-1 Class A	0.40%	17/10/2042	1,866,354	0.18
250,000	Delft BV Series 2020-1 Class B	0.85%	17/10/2042	248,282	0.02
6,200,000	Delft BV Series 2022-1 Class A	0.37%	15/04/2054	6,124,602	0.58
2,554,648	Domi BV Series 2019-1 Class A	0.57%	15/06/2051	2,548,905	0.24
1,115,157	Domi BV Series 2020-1 Class A	0.35%	15/04/2052	1,110,303	0.10
573,203	Domi BV Series 2020-2 Class A	0.34%	15/11/2052	571,251	0.05
1,500,000	Domi BV Series 2020-2 Class B	1.09%	15/11/2052	1,467,396	0.14
2,970,236	Domi BV Series 2021-1 Class A	0.10%	15/06/2053	2,937,706	0.28
1,352,639	Dutch Property Finance BV Series 2019-1 Class A	0.34%	28/10/2052	1,348,492	0.13
9,678,948	Dutch Property Finance BV Series 2021-2 Class A	0.16%	28/04/2059	9,565,075	0.90
4,682,359	European Residential Loan Securitisation 2019-NPL2 DAC Class A	0.99%	24/02/2058	4,675,312	0.44
3,758,424	Futura S.r.l. Series 2019-1 Class A	2.67%	31/07/2044	3,775,468	0.36
7,032,137	Gedesco Trade Receivables Designated Activity Co Series 2020-1 Class A	0.64%	24/01/2026	7,012,742	0.66
3,735,721	Jubilee Place Retail Unit Trust LP Series 3 Class A	0.40%	17/01/2059	3,700,217	0.35
20,028,161	MIRAVET Sarl Series 2019-1 Class A	0.39%	26/05/2065	19,983,739	1.89
13,985,207	MIRAVET Sarl Series 2020-1 Class A	0.49%	26/05/2065	13,958,425	1.32
10,390,000	Mulcair Securities No 3 DAC Series 3 Class A	0.49%	24/04/2065	10,327,608	0.98
1,250,000	Mulcair Securities No 3 DAC Series 3 Class D	1.54%	24/04/2065	1,173,804	0.11
1,500,000	Primrose Residential Series 2021-1 Class B	0.84%	24/03/2061	1,487,514	0.14
6,566,565	Primrose Residential Series 2022-1 Class A	0.49%	24/10/2061	6,545,696	0.62
3,500,000	Primrose Residential Series 2022-1 Class D	1.89%	24/10/2061	3,347,138	0.32
1,334,830	Progetto Quinto Series 1 Class A	0.04%	27/10/2036	1,321,794	0.12
2,700,000	Quarzo Srl Series 2022-1 Class A	0.29%	15/11/2038	2,699,773	0.25
1,547,498	Retiro Mortgage Securities Series 1X Class A1	1.56%	30/07/2075	1,543,021	0.15
4,340,838	Shamrock Residential Series 2022-1 Class A	0.34%	24/01/2061	4,311,190	0.41
1,611,917	Tagus - Sociedade de Titularizacao de Creditos SA Series 2009-ENG Class A1	1.41%	12/05/2025	1,622,422	0.15
8,000,000	Tagus - Sociedade de Titularizacao de Creditos SA Series 3 Class A	0.00%	23/06/2039	8,054,592	0.76
3,000,000	Tagus - Sociedade de Titularizacao de Creditos SA Series 3 Class C	0.00%	23/06/2039	2,930,460	0.28
1,603,523	Warrington Residential 2022-1 DAC Series 2022-1 Class A1	1.44%	24/12/2056	1,526,373	0.14
Total Asset Backed Securities **				130,851,364	12.36
Corporate Bonds 72.25% (31 December 2021: 71.41%)					
Euro					
2,000,000	AbbVie Inc*	1.25%	01/06/2024	1,967,928	0.19
1,000,000	AbbVie Inc*	1.38%	17/05/2024	990,183	0.09
4,000,000	AbbVie Inc*	1.50%	15/11/2023	3,986,595	0.38
1,500,000	Accor SA*	2.63%	29/12/2049	1,171,305	0.11
1,000,000	Adevinta ASA*	2.63%	15/11/2025	897,500	0.08
2,000,000	ALD SA*	1.25%	02/03/2026	1,842,084	0.17
2,600,000	Allianz SE*	2.60%	29/12/2049	1,792,856	0.17
1,500,000	Allwyn Entertainment Financing UK Plc**	4.13%	15/02/2028	1,368,750	0.13
5,000,000	Allwyn International AS**	3.88%	15/02/2027	4,287,500	0.40
2,000,000	Altice France SA*	3.38%	15/01/2028	1,503,226	0.14
1,000,000	Altice France SA*	5.88%	01/02/2027	870,875	0.08
12,693,000	AMCO - Asset Management Co SpA**	1.38%	27/01/2025	12,402,193	1.17
1,200,000	America Movil SAB de CV*	6.38%	06/09/2073	1,219,770	0.12

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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
Corporate Bonds 72.25% (31 December 2021: 71.41%) (continued)					
Euro (continued)					
1,500,000	American Tower Corp*	0.40%	15/02/2027	1,294,104	0.12
1,800,000	American Tower Corp*	1.38%	04/04/2025	1,734,061	0.16
700,000	American Tower Corp*	1.95%	22/05/2026	667,749	0.06
3,000,000	Arena Luxembourg Finance Sarl*	1.88%	01/02/2028	2,180,100	0.21
4,000,000	Aroundtown SA*	0.38%	15/04/2027	3,123,304	0.29
4,000,000	Aroundtown SA*	3.38%	29/12/2049	2,997,760	0.28
3,800,000	Arval Service Lease SA*	3.38%	04/01/2026	3,798,575	0.36
2,400,000	Ashland Services BV**	2.00%	30/01/2028	1,976,830	0.19
10,900,000	Athene Global Funding*	0.37%	10/09/2026	9,688,890	0.92
10,700,000	Athene Global Funding*	0.83%	08/01/2027	9,589,939	0.91
5,000,000	Athene Global Funding*	1.24%	08/04/2024	4,913,230	0.46
3,000,000	Autostrade per l'Italia SpA*	2.00%	04/12/2028	2,461,647	0.23
3,000,000	Autostrade per l'Italia SpA*	5.88%	09/06/2024	3,143,619	0.30
2,400,000	Balder Finland OYJ*	1.00%	18/01/2027	1,747,973	0.16
1,700,000	Banco de Sabadell SA*	2.63%	24/03/2026	1,620,712	0.15
3,700,000	Banco Santander SA*	0.10%	26/01/2025	3,590,743	0.34
9,100,000	Bank of America Corp*	0.81%	09/05/2026	8,605,756	0.81
2,000,000	Bank of America Corp*	0.82%	22/09/2026	1,973,608	0.19
11,000,000	Bank of America Corp*	1.38%	07/02/2025	10,834,560	1.02
5,000,000	Bank of New Zealand*	2.55%	29/06/2027	5,110,035	0.48
2,000,000	Banque Federative du Credit Mutuel SA*	0.01%	11/05/2026	1,812,482	0.17
1,500,000	Banque Federative du Credit Mutuel SA*	0.75%	17/07/2025	1,426,858	0.13
6,510,000	Banque Federative du Credit Mutuel SA*	0.96%	29/12/2049	5,353,173	0.51
11,800,000	Banque Federative du Credit Mutuel SA*	2.37%	29/12/2049	9,678,478	0.91
3,800,000	Banque Federative du Credit Mutuel SA*	3.88%	16/06/2032	3,682,379	0.35
3,600,000	Barclays Bank Plc*	0.43%	29/12/2049	3,022,938	0.29
1,800,000	Barclays Plc*	0.58%	09/08/2029	1,467,752	0.14
7,000,000	Barclays Plc*	0.75%	09/06/2025	6,712,685	0.63
2,700,000	Barclays Plc*	2.89%	31/01/2027	2,628,061	0.25
10,000,000	Barclays Plc*	3.38%	02/04/2025	10,080,070	0.95
5,300,000	Bayer AG*	0.05%	12/01/2025	5,006,253	0.47
2,000,000	Bayer Capital Corp BV*	1.50%	26/06/2026	1,904,641	0.18
1,850,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	1,475,560	0.14
700,000	Blackstone Property Partners Europe Holdings Sarl*	3.63%	29/10/2029	632,482	0.06
19,000,000	BNP Paribas SA*	0.25%	13/04/2027	16,966,031	1.60
750,000	Booking Holdings Inc*	0.10%	08/03/2025	707,495	0.07
2,250,000	Booking Holdings Inc*	2.38%	23/09/2024	2,258,618	0.21
6,400,000	BPCE SA*	0.38%	02/02/2026	5,919,174	0.56
4,000,000	BPCE SA*	0.63%	28/04/2025	3,818,860	0.36
2,600,000	BPCE SA*	1.00%	15/07/2024	2,551,284	0.24
2,000,000	BPCE SA*	1.75%	26/04/2027	1,903,196	0.18
5,000,000	Capital One Financial Corp*	0.80%	12/06/2024	4,819,900	0.46
1,100,000	Castellum Helsinki Finance Holding Abp*	2.00%	24/03/2025	975,601	0.09
1,500,000	Cellnex Finance Co SA*	2.25%	12/04/2026	1,397,126	0.13
800,000	Cellnex Telecom SA*	1.75%	23/10/2030	571,636	0.05
1,700,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	1,381,250	0.13
16,959,000	Citigroup Inc*	1.25%	06/07/2026	16,155,652	1.53
6,500,000	Citigroup Inc*	1.50%	24/07/2026	6,231,817	0.59
4,000,000	CK Hutchison Finance 16 II Ltd*	0.88%	03/10/2024	3,882,900	0.37
10,035,000	CK Hutchison Finance 16 Ltd*	1.25%	06/04/2023	10,064,292	0.95
500,000	CMA CGM SA*	7.50%	15/01/2026	513,268	0.05
2,000,000	CNH Industrial Finance Europe SA*	2.88%	17/05/2023	2,027,414	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
Corporate Bonds 72.25% (31 December 2021: 71.41%) (continued)					
Euro (continued)					
8,284,000	Commerzbank AG*	0.10%	11/09/2025	7,628,520	0.72
1,000,000	Commerzbank AG*	1.25%	23/10/2023	987,108	0.09
1,000,000	Credit Agricole SA*	1.00%	22/04/2026	949,096	0.09
12,000,000	Credit Mutuel Home Loan SFH SA*	0.13%	09/04/2025	11,545,560	1.09
4,800,000	Credit Suisse AG*	0.25%	05/01/2026	4,306,627	0.41
8,100,000	Credit Suisse AG*	1.50%	10/04/2026	7,565,522	0.71
2,500,000	Credit Suisse AG*	2.13%	31/05/2024	2,481,060	0.23
3,500,000	Credit Suisse Group AG*	0.65%	14/01/2028	2,926,668	0.28
8,300,000	Credit Suisse Group AG*	1.25%	17/07/2025	7,896,346	0.75
1,500,000	Credito Emiliano SpA**	3.63%	10/07/2027	1,496,550	0.14
600,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	487,281	0.05
5,000,000	Danone SA*	1.75%	29/12/2049	4,848,935	0.46
10,000,000	Danske Bank A/S*	0.01%	10/11/2024	9,749,050	0.92
1,500,000	Danske Bank A/S*	1.38%	17/02/2027	1,397,213	0.13
7,000,000	Deutsche Bank AG*	1.00%	19/11/2025	6,607,195	0.63
500,000	Deutsche Lufthansa AG*	3.50%	14/07/2029	378,043	0.04
3,338,000	Deutsche Postbank Funding Trust III*	2.08%	29/12/2049	2,660,746	0.25
4,000,000	Digital Euro Finco LLC*	2.50%	16/01/2026	3,853,644	0.36
4,906,000	Digital Euro Finco LLC*	2.63%	15/04/2024	4,884,742	0.46
1,300,000	doValue SpA*	3.38%	31/07/2026	1,126,362	0.11
500,000	doValue SpA**	5.00%	04/08/2025	477,425	0.04
1,200,000	Dufry One BV*	3.38%	15/04/2028	919,807	0.09
4,067,000	easyJet FinCo BV*	1.88%	03/03/2028	3,288,369	0.31
1,200,000	Electricite de France SA*	2.88%	29/12/2049	936,000	0.09
800,000	Electricite de France SA*	3.38%	29/12/2049	524,293	0.05
3,500,000	Electricite de France SA*	4.00%	29/12/2049	3,215,520	0.30
1,750,000	Emeria SASU**	3.38%	31/03/2028	1,426,987	0.13
2,000,000	Enel Finance International NV*	0.00%	28/05/2026	1,797,336	0.17
3,250,000	Enel SpA*	2.50%	29/12/2049	3,136,250	0.30
1,000,000	Energizer Gamma Acquisition BV**	3.50%	30/06/2029	715,970	0.07
1,450,000	ENI SpA*	0.63%	19/09/2024	1,408,930	0.13
2,000,000	ENI SpA*	3.38%	29/12/2049	1,578,576	0.15
4,983,000	European Union*	1.25%	04/02/2043	4,040,082	0.38
5,000,000	Fastighets AB Balder*	1.88%	14/03/2025	4,334,090	0.41
3,000,000	Faurecia SE*	2.63%	15/06/2025	2,604,225	0.25
4,000,000	Faurecia SE*	2.75%	15/02/2027	3,127,092	0.30
1,300,000	FCA Bank SpA*	0.00%	16/04/2024	1,254,397	0.12
5,000,000	FCA Bank SpA*	0.13%	16/11/2023	4,889,885	0.46
11,100,000	Goldman Sachs Group Inc*	1.38%	15/05/2024	11,029,781	1.04
6,000,000	Goldman Sachs Group Inc*	3.38%	27/03/2025	6,090,924	0.58
500,000	Grand City Properties SA*	2.50%	29/12/2049	400,112	0.04
1,200,000	Gruenthal GmbH*	3.63%	15/11/2026	1,088,983	0.10

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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
Corporate Bonds 72.25% (31 December 2021: 71.41%) (continued)					
Euro (continued)					
2,000,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	1,344,362	0.13
2,000,000	Heathrow Funding Ltd*	1.50%	12/10/2025	1,910,934	0.18
12,282,000	Heimstaden Bostad AB*	2.13%	05/09/2023	12,055,888	1.14
5,700,000	Heimstaden Bostad AB*	3.63%	29/12/2049	3,200,915	0.30
1,300,000	Heimstaden Bostad Treasury BV*	0.25%	13/10/2024	1,184,110	0.11
5,300,000	Heimstaden Bostad Treasury BV*	0.63%	24/07/2025	4,661,345	0.44
8,500,000	Holcim Finance Luxembourg SA*	1.50%	06/04/2025	8,212,450	0.78
3,000,000	Iliad Holding SASU**	5.13%	15/10/2026	2,684,625	0.25
2,000,000	INEOS Finance Plc*	2.88%	01/05/2026	1,751,454	0.17
2,500,000	ING Groep NV*	0.13%	29/11/2025	2,340,368	0.22
2,400,000	ING Groep NV*	2.13%	23/05/2026	2,338,224	0.22
2,700,000	International Consolidated Airlines Group SA*	3.75%	25/03/2029	1,924,668	0.18
3,675,000	Intesa Sanpaolo SpA**	1.00%	04/07/2024	3,574,697	0.34
1,625,000	Intesa Sanpaolo SpA*	1.63%	21/04/2025	1,550,568	0.15
14,495,000	Intesa Sanpaolo SpA**	2.13%	26/05/2025	14,143,032	1.34
1,500,000	Intesa Sanpaolo SpA*	2.93%	14/10/2030	1,200,166	0.11
1,300,000	Intrum AB*	3.00%	15/09/2027	1,006,616	0.09
6,100,000	Investec Bank Plc*	1.25%	11/08/2026	5,729,998	0.54
1,700,000	IPD 3 BV*	5.50%	01/12/2025	1,524,638	0.14
5,000,000	Islandsbanki HF*	0.75%	25/03/2025	4,680,835	0.44
3,200,000	Jaguar Land Rover Automotive Plc*	4.50%	15/07/2028	2,301,520	0.22
200,000	Kleopatra Finco Sarl**	4.25%	01/03/2026	164,550	0.02
4,500,000	Landsbankinn HF*	0.38%	23/05/2025	4,156,731	0.39
3,500,000	Landsbankinn HF*	0.50%	20/05/2024	3,333,277	0.31
7,300,000	Landsbankinn HF*	0.75%	25/05/2026	6,528,164	0.62
3,000,000	LeasePlan Corp NV*	0.25%	23/02/2026	2,684,337	0.25
2,700,000	LeasePlan Corp NV*	0.25%	07/09/2026	2,365,781	0.22
6,000,000	Lloyds Banking Group Plc*	0.50%	12/11/2025	5,688,510	0.54
7,000,000	Lloyds Banking Group Plc*	3.50%	01/04/2026	7,063,385	0.67
800,000	Logicor Financing Sarl*	1.63%	17/01/2030	629,712	0.06
1,400,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	1,174,048	0.11
1,700,000	Loxam SAS*	4.50%	15/02/2027	1,466,029	0.14
1,280,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	905,843	0.09
3,125,000	Mercedes-Benz International Finance BV*	0.88%	09/04/2024	3,077,866	0.29
2,200,000	Merck KGaA*	1.63%	25/06/2079	2,068,825	0.20
1,500,000	MMS USA Holdings Inc*	0.63%	13/06/2025	1,413,892	0.13
5,000,000	Molson Coors Beverage Co*	1.25%	15/07/2024	4,845,445	0.46
11,500,000	Morgan Stanley*	1.38%	27/10/2026	10,757,031	1.02
3,000,000	Mylan Inc*	2.13%	23/05/2025	2,874,587	0.27
13,500,000	NatWest Group Plc*	1.75%	02/03/2026	12,961,631	1.22
5,000,000	NatWest Markets Plc*	0.13%	12/11/2025	4,572,025	0.43
5,000,000	NatWest Markets Plc*	0.13%	18/06/2026	4,472,050	0.42
2,000,000	NatWest Markets Plc*	1.38%	02/03/2027	1,847,920	0.17
2,700,000	NatWest Markets Plc*	2.00%	27/08/2025	2,634,171	0.25
2,000,000	NGG Finance Plc*	1.63%	05/12/2079	1,804,650	0.17
1,800,000	Ontex Group NV*	3.50%	15/07/2026	1,441,202	0.14
1,500,000	Paprec Holding SA*	4.00%	31/03/2025	1,313,850	0.12
500,000	PCF GmbH*	4.75%	15/04/2026	396,763	0.04
2,167,000	Petroleos Mexicanos*	4.75%	26/02/2029	1,622,216	0.15
1,600,000	Pinnacle Bidco Plc*	5.50%	15/02/2025	1,448,000	0.14
500,000	PLT VII Finance Sarl**	4.63%	05/01/2026	440,160	0.04
2,600,000	Prosus NV*	2.78%	19/01/2034	1,816,477	0.17

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
Corporate Bonds 72.25% (31 December 2021: 71.41%) (continued)					
Euro (continued)					
3,300,000	PVH Corp**	3.13%	15/12/2027	3,113,173	0.29
4,800,000	RCI Banque SA*	0.50%	15/09/2023	4,673,117	0.44
2,300,000	RCI Banque SA*	0.50%	14/07/2025	2,075,269	0.20
1,500,000	RCI Banque SA*	1.38%	08/03/2024	1,465,684	0.14
3,000,000	RCI Banque SA*	1.63%	11/04/2025	2,850,753	0.27
3,000,000	RCI Banque SA*	1.75%	10/04/2026	2,731,728	0.26
3,000,000	RCI Banque SA*	2.00%	11/07/2024	2,944,812	0.28
3,000,000	Repsol International Finance BV*	2.50%	29/12/2049	2,498,403	0.24
6,621,000	Ryanair DAC*	0.88%	25/05/2026	5,903,012	0.56
1,200,000	Samhallsbyggnadsbolaget i Norden AB*	1.75%	14/01/2025	881,320	0.08
3,380,000	Samhallsbyggnadsbolaget i Norden AB*	2.63%	29/12/2049	1,104,415	0.10
2,000,000	Santander Consumer Finance SA*	0.38%	17/01/2025	1,894,154	0.18
5,000,000	Santander UK Group Holdings Plc*	0.39%	28/02/2025	4,826,372	0.46
2,000,000	Sappi Papier Holding GmbH*	3.63%	15/03/2028	1,666,588	0.16
8,100,000	SBB Treasury OYJ*	0.13%	08/02/2024	6,676,295	0.63
1,000,000	SBB Treasury OYJ*	1.13%	26/11/2029	603,054	0.06
2,000,000	Scania CV AB*	0.50%	06/10/2023	1,968,718	0.19
281,000	SGL Carbon SE*	4.63%	30/09/2024	268,008	0.03
1,000,000	Simon International Finance SCA*	1.25%	13/05/2025	950,038	0.09
9,155,000	Smurfit Kappa Acquisitions ULC*	2.88%	15/01/2026	9,028,716	0.85
1,000,000	Societa Cattolica Di Assicurazione SPA*	4.25%	14/12/2047	940,263	0.09
3,000,000	Societe Generale SA*	1.25%	15/02/2024	2,954,457	0.28
2,000,000	SoftBank Group Corp*	2.13%	06/07/2024	1,798,476	0.17
1,800,000	SoftBank Group Corp*	5.00%	15/04/2028	1,434,780	0.14
4,640,000	Southern Co*	1.88%	15/09/2081	3,182,097	0.30
1,000,000	Stellantis NV*	3.75%	29/03/2024	1,014,613	0.10
541,000	Stellantis NV*	4.50%	07/07/2028	548,184	0.05
7,038,000	Stryker Corp*	0.25%	03/12/2024	6,720,412	0.63
3,200,000	Suez SACA*	2.38%	24/05/2030	2,951,661	0.28
710,000	Summit Properties Ltd*	2.00%	31/01/2025	610,671	0.06
6,250,000	Sysco Corp*	1.25%	23/06/2023	6,200,712	0.59
1,000,000	Telefonica Europe BV*	2.38%	29/12/2049	711,437	0.07
2,000,000	Telefonica Europe BV*	3.88%	29/12/2049	1,797,506	0.17
1,400,000	Tereos Finance Groupe I SA**	4.75%	30/04/2027	1,197,427	0.11
300,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	212,247	0.02
1,240,000	Teva Pharmaceutical Finance Netherlands II BV*	6.00%	31/01/2025	1,212,107	0.11
2,000,000	Thames Water Utilities Finance Plc*	0.19%	23/10/2023	1,952,644	0.18
1,000,000	Thermo Fisher Scientific Finance I BV*	0.00%	18/11/2023	980,220	0.09
1,000,000	Thermo Fisher Scientific Inc*	2.00%	15/04/2025	998,438	0.09
2,500,000	thyssenkrupp AG*	2.88%	22/02/2024	2,404,945	0.23
4,400,000	TotalEnergies SE*	2.00%	29/12/2049	3,750,476	0.35
4,000,000	TotalEnergies SE*	2.71%	29/12/2049	3,910,216	0.37
3,000,000	UBS AG*	0.01%	31/03/2026	2,728,662	0.26
5,000,000	UBS Group AG*	0.25%	29/01/2026	4,664,725	0.44
3,000,000	UBS Group AG*	0.25%	03/11/2026	2,729,466	0.26
3,200,000	UBS Group AG*	2.75%	15/06/2027	3,139,843	0.30
2,500,000	Unibail-Rodamco-Westfield SE*	2.13%	29/12/2049	1,862,407	0.18
5,000,000	UniCredit SpA**	0.33%	19/01/2026	4,455,835	0.42
3,000,000	UniCredit SpA*	1.25%	25/06/2025	2,901,606	0.27
1,700,000	United Group BV**	3.13%	15/02/2026	1,347,027	0.13
1,600,000	United Group BV**	5.25%	01/02/2030	1,187,590	0.11
17,000,000	Utah Acquisition Sub Inc*	2.25%	22/11/2024	16,517,982	1.56
2,900,000	Veolia Environnement SA*	2.50%	29/12/2049	2,203,719	0.21

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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
Corporate Bonds 72.25% (31 December 2021: 71.41%) (continued)					
Euro (continued)					
1,600,000	Virgin Money UK Plc*	2.88%	24/06/2025	1,584,711	0.15
4,000,000	Vivion Investments Sarl*	3.00%	08/08/2024	3,466,600	0.33
2,600,000	Vodafone Group Plc*	3.00%	27/08/2080	1,978,340	0.19
6,800,000	Volkswagen Bank GmbH*	2.50%	31/07/2026	6,596,136	0.62
4,400,000	Volkswagen Financial Services AG*	0.00%	12/02/2025	4,086,205	0.39
3,200,000	Volkswagen Financial Services AG*	0.25%	31/01/2025	3,003,040	0.28
3,000,000	Volkswagen International Finance NV*	0.05%	10/06/2024	2,878,055	0.27
2,000,000	Volkswagen International Finance NV*	3.75%	29/12/2049	1,708,600	0.16
3,000,000	Volkswagen International Finance NV*	3.88%	29/12/2049	2,497,280	0.24
3,900,000	Volkswagen Leasing GmbH*	2.63%	15/01/2024	3,930,884	0.37
1,800,000	Vonovia SE*	1.38%	28/01/2026	1,670,011	0.16
1,300,000	VZ Vendor Financing II BV*	2.88%	15/01/2029	966,771	0.09
8,500,000	Wizz Air Finance Co BV*	1.35%	19/01/2024	7,898,785	0.75
1,000,000	ZF Finance GmbH*	2.00%	06/05/2027	773,640	0.07
1,000,000	ZF Finance GmbH*	2.25%	03/05/2028	737,269	0.07
Total Corporate Bonds				764,857,936	72.25
Government Bonds 9.75% (31 December 2021: 5.38%)					
Euro					
5,400,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	5,196,960	0.49
700,000	Croatia Government International Bond**	2.75%	27/01/2030	670,787	0.06
6,300,000	Croatia Government International Bond*	2.88%	22/04/2032	5,966,992	0.56
2,200,000	Cyprus Government International Bond*	0.95%	20/01/2032	1,752,135	0.17
1,180,000	Cyprus Government International Bond*	2.75%	26/02/2034	1,080,986	0.10
2,259,666	French Republic Government Bond OAT*	0.10%	25/07/2038	2,252,361	0.21
3,000,000	French Republic Government Bond OAT*	1.25%	25/05/2038	2,594,325	0.25
7,386,696	French Republic Government Bond OAT**	1.85%	25/07/2027	8,531,531	0.81
2,472,000	Hellenic Republic Government Bond*	1.75%	18/06/2032	2,094,600	0.20
2,550,000	Italy Buoni Poliennali Del Tesoro**	0.00%	01/08/2026	2,329,695	0.22
8,220,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	7,190,667	0.68
6,818,628	Italy Buoni Poliennali Del Tesoro*	0.40%	15/05/2030	6,501,487	0.61
4,272,240	Italy Buoni Poliennali Del Tesoro**	0.45%	22/05/2023	4,448,363	0.42
3,754,520	Italy Buoni Poliennali Del Tesoro**	0.50%	20/04/2023	3,905,872	0.37
504,000	Italy Buoni Poliennali Del Tesoro**	0.60%	01/08/2031	401,827	0.04
3,000,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/06/2032	2,417,070	0.23
4,000,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	3,902,979	0.37
6,292,330	Italy Buoni Poliennali Del Tesoro**	1.30%	15/05/2028	6,561,138	0.62
5,806,842	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	6,050,694	0.57
3,900,000	Italy Buoni Poliennali Del Tesoro**	1.45%	15/05/2025	3,854,011	0.36
4,859,600	Italy Buoni Poliennali Del Tesoro**	3.10%	15/09/2026	5,550,392	0.52
750,000	Italy Government International Bond*	5.13%	31/07/2024	802,162	0.08
2,147,000	Romanian Government International Bond*	1.75%	13/07/2030	1,535,670	0.15
950,000	Romanian Government International Bond*	2.88%	13/04/2042	559,329	0.05
2,314,000	Romanian Government International Bond*	3.88%	29/10/2035	1,717,470	0.16
6,896,000	Spain Government Bond*	2.55%	31/10/2032	6,905,510	0.65
7,992,530	Spain Government Inflation Linked Bond*	0.65%	30/11/2027	8,473,896	0.80
Total Government Bonds				103,248,909	9.75
Total Investments				998,958,209	94.36

Ultra Short Term Euro Bond – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.42% (31 December 2021: 0.10%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 5,162,188	€ 5,079,627	20/07/2022	Citibank NA	3	77,718	0.01
CHF 2,595,148	€ 2,547,851	20/07/2022	Goldman Sachs International	2	44,863	0.01
CHF 1,133,862	€ 1,098,480	20/07/2022	Westpac Banking Corp	9	34,318	0.00
€ 435,683	CHF 434,754	20/07/2022	Westpac Banking Corp	1	1,337	0.00
<i>USD Hedged Classes</i>						
€ 3,534,275	US\$ 3,690,484	20/07/2022	Westpac Banking Corp	4	7,755	0.00
US\$ 66,153,977	€ 60,402,985	20/07/2022	Citibank NA	4	2,811,819	0.27
US\$ 33,901,304	€ 30,982,501	20/07/2022	Goldman Sachs International	3	1,412,592	0.13
US\$ 586,970	€ 547,502	20/07/2022	Westpac Banking Corp	1	13,389	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					4,403,791	0.42

Futures Contracts 0.09% (31 December 2021: 0.30%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
431	Euro-BTP Future September 2022	878,750	0.08
(31)	Euro-Buxl 30-Year Bond Future September 2022	91,215	0.01
(503)	Euro-OAT Future September 2022	23,470	0.00
Total Unrealised Gain on Futures Contracts [±]		993,435	0.09

Inflation Swap Contracts 0.04% (31 December 2021: 0.05%)

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 40,000,000	03/06/2027	LCH Clearent Ltd ¹	(Pay)	2.92%	CPTFEMU	375,650	0.04
Total Unrealised Gain on Inflation Swap Contracts [∞]						375,650	0.04

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value EUR	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	1,004,731,085	94.91

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.00%) (31 December 2021: (0.02%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
<i>CHF Hedged Classes</i>						
€ 244	CHF 255	20/07/2022	Goldman Sachs International	3	(11)	(0.00)
€ 70,060	CHF 72,975	20/07/2022	Westpac Banking Corp	8	(2,848)	(0.00)
<i>USD Hedged Classes</i>						
€ 2,187,929	US\$ 2,334,810	20/07/2022	Goldman Sachs International	4	(43,147)	(0.00)
€ 480,492	US\$ 509,047	20/07/2022	Westpac Banking Corp	3	(5,938)	(0.00)
US\$ 56	€ 54	20/07/2022	Westpac Banking Corp	1	0	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(51,944)	(0.00)

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Ultra Short Term Euro Bond – Schedule of Investments (continued)

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

Futures Contracts (0.12%) (31 December 2021: (0.00%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
365	3-Month Euro EURIBOR Future December 2023	(159,688)	(0.02)
(1,022)	Euro-BOBL Future September 2022	(307,680)	(0.03)
(83)	Euro-Bund Future September 2022	(210,640)	(0.02)
(1,258)	Euro-Schatz Future September 2022	(519,755)	(0.05)
Total Unrealised Loss on Futures Contracts [±]		(1,197,763)	(0.12)

Credit Default Swap Contracts (0.10%) (31 December 2021: (0.34%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value EUR	% of Net Assets
EUR 33,000,000	20/06/2027	ICE Clear U.S. ¹	Selling default protection on iTraxx Europe Crossover	(1,056,660)	(0.10)
Total Fair Value on Credit Default Swap Contracts [∞]				(1,056,660)	(0.10)

¹Centrally cleared swap.

Inflation Swap Contracts (0.06%) (31 December 2021: (0.00%))

Notional Amount	Expiration Date	Counterparty	Receive/(Pay)[#]	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR 40,000,000	03/06/2032	LCH Clearent Ltd ¹	Receive	2.55%	CPTFEMU	(602,783)	(0.06)
Total Unrealised Loss on Inflation Swap Contracts [∞]						(602,783)	(0.06)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

	Fair Value EUR	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(2,909,150)	(0.28)
Net Financial Assets at Fair Value through Profit or Loss	1,001,821,935	94.63
Other Net Assets	56,841,653	5.37
Net Assets Attributable to Holders of Redeemable Participating Shares	1,058,663,588	100.00

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	760,153,481	70.74
** Transferable securities and/or money market instruments dealt in on a regulated market	238,804,728	22.22
± Financial derivative instruments traded on a regulated market	(204,328)	(0.02)
∞ Financial derivative instruments that are traded OTC	3,068,054	0.29
Total Investments	1,001,821,935	93.23

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
Equities 6.27% (31 December 2021: 0.64%)			
Euro			
80,000	Epic Acquisition Corp	823,815	0.03
52,998	European Healthcare Acquisition & Growth Co BV	523,594	0.02
50,000	Spear Investments I BV	522,725	0.02
	Total Euro	1,870,134	0.07
Pound Sterling			
1,139,824	Petershill Partners Plc	2,976,157	0.11
	Total Pound Sterling	2,976,157	0.11
United States Dollar			
6,506	AbbVie Inc	996,459	0.04
24,200	Adobe Inc	8,858,652	0.34
9,691	Airbnb Inc Class A	863,274	0.03
25,630	Akamai Technologies Inc	2,340,788	0.09
4,000	AmerisourceBergen Corp Class A	565,920	0.02
4,200	Amgen Inc	1,021,860	0.04
15,000	Applied Materials Inc	1,364,700	0.05
9,580	Barrick Gold Corp	169,470	0.01
22,500	Best Buy Co Inc	1,466,775	0.06
7,750	Bristol-Myers Squibb Co	596,750	0.02
25,536	Centene Corp	2,160,601	0.08
33,192	Ceridian HCM Holding Inc	1,562,679	0.06
5,000	Cigna Corp	1,317,600	0.05
5,912	Cognizant Technology Solutions Corp Class A	399,001	0.02
73,362	Comcast Corp Class A	2,878,725	0.11
5,394	Consolidated Edison Inc	512,969	0.02
5,450	CVS Health Corp	504,997	0.02
31,765	Deere & Co	9,512,665	0.36
36,300	DISH Network Corp Class A	650,859	0.02
12,686	Dollar Tree Inc	1,977,113	0.08
16,996	Edison International	1,074,827	0.04
200	Elevance Health Inc	96,516	0.00
21,000	Enterprise Products Partners LP	511,770	0.02
4,000	First Solar Inc	272,520	0.01
74,488	FirstEnergy Corp	2,859,594	0.11
170,900	Ford Motor Co	1,902,117	0.07
24,150	General Electric Co	1,537,631	0.06
612,254	Graphic Packaging Holding Co	12,551,207	0.48
7,520	Halliburton Co	235,827	0.01
6,215	Hess Corp	658,417	0.03
4,296	Humana Inc	2,010,829	0.08
48,408	Insulet Corp	10,550,040	0.40
189,535	KeyCorp	3,265,688	0.12
12,374	Kimberly-Clark Corp	1,672,346	0.06
70,300	Kinder Morgan Inc	1,178,228	0.04
4,180	Lam Research Corp	1,781,307	0.07
56,410	Lyft Inc Class A	749,125	0.03
27,370	Marathon Petroleum Corp	2,250,088	0.09
127,385	Match Group Inc	8,877,461	0.34

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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	
Equities 6.27% (31 December 2021: 0.64%) (continued)				
United States Dollar (continued)				
19,018	Merck & Co Inc	1,733,871	0.07	
42,448	Micron Technology Inc	2,346,526	0.09	
31,554	Middleby Corp	3,955,609	0.15	
45,600	NetApp Inc	2,974,944	0.11	
20,000	NortonLifeLock Inc	439,200	0.02	
14,611	Okta Inc Class A	1,320,834	0.05	
148,923	Olin Corp	6,892,156	0.26	
8,435	Ormat Technologies Inc	660,882	0.03	
10,400	Palo Alto Networks Inc	5,136,976	0.20	
66,100	PPL Corp	1,793,293	0.07	
7,086	Prudential Financial Inc	677,989	0.03	
91,413	Pure Storage Inc Class A Class A	2,350,228	0.09	
134,057	Raytheon Technologies Corp	12,884,218	0.49	
13,010	Salesforce Inc	2,147,170	0.08	
224	Sarepta Therapeutics Inc	16,791	0.00	
6,550	Seagate Technology Holdings Plc	467,932	0.02	
21,582	STMicroelectronics NV	679,186	0.03	
197,988	Sunnova Energy International Inc	3,648,919	0.14	
4,843	T-Mobile US Inc	651,577	0.02	
30,803	United Rentals Inc	7,482,357	0.29	
48,532	Vishay Intertechnology Inc	864,840	0.03	
25,904	Walgreens Boots Alliance Inc	981,762	0.04	
34,625	Wayfair Inc Class A	1,508,265	0.06	
6,000	Wynn Resorts Ltd	341,880	0.01	
67,946	XPO Logistics Inc	3,272,279	0.13	
Total United States Dollar		158,987,079	6.09	
Total Equities *		163,833,370	6.27	
Real Estate Investment Trusts 0.06% (31 December 2021: 0.00%)				
United States Dollar				
29,500	Ventas Inc	1,517,185	0.06	
Total Real Estate Investment Trusts *		1,517,185	0.06	
Number of Shares	Security Description	Maturity Date	Fair Value US\$	% of Net Assets
Participatory Notes 0.00% (31 December 2021: 0.00%)				
Euro				
40,000	Epic Acquisition Corp	06/12/2026	6,273	0.00
Total Euro			6,273	0.00
Pound Sterling				
50,000	New Energy One Acquisition Corp Plc	07/03/2027	12,144	0.00
Total Pound Sterling			12,144	0.00
Total Participatory Notes **			18,417	0.00

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
Treasury Bills 56.42% (31 December 2021: 33.35%)					
United States Dollar					
75,000,000	United States Cash Management Bill	0.00%	30/08/2022	74,818,125	2.86
100,000,000	United States Cash Management Bill	0.00%	20/09/2022	99,646,750	3.81
115,000,000	United States Cash Management Bill	0.00%	27/09/2022	114,560,061	4.38
100,000,000	United States Cash Management Bill	0.00%	04/10/2022	99,525,000	3.81
100,000,000	United States Cash Management Bill	0.00%	11/10/2022	99,477,250	3.81
100,000,000	United States Cash Management Bill	0.00%	18/10/2022	99,414,700	3.80
100,000,000	United States Treasury Bill	0.00%	07/07/2022	99,987,583	3.83
120,000,000	United States Treasury Bill	0.00%	12/07/2022	119,964,983	4.58
70,000,000	United States Treasury Bill	0.00%	19/07/2022	69,964,387	2.68
80,000,000	United States Treasury Bill	0.00%	26/07/2022	79,943,472	3.06
80,000,000	United States Treasury Bill	0.00%	02/08/2022	79,918,755	3.06
70,000,000	United States Treasury Bill	0.00%	09/08/2022	69,906,156	2.68
90,000,000	United States Treasury Bill	0.00%	16/08/2022	89,842,738	3.44
85,000,000	United States Treasury Bill	0.00%	23/08/2022	84,815,733	3.25
95,000,000	United States Treasury Bill	0.00%	01/09/2022	94,751,720	3.63
98,000,000	United States Treasury Bill	0.00%	15/09/2022	97,674,150	3.74
Total Treasury Bills **				1,474,211,563	56.42
Corporate Bonds 5.98% (31 December 2021: 4.65%)					
United States Dollar					
4,000,000	2001 Cat RE Ltd**	14.18%	08/01/2024	3,967,000	0.15
4,250,000	Acorn Re Ltd*	4.17%	07/11/2024	4,209,837	0.16
3,500,000	Alamo Re Ltd**	7.25%	07/06/2025	3,479,000	0.13
3,000,000	Atlas Capital Reinsurance 2020 DAC**	10.00%	10/06/2024	2,951,250	0.11
2,250,000	Atlas Capital Reinsurance 2022 Designated Activity Co**	11.01%	06/06/2025	2,256,188	0.09
2,250,000	Blue Halo Re Ltd*	11.45%	24/02/2025	2,210,963	0.08
2,000,000	Blue Halo Re Ltd**	14.95%	28/06/2023	1,990,200	0.08
3,500,000	Bowline Re Ltd Series 2022-1*	8.05%	23/05/2025	3,492,825	0.13
1,475,000	Cape Lookout Re Ltd**	4.92%	22/03/2024	1,465,412	0.06
2,400,000	Cape Lookout Re Ltd**	6.70%	28/03/2025	2,382,840	0.09
1,500,000	Cosaint Re Pte Ltd**	10.95%	03/04/2024	1,475,250	0.06
2,750,000	Everglades Re II Ltd*	7.42%	14/05/2024	2,710,125	0.10
1,000,000	First Coast Re III Pte Ltd**	7.88%	07/04/2025	947,250	0.04
2,000,000	FloodSmart Re Ltd**	15.28%	01/03/2024	1,845,400	0.07
2,000,000	Herbie Re Ltd*	8.43%	08/01/2025	2,017,800	0.08
2,000,000	Herbie Re Ltd**	11.42%	08/01/2025	2,024,500	0.08
3,000,000	Herbie Re Ltd**	10.83%	08/07/2024	3,112,500	0.12
1,500,000	Herbie Re Ltd*	18.95%	06/06/2025	1,496,250	0.06
3,775,000	Hestia Re Ltd**	9.50%	22/04/2025	3,748,386	0.14
3,000,000	Kendall Re Ltd**	5.70%	02/05/2024	2,843,250	0.11
1,250,000	Kilimanjaro III Re Ltd*	5.95%	21/04/2025	1,225,250	0.05
1,480,000	Kilimanjaro III Re Ltd*	5.95%	20/04/2026	1,450,696	0.06
4,800,000	Kilimanjaro III Re Ltd**	5.25%	25/06/2025	4,817,520	0.18
5,500,000	Lloyds Banking Group Plc**	7.50%	29/12/2049	5,374,446	0.21
3,100,000	Logistics Re Ltd**	5.20%	20/12/2024	3,101,085	0.12

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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
Corporate Bonds 5.98% (31 December 2021: 4.65%) (continued)					
United States Dollar (continued)					
2,900,000	Long Point Re IV Ltd**	5.95%	01/06/2026	2,907,975	0.11
2,500,000	Lumentum Holdings Inc**	0.50%	15/06/2028	2,155,000	0.08
1,900,000	Matterhorn Re Ltd**	7.17%	08/12/2025	1,839,675	0.07
4,750,000	Matterhorn Re Ltd**	6.83%	24/03/2025	4,647,875	0.18
3,000,000	MetroCat Re Ltd**	7.19%	08/05/2023	2,984,400	0.11
3,000,000	Mona Lisa Re Ltd*	9.20%	09/01/2023	2,952,750	0.11
6,750,000	Montoya Re Ltd*	8.44%	07/04/2025	6,729,413	0.25
1,800,000	Mystic Re IV Ltd**	7.48%	08/01/2025	1,743,930	0.07
3,500,000	Mystic Re IV Ltd*	11.42%	08/01/2024	3,489,325	0.13
3,750,000	Northshore Re II Ltd*	7.45%	08/01/2024	3,660,000	0.14
1,500,000	Pelican IV Re Ltd**	7.03%	07/05/2024	1,357,500	0.05
3,000,000	Phoenician Re Ltd**	4.20%	14/12/2024	2,910,750	0.11
3,000,000	Phoenician Re Ltd*	4.70%	14/12/2023	2,980,500	0.11
4,000,000	Residential Reinsurance 2021 Ltd*	4.20%	06/06/2025	3,839,600	0.15
3,185,000	Residential Reinsurance 2021 Ltd*	5.29%	06/06/2025	3,026,546	0.12
2,425,000	Residential Reinsurance 2021 Ltd*	6.92%	06/06/2025	2,310,297	0.09
1,750,000	Residential Reinsurance 2021 Ltd**	6.88%	06/12/2025	1,704,938	0.07
1,500,000	Residential Reinsurance 2021 Ltd*	11.61%	06/06/2025	1,420,500	0.05
1,750,000	Residential Reinsurance 2021 Ltd**	13.61%	06/12/2025	1,709,838	0.07
1,500,000	Residential Reinsurance 2022 Ltd**	6.95%	06/06/2026	1,497,000	0.06
3,250,000	Sanders RE II Ltd*	4.79%	07/04/2025	3,218,313	0.12
2,250,000	Sanders RE II Ltd*	7.13%	07/06/2023	2,235,712	0.09
3,500,000	Sanders Re III Ltd*	3.50%	07/04/2026	3,485,125	0.13
3,500,000	Sanders Re III Ltd*	13.26%	07/04/2026	3,502,975	0.13
3,250,000	Sussex Capital UK Pcc Ltd**	9.85%	08/01/2025	3,228,387	0.12
5,000,000	Tailwind RE Ltd*	10.44%	08/01/2025	4,947,750	0.19
3,500,000	Titania RE Ltd*	6.73%	21/06/2024	3,469,375	0.13
4,250,000	Topanga Re Ltd**	6.45%	08/01/2026	4,192,413	0.16
1,500,000	Ursa Re II Ltd**	5.45%	07/12/2023	1,497,750	0.06
2,000,000	Ursa Re II Ltd**	6.70%	16/06/2025	2,005,500	0.08
2,250,000	Vista RE Ltd**	8.45%	21/05/2024	2,183,625	0.08
Total Corporate Bonds				156,429,960	5.98
Government Bonds 0.17% (31 December 2021: 0.44%)					
United States Dollar					
3,000,000	International Bank for Reconstruction & Development	10.92%	13/03/2024	2,961,975	0.12
1,775,000	Ukraine Government International Bond	0.00%	31/05/2040	450,019	0.02
3,550,000	Ukraine Government International Bond	7.75%	01/09/2024	923,000	0.03
Total Government Bonds *				4,334,994	0.17
Total Investments				1,800,345,489	68.90

Forward Currency Contracts 1.85% (31 December 2021: 0.92%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 10,857,380	£ 6,125,000	13/07/2022	JPMorgan Chase Bank	3	27,067	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 1,000,000	NZD 1,102,403	13/07/2022	JPMorgan Chase Bank	3	2,274	0.00
AUD 2,865,162	€ 1,875,000	13/07/2022	JPMorgan Chase Bank	4	9,060	0.00
AUD 1,390,000	¥ 129,058,581	21/09/2022	Royal Bank Of Canada	2	1,115	0.00
AUD 1,610,000	¥ 149,383,538	21/09/2022	State Street Bank and Trust Co	3	2,044	0.00
BRL 523,833	US\$ 100,000	05/07/2022	JPMorgan Chase Bank	1	170	0.00
CAD 360,000	US\$ 278,282	21/09/2022	BNP Paribas	1	836	0.00
CAD 19,500,000	US\$ 15,068,523	21/09/2022	Citibank NA	8	50,369	0.00
CAD 2,380,000	US\$ 1,838,168	21/09/2022	Deutsche Bank AG	6	7,111	0.00
CAD 14,200,000	¥ 1,487,117,784	13/07/2022	JPMorgan Chase Bank	3	57,342	0.00
CAD 3,402,532	€ 2,500,000	13/07/2022	JPMorgan Chase Bank	4	22,850	0.00
CAD 1,261,319	AUD 1,400,000	13/07/2022	JPMorgan Chase Bank	1	15,102	0.00
CAD 170,000	US\$ 131,203	21/09/2022	Royal Bank Of Canada	1	603	0.00
CAD 180,000	US\$ 138,835	21/09/2022	Société Générale	1	724	0.00
CAD 8,010,000	US\$ 6,190,142	21/09/2022	State Street Bank and Trust Co	4	20,234	0.00
CHF 230,000	US\$ 239,614	21/09/2022	BNP Paribas	1	2,018	0.00
CHF 1,980,000	US\$ 2,077,495	21/09/2022	Citibank NA	4	2,649	0.00
CHF 9,670,000	US\$ 9,965,650	21/09/2022	Deutsche Bank AG	11	193,437	0.01
CHF 2,356,936	£ 2,000,000	13/07/2022	JPMorgan Chase Bank	5	33,936	0.00
CHF 2,545,743	€ 2,500,000	13/07/2022	JPMorgan Chase Bank	3	45,415	0.00
CHF 375,000	US\$ 388,142	13/07/2022	JPMorgan Chase Bank	1	3,743	0.00
CHF 2,800,000	US\$ 2,841,911	21/09/2022	Morgan Stanley	1	99,708	0.01
CHF 23,640,000	US\$ 24,697,236	21/09/2022	State Street Bank and Trust Co	27	138,427	0.01
CHF 8,120,000	US\$ 8,423,877	21/09/2022	UBS AG	15	106,816	0.00
CZK 4,744,044	US\$ 200,000	13/07/2022	JPMorgan Chase Bank	1	279	0.00
€ 2,402,779	PLN 11,430,000	21/09/2022	BNP Paribas	2	12,291	0.00
€ 750,000	US\$ 780,300	01/07/2022	Goldman Sachs International	1	3,787	0.00
€ 600,000	PLN 2,814,849	13/07/2022	JPMorgan Chase Bank	4	2,170	0.00
€ 1,625,000	AUD 2,463,624	13/07/2022	JPMorgan Chase Bank	1	5,569	0.00
€ 4,300,000	£ 3,697,037	13/07/2022	JPMorgan Chase Bank	2	7,442	0.00
€ 1,340,144	PLN 6,380,000	21/09/2022	JPMorgan Chase Bank	1	5,768	0.00
€ 875,000	SEK 9,325,721	13/07/2022	JPMorgan Chase Bank	3	4,941	0.00
€ 3,810,000	US\$ 3,991,830	21/09/2022	State Street Bank and Trust Co	4	14,383	0.00
€ 3,680,000	US\$ 3,866,431	21/09/2022	UBS AG	4	3,086	0.00
£ 360,000	US\$ 437,124	21/09/2022	BNP Paribas	2	749	0.00
£ 30,000	US\$ 36,255	21/09/2022	Citibank NA	1	234	0.00
£ 14,510,000	US\$ 17,515,650	21/09/2022	Deutsche Bank AG	10	133,069	0.01
£ 3,108,350	€ 3,600,000	13/07/2022	JPMorgan Chase Bank	1	9,748	0.00
£ 5,125,000	AUD 9,034,308	13/07/2022	JPMorgan Chase Bank	2	12,037	0.01
£ 1,260,000	US\$ 1,531,611	21/09/2022	State Street Bank and Trust Co	2	945	0.00
HKD 72,000,000	US\$ 9,194,093	21/09/2022	Morgan Stanley	1	2,456	0.00
HUF 900,180,000	US\$ 2,330,695	21/09/2022	BNP Paribas	3	10,143	0.00
HUF 161,005,940	€ 400,000	13/07/2022	JPMorgan Chase Bank	2	5,279	0.00
HUF 129,700,000	US\$ 337,040	21/09/2022	State Street Bank and Trust Co	1	233	0.00
HUF 35,810,000	US\$ 92,848	21/09/2022	UBS AG	1	272	0.00
¥ 43,990,000	US\$ 325,108	21/09/2022	Citibank NA	1	524	0.00
¥ 217,790,000	US\$ 1,604,303	21/09/2022	Deutsche Bank AG	6	7,869	0.00
¥ 309,203,117	AUD 3,310,000	21/09/2022	Deutsche Bank AG	8	11,233	0.00
¥ 822,671,345	NZD 9,688,259	13/07/2022	JPMorgan Chase Bank	5	34,726	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
¥ 1,242,480,000	US\$ 9,130,362	13/07/2022	JPMorgan Chase Bank	2	19,311	0.00
¥ 579,639,515	£ 3,500,000	13/07/2022	JPMorgan Chase Bank	6	17,517	0.00
¥ 656,766,700	AUD 7,000,000	13/07/2022	JPMorgan Chase Bank	2	22,783	0.00
¥ 384,975,114	€ 2,700,000	13/07/2022	JPMorgan Chase Bank	2	10,816	0.00
¥ 197,590,000	US\$ 1,459,748	21/09/2022	State Street Bank and Trust Co	6	2,895	0.00
¥ 420,213,012	AUD 4,480,000	21/09/2022	State Street Bank and Trust Co	8	27,894	0.00
KRW 639,530,000	US\$ 492,049	21/09/2022	BNP Paribas	2	1,733	0.00
KRW 3,067,460,000	US\$ 2,366,539	21/09/2022	Société Générale	1	1,849	0.00
KRW 948,680,000	US\$ 730,469	21/09/2022	UBS AG	1	2,008	0.00
MXN 1,250,000	US\$ 60,673	21/09/2022	State Street Bank and Trust Co	1	370	0.00
MXN 14,280,000	US\$ 678,285	21/09/2022	UBS AG	1	19,063	0.00
NOK 900,000	US\$ 89,807	21/09/2022	BNP Paribas	1	1,452	0.00
NOK 44,840,000	US\$ 4,511,579	21/09/2022	Deutsche Bank AG	7	35,171	0.00
NOK 1,500,000	SEK 1,549,120	13/07/2022	JPMorgan Chase Bank	2	631	0.00
NOK 996,304	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	854	0.00
NOK 6,528,355	€ 625,000	13/07/2022	JPMorgan Chase Bank	3	7,113	0.00
NOK 58,640,000	US\$ 5,927,028	21/09/2022	UBS AG	7	19,033	0.00
SEK 2,730,000	US\$ 266,618	21/09/2022	Deutsche Bank AG	1	713	0.00
THB 78,660,000	US\$ 2,224,573	21/09/2022	BNP Paribas	3	8,690	0.00
THB 33,460,000	US\$ 949,104	21/09/2022	Citibank NA	1	870	0.00
THB 141,390,000	US\$ 4,004,541	21/09/2022	JPMorgan Chase Bank	4	9,711	0.00
THB 622,800,000	US\$ 17,713,311	21/12/2022	Morgan Stanley	1	77,473	0.01
THB 230,360,000	US\$ 6,493,642	21/09/2022	UBS AG	2	46,588	0.00
TRY 49,520,000	US\$ 2,761,841	21/09/2022	BNP Paribas	6	9,325	0.00
TRY 68,878,916	€ 3,640,000	21/09/2022	BNP Paribas	8	27,043	0.01
TRY 28,094,490	€ 1,470,000	21/09/2022	Citibank NA	3	26,478	0.01
TRY 22,350,000	US\$ 1,227,491	21/09/2022	Citibank NA	2	23,228	0.00
TRY 31,770,000	US\$ 1,767,632	21/09/2022	Deutsche Bank AG	4	10,234	0.00
TRY 8,215,150	€ 430,000	21/09/2022	Deutsche Bank AG	2	7,579	0.00
TRY 191,854,797	US\$ 9,788,352	21/09/2022	JPMorgan Chase Bank	2	947,944	0.04
TRY 283,209,015	US\$ 14,900,000	15/09/2022	JPMorgan Chase Bank	7	1,065,644	0.04
TRY 142,146,000	US\$ 7,086,042	21/12/2022	JPMorgan Chase Bank	1	73,718	0.00
TRY 29,610,000	US\$ 1,626,311	21/09/2022	Morgan Stanley	4	30,680	0.00
TRY 29,409,843	€ 1,500,000	21/09/2022	Morgan Stanley	3	68,541	0.01
TWD 23,793,424	US\$ 800,000	06/07/2022	JPMorgan Chase Bank	2	171	0.00
US\$ 635,320	HUF 237,410,000	21/09/2022	BNP Paribas	1	17,956	0.00
US\$ 16,227,133	BRL 84,860,000	21/09/2022	BNP Paribas	23	367,112	0.00
US\$ 3,630,587	KRW 4,604,580,000	21/09/2022	BNP Paribas	5	75,388	0.00
US\$ 34,189,293	SGD 47,390,000	21/09/2022	BNP Paribas	6	120,082	0.00
US\$ 1,677,688	THB 58,270,000	21/09/2022	BNP Paribas	2	23,323	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 3,034,755	SEK 30,610,000	21/09/2022	BNP Paribas	8	37,319	0.00
US\$ 1,004,041	ZAR 16,290,000	21/09/2022	BNP Paribas	2	17,788	0.00
US\$ 23,426,089	INR 1,840,448,000	21/09/2022	BNP Paribas	4	308,654	0.02
US\$ 24,614	£ 20,000	21/09/2022	BNP Paribas	1	288	0.00
US\$ 17,733,346	AUD 25,470,000	21/09/2022	BNP Paribas	8	207,402	0.00
US\$ 4,652,976	CLP 4,158,650,000	21/09/2022	BNP Paribas	4	285,083	0.01
US\$ 1,530,424	CAD 1,960,000	21/09/2022	BNP Paribas	2	10,781	0.00
US\$ 1,133,853	PLN 5,110,000	21/09/2022	BNP Paribas	2	9,819	0.00
US\$ 623,846	NOK 5,980,000	21/09/2022	BNP Paribas	2	17,478	0.00
US\$ 2,773,127	£ 2,230,000	21/09/2022	Citibank NA	7	60,747	0.00
US\$ 3,223,227	KRW 4,102,350,000	21/09/2022	Citibank NA	3	55,799	0.00
US\$ 5,150,288	CLP 4,572,500,000	21/09/2022	Citibank NA	6	347,721	0.01
US\$ 2,049,119	NZD 3,230,000	21/09/2022	Citibank NA	4	42,729	0.00
US\$ 2,042,462	ZAR 33,120,000	21/09/2022	Citibank NA	3	37,261	0.00
US\$ 3,700,889	PHP 203,530,000	21/09/2022	Citibank NA	4	22,435	0.00
US\$ 935,270	SEK 9,470,000	21/09/2022	Citibank NA	2	7,936	0.00
US\$ 384,608	INR 30,570,000	21/09/2022	Citibank NA	1	626	0.00
US\$ 1,743,504	ILS 5,990,000	21/09/2022	Citibank NA	2	23,440	0.00
US\$ 1,379,232	NOK 13,000,000	21/09/2022	Citibank NA	2	61,040	0.00
US\$ 7,283,722	AUD 10,420,000	21/09/2022	Citibank NA	5	113,705	0.01
US\$ 2,479,660	THB 86,430,000	21/09/2022	Citibank NA	3	25,796	0.00
US\$ 395,602	CAD 510,000	21/09/2022	Citibank NA	2	185	0.00
US\$ 189,842	PLN 860,000	21/09/2022	Citibank NA	1	670	0.00
US\$ 28,938,749	NZD 44,920,000	21/09/2022	Deutsche Bank AG	2	1,035,666	0.05
US\$ 3,545,721	SEK 35,610,000	21/09/2022	Deutsche Bank AG	5	58,672	0.00
US\$ 6,217,945	AUD 8,920,000	21/09/2022	Deutsche Bank AG	9	80,080	0.00
US\$ 1,135,223	NOK 10,910,000	21/09/2022	Deutsche Bank AG	3	28,955	0.00
US\$ 3,933,273	SGD 5,410,000	21/09/2022	Deutsche Bank AG	1	43,962	0.00
US\$ 66,572,221	£ 53,270,000	21/09/2022	Deutsche Bank AG	18	1,779,162	0.07
US\$ 492,216	THB 17,200,000	21/09/2022	Deutsche Bank AG	1	3,885	0.00
US\$ 1,336,826	CAD 1,720,000	21/09/2022	Deutsche Bank AG	1	3,262	0.00
US\$ 347,332	MXN 7,070,000	21/09/2022	Deutsche Bank AG	1	2,076	0.00
US\$ 1,753,393	PHP 93,910,000	21/09/2022	Deutsche Bank AG	2	56,131	0.00
US\$ 1,259,450	¥ 166,700,000	21/09/2022	Deutsche Bank AG	5	25,468	0.00
US\$ 48,233,470	€ 45,000,000	21/09/2022	Deutsche Bank AG	11	916,004	0.04
US\$ 3,459,068	BRL 18,200,000	21/09/2022	Deutsche Bank AG	4	57,555	0.00
US\$ 2,121,603	CLP 1,894,040,000	21/09/2022	Deutsche Bank AG	2	132,264	0.01
US\$ 636,990	KRW 821,570,000	21/09/2022	Deutsche Bank AG	1	2,655	0.00
US\$ 31,476,512	ILS 104,890,000	21/09/2022	Deutsche Bank AG	2	1,356,740	0.06
US\$ 379,584	€ 360,000	29/07/2022	Goldman Sachs International	1	2,609	0.00
US\$ 71,000,000	¥ 8,155,131,000	21/09/2022	Goldman Sachs International	1	10,632,341	0.41
US\$ 596,602	€ 550,000	15/12/2022	Goldman Sachs International	1	13,971	0.00
US\$ 1,306,350	£ 1,000,000	20/03/2023	Goldman Sachs International	1	84,413	0.01
US\$ 139,685	¥ 16,230,000	20/03/2023	Goldman Sachs International	1	17,124	0.00
US\$ 1,240,005	THB 43,210,000	21/09/2022	JPMorgan Chase Bank	1	0	0.00
US\$ 100,000	KRW 125,376,036	13/07/2022	JPMorgan Chase Bank	1	3,411	0.00
US\$ 725,413	NOK 7,150,000	21/09/2022	JPMorgan Chase Bank	1	407	0.00
US\$ 1,250,702	MXN 25,000,000	13/07/2022	JPMorgan Chase Bank	1	13,348	0.00
US\$ 200,000	KRW 258,014,761	22/07/2022	JPMorgan Chase Bank	2	1,186	0.00
US\$ 400,000	KRW 517,944,938	25/07/2022	JPMorgan Chase Bank	2	868	0.00
US\$ 1,100,000	KRW 1,414,664,088	29/07/2022	JPMorgan Chase Bank	4	9,750	0.00
US\$ 700,000	KRW 901,889,220	18/07/2022	JPMorgan Chase Bank	5	5,111	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 3,800,000	KRW 4,888,711,251	15/07/2022	JPMorgan Chase Bank	21	33,602	0.00
US\$ 4,400,000	INR 345,315,285	15/07/2022	JPMorgan Chase Bank	9	34,802	0.00
US\$ 400,000	NOK 3,922,042	13/07/2022	JPMorgan Chase Bank	2	2,980	0.00
US\$ 4,468,123	PLN 19,820,000	21/09/2022	JPMorgan Chase Bank	8	108,367	0.00
US\$ 300,000	KRW 377,549,210	11/07/2022	JPMorgan Chase Bank	1	9,156	0.00
US\$ 100,000	KRW 128,675,000	14/07/2022	JPMorgan Chase Bank	1	867	0.00
US\$ 3,400,000	KRW 4,374,303,891	21/07/2022	JPMorgan Chase Bank	6	29,448	0.00
US\$ 79,694,158	€ 75,500,000	13/07/2022	JPMorgan Chase Bank	4	722,402	0.04
US\$ 3,700,000	TWD 107,607,840	01/07/2022	JPMorgan Chase Bank	1	80,923	0.01
US\$ 400,000	PLN 1,790,642	13/07/2022	JPMorgan Chase Bank	3	2,143	0.00
US\$ 400,000	TWD 11,865,134	25/07/2022	JPMorgan Chase Bank	2	715	0.00
US\$ 200,000	TWD 5,881,628	11/07/2022	JPMorgan Chase Bank	2	2,265	0.00
US\$ 200,000	TWD 5,895,288	13/07/2022	JPMorgan Chase Bank	2	1,804	0.00
US\$ 2,800,000	TWD 83,146,799	15/07/2022	JPMorgan Chase Bank	4	4,194	0.00
US\$ 3,300,000	TWD 98,004,690	18/07/2022	JPMorgan Chase Bank	2	3,803	0.00
US\$ 3,000,000	TWD 88,560,833	21/07/2022	JPMorgan Chase Bank	4	20,709	0.00
US\$ 200,000	TWD 5,923,718	22/07/2022	JPMorgan Chase Bank	1	703	0.00
US\$ 1,700,000	TWD 50,400,653	28/07/2022	JPMorgan Chase Bank	3	3,508	0.00
US\$ 100,000	TWD 2,931,619	07/07/2022	JPMorgan Chase Bank	1	1,416	0.00
US\$ 400,000	TWD 11,820,286	29/07/2022	JPMorgan Chase Bank	4	2,095	0.00
US\$ 3,343,184	ZAR 53,590,000	21/09/2022	JPMorgan Chase Bank	7	98,659	0.00
US\$ 100,000	TWD 2,929,649	08/07/2022	JPMorgan Chase Bank	1	1,489	0.00
US\$ 800,000	TWD 23,282,373	06/07/2022	JPMorgan Chase Bank	3	17,016	0.00
US\$ 192,068	TWD 5,639,289	05/07/2022	JPMorgan Chase Bank	1	2,407	0.00
US\$ 7,200,000	TRY 142,146,000	21/12/2022	JPMorgan Chase Bank	1	40,240	0.00
US\$ 200,000	COP 776,700,226	05/07/2022	JPMorgan Chase Bank	2	13,343	0.00
US\$ 700,000	CLP 621,834,151	07/07/2022	JPMorgan Chase Bank	1	36,530	0.00
US\$ 600,000	CLP 525,095,279	06/07/2022	JPMorgan Chase Bank	3	39,632	0.00
US\$ 200,000	CLP 165,561,441	01/07/2022	JPMorgan Chase Bank	2	23,281	0.00
US\$ 1,000,000	CLP 829,859,575	05/07/2022	JPMorgan Chase Bank	8	114,215	0.00
US\$ 1,200,000	INR 93,878,589	13/07/2022	JPMorgan Chase Bank	1	13,033	0.00
US\$ 1,400,000	SEK 14,114,723	13/07/2022	JPMorgan Chase Bank	4	22,244	0.00
US\$ 31,722,179	SGD 43,780,000	21/09/2022	JPMorgan Chase Bank	4	248,238	0.01
US\$ 36,133,709	¥ 4,879,980,000	13/07/2022	JPMorgan Chase Bank	4	197,339	0.02
US\$ 1,000,000	SGD 1,387,474	13/07/2022	JPMorgan Chase Bank	4	3,043	0.00
US\$ 1,167,789	SEK 11,400,000	21/09/2022	JPMorgan Chase Bank	1	51,463	0.00
US\$ 2,744,611	NZD 4,400,000	21/09/2022	JPMorgan Chase Bank	2	11,450	0.00
US\$ 9,057,051	NZD 14,300,000	13/07/2022	JPMorgan Chase Bank	4	166,343	0.01
US\$ 7,200,000	TRY 123,732,000	21/09/2022	JPMorgan Chase Bank	1	275,891	0.01
US\$ 1,997,107	THB 112,930,000	21/09/2022	JPMorgan Chase Bank	3	30,877	0.00
US\$ 1,300,000	KRW 1,628,813,043	05/07/2022	JPMorgan Chase Bank	5	45,523	0.00
US\$ 36,000,000	¥ 4,810,880,160	21/09/2022	JPMorgan Chase Bank	2	387,871	0.02
US\$ 2,300,000	KRW 2,959,517,131	08/07/2022	JPMorgan Chase Bank	2	20,395	0.00
US\$ 8,691,350	ILS 29,900,000	21/09/2022	JPMorgan Chase Bank	4	105,391	0.00
US\$ 7,586,272	AUD 11,016,159	13/07/2022	JPMorgan Chase Bank	4	10,816	0.00
US\$ 900,000	HUF 338,578,380	13/07/2022	JPMorgan Chase Bank	1	9,061	0.00
US\$ 100,000	ILS 341,200	13/07/2022	JPMorgan Chase Bank	1	2,542	0.00
US\$ 100,000	COP 396,223,444	14/07/2022	JPMorgan Chase Bank	2	4,929	0.00
US\$ 2,700,000	INR 211,344,366	11/07/2022	JPMorgan Chase Bank	6	27,044	0.00
US\$ 8,500,000	BRL 42,234,233	05/07/2022	JPMorgan Chase Bank	42	423,771	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 100,000	BRL 527,546	02/08/2022	JPMorgan Chase Bank	1	18	0.00
US\$ 1,500,000	KRW 1,877,377,580	07/07/2022	JPMorgan Chase Bank	9	53,979	0.00
US\$ 200,000	CLP 187,354,193	05/08/2022	JPMorgan Chase Bank	2	1,454	0.00
US\$ 14,969,706	£ 12,250,000	13/07/2022	JPMorgan Chase Bank	4	91,303	0.00
US\$ 12,811,159	HUF 4,743,770,000	21/09/2022	JPMorgan Chase Bank	2	475,408	0.02
US\$ 100,000	COP 404,262,143	15/07/2022	JPMorgan Chase Bank	1	3,020	0.00
US\$ 100,000	COP 382,807,102	08/07/2022	JPMorgan Chase Bank	1	8,050	0.00
US\$ 2,500,000	INR 194,738,079	01/07/2022	JPMorgan Chase Bank	3	34,102	0.00
US\$ 10,470	€ 10,000	20/07/2022	JPMorgan Chase Bank	1	5	0.00
US\$ 200,000	COP 816,452,113	28/07/2022	JPMorgan Chase Bank	2	4,643	0.00
US\$ 400,000	CLP 362,080,000	22/07/2022	JPMorgan Chase Bank	1	15,004	0.00
US\$ 200,000	CLP 178,712,306	25/07/2022	JPMorgan Chase Bank	1	10,115	0.00
US\$ 200,000	COP 809,262,145	25/07/2022	JPMorgan Chase Bank	2	6,249	0.00
US\$ 100,000	COP 393,732,123	21/07/2022	JPMorgan Chase Bank	1	5,659	0.00
US\$ 300,000	CLP 274,159,253	29/07/2022	JPMorgan Chase Bank	3	8,984	0.00
US\$ 500,000	CLP 453,116,302	28/07/2022	JPMorgan Chase Bank	3	18,907	0.00
US\$ 1,400,000	CLP 1,215,400,110	15/07/2022	JPMorgan Chase Bank	6	105,479	0.00
US\$ 300,000	CLP 252,976,774	14/07/2022	JPMorgan Chase Bank	3	30,489	0.00
US\$ 200,000	CLP 166,528,693	13/07/2022	JPMorgan Chase Bank	2	22,544	0.00
US\$ 3,600,000	EGP 68,191,200	20/07/2022	JPMorgan Chase Bank	1	10,725	0.00
US\$ 300,000	CZK 7,056,030	13/07/2022	JPMorgan Chase Bank	2	2,115	0.00
US\$ 100,000	COP 414,493,000	29/07/2022	JPMorgan Chase Bank	1	842	0.00
US\$ 300,000	COP 1,139,721,328	07/07/2022	JPMorgan Chase Bank	1	26,194	0.00
US\$ 300,000	CLP 261,260,252	18/07/2022	JPMorgan Chase Bank	1	21,935	0.00
US\$ 1,200,000	INR 93,573,617	05/07/2022	JPMorgan Chase Bank	3	15,112	0.00
US\$ 400,000	ZAR 6,376,063	13/07/2022	JPMorgan Chase Bank	3	11,116	0.00
US\$ 300,000	INR 23,511,044	25/07/2022	JPMorgan Chase Bank	2	3,080	0.00
US\$ 200,000	INR 15,654,200	21/07/2022	JPMorgan Chase Bank	1	2,227	0.00
US\$ 200,000	INR 15,696,388	28/07/2022	JPMorgan Chase Bank	2	1,828	0.00
US\$ 100,000	INR 7,825,244	18/07/2022	JPMorgan Chase Bank	1	1,108	0.00
US\$ 200,000	INR 15,823,944	01/08/2022	JPMorgan Chase Bank	2	294	0.00
US\$ 300,000	INR 23,675,769	29/07/2022	JPMorgan Chase Bank	2	1,115	0.00
US\$ 100,000	INR 7,855,044	27/07/2022	JPMorgan Chase Bank	1	818	0.00
US\$ 400,000	INR 31,306,463	14/07/2022	JPMorgan Chase Bank	1	4,211	0.00
US\$ 100,000	INR 7,826,900	22/07/2022	JPMorgan Chase Bank	1	1,125	0.00
US\$ 103,960	COP 393,466,894	01/07/2022	JPMorgan Chase Bank	2	9,401	0.00
US\$ 200,000	INR 15,587,360	07/07/2022	JPMorgan Chase Bank	2	2,702	0.00
US\$ 100,000	INR 7,790,044	08/07/2022	JPMorgan Chase Bank	1	1,417	0.00
US\$ 500,000	INR 39,575,733	05/08/2022	JPMorgan Chase Bank	3	728	0.00
US\$ 119,644,876	¥ 15,984,316,200	15/09/2022	Morgan Stanley	2	1,380,194	0.06
US\$ 10,006,140	£ 8,200,000	21/09/2022	Morgan Stanley	1	32,364	0.00
US\$ 9,937,866	KRW 12,536,400,000	21/09/2022	Morgan Stanley	3	258,505	0.01
US\$ 1,166,282	CLP 1,051,590,000	21/09/2022	Morgan Stanley	2	61,781	0.00
US\$ 4,208,428	€ 4,000,000	21/09/2022	Morgan Stanley	1	2,431	0.00
US\$ 18,000,000	THB 622,800,000	21/12/2022	Morgan Stanley	1	209,216	0.01
US\$ 906,232	PLN 3,940,000	21/09/2022	Morgan Stanley	1	39,560	0.00
US\$ 3,600,000	BRL 17,546,400	05/07/2022	Morgan Stanley	1	244,695	0.01
US\$ 2,089,999	AUD 3,010,000	21/09/2022	Morgan Stanley	2	18,814	0.00
US\$ 2,543,580	ZAR 40,340,000	21/09/2022	Morgan Stanley	2	101,255	0.01
US\$ 142,622,438	¥ 18,575,272,500	21/09/2022	Morgan Stanley	4	5,120,575	0.21

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 802,691	¥ 100,000,000	15/12/2022	NIPB	1	55,537	0.00
US\$ 3,609,968	NZD 5,680,000	21/09/2022	Royal Bank Of Canada	10	81,705	0.00
US\$ 28,834,693	KRW 36,182,350,000	21/09/2022	Royal Bank Of Canada	2	898,279	0.04
US\$ 12,445,580	SEK 121,780,000	21/09/2022	Royal Bank Of Canada	1	520,474	0.02
US\$ 223,278	¥ 29,830,000	21/09/2022	Royal Bank Of Canada	1	2,464	0.00
US\$ 1,635,879	CZK 38,700,000	21/09/2022	Royal Bank Of Canada	1	17,656	0.00
US\$ 3,094,232	CAD 3,940,000	21/09/2022	Royal Bank Of Canada	2	39,441	0.00
US\$ 1,770,787	PLN 7,980,000	21/09/2022	Royal Bank Of Canada	2	15,446	0.00
US\$ 203,555	AUD 290,000	21/09/2022	Royal Bank Of Canada	1	4,006	0.00
US\$ 186,693	MXN 3,800,000	21/09/2022	Royal Bank Of Canada	1	1,124	0.00
US\$ 1,144,734	BRL 6,020,000	21/09/2022	Royal Bank Of Canada	2	19,618	0.00
US\$ 40,496,083	INR 3,181,542,000	21/09/2022	Royal Bank Of Canada	8	533,479	0.02
US\$ 12,987,322	PHP 695,956,500	21/09/2022	Royal Bank Of Canada	3	409,106	0.02
US\$ 424,443	£ 340,000	21/09/2022	Royal Bank Of Canada	2	10,896	0.00
US\$ 1,323,739	CLP 1,162,700,000	21/09/2022	Royal Bank Of Canada	3	102,537	0.00
US\$ 29,438,005	THB 1,012,320,000	21/09/2022	Royal Bank Of Canada	2	696,877	0.03
US\$ 811,495	KRW 1,017,980,000	21/09/2022	Société Générale	1	25,512	0.00
US\$ 19,525	€ 18,613	01/07/2022	Société Générale	1	66	0.00
US\$ 5,411,805	CAD 6,930,000	21/09/2022	State Street Bank and Trust Co	3	38,784	0.00
US\$ 14,110,320	¥ 1,875,240,000	21/09/2022	State Street Bank and Trust Co	19	229,017	0.00
US\$ 3,769,500	NZD 5,930,000	21/09/2022	State Street Bank and Trust Co	9	85,943	0.00
US\$ 3,229,246	CZK 76,530,000	21/09/2022	State Street Bank and Trust Co	4	29,178	0.00
US\$ 5,304,382	MXN 108,000,000	21/09/2022	State Street Bank and Trust Co	5	30,327	0.00
US\$ 17,616,342	€ 16,610,000	21/09/2022	State Street Bank and Trust Co	19	150,938	0.01
US\$ 10,240,417	AUD 14,620,000	21/09/2022	State Street Bank and Trust Co	18	180,372	0.00
US\$ 460,929	INR 36,630,000	21/09/2022	State Street Bank and Trust Co	1	828	0.00
US\$ 2,677,995	£ 2,150,000	21/09/2022	State Street Bank and Trust Co	10	62,920	0.00
US\$ 324,371	SGD 450,000	21/09/2022	State Street Bank and Trust Co	1	861	0.00
US\$ 145,024	HUF 55,230,000	21/09/2022	State Street Bank and Trust Co	1	1,403	0.00
US\$ 798,343	SEK 7,960,000	21/09/2022	State Street Bank and Trust Co	2	18,874	0.00
US\$ 2,051,224	THB 70,670,000	21/09/2022	UBS AG	2	44,808	0.00
US\$ 4,409,981	PLN 19,870,000	21/09/2022	UBS AG	7	39,227	0.00
US\$ 147,175	CHF 140,000	21/09/2022	UBS AG	1	94	0.00
US\$ 3,656,947	ILS 12,400,000	21/09/2022	UBS AG	6	96,217	0.00
US\$ 958,483	AUD 1,380,000	21/09/2022	UBS AG	4	8,904	0.00
US\$ 3,755,105	ZAR 60,730,000	21/09/2022	UBS AG	10	78,298	0.00
US\$ 2,432,209	NZD 3,850,000	21/09/2022	UBS AG	7	40,695	0.00
US\$ 6,480,445	CZK 153,340,000	21/09/2022	UBS AG	4	68,602	0.00
US\$ 1,854,216	¥ 215,000,000	16/03/2023	UBS AG	1	231,365	0.01
US\$ 365,959	SEK 3,570,000	21/09/2022	UBS AG	1	16,373	0.00
US\$ 57,330,135	¥ 7,611,080,000	21/09/2022	UBS AG	2	989,768	0.05
US\$ 935,842	¥ 106,741,880	15/12/2022	UBS AG	2	138,317	0.01
US\$ 23,844,734	PHP 1,277,903,500	21/09/2022	UBS AG	6	748,827	0.04
US\$ 6,767,597	€ 6,350,000	21/09/2022	UBS AG	6	90,577	0.00
US\$ 1,783,694	KRW 2,258,380,000	21/09/2022	UBS AG	1	39,998	0.00
US\$ 26,518,206	NOK 251,570,000	21/09/2022	UBS AG	7	1,009,154	0.04
<i>CHF Hedged Classes</i>						
CHF 260,825	US\$ 265,265	20/07/2022	UBS AG	6	7,430	0.00
CHF 359,864	US\$ 364,161	20/07/2022	Westpac Banking Corp	8	12,080	0.00
US\$ 391,034	CHF 363,200	20/07/2022	Citibank NA	1	11,305	0.00
US\$ 849	CHF 788	20/07/2022	State Street Bank and Trust Co	1	25	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 1.85% (31 December 2021: 0.92%) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 776,072	CHF 720,979	20/07/2022	UBS AG	2	22,280	0.00
US\$ 36,348	CHF 34,756	20/07/2022	Westpac Banking Corp	1	10	0.00
<i>EUR Hedged Classes</i>						
€ 2,419,320	US\$ 2,527,335	20/07/2022	Goldman Sachs International	1	4,470	0.00
€ 2,621,495	US\$ 2,741,210	20/07/2022	State Street Bank and Trust Co	1	2,171	0.00
€ 5,986,813	US\$ 6,255,593	20/07/2022	Westpac Banking Corp	9	9,574	0.00
US\$ 6,416,830	€ 6,085,103	20/07/2022	Goldman Sachs International	8	48,802	0.00
US\$ 3,361,885	€ 3,178,867	20/07/2022	State Street Bank and Trust Co	1	35,218	0.00
US\$ 5,600,844	€ 5,285,838	20/07/2022	UBS AG	4	69,243	0.01
US\$ 88,072,213	€ 82,630,455	20/07/2022	Westpac Banking Corp	34	1,599,877	0.06
<i>GBP Hedged Classes</i>						
£ 14,488,012	US\$ 17,575,320	20/07/2022	UBS AG	1	23,771	0.00
£ 16,995,358	US\$ 20,430,791	20/07/2022	Westpac Banking Corp	6	214,061	0.01
US\$ 72,758,415	£ 58,203,816	20/07/2022	Goldman Sachs International	11	2,056,220	0.08
US\$ 15,011,833	£ 11,961,701	20/07/2022	UBS AG	2	481,540	0.02
US\$ 154,344,250	£ 125,974,969	20/07/2022	Westpac Banking Corp	28	1,318,081	0.05
<i>JPY Hedged Classes</i>						
US\$ 65,092	¥ 8,785,712	20/07/2022	Goldman Sachs International	1	364	0.00
US\$ 89,152	¥ 11,994,366	20/07/2022	State Street Bank and Trust Co	1	785	0.00
US\$ 342,703	¥ 44,850,508	20/07/2022	Westpac Banking Corp	4	12,275	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					48,250,392	1.85

Futures Contracts 1.89% (31 December 2021: 0.67%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(4)	10-Year Mini Japanese Government Bond Future September 2022	411	0.00
(1,985)	3 Month SOFR Future March 2023	570,812	0.02
445	3 Month SOFR Future June 2023	115,638	0.01
412	3 Month SOFR Future December 2022	51,608	0.00
(800)	3 Month SONIA Future July 2022	35,100	0.00
35	3 Month SONIA Future September 2023	13,675	0.00
(18)	3 Month SONIA Future December 2024	12,645	0.00
3	3 Month SONIA Future December 2022	0	0.00
1	30 Day Federal Funds Future	2,286,817	0.10
(2,400)	3-Month Euro EURIBOR Future December 2022	45,138	0.00
(1,600)	3-Month Euro EURIBOR Future December 2022	272,240	0.01
20,160	3-Month Euro EURIBOR Future December 2022	2,885,799	0.11
(22,560)	3-Month Euro EURIBOR Future December 2022	971,088	0.04
9,229	3-Month Euro EURIBOR Future December 2022	4,668,334	0.19
(57)	3-Month Euro EURIBOR Future March 2023	12,990	0.00
6	3-Month Euro EURIBOR Future June 2023	5,959	0.00
(1,306)	90-Day Bank Bill Future September 2022	546,146	0.02
400	90-Day Bank Bill Future June 2023	277,921	0.01
85	90-Day Bank Bill Future March 2023	20,815	0.00
11	90-Day Bank Bill Future December 2023	8,723	0.00
3	90-Day Bank Bill Future September 2023	2,541	0.00
(5,851)	Australian Dollar Currency Future September 2022	8,179,581	0.31
1,189	Australian Government Bond 10-Year Future September 2022	424,166	0.02
(1,182)	Bankers Acceptance Future September 2022	429,086	0.02
(279)	Bankers Acceptance Future December 2022	105,450	0.00
20	Bankers Acceptance Future June 2023	4,167	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Futures Contracts 1.89% (31 December 2021: 0.67%) (continued)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
5	Bankers Acceptance Future December 2023	1,299	0.00
40	Brazil Real Currency Future July 2022	95	0.00
(27)	British Pound Currency Future September 2022	55,603	0.00
(177)	CAC40 Index Future July 2022	126,578	0.00
1,639	Canadian 10-Year Bond Future September 2022	2,924,633	0.11
(98)	Canadian Dollar Currency Future September 2022	87,852	0.00
(153)	CBOE VIX Index Future August 2022	190,948	0.01
(30)	CBOE VIX Index Future July 2022	71,131	0.00
(283)	CBOE VIX Index Future October 2022	62,163	0.00
(2)	CBOE VIX Index Future November 2022	660	0.00
(31)	DAX Index Future September 2022	363,634	0.01
(2)	E-mini Consumer Discretionary Future September 2022	3,700	0.00
2	E-mini Health Care Future September 2022	940	0.00
(46)	E-mini Russell 2000 Index Future September 2022	32,178	0.00
(4)	E-mini Technology Future September 2022	9,640	0.00
2	E-mini Utilities Future September 2022	1,120	0.00
(5)	Euro Currency Future September 2022	373	0.00
(3,323)	Euro FX Currency Future September 2022	4,462,839	0.17
(447)	Euro Stoxx 50 Future September 2022	162,785	0.01
(200)	Euro Stoxx 50 Index Dividend Future December 2024	29,273	0.00
(4)	Euro Stoxx 50 Index Dividend Future December 2023	680	0.00
108	Euro-BOBL Future September 2022	32,618	0.00
(2)	Euro-BTP Future July 2022	182	0.00
2,705	Euro-Bund Future September 2022	6,648,288	0.25
(36)	Euro-Buxl 30-Year Bond Future September 2022	4,872	0.00
(522)	FTSE 100 Index Future September 2022	964,569	0.04
165	FTSE China A50 Index Future July 2022	42,767	0.00
(151)	FTSE/JSE Top 40 Index Future September 2022	22,520	0.00
(4)	FTSE/MIB Index Future September 2022	777	0.00
(42)	BIST 30 Index Future	1,410	0.00
(3,378)	Euro Stoxx Bank Index Future	864,556	0.03
(11)	Hang Seng China Enterprises Index Future July 2022	1,383	0.00
(228)	Hang Seng Index Future July 2022	169,486	0.01
(86)	Indian Rupee Currency Future July 2022	12,296	0.00
(155)	Japan Government 10-Year Bond (OSE) Future September 2022	754,015	0.04
448	Japanese Yen Currency Future September 2022	66,128	0.00
(85)	KOSDAQ150 Index Future December 2049	54,371	0.00
(43)	KOSPI 200 Index Future December 2049	293,280	0.02
(9)	Mini-DAX Future September 2022	16,246	0.00
(229)	MSCI Emerging Markets Index Future September 2022	26,045	0.00
(324)	MSCI Singapore Index Future July 2022	161,827	0.01
(5)	NASD 100 Micro E-mini Future September 2022	2,154	0.00
(212)	Nasdaq 100 E-mini Future September 2022	176,416	0.01
(44)	New Zealand Dollar Currency Future September 2022	60,880	0.00
(83)	Nikkei 225 (OSE) Future September 2022	999,969	0.04
62	Norwegian Krone Currency Future September 2022	233,008	0.01
(3)	NYSE FANG+ Index Future September 2022	2,591	0.00
(183)	OMXS30 Index Future July 2022	104,826	0.00
(2,400)	Hang Seng China Enterprises Index Future	1,777,585	0.07
3	S&P 500 Consumer Staples Index September 2022	4,830	0.00
(769)	S&P 500 E-mini Future September 2022	127,818	0.01
(156)	S&P/TSX 60 Index Future September 2022	341	0.00
(36)	SGX FTSE Taiwan Future July 2022	59,830	0.00
(88)	SGX Nifty 50 Future July 2022	16,349	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Futures Contracts 1.89% (31 December 2021: 0.67%) (continued)**

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
2	Short-Term Euro-BTP Future September 2022	1,171	0.00
(37)	South African Rand Currency (CME) Future September 2022	57,877	0.00
(8)	STOXX Europe 600 Index Future September 2022	397	0.00
(4)	STOXX Europe 600 Utilities September 2022	1,207	0.00
10	Swedish Krona Currency Future September 2022	42,201	0.00
137	Swiss Franc Currency Future September 2022	76,224	0.00
(249)	TAIEX Future July 2022	517,921	0.02
(26)	TOPIX Index Future September 2022	34,449	0.00
(54)	TSE Mothers Index Future September 2022	2,350	0.00
343	United Kingdom Long Gilt Future September 2022	178,074	0.01
296	US Treasury 10-Year Note (CBT) Future September 2022	359,531	0.01
31	US Treasury 10-Year Ultra Future September 2022	44,703	0.00
2,777	US Treasury 2-Year Note (CBT) Future September 2022	3,237,858	0.12
213	US Treasury Long Bond (CBT) Future September 2022	367,719	0.02
11	US Treasury Ultra Bond (CBT) Future September 2022	6,813	0.00
800	VSTOXX Future August 2022	69,108	0.00
800	VSTOXX Future July 2022	26,549	0.00
Total Unrealised Gain on Futures Contracts *		49,263,359	1.89

Purchased Index Options Contracts 1.25% (31 December 2021: 1.07%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
1,000,000	10/02/2025	Barrier Option on S&P 500® Index (“SPX”), Russell 2000® Index (“RTY”), Nasdaq-100 Index® (“NDX”), Strike Price \$1	(14,700)	89,246	0.00
(35,000)	20/12/2024	Euro Stoxx 50 Index, Strike Price EUR0	485,166	400,608	0.02
1,035	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,475	(1,156,993)	692,506	0.03
317	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,500	(331,072)	172,995	0.01
12,960	19/08/2022	Euro Stoxx Banks Index, Strike Price EUR100	(1,199,895)	169,363	0.01
8,840	16/09/2022	Euro Stoxx Banks Index, Strike Price EUR100	(1,116,112)	207,940	0.01
6,000	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR86	(522,668)	172,499	0.01
(1,500)	15/12/2023	FTSE/MIB Index, Strike Price EUR0	–	182,203	0.01
7,200	19/09/2022	IMM Eurodollar Option, Strike Price \$97	(4,332,744)	900,000	0.03
7,200	19/12/2022	IMM Eurodollar Option, Strike Price \$97	(7,122,744)	3,555,000	0.14
14,400	19/12/2022	IMM Eurodollar Option, Strike Price \$97	(7,269,588)	3,420,000	0.13
7,200	19/09/2022	IMM Eurodollar Option, Strike Price \$98	(1,475,244)	360,000	0.01
7,200	19/09/2022	IMM Eurodollar Option, Strike Price \$98	(2,532,744)	675,000	0.03
7,200	19/09/2022	IMM Eurodollar Option, Strike Price \$98	(1,317,744)	405,000	0.02

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Index Options Contracts 1.25% (31 December 2021: 1.07%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
142	14/07/2022	KOSPI 200 Index, Strike Price KRW325	(181,131)	11,210	0.00
116	14/07/2022	KOSPI 200 Index, Strike Price KRW330	(201,952)	3,797	0.00
107	14/07/2022	KOSPI 200 Index, Strike Price KRW345	(139,580)	824	0.00
144	14/07/2022	KOSPI 200 Index, Strike Price KRW353	(202,561)	555	0.00
289	14/07/2022	KOSPI 200 Index, Strike Price KRW375	(35,077)	556	0.00
12	08/07/2022	Nikkei 225 Index, Strike Price JPY27,000	(27,280)	9,716	0.00
15	08/07/2022	Nikkei 225 Index, Strike Price JPY27,125	(27,209)	8,391	0.00
233	08/07/2022	Nikkei 225 Index, Strike Price JPY28,375	(938,136)	6,860	0.00
118	08/07/2022	Nikkei 225 Index, Strike Price JPY28,875	(161,903)	1,737	0.00
185	08/07/2022	Nikkei 225 Index, Strike Price JPY29,000	(212,539)	2,723	0.00
14	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	(50,237)	10,150	0.00
20	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,920	(62,767)	10,750	0.00
11	15/07/2022	S&P 500 E-mini Future, Strike Price \$4,110	(70,547)	1,760	0.00
12	16/09/2022	S&P 500 Index, Strike Price \$3,800	(424,337)	198,360	0.01
300	16/12/2022	S&P 500 Index, Strike Price \$3,950	(5,315,220)	5,230,500	0.20
72	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,000	(11,208)	2,240	0.00
160	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,100	(17,696)	4,036	0.00
59	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,200	(4,174)	1,290	0.00
800	17/08/2022	VIX Index, Strike Price \$40	(206,719)	116,000	0.00
Put Options					
431	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,500	(385,963)	461,403	0.02
1,114	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,650	(1,631,104)	2,460,866	0.09
4,000	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR60	(35,097)	10,455	0.00
23	14/07/2022	KOSPI 200 Index, Strike Price KRW253	(447)	177	0.00
25	14/07/2022	KOSPI 200 Index, Strike Price KRW258	(583)	289	0.00
25	14/07/2022	KOSPI 200 Index, Strike Price KRW270	(1,118)	578	0.00
13	14/07/2022	KOSPI 200 Index, Strike Price KRW273	(758)	375	0.00
172	14/07/2022	KOSPI 200 Index, Strike Price KRW290	(20,214)	33,118	0.00
435	14/07/2022	KOSPI 200 Index, Strike Price KRW320	(249,376)	1,168,409	0.04
430	14/07/2022	KOSPI 200 Index, Strike Price KRW325	(355,288)	1,506,855	0.06
107	14/07/2022	KOSPI 200 Index, Strike Price KRW345	(147,904)	740,652	0.03
103	14/07/2022	KOSPI 200 Index, Strike Price KRW353	(162,459)	884,512	0.03
35	08/07/2022	Nikkei 225 Index, Strike Price JPY26,750	(90,945)	140,407	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Index Options Contracts 1.25% (31 December 2021: 1.07%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
190	08/07/2022	Nikkei 225 Index, Strike Price JPY28,250	(764,608)	2,601,303	0.10
117	15/07/2022	S&P 500 E-mini Future, Strike Price \$2,900	(42,514)	5,558	0.00
496	15/07/2022	S&P 500 E-mini Future, Strike Price \$2,950	(214,219)	27,280	0.00
115	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,000	(56,163)	7,763	0.00
620	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,420	(1,189,252)	232,500	0.01
18	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,450	(30,616)	8,100	0.00
518	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,500	(1,041,176)	323,750	0.01
665	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,550	(1,036,416)	590,188	0.02
368	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,600	(753,070)	464,600	0.02
360	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,640	(422,663)	243,000	0.01
62	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,650	(100,029)	108,500	0.00
75	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,700	(73,190)	94,688	0.00
87	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,710	(89,251)	121,800	0.00
87	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,720	(99,038)	133,763	0.01
258	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,720	(352,824)	693,375	0.03
97	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,880	(347,922)	532,288	0.02
75	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	(246,165)	467,813	0.02
68	15/07/2022	S&P 500 E-mini Future, Strike Price \$4,180	(577,686)	1,331,950	0.05
124	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD13,600	(5,009)	13,762	0.00
42	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD13,800	(2,224)	6,498	0.00
87	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD13,900	(7,461)	15,800	0.00
333	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,000	(49,389)	71,677	0.00
105	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,100	(23,329)	26,662	0.00
1,500	21/12/2022	VIX Index, Strike Price \$20	(95,099)	90,000	0.00
Total Fair Value on Purchased Index Options Contracts [±]				32,644,529	1.25

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Currency Options Contracts 0.37% (31 December 2021: 0.13%)

Notional Amount	Expiration Date	Type	Counterparty	Premium US\$	Fair Value US\$	% of Net Assets
Call Options						
EUR 800,000	16/12/2022	Euro/United States Dollar Currency Option, Strike Price \$3,253		(48,000)	59,436	0.00
EUR 800,000	16/12/2022	Euro/United States Dollar Currency Option, Strike Price EUR3,603		(79,413)	125,454	0.00
EUR 71,000,000	16/01/2023	Euro/United States Dollar Currency Option, Strike Price EUR1		(1,057,804)	87,704	0.00
USD 70,000,000	30/11/2022	Single Barrier United States Dollar/ New Taiwan Dollar Option Stike Price \$30, Barrier Type: Up-and-Out, Barrier \$32.10		(91,000)	161,210	0.01
USD 108,000,000	11/07/2022	United States Dollar/Chinese Yuan Renminbi Currency Option, Strike Price \$7		(756,000)	393,394	0.02
USD 72,000,000	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$130		(1,398,456)	3,290,543	0.13
USD 72,000,000	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$130		(1,412,280)	3,290,543	0.13
USD 72,000,000	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$135		(392,040)	1,344,230	0.05
USD 72,000,000	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$138		(958,032)	722,668	0.03
Put Options						
EUR 5,000,000	01/07/2022	Euro/United States Dollar Currency Option, Strike Price EUR1		(51,486)	6,543	0.00
USD 666,400	07/03/2024	United States Dollar/Chinese Yuan Renminbi Currency Option, Strike Price \$6		(79,968)	37,591	0.00
USD 16,000,000	30/09/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$119		(72,000)	35,858	0.00
Total Fair Value on Purchased Currency Options Contracts [∞]					9,555,174	0.37

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%)

Number of Contracts/ Notional Amount	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
82	20/01/2023	AbbVie Inc, Strike Price \$185	(36,072)	17,753	0.00
USD 5,000,000	17/02/2023	Absolute Dispersion Option on Stock Basket, Strike 36%	(125,000)	10,990	0.00
USD 7,500,000	15/07/2022	Absolute Dispersion Option on Stock Basket, Strike 45%	(356,250)	3,037	0.00
USD 7,500,000	16/12/2022	Absolute Dispersion Option on Stock Basket, Strike 20%	(138,750)	406,297	0.02

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
USD 15,000,000	20/01/2023	Absolute Dispersion Option on Stock Basket, Strike 19%	(390,000)	80,355	0.00
USD 5,000,000	20/01/2023	Absolute Dispersion Option on Stock Basket, Strike 19%	(140,000)	164,235	0.01
USD 10,000,000	17/03/2023	Absolute Dispersion Option on Stock Basket, Strike 22%	(250,000)	202,820	0.01
107	16/12/2022	Acciona SA, Strike Price EUR210	(37,341)	10,180	0.00
151	16/12/2022	Airbus SE, Strike Price EUR130	(64,661)	14,523	0.00
1,315	19/01/2024	Akamai Technologies Inc, Strike Price \$100	(2,185,400)	1,676,625	0.06
72,044	18/01/2024	Akamai Technologies Inc, Strike Price \$110	(1,169,131)	790,220	0.03
71,992	19/01/2024	Akamai Technologies Inc, Strike Price \$110	(1,169,243)	790,694	0.03
71,923	22/01/2024	Akamai Technologies Inc, Strike Price \$110	(1,167,958)	794,023	0.03
120,269	19/01/2024	Akamai Technologies Inc, Strike Price \$115	(2,160,558)	1,140,091	0.04
166,666	18/01/2024	Akamai Technologies Inc, Strike Price \$146	(891,924)	713,023	0.03
166,667	19/01/2024	Akamai Technologies Inc, Strike Price \$146	(893,955)	714,959	0.03
166,667	22/01/2024	Akamai Technologies Inc, Strike Price \$146	(896,164)	721,069	0.03
300,000	19/01/2024	Akamai Technologies Inc, Strike Price \$152	(1,727,691)	1,113,058	0.04
71	20/01/2023	AmerisourceBergen Corp, Strike Price \$175	(43,303)	16,330	0.00
6	20/01/2023	Anthem Inc, Strike Price \$520	(16,751)	18,000	0.00
8	20/01/2023	Anthem Inc, Strike Price \$580	(11,967)	9,440	0.00
35,210	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$43	(535,760)	685,842	0.03
300,000	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$51	(3,737,966)	5,110,918	0.20
63	20/01/2023	Applied Materials Inc, Strike Price \$160	(60,789)	2,709	0.00
502	16/12/2022	Arcelor Mittal SA, Strike Price EUR34	(103,838)	14,075	0.00
93	20/01/2023	Best Buy Co Inc, Strike Price \$110	(61,836)	3,766	0.00
6,605	31/05/2023	BNP Paribas PMS, Strike Price CNH9,593	(833,772)	1,167,778	0.05
516	16/12/2022	Bouygues SA, Strike Price EUR36	(43,919)	10,250	0.00
171	20/01/2023	Bristol-Myers Squibb Co, Strike Price \$80	(31,276)	68,400	0.00
216	20/01/2023	Centene Corp, Strike Price \$95	(85,622)	102,600	0.00
112,591	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$105	(2,518,634)	457,064	0.02
400,000	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$133	(4,623,742)	1,284,452	0.05
42	16/09/2022	Ceridian HCM Holding Inc, Strike Price \$70	(13,560)	6,825	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
2,708	18/11/2022	Ceridian HCM Holding Inc, Strike Price \$90	(1,152,967)	148,940	0.01
749	16/12/2022	Ceridian HCM Holding Inc, Strike Price \$90	(124,495)	37,450	0.00
76	20/01/2023	Cigna Corp, Strike Price \$300	(72,971)	85,880	0.00
229	20/01/2023	Comcast Corp, Strike Price \$53	(45,204)	5,954	0.00
1,783	16/12/2022	Commerzbank AG, Strike Price EUR9	(145,161)	56,853	0.00
117,000	20/11/2026	Confluent Inc, Strike Price \$138	(3,012,750)	540,023	0.02
117,000	18/12/2026	Confluent Inc, Strike Price \$138	(3,012,750)	549,374	0.02
116,000	15/01/2027	Confluent Inc, Strike Price \$138	(2,987,000)	558,386	0.02
11,700	20/11/2026	Confluent Inc, Strike Price \$76	(440,505)	82,992	0.00
11,700	18/12/2026	Confluent Inc, Strike Price \$76	(443,196)	84,137	0.00
11,600	15/01/2027	Confluent Inc, Strike Price \$76	(441,960)	84,837	0.00
660	16/12/2022	Confluent Inc, Strike Price \$90	(243,103)	16,500	0.00
2,425	16/12/2022	Crédit Agricole SA, Strike Price EUR12	(32,986)	8,873	0.00
104	20/01/2023	CVS Caremark Corp, Strike Price \$125	(26,614)	4,732	0.00
276,700	09/12/2022	Dai-ichi Life Holdings Inc, Strike Price JPY2,040	(619,424)	1,070,839	0.04
39	20/01/2023	Deere & Company, Strike Price \$420	(72,049)	15,405	0.00
2,043	16/12/2022	Deutsche Lufthansa AG, Strike Price EUR8	(99,273)	38,445	0.00
1,931,994	20/12/2024	Deutsche Telekom AG, Strike Price EUR21	(652,452)	2,316,969	0.09
1,931,994	21/03/2025	Deutsche Telekom AG, Strike Price EUR21	(758,037)	2,503,768	0.10
1,931,994	20/12/2024	Deutsche Telekom AG, Strike Price EUR22	(526,127)	1,862,945	0.07
1,931,994	21/03/2025	Deutsche Telekom AG, Strike Price EUR22	(619,804)	2,038,783	0.08
113	20/01/2023	Dollar Tree Inc, Strike Price \$180	(110,898)	105,373	0.00
229	20/01/2023	Edison International, Strike Price \$80	(30,090)	32,633	0.00
839	16/12/2022	Enel SpA, Strike Price EUR7	(27,934)	3,947	0.00
476	20/01/2023	Enterprise Products Co, Strike Price \$27	(36,128)	32,130	0.00
182	15/12/2022	Exor NV, Strike Price EUR72	(34,538)	26,638	0.00
99	20/01/2023	First Solar Inc, Strike Price \$93	(103,049)	27,819	0.00
672	20/01/2023	FirstEnergy Corp, Strike Price \$50	(60,756)	11,760	0.00
422	16/12/2022	GEA Group AG, Strike Price EUR42	(51,786)	12,353	0.00
99	20/01/2023	General Electric Co, Strike Price \$110	(44,639)	2,227	0.00
21,950	19/01/2024	Guardant Health Inc, Strike Price \$108	(698,676)	175,720	0.01
150,000	19/01/2024	Guardant Health Inc, Strike Price \$126	(3,662,906)	1,016,988	0.04
113	20/01/2023	Hess Corp, Strike Price \$120	(107,508)	114,130	0.01
318	16/12/2022	Hugo Boss AG, Strike Price EUR56	(58,183)	56,517	0.00
30	20/01/2023	Humana Inc, Strike Price \$490	(63,162)	101,700	0.00
2,373	16/12/2022	ING Groep NV, Strike Price EUR12	(69,034)	85,602	0.00
225	18/11/2022	Insulet Corp, Strike Price \$230	(364,342)	589,500	0.02
4	16/12/2022	Insulet Corp, Strike Price \$230	(8,984)	10,540	0.00
31,447	19/01/2024	Insulet Corp, Strike Price \$294	(1,975,571)	1,107,370	0.04
150,000	19/01/2024	Insulet Corp, Strike Price \$317	(7,632,122)	4,378,793	0.17
34,328	19/01/2024	Insulet Corp, Strike Price \$319	(2,283,441)	989,137	0.04
150,000	19/01/2024	Insulet Corp, Strike Price \$350	(8,002,889)	3,321,893	0.13

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
14,400	16/12/2022	Intesa Sanpaolo SpA, Strike Price EUR36	(407,506)	225,817	0.01
237	20/01/2023	JPMorgan Chase & Co, Strike Price \$120	(157,910)	155,828	0.01
238	16/12/2022	KBC Group NV, Strike Price EUR64	(86,854)	31,351	0.00
1,032	20/01/2023	KeyCorp, Strike Price \$20	(93,808)	72,240	0.00
1,318	20/01/2023	KeyCorp, Strike Price \$22	(157,901)	46,130	0.00
136	20/01/2023	Kimberly-Clark Corp, Strike Price \$150	(32,422)	42,840	0.00
892	16/09/2022	Kinder Morgan Inc, Strike Price \$22	(27,562)	2,676	0.00
15	20/01/2023	Lam Research Corp, Strike Price \$640	(66,096)	10,387	0.00
1,667	01/07/2022	Lucid Group Inc, Strike Price \$20	(73,751)	3,334	0.00
1,888	15/07/2022	Lucid Group Inc, Strike Price \$20	(128,758)	72,688	0.00
4,569	19/01/2024	Lyft Inc, Strike Price \$33	(1,209,088)	552,849	0.02
1,035	20/01/2023	Lyft Inc, Strike Price \$40	(667,900)	12,937	0.00
1,076	19/01/2024	Lyft Inc, Strike Price \$40	(576,534)	78,548	0.00
126,616	19/01/2024	Lyft Inc, Strike Price \$42	(1,442,296)	74,837	0.00
600,000	19/01/2024	Lyft Inc, Strike Price \$49	(5,172,902)	235,301	0.01
214,527	19/01/2024	Lyft Inc, Strike Price \$56	(3,027,795)	57,283	0.00
1,000,000	19/01/2024	Lyft Inc, Strike Price \$60	(12,246,708)	225,837	0.01
111	20/01/2023	Marathon Petroleum Corp, Strike Price \$95	(56,710)	65,490	0.00
67,396	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$154	(2,172,122)	849,642	0.03
242,907	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$199	(3,915,166)	1,347,160	0.05
1,891	19/01/2024	Match Group Inc, Strike Price \$110	(1,583,927)	1,162,965	0.05
777	19/01/2024	Match Group Inc, Strike Price \$115	(754,299)	448,718	0.02
73,439	19/01/2024	Match Group Inc, Strike Price \$126	(2,108,462)	363,430	0.01
93,377	19/01/2024	Match Group Inc, Strike Price \$133	(2,814,820)	391,353	0.02
200	19/01/2024	Match Group Inc, Strike Price \$140	(80,982)	54,100	0.00
525	20/01/2023	Match Group Inc, Strike Price \$145	(191,799)	26,512	0.00
1,315	19/01/2024	Match Group Inc, Strike Price \$145	(649,942)	355,708	0.01
103,560	19/01/2024	Match Group Inc, Strike Price \$164	(3,883,241)	227,819	0.01
230,000	19/01/2024	Match Group Inc, Strike Price \$172	(2,755,345)	435,849	0.02
300,000	19/01/2024	Match Group Inc, Strike Price \$182	(4,051,788)	475,360	0.02
350,000	19/01/2024	Match Group Inc, Strike Price \$225	(6,490,760)	286,887	0.01
159	20/01/2023	Merck & Co Inc, Strike Price \$100	(38,382)	47,700	0.00
150	15/07/2022	Meta Platforms Inc, Strike Price \$190	(10,185)	7,200	0.00
187	20/01/2023	Micron Technology Inc, Strike Price \$83	(106,852)	25,432	0.00
251	16/12/2022	Middleby Corp, Strike Price \$150	(321,586)	122,990	0.01
51,477	19/01/2024	Middleby Corp, Strike Price \$178	(1,664,420)	442,154	0.02
76,824	19/01/2024	Middleby Corp, Strike Price \$192	(2,723,070)	474,519	0.02
50,003	19/01/2024	Middleby Corp, Strike Price \$193	(1,700,488)	300,449	0.01
180,000	19/01/2024	Middleby Corp, Strike Price \$201	(3,974,319)	887,871	0.03
300,000	19/01/2024	Middleby Corp, Strike Price \$210	(8,327,164)	1,185,550	0.05
150,000	19/01/2024	Middleby Corp, Strike Price \$227	(2,785,511)	400,846	0.02
382	16/12/2022	NN Group NV, Strike Price EUR52	(43,356)	17,372	0.00
384	20/01/2023	NortonLifeLock Inc, Strike Price \$32	(45,081)	5,760	0.00
1,980	19/01/2024	Okta Inc, Strike Price \$170	(2,849,433)	1,796,850	0.07
37,004	19/01/2024	Okta Inc, Strike Price \$220	(1,943,307)	188,533	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
64,205	19/01/2024	Okta Inc, Strike Price \$223	(3,298,048)	318,169	0.01
150,000	19/01/2024	Okta Inc, Strike Price \$258	(5,572,305)	509,370	0.02
250,000	19/01/2024	Okta Inc, Strike Price \$261	(8,924,776)	827,572	0.03
25,000	21/11/2025	Palo Alto Networks Inc, Strike Price \$582	(3,871,500)	3,316,415	0.13
330	16/12/2022	Porsche Automobil Holding SE, Strike Price EUR76	(114,992)	232,874	0.01
433	16/12/2022	Poste Italiane SpA, Strike Price EUR11	(39,961)	22,974	0.00
370	20/01/2023	PPL Corporation, Strike Price \$35	(11,476)	3,700	0.00
133	16/09/2022	Prudential Financial Inc, Strike Price \$135	(29,446)	5,320	0.00
3,587	20/01/2023	Pure Storage Inc, Strike Price \$25	(1,958,065)	1,632,085	0.06
8,945	20/01/2023	Pure Storage Inc, Strike Price \$27	(4,995,343)	3,220,200	0.12
368,894	20/01/2023	Pure Storage Inc, Strike Price \$29	(2,182,689)	1,075,906	0.04
218,951	20/01/2023	Pure Storage Inc, Strike Price \$31	(1,472,136)	465,210	0.02
1,500,000	20/01/2023	Pure Storage Inc, Strike Price \$35	(6,085,410)	1,931,109	0.07
900,000	20/01/2023	Pure Storage Inc, Strike Price \$39	(3,517,573)	715,594	0.03
194	20/01/2023	Raytheon Technologies Corp, Strike Price \$105	(74,913)	83,905	0.00
93	20/01/2023	Salesforce Inc, Strike Price \$200	(147,535)	83,933	0.00
36,421	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$83	(1,030,113)	869,667	0.03
300,000	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$97	(6,996,530)	5,872,155	0.23
105	20/01/2023	Seagate Technology Holdings Plc, Strike Price \$110	(58,842)	6,930	0.00
633	16/12/2022	Société Générale SA, Strike Price EUR28	(79,333)	28,456	0.00
33,768	09/12/2022	Sony Group Corp, Strike Price JPY11,320	(379,530)	200,447	0.01
333	16/12/2022	Stellantis NV, Strike Price EUR15	(91,506)	73,979	0.00
337	20/01/2023	STMicroelectronics, Strike Price \$45	(96,179)	21,905	0.00
739	20/01/2023	Sunnova Energy International Inc, Strike Price \$30	(265,287)	107,155	0.00
50,619	19/01/2024	Sunnova Energy International Inc, Strike Price \$38	(631,967)	151,550	0.01
300,000	19/01/2024	Sunnova Energy International Inc, Strike Price \$48	(2,672,931)	601,344	0.02
73,300	09/12/2022	Taiyo Yuden Co Ltd, Strike Price JPY4,985	(592,208)	151,549	0.01
480	20/01/2023	Telefonaktiebolaget LM Ericsson, Strike Price \$15	(27,068)	1,440	0.00
4,459	16/12/2022	Telefonica SA, Strike Price EUR6	(31,618)	13,985	0.00
480,000	21/06/2024	T-Mobile US Inc, Strike Price \$162	(4,595,114)	7,306,940	0.29
27	20/01/2023	United Rentals Inc, Strike Price \$400	(92,094)	6,750	0.00
244	20/01/2023	Ventas Inc, Strike Price \$65	(54,997)	18,300	0.00
318	20/01/2023	Walgreens Boots Alliance Inc, Strike Price \$50	(48,463)	12,720	0.00
1,600	20/01/2023	Wayfair Inc, Strike Price \$160	(2,788,417)	84,000	0.00
900	20/01/2023	Wayfair Inc, Strike Price \$190	(911,476)	29,250	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
660	20/01/2023	Wayfair Inc, Strike Price \$195	(441,973)	18,150	0.00
454	19/01/2024	Wayfair Inc, Strike Price \$195	(266,874)	114,635	0.01
300	20/01/2023	Wayfair Inc, Strike Price \$200	(604,095)	8,250	0.00
36,946	19/01/2024	Wayfair Inc, Strike Price \$210	(2,396,681)	98,288	0.00
49,550	19/01/2024	Wayfair Inc, Strike Price \$253	(3,647,881)	95,102	0.00
28,288	19/01/2024	Wayfair Inc, Strike Price \$253	(2,149,541)	56,020	0.00
160,000	19/01/2024	Wayfair Inc, Strike Price \$268	(7,047,501)	288,702	0.01
120,000	19/01/2024	Wayfair Inc, Strike Price \$322	(6,037,382)	161,070	0.01
200,000	19/01/2024	Wayfair Inc, Strike Price \$324	(9,810,332)	266,399	0.01
102	20/01/2023	Wyndham Worldwide Corp, Strike Price \$93	(84,650)	18,054	0.00
110	20/01/2023	XPO Logistics Inc, Strike Price \$88	(80,839)	14,850	0.00
Put Options					
134	20/01/2023	AbbVie Inc, Strike Price \$110	(40,052)	24,790	0.00
77	20/01/2023	AbbVie Inc, Strike Price \$135	(52,352)	47,355	0.00
62	20/01/2023	AbbVie Inc, Strike Price \$160	(104,836)	103,075	0.00
251	16/12/2022	Acciona SA, Strike Price EUR130	(33,770)	28,602	0.00
109	16/12/2022	Acciona SA, Strike Price EUR155	(46,644)	50,937	0.00
74	16/12/2022	Acciona SA, Strike Price EUR185	(121,271)	143,509	0.01
14	16/09/2022	Adobe Inc, Strike Price \$440	(52,093)	110,705	0.00
858	20/01/2023	Airbnb Inc, Strike Price \$55	(267,461)	296,010	0.01
127	16/12/2022	Airbus SE, Strike Price EUR110	(139,386)	280,879	0.01
238	16/12/2022	Airbus SE, Strike Price EUR80	(76,437)	118,437	0.01
156	16/12/2022	Airbus SE, Strike Price EUR95	(100,203)	183,476	0.01
4,097	20/01/2023	Akamai Technologies Inc, Strike Price \$65	(745,512)	757,945	0.03
9,190	16/09/2022	American Airlines Group Inc, Strike Price \$10	(826,006)	588,160	0.02
148	20/01/2023	AmerisourceBergen Corp, Strike Price \$105	(50,749)	31,450	0.00
85	20/01/2023	AmerisourceBergen Corp, Strike Price \$130	(48,781)	55,250	0.00
64	20/01/2023	AmerisourceBergen Corp, Strike Price \$155	(93,498)	118,400	0.01
42	16/09/2022	Amgen Inc, Strike Price \$250	(64,088)	57,330	0.00
23,000	16/12/2022	ams AG, Strike Price CHF8	(1,682,271)	2,402,465	0.09
4,500	17/03/2023	ams AG, Strike Price CHF8	(370,655)	564,057	0.02
11	20/01/2023	Anthem Inc, Strike Price \$310	(15,113)	6,160	0.00
7	20/01/2023	Anthem Inc, Strike Price \$380	(20,383)	8,995	0.00
6	20/01/2023	Anthem Inc, Strike Price \$450	(34,109)	18,300	0.00
28	15/07/2022	Apellis Pharmaceuticals Inc, Strike Price \$30	(8,144)	140	0.00
71	20/01/2023	Applied Materials Inc, Strike Price \$120	(85,264)	226,135	0.01
61	20/01/2023	Applied Materials Inc, Strike Price \$140	(123,763)	301,645	0.01
106	20/01/2023	Applied Materials Inc, Strike Price \$98	(59,455)	164,830	0.01
581	16/12/2022	Arcelor Mittal SA, Strike Price EUR24	(118,933)	260,380	0.01
478	16/12/2022	Arcelor Mittal SA, Strike Price EUR28	(178,791)	364,528	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
45,022	16/12/2022	Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR4	(660,858)	823,694	0.03
4,416	16/12/2022	Banco BPM SpA, Strike Price EUR1	(489,861)	118,188	0.01
172	20/01/2023	Best Buy Co Inc, Strike Price \$65	(48,487)	154,800	0.01
103	20/01/2023	Best Buy Co Inc, Strike Price \$83	(74,665)	213,210	0.01
88	20/01/2023	Best Buy Co Inc, Strike Price \$98	(124,423)	297,660	0.01
1,361	16/12/2022	Bouygues SA, Strike Price EUR22	(42,847)	54,780	0.00
746	16/12/2022	Bouygues SA, Strike Price EUR26	(50,692)	73,701	0.00
420	16/12/2022	Bouygues SA, Strike Price EUR32	(105,127)	161,804	0.01
339	20/01/2023	Bristol-Myers Squibb Co, Strike Price \$50	(31,493)	17,458	0.00
185	20/01/2023	Bristol-Myers Squibb Co, Strike Price \$60	(41,791)	17,482	0.00
138	20/01/2023	Bristol-Myers Squibb Co, Strike Price \$70	(80,026)	35,673	0.00
25,000	16/06/2023	CaixaBank SA, Strike Price EUR2	(369,153)	104,545	0.00
492	20/01/2023	Centene Corp, Strike Price \$58	(64,648)	57,810	0.00
277	20/01/2023	Centene Corp, Strike Price \$70	(97,338)	85,178	0.00
204	20/01/2023	Centene Corp, Strike Price \$83	(163,485)	143,820	0.01
135	16/09/2022	Centene Corp, Strike Price \$85	(89,254)	73,575	0.00
175	20/01/2023	Cigna Corp, Strike Price \$180	(64,601)	53,813	0.00
86	20/01/2023	Cigna Corp, Strike Price \$220	(77,499)	78,690	0.00
65	20/01/2023	Cigna Corp, Strike Price \$260	(152,890)	145,925	0.01
464	20/01/2023	Comcast Corp, Strike Price \$33	(39,625)	65,888	0.00
264	20/01/2023	Comcast Corp, Strike Price \$40	(51,585)	106,260	0.00
207	20/01/2023	Comcast Corp, Strike Price \$48	(94,475)	189,405	0.01
3,530	16/12/2022	Commerzbank AG, Strike Price EUR5	(82,923)	121,784	0.01
2,209	16/12/2022	Commerzbank AG, Strike Price EUR6	(113,442)	251,724	0.01
1,800	16/12/2022	Commerzbank AG, Strike Price EUR8	(181,299)	268,158	0.01
1,375	16/12/2022	Crédit Agricole SA, Strike Price EUR10	(166,862)	227,843	0.01
29,355	16/12/2022	Crédit Agricole SA, Strike Price EUR7	(984,521)	982,054	0.04
1,445	16/12/2022	Crédit Agricole SA, Strike Price EUR9	(101,360)	143,514	0.01
14,400	17/03/2023	Credit Suisse Group AG, Strike Price CHF4	(326,616)	353,476	0.01
80	20/01/2023	CVS Caremark Corp, Strike Price \$105	(79,272)	122,000	0.01
182	20/01/2023	CVS Caremark Corp, Strike Price \$75	(31,650)	41,223	0.00
104	20/01/2023	CVS Caremark Corp, Strike Price \$90	(44,814)	67,340	0.00
276,700	09/12/2022	Dai-ichi Life Holdings Inc, Strike Price JPY2,040	(983,892)	111,626	0.00
80	20/01/2023	Deere & Company, Strike Price \$250	(53,712)	117,400	0.01
45	20/01/2023	Deere & Company, Strike Price \$310	(81,603)	172,575	0.01
36	20/01/2023	Deere & Company, Strike Price \$360	(135,914)	251,730	0.01
3,388	16/12/2022	Deutsche Lufthansa AG, Strike Price EUR5	(95,097)	150,534	0.01
14,000	17/03/2023	Deutsche Lufthansa AG, Strike Price EUR5	(619,773)	1,046,495	0.04
2,061	16/12/2022	Deutsche Lufthansa AG, Strike Price EUR6	(166,179)	270,411	0.01
2,182	16/12/2022	Deutsche Lufthansa AG, Strike Price EUR6	(140,981)	131,167	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
40,000	16/12/2022	Deutsche Telekom AG, Strike Price EUR12	(1,880,641)	313,635	0.01
1,240,000	20/12/2024	Deutsche Telekom AG, Strike Price EUR16	(4,786,726)	1,664,250	0.06
1,240,000	21/03/2025	Deutsche Telekom AG, Strike Price EUR16	(4,900,869)	1,703,593	0.07
5,715	16/12/2022	Deutsche Telekom AG, Strike Price EUR8	(69,632)	41,823	0.00
221	20/01/2023	Dollar Tree Inc, Strike Price \$110	(76,554)	75,140	0.00
142	20/01/2023	Dollar Tree Inc, Strike Price \$130	(102,439)	100,465	0.00
109	20/01/2023	Dollar Tree Inc, Strike Price \$155	(176,187)	176,308	0.01
8,110	16/12/2022	Dufry AG, Strike Price CHF22	(1,339,388)	1,143,626	0.04
339	20/01/2023	Edison International, Strike Price \$48	(63,528)	77,123	0.00
220	20/01/2023	Edison International, Strike Price \$60	(70,708)	88,000	0.00
176	20/01/2023	Edison International, Strike Price \$70	(111,022)	164,560	0.01
1,130	16/12/2022	Enel SpA, Strike Price EUR4	(61,817)	96,104	0.00
656	16/12/2022	Enel SpA, Strike Price EUR5	(67,489)	140,078	0.01
484	16/12/2022	Enel SpA, Strike Price EUR6	(132,697)	265,699	0.01
1,009	20/01/2023	Enterprise Products Co, Strike Price \$17	(31,177)	28,756	0.00
557	20/01/2023	Enterprise Products Co, Strike Price \$20	(40,605)	36,205	0.00
414	20/01/2023	Enterprise Products Co, Strike Price \$25	(115,464)	106,605	0.00
333	15/12/2022	Exor NV, Strike Price EUR44	(36,507)	42,821	0.00
200	15/12/2022	Exor NV, Strike Price EUR52	(48,287)	56,977	0.00
152	15/12/2022	Exor NV, Strike Price EUR60	(79,172)	90,578	0.00
200	20/01/2023	First Solar Inc, Strike Price \$55	(48,980)	80,500	0.00
133	20/01/2023	First Solar Inc, Strike Price \$68	(70,610)	117,705	0.01
106	20/01/2023	First Solar Inc, Strike Price \$80	(106,625)	172,515	0.01
706	20/01/2023	FirstEnergy Corp, Strike Price \$30	(42,995)	49,420	0.00
653	20/01/2023	FirstEnergy Corp, Strike Price \$32	(38,938)	62,035	0.00
692	20/01/2023	FirstEnergy Corp, Strike Price \$37	(86,477)	160,890	0.01
505	20/01/2023	FirstEnergy Corp, Strike Price \$45	(205,622)	376,225	0.02
995	16/12/2022	GEA Group AG, Strike Price EUR26	(59,185)	69,695	0.00
474	16/12/2022	GEA Group AG, Strike Price EUR32	(62,739)	112,736	0.00
370	16/12/2022	GEA Group AG, Strike Price EUR36	(100,921)	176,002	0.01
185	20/01/2023	General Electric Co, Strike Price \$65	(44,566)	146,150	0.01
111	20/01/2023	General Electric Co, Strike Price \$80	(66,145)	198,967	0.01
91	20/01/2023	General Electric Co, Strike Price \$95	(112,922)	286,422	0.01
114	20/01/2023	Hess Corp, Strike Price \$105	(165,460)	166,440	0.01
193	20/01/2023	Hess Corp, Strike Price \$75	(82,197)	81,060	0.00
136	20/01/2023	Hess Corp, Strike Price \$90	(113,614)	112,880	0.00
3,000	17/03/2023	HSBC Holdings Plc, Strike Price GBP400	(612,253)	510,069	0.02
628	16/12/2022	Hugo Boss AG, Strike Price EUR34	(57,283)	36,110	0.00
352	16/12/2022	Hugo Boss AG, Strike Price EUR42	(78,674)	51,520	0.00
274	16/12/2022	Hugo Boss AG, Strike Price EUR50	(150,982)	111,717	0.00
58	20/01/2023	Humana Inc, Strike Price \$300	(66,781)	43,790	0.00
36	20/01/2023	Humana Inc, Strike Price \$365	(77,414)	48,240	0.00
28	20/01/2023	Humana Inc, Strike Price \$430	(123,855)	75,180	0.00
5,000	16/12/2022	Idorsia Ltd, Strike Price CHF8	(353,298)	378,649	0.02
1,935	16/06/2023	Idorsia Ltd, Strike Price CHF9	(238,192)	302,939	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
2,250	16/12/2022	ING Groep NV, Strike Price EUR10	(253,347)	159,907	0.01
17,582	16/12/2022	ING Groep NV, Strike Price EUR7	(699,165)	523,861	0.02
3,577	16/12/2022	ING Groep NV, Strike Price EUR7	(96,174)	103,998	0.00
2,348	16/12/2022	ING Groep NV, Strike Price EUR8	(126,873)	140,324	0.01
850	16/09/2022	Insulet Corp, Strike Price \$130	(391,000)	129,625	0.01
27	18/11/2022	Insulet Corp, Strike Price \$180	(10,049)	38,340	0.00
7,300	16/12/2022	International Consolidated Airlines Group SA, Strike Price GBP80	(428,112)	664,911	0.03
4,220	16/12/2022	Just Eat Takeaway.com NV, Strike Price EUR12	(805,607)	917,654	0.04
524	16/12/2022	KBC Group NV, Strike Price EUR40	(56,299)	71,216	0.00
317	16/12/2022	KBC Group NV, Strike Price EUR48	(78,311)	104,559	0.00
229	16/12/2022	KBC Group NV, Strike Price EUR60	(169,470)	227,438	0.01
2,159	20/01/2023	KeyCorp, Strike Price \$12	(75,347)	80,963	0.00
3,233	20/01/2023	KeyCorp, Strike Price \$15	(255,452)	331,383	0.01
2,508	20/01/2023	KeyCorp, Strike Price \$17	(339,986)	438,900	0.02
1,245	20/01/2023	KeyCorp, Strike Price \$20	(303,222)	454,425	0.02
146	20/01/2023	Kimberly-Clark Corp, Strike Price \$110	(43,858)	33,945	0.00
98	20/01/2023	Kimberly-Clark Corp, Strike Price \$130	(89,513)	67,620	0.00
314	20/01/2023	Kimberly-Clark Corp, Strike Price \$90	(37,177)	29,830	0.00
2,609	16/09/2022	Kinder Morgan Inc, Strike Price \$13	(27,949)	44,353	0.00
916	16/09/2022	Kinder Morgan Inc, Strike Price \$16	(37,463)	72,822	0.00
609	16/09/2022	Kinder Morgan Inc, Strike Price \$19	(81,545)	164,735	0.01
26	20/01/2023	Lam Research Corp, Strike Price \$390	(63,086)	106,275	0.00
18	20/01/2023	Lam Research Corp, Strike Price \$470	(82,125)	147,015	0.01
15	20/01/2023	Lam Research Corp, Strike Price \$560	(122,796)	220,012	0.01
52,300	16/12/2022	Lloyds Banking Group Plc, Strike Price GBP24	(289,511)	793,947	0.03
7,320	20/01/2023	Luminar Technologies Inc, Strike Price \$5	(601,865)	841,800	0.03
183	20/01/2023	Marathon Petroleum Corp, Strike Price \$58	(40,425)	44,377	0.00
123	20/01/2023	Marathon Petroleum Corp, Strike Price \$70	(64,686)	66,727	0.00
105	20/01/2023	Marathon Petroleum Corp, Strike Price \$80	(98,269)	99,750	0.00
678	15/07/2022	Marriott Vacations Worldwide Corp, Strike Price \$100	(232,672)	64,410	0.00
1,618	16/12/2022	Match Group Inc, Strike Price \$60	(900,645)	1,015,295	0.04
344	20/01/2023	Merck & Co Inc, Strike Price \$63	(38,321)	20,124	0.00
189	20/01/2023	Merck & Co Inc, Strike Price \$75	(55,229)	32,792	0.00
138	20/01/2023	Merck & Co Inc, Strike Price \$88	(100,933)	69,690	0.00
317	20/01/2023	Micron Technology Inc, Strike Price \$50	(85,399)	172,765	0.01
221	20/01/2023	Micron Technology Inc, Strike Price \$60	(118,544)	227,630	0.01
182	20/01/2023	Micron Technology Inc, Strike Price \$73	(196,815)	354,445	0.01
1,554	16/12/2022	Middleby Corp, Strike Price \$100	(958,551)	862,470	0.03
185	16/09/2022	Middleby Corp, Strike Price \$105	(38,041)	62,900	0.00
279	16/09/2022	Middleby Corp, Strike Price \$110	(86,221)	126,945	0.01
15,200	16/12/2022	Natwest Group Plc, Strike Price GBP120	(494,110)	392,267	0.02
142	16/09/2022	NetApp Inc, Strike Price \$80	(118,762)	211,580	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
22	16/12/2022	Neurocrine Biosciences Inc, Strike Price \$55	(5,630)	5,390	0.00
25	19/08/2022	Neurocrine Biosciences Inc, Strike Price \$60	(5,542)	0	0.00
243	16/12/2022	Neurocrine Biosciences Inc, Strike Price \$60	(81,778)	39,487	0.00
8,000	16/03/2023	Nexi SpA, Strike Price EUR5	(333,136)	225,817	0.01
13,200	16/12/2022	Nexi SpA, Strike Price EUR7	(677,699)	721,306	0.03
1,030	16/12/2022	Nexi SpA, Strike Price EUR7	(321,308)	328,482	0.01
170	16/12/2022	Nexi SpA, Strike Price EUR7	(44,041)	47,933	0.00
950	17/03/2023	Nexi SpA, Strike Price EUR7	(285,824)	348,158	0.01
763	16/12/2022	NN Group NV, Strike Price EUR32	(53,889)	47,861	0.00
365	16/12/2022	NN Group NV, Strike Price EUR40	(66,854)	84,713	0.00
294	16/12/2022	NN Group NV, Strike Price EUR46	(126,321)	158,445	0.01
619	20/01/2023	NortonLifeLock Inc, Strike Price \$20	(47,901)	80,470	0.00
495	20/01/2023	NortonLifeLock Inc, Strike Price \$22	(57,151)	102,712	0.00
361	20/01/2023	NortonLifeLock Inc, Strike Price \$27	(102,924)	194,940	0.01
1,000	17/03/2023	Ocado Group Plc, Strike Price GBP520	(771,040)	798,501	0.03
756	16/12/2022	Ormat Technologies Inc, Strike Price \$50	(110,378)	92,610	0.00
250,000	21/11/2025	Palo Alto Networks Inc, Strike Price \$408	(16,200,000)	18,552,605	0.72
600	16/12/2022	Porsche Automobil Holding SE, Strike Price EUR48	(98,528)	112,909	0.01
391	16/12/2022	Porsche Automobil Holding SE, Strike Price EUR56	(125,957)	162,486	0.01
300	16/12/2022	Porsche Automobil Holding SE, Strike Price EUR68	(248,253)	295,601	0.01
292	16/12/2022	Poste Italiane SpA, Strike Price EUR10	(147,434)	163,870	0.01
609	16/12/2022	Poste Italiane SpA, Strike Price EUR7	(56,204)	54,468	0.00
346	16/12/2022	Poste Italiane SpA, Strike Price EUR8	(76,431)	86,235	0.00
280	20/01/2023	PPL Corporation, Strike Price \$23	(21,584)	18,900	0.00
180	20/01/2023	PPL Corporation, Strike Price \$30	(56,162)	64,800	0.00
142	16/09/2022	Prudential Financial Inc, Strike Price \$100	(47,059)	124,960	0.01
100	16/09/2022	Prudential Financial Inc, Strike Price \$120	(100,140)	256,000	0.01
245	16/09/2022	Prudential Financial Inc, Strike Price \$85	(38,318)	64,925	0.00
487	20/01/2023	Raytheon Technologies Corp, Strike Price \$65	(57,052)	45,048	0.00
248	20/01/2023	Raytheon Technologies Corp, Strike Price \$80	(75,925)	68,200	0.00
185	20/01/2023	Raytheon Technologies Corp, Strike Price \$90	(109,363)	99,438	0.00
212	20/01/2023	Salesforce Inc, Strike Price \$120	(73,437)	112,890	0.01
131	20/01/2023	Salesforce Inc, Strike Price \$145	(99,088)	150,978	0.01
96	20/01/2023	Salesforce Inc, Strike Price \$175	(163,334)	239,280	0.01
23	20/01/2023	Sarepta Therapeutics Inc, Strike Price \$40	(5,312)	4,083	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
157	20/01/2023	Seagate Technology Holdings Plc, Strike Price \$65	(51,480)	94,200	0.00
105	20/01/2023	Seagate Technology Holdings Plc, Strike Price \$80	(81,942)	147,262	0.01
94	20/01/2023	Seagate Technology Holdings Plc, Strike Price \$95	(145,644)	241,345	0.01
329	16/12/2022	Sika AG, Strike Price CHF160	(125,906)	159,800	0.01
850	16/12/2022	Société Générale SA, Strike Price EUR18	(91,941)	127,963	0.01
645	16/12/2022	Société Générale SA, Strike Price EUR21	(125,116)	173,299	0.01
558	16/12/2022	Société Générale SA, Strike Price EUR25	(206,999)	294,889	0.01
33,768	09/12/2022	Sony Group Corp, Strike Price JPY11,320	(574,923)	262,915	0.01
852	16/12/2022	Spadel SA, Strike Price EUR20	(87,661)	192,973	0.01
373	16/12/2022	Stellantis NV, Strike Price EUR11	(122,134)	150,405	0.01
300	16/12/2022	Stellantis NV, Strike Price EUR13	(225,363)	272,517	0.01
529	16/12/2022	Stellantis NV, Strike Price EUR9	(98,025)	104,802	0.00
519	20/01/2023	STMicroelectronics, Strike Price \$30	(83,247)	163,485	0.01
377	20/01/2023	STMicroelectronics, Strike Price \$35	(110,988)	218,660	0.01
327	20/01/2023	STMicroelectronics, Strike Price \$40	(166,900)	309,015	0.01
3,000	16/12/2022	Swiss Re AG, Strike Price CHF56	(682,870)	363,503	0.01
1,400	17/03/2023	Swiss Re AG, Strike Price CHF56	(243,790)	250,065	0.01
73,300	09/12/2022	Taiyo Yuden Co Ltd, Strike Price JPY4,985	(631,476)	375,001	0.01
5,109	16/12/2022	Telefonica SA, Strike Price EUR4	(30,709)	10,682	0.00
3,355	16/12/2022	Telefonica SA, Strike Price EUR4	(59,725)	36,829	0.00
2,862	16/12/2022	Telefonica SA, Strike Price EUR5	(139,558)	115,195	0.01
9,640	20/01/2023	The Walt Disney Company, Strike Price \$13	(1,466,217)	1,301,400	0.05
312,085	21/06/2024	T-Mobile US Inc, Strike Price \$122	(6,879,032)	4,016,620	0.16
750	19/08/2022	T-Mobile US Inc, Strike Price \$90	(72,723)	33,375	0.00
77,000	16/12/2022	TUI AG, Strike Price EUR2	(1,085,464)	2,052,741	0.08
4,500	16/09/2022	Twitter Inc, Strike Price \$22	(405,216)	283,500	0.01
17,795	16/12/2022	UBS Group AG, Strike Price CHF10	(424,718)	343,874	0.01
55	20/01/2023	United Rentals Inc, Strike Price \$240	(56,039)	164,450	0.01
34	20/01/2023	United Rentals Inc, Strike Price \$300	(82,651)	227,970	0.01
28	20/01/2023	United Rentals Inc, Strike Price \$350	(124,345)	306,740	0.01
800	22/07/2022	US Treasury 10-Year Note Futures, Strike Price \$114	(775,000)	37,500	0.00
432	20/01/2023	Ventas Inc, Strike Price \$40	(54,172)	68,040	0.00
275	20/01/2023	Ventas Inc, Strike Price \$48	(68,585)	88,688	0.00
210	20/01/2023	Ventas Inc, Strike Price \$58	(129,870)	176,400	0.01
5,914	18/11/2022	Vishay Intertechnology Inc, Strike Price \$13	(291,239)	221,775	0.01
484	20/01/2023	Walgreens Boots Alliance Inc, Strike Price \$33	(54,827)	85,426	0.00
334	20/01/2023	Walgreens Boots Alliance Inc, Strike Price \$38	(77,621)	118,570	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 6.27% (31 December 2021: 8.55%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
278	20/01/2023	Walgreens Boots Alliance Inc, Strike Price \$43	(119,929)	182,785	0.01
180	20/01/2023	Wyndham Worldwide Corp, Strike Price \$55	(69,102)	154,800	0.01
121	20/01/2023	Wyndham Worldwide Corp, Strike Price \$70	(103,201)	211,750	0.01
105	20/01/2023	Wyndham Worldwide Corp, Strike Price \$83	(151,504)	287,700	0.01
197	20/01/2023	XPO Logistics Inc, Strike Price \$53	(56,322)	186,165	0.01
134	20/01/2023	XPO Logistics Inc, Strike Price \$65	(80,252)	247,900	0.01
113	20/01/2023	XPO Logistics Inc, Strike Price \$75	(112,085)	308,490	0.01
1,502	16/09/2022	Ziff Davis Inc, Strike Price \$65	(259,650)	446,845	0.02
Total Fair Value on Purchased Equity Options Contracts [±]				163,940,131	6.27

Purchased Fixed Income Options Contracts 0.48% (31 December 2021: 0.00%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
6,400	15/07/2022	3 Month SOFR Future, Strike Price \$97	(1,724,984)	800,000	0.03
50	22/04/2027	Aica Kogyo Co Ltd, Strike Price JPY60	(261,852)	157,199	0.01
35	17/02/2023	Cybag, Strike Price JPY90	0	105,071	0.00
100	20/12/2024	Koei Tecmo Holdings Co Ltd, Strike Price JPY60	(231,325)	547,673	0.02
100	11/12/2024	Nagoya, Strike Price JPY50	(370,557)	237,577	0.01
20	27/09/2024	Nipro Corp, Strike Price JPY60	(64,209)	47,365	0.00
10,650	16/09/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$100	(816,429)	66,562	0.00
10,686	16/12/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$98	(3,757,155)	3,606,525	0.14
10,650	16/09/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$99	(4,543,929)	399,375	0.02
10,686	16/12/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$99	(1,200,692)	1,202,175	0.05
190	17/10/2025	Park24 Co Ltd, Strike Price JPY53	(256,075)	0	0.00
115	25/07/2025	SBI Group, Strike Price JPY110	(1,850,780)	751,523	0.03
100	25/07/2025	SBI Group, Strike Price JPY148	(999,595)	739,398	0.03
80	17/03/2026	Seino Group, Strike Price JPY45	(102,542)	19,972	0.00
17	20/06/2024	Yaoko Co Ltd, Strike Price JPY50	(241,655)	116,298	0.00

Put Options

6,400	15/07/2022	3 Month SOFR Future, Strike Price \$97	(1,889,984)	3,680,000	0.14
Total Fair Value on Purchased Fixed Income Options Contracts [±]				12,476,713	0.48

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
3,508	1&1 AG	Morgan Stanley	0	0.00
(76,300)	1Life Healthcare Inc	Morgan Stanley	0	0.00
44,446	23andMe Holding Co Class A	Goldman Sachs International	10,486	0.00
230,604	23andMe Holding Co Class A	JPMorgan Chase Bank	93,812	0.01
(65,900)	3D Systems Corp	Morgan Stanley	0	0.00
4,416	3i Group PLC	Morgan Stanley	0	0.00
(120,381)	3M Co	Morgan Stanley	0	0.00
(8,800)	77 Bank Ltd	Morgan Stanley	422	0.00
45,002	888 Holdings PLC	Morgan Stanley	0	0.00
73,400	8x8 Inc	Morgan Stanley	0	0.00
(1,900)	A10 Networks Inc	Morgan Stanley	0	0.00
(3,400)	AAON Inc	Morgan Stanley	0	0.00
27,400	AAR Corp	Morgan Stanley	0	0.00
(3,272)	Aareal Bank AG	Morgan Stanley	16,714	0.00
524,698	ABB Ltd	JPMorgan Chase Bank	40,938	0.00
420,858	ABB Ltd	Goldman Sachs International	42,182	0.00
(187)	ABB Ltd	Morgan Stanley	0	0.00
446,441	Abbott Laboratories	Morgan Stanley	48,554	0.00
308,529	Abbott Laboratories	Goldman Sachs International	9,585	0.00
191,722	AbbVie Inc	Goldman Sachs International	0	0.00
11,191	Abcam Plc	Morgan Stanley	0	0.00
300	ABC-Mart Inc	Morgan Stanley	0	0.00
35,900	Abercrombie & Fitch Co - Class A	Morgan Stanley	0	0.00
4,500	ABIOMED Inc	Morgan Stanley	0	0.00
10,700	ABM Industries Inc	Morgan Stanley	0	0.00
310,090	abrdn PLC	Morgan Stanley	0	0.00
(561,854)	Academy Sports & Outdoors Inc	Goldman Sachs International	13,652	0.00
(4,312,957)	Academy Sports & Outdoors Inc	Morgan Stanley	245,755	0.01
(273,127)	Acadia Healthcare Co Inc	JPMorgan Chase Bank	9,517	0.00
(11,200)	Acadia Healthcare Co Inc	Morgan Stanley	0	0.00
103,900	Acadia Realty Trust	Morgan Stanley	0	0.00
10,100	Accenture PLC Class A	Morgan Stanley	0	0.00
(30,846)	Acciona SA	Morgan Stanley	0	0.00
(1,188,869)	Acciona SA	Goldman Sachs International	0	0.00
(29,500)	Accolade Inc	Morgan Stanley	0	0.00
9,100	ACI Worldwide Inc	Morgan Stanley	0	0.00
(4,200)	Aclaris Therapeutics Inc	Morgan Stanley	0	0.00
39,700	Acom Co Ltd	Morgan Stanley	0	0.00
(644,495)	Activision Blizzard Inc	Goldman Sachs International	6,432	0.00
(11,700)	Activision Blizzard Inc	Morgan Stanley	0	0.00
3,000	Acuity Brands Inc	Morgan Stanley	0	0.00
137,980	Acushnet Holdings Corp	JPMorgan Chase Bank	5,241	0.00
849,469	Acushnet Holdings Corp	Morgan Stanley	27,645	0.00
(62,200)	ACV Auctions Inc Class A	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(63,974)	AdaptHealth Corp	Morgan Stanley	5,300	0.00
(283,660)	AdaptHealth Corp	Goldman Sachs International	10,297	0.00
(20,200)	Adaptive Biotechnologies Corp	Morgan Stanley	0	0.00
1,700	Adastria Co Ltd	Morgan Stanley	0	0.00
(2,200)	Addus HomeCare Corp	Morgan Stanley	0	0.00
154	Adecco Group AG	Morgan Stanley	0	0.00
76,800	Adecoagro SA	Morgan Stanley	0	0.00
2,300	ADEKA Corp	Morgan Stanley	0	0.00
10,600	Adient Plc	Morgan Stanley	0	0.00
(31,928)	Admiral Group Plc	Morgan Stanley	0	0.00
895,404	Adobe Inc	JPMorgan Chase Bank	93,002	0.01
39,315	Adobe Inc	Goldman Sachs International	4,999	0.00
548,114	ADP Inc	JPMorgan Chase Bank	26,606	0.00
(26,500)	ADT Inc	Morgan Stanley	0	0.00
1,400	Adtalem Global Education Inc	Morgan Stanley	0	0.00
10,600	Advance Auto Parts Inc	Morgan Stanley	0	0.00
15,200	Advanced Drainage Systems Inc	Morgan Stanley	0	0.00
8,700	Advanced Energy Industries Inc	Morgan Stanley	0	0.00
(654,287)	Advanced Micro Devices Inc	Morgan Stanley	13,720	0.00
55,061	Advanced Micro Devices Inc	Goldman Sachs International	12,571	0.00
131,763	Advanced Micro Devices Inc	JPMorgan Chase Bank	2,105	0.00
19,000	AdvantSix Inc	Morgan Stanley	0	0.00
1,000	Advantest Corp	Morgan Stanley	0	0.00
9,472	AEA-Bridges Impact Corp	Morgan Stanley	3,599	0.00
(5,800)	AECOM	Morgan Stanley	0	0.00
201,719	Aena SME SA	JPMorgan Chase Bank	6,223	0.00
600	Aeon Co Ltd	Morgan Stanley	0	0.00
600	Aeon Delight Co Ltd	Morgan Stanley	0	0.00
(4,500)	AEON Financial Service Co Ltd	Morgan Stanley	0	0.00
(1,000)	AerCap Holdings NV	Morgan Stanley	0	0.00
(3,900)	AeroVironment Inc	Morgan Stanley	0	0.00
52,100	AES Corp	Morgan Stanley	0	0.00
(8,400)	Affiliated Managers Group Inc	Morgan Stanley	0	0.00
(114,100)	Affirm Holdings Inc	Morgan Stanley	0	0.00
(3,200)	Aflac Inc	Morgan Stanley	0	0.00
500	AGC Inc	Morgan Stanley	0	0.00
2,386,387	AGCO Corp	JPMorgan Chase Bank	407,278	0.02
4,300	AGCO Corp	Morgan Stanley	0	0.00
(1,631,860)	Agilent Technologies Inc	JPMorgan Chase Bank	3,377	0.00
1,200	Agilent Technologies Inc	Morgan Stanley	0	0.00
(293,234)	agilon health Inc	Morgan Stanley	446	0.00
(99,700)	AGNC Investment Corp	Morgan Stanley	0	0.00
(1,397,578)	Agree Realty Corp	Morgan Stanley	82,901	0.00
104,180,800	Aica Kogyo Co Ltd	Société Générale	0	0.00
5,500	Aica Kogyo Co Ltd	Morgan Stanley	0	0.00
18,700	Aiful Corp	Morgan Stanley	0	0.00
(3,800)	Ain Holdings Inc	Morgan Stanley	0	0.00
(3,243,900)	Air France-KLM	Morgan Stanley	66,343	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
8,500	Air Lease Corp	Morgan Stanley	0	0.00
2,779,445	Air Liquide SA	Morgan Stanley	121,832	0.01
476,144	Air Liquide SA	JPMorgan Chase Bank	46,199	0.00
390,559	Air Liquide SA	Goldman Sachs International	20,012	0.00
57,709	Air Products & Chemicals Inc	Morgan Stanley	0	0.00
(5,900)	Air Transport Services Group Inc	Morgan Stanley	0	0.00
2,400	Air Water Inc	Morgan Stanley	0	0.00
(16,900)	Airbnb Inc	Morgan Stanley	0	0.00
482,182	Airbnb Inc Class A	JPMorgan Chase Bank	63,890	0.00
160,358	Airbnb Inc Class A	Goldman Sachs International	56,160	0.00
(1,969,924)	Airbus SE	Goldman Sachs International	0	0.00
(1,320)	Airbus SE	Morgan Stanley	24,237	0.00
16,088	Airtel Africa PLC	Morgan Stanley	0	0.00
(1,900)	Aisin Corp	Morgan Stanley	0	0.00
(54,516)	Aixtron SE	Morgan Stanley	2,887	0.00
1,253	Aixtron SE	Morgan Stanley	7,533	0.00
(1,253)	Aixtron SE	Morgan Stanley	4,573	0.00
31,082	AJ Bell PLC	Morgan Stanley	0	0.00
400	Ajinomoto Co Inc	Morgan Stanley	0	0.00
4,939,064	Akamai Technologies Inc	Goldman Sachs International	0	0.00
671,707	Aker BP ASA	Morgan Stanley	2,770	0.00
34,789	Akzo Nobel NV	Morgan Stanley	0	0.00
1,658,026	Akzo Nobel NV	JPMorgan Chase Bank	173,566	0.01
603,104	Akzo Nobel NV	Goldman Sachs International	70,442	0.00
(2,900)	Alarm.com Holdings Inc	Morgan Stanley	2,952	0.00
239,946	Alaska Air Group Inc	Morgan Stanley	0	0.00
6,100	Albany International Corp Class A	Morgan Stanley	0	0.00
11,238	Albemarle Corp	Morgan Stanley	0	0.00
56,500	Albertsons Cos Inc Class A	Morgan Stanley	0	0.00
(110,748)	Alcoa Corp	Morgan Stanley	0	0.00
(89)	Alcon Inc	Morgan Stanley	0	0.00
34,700	Alexander & Baldwin Inc	Morgan Stanley	0	0.00
(1,977,799)	Alexandria Real Estate Equities Inc	Morgan Stanley	27,313	0.00
8,520,460	Alfa Laval AB	JPMorgan Chase Bank	90,486	0.00
18,583,127	Alfa Laval AB	Goldman Sachs International	23,252	0.00
19,188,792	Alfa Laval AB	Morgan Stanley	346,468	0.01
(3,200)	Alfresa Holdings Corp	Morgan Stanley	0	0.00
(5,156,456)	Alibaba Group Holding Ltd	Goldman Sachs International	529,824	0.02
(488,717)	Alibaba Group Holding Ltd	JPMorgan Chase Bank	16,090	0.00
(167,100)	Alight Inc Class A	Morgan Stanley	0	0.00
1,500	Align Technology Inc	Morgan Stanley	0	0.00
(27,714)	Alignment Healthcare Inc	JPMorgan Chase Bank	1,194	0.00
(75,941)	Alignment Healthcare Inc	Morgan Stanley	5,043	0.00
(626,371)	Alleghany Corp	JPMorgan Chase Bank	201	0.00
(1,200)	Alleghany Corp	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(15,200)	Allegheny Technologies Inc	Morgan Stanley	0	0.00
43,155	Allegiant Travel Co	Morgan Stanley	0	0.00
4,349,866	Allegion Plc	JPMorgan Chase Bank	598,673	0.02
250,690	Allegion Plc	Goldman Sachs International	31,405	0.00
(30,163)	Allegion Plc	Morgan Stanley	0	0.00
64,600	Allegro MicroSystems Inc	Morgan Stanley	0	0.00
(2,397,610)	Allegro.eu SA	JPMorgan Chase Bank	7,768	0.00
2,400	ALLETE Inc	Morgan Stanley	0	0.00
(35,500)	AllianceBernstein Holding LP	Morgan Stanley	0	0.00
(2,200)	Alliant Energy Corp	Morgan Stanley	0	0.00
15,600	Allison Transmission Holdings Inc	Morgan Stanley	0	0.00
(97,340)	Allogene Therapeutics Inc	Morgan Stanley	27,689	0.00
(439,078)	Allogene Therapeutics Inc	JPMorgan Chase Bank	99,226	0.01
(397,398)	Allogene Therapeutics Inc	Goldman Sachs International	122,092	0.01
(60)	Allreal Holding AG	Morgan Stanley	0	0.00
426,689	Allscripts Healthcare Solutions Inc	Morgan Stanley	96,072	0.01
20,300	Allstate Corp	Morgan Stanley	0	0.00
25,200	Ally Financial Inc	Morgan Stanley	0	0.00
35	Almirall SA	Morgan Stanley	21	0.00
(35)	Almirall SA	Morgan Stanley	1	0.00
1,500	Alpen Co Ltd	Morgan Stanley	0	0.00
3,500	Alpha & Omega Semiconductor Ltd	Morgan Stanley	0	0.00
2,700	Alpha Metallurgical Resources Inc	Morgan Stanley	0	0.00
849,971	Alphabet Inc Class A	Goldman Sachs International	44,015	0.00
4,833,451	Alphabet Inc Class A	JPMorgan Chase Bank	163,262	0.01
2,900	Alphatec Holdings Inc	Morgan Stanley	0	0.00
(7,400)	Alps Alpine Co Ltd	Morgan Stanley	0	0.00
272	ALSO Holding AG	Morgan Stanley	0	0.00
(299,854)	Alstom SA	Goldman Sachs International	0	0.00
10,365	alstria office REIT-AG	Morgan Stanley	0	0.00
(18,500)	Altair Engineering Inc Class A	Morgan Stanley	0	0.00
3,600	Alteryx Inc Class A	Morgan Stanley	0	0.00
61,600	Altice USA Inc Class A	Morgan Stanley	0	0.00
(62,112)	Altimune Inc	JPMorgan Chase Bank	4,571	0.00
(226,737)	Altimune Inc	Morgan Stanley	42,925	0.00
7,800	Altra Industrial Motion Corp	Morgan Stanley	0	0.00
4,800	Amada Co Ltd	Morgan Stanley	0	0.00
17,553	Amadeus IT Group SA	Morgan Stanley	2,646	0.00
(419,032)	Amadeus IT Group SA	Goldman Sachs International	21,731	0.00
383,960	Amadeus IT Group SA	JPMorgan Chase Bank	27,003	0.00
2,300	Amano Corp	Morgan Stanley	0	0.00
2,383,278	Amazon.com Inc	JPMorgan Chase Bank	364,273	0.02
(9,505)	Amazon.com Inc	Morgan Stanley	0	0.00
103,720	Ambarella Inc	Goldman Sachs International	23,531	0.00
177,607	Ambarella Inc	Morgan Stanley	22,318	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(134,300)	Amcor Plc	Morgan Stanley	0	0.00
12,000	Amdocs Ltd	Morgan Stanley	0	0.00
9,100	Amedisys Inc	Morgan Stanley	0	0.00
400	AMERCO	Morgan Stanley	0	0.00
1,200	Ameren Corp	Morgan Stanley	0	0.00
1,015,462	Ameresco Inc Class A	JPMorgan Chase Bank	7,426	0.00
7,100	Ameresco Inc Class A	Morgan Stanley	0	0.00
9,511,322	American Airlines Group Inc	Goldman Sachs International	295,200	0.01
(199,100)	American Airlines Group Inc	Morgan Stanley	0	0.00
30,200	American Assets Trust Inc	Morgan Stanley	0	0.00
(37,200)	American Campus Communities Inc	Morgan Stanley	0	0.00
962,684	American Eagle Outfitters Inc	JPMorgan Chase Bank	92,193	0.01
313,233	American Eagle Outfitters Inc	Goldman Sachs International	30,534	0.00
1,532,012	American Eagle Outfitters Inc	Morgan Stanley	197,728	0.01
13,900	American Electric Power Co Inc	Morgan Stanley	0	0.00
5,700	American Equity Investment Life Holding Co	Morgan Stanley	0	0.00
20,800	American Express Co	Morgan Stanley	0	0.00
8,000	American Financial Group Inc	Morgan Stanley	0	0.00
16,900	American Homes 4 Rent	Morgan Stanley	0	0.00
(25,000)	American International Group Inc	Morgan Stanley	0	0.00
(1,000)	American States Water Co	Morgan Stanley	0	0.00
270,529	American Tower Corp	Goldman Sachs International	8,556	0.00
(12,800)	American Tower Corp	Morgan Stanley	0	0.00
4,000	American Water Works Co Inc	Morgan Stanley	0	0.00
(84,200)	Americold Realty Trust Inc	Morgan Stanley	0	0.00
10,800	Ameriprise Financial Inc	Morgan Stanley	0	0.00
12,000	Ameris Bancorp	Morgan Stanley	0	0.00
(326,335)	AmerisourceBergen Corp	Goldman Sachs International	0	0.00
(9,200)	AmerisourceBergen Corp	Morgan Stanley	0	0.00
33,605	AMETEK Inc	Morgan Stanley	0	0.00
2,361,481	Amgen Inc	Goldman Sachs International	6,567	0.00
(596,905)	Amicus Therapeutics Inc	Goldman Sachs International	118,479	0.01
54,000	Amkor Technology Inc	Morgan Stanley	0	0.00
(8,300)	AMN Healthcare Services Inc	Morgan Stanley	0	0.00
69,937	Amorepacific Corp	JPMorgan Chase Bank	1,145	0.00
210,265	Amorepacific Corp	Goldman Sachs International	3,890	0.00
7,700	Amphastar Pharmaceuticals Inc	Morgan Stanley	0	0.00
11,500	Amphenol Corp Class A	Morgan Stanley	0	0.00
(53,400)	Amplitude Inc Class A	Morgan Stanley	0	0.00
(6,346,275)	ams AG	Goldman Sachs International	0	0.00
3,425,493	ams AG	Société Générale	0	0.00
124	ams-OSRAM AG	Morgan Stanley	0	0.00
23,000,000	ams-OSRAM AG	Société Générale	88,823	0.00
(14,000)	Amylyx Pharmaceuticals Inc	Morgan Stanley	0	0.00
1,505,845,950	Ana Holdings Inc	Société Générale	0	0.00
11,100	ANA Holdings Inc	Morgan Stanley	0	0.00
(6,740)	Analog Devices Inc	Morgan Stanley	0	0.00
3,100	Andersons Inc	Morgan Stanley	0	0.00
213,718	Andritz AG	Morgan Stanley	0	0.00
145,300	Angi Inc	Morgan Stanley	0	0.00
89,394	Anglo American Plc	Goldman Sachs International	620	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(209,598)	Anglo American Plc	Morgan Stanley	0	0.00
239,573	Anheuser-Busch InBev SA	JPMorgan Chase Bank	6,487	0.00
135,415	Anheuser-Busch InBev SA	Goldman Sachs International	3,366	0.00
(255,400)	Annaly Capital Management Inc	Morgan Stanley	0	0.00
(100)	Anritsu Corp	Morgan Stanley	0	0.00
700	ANSYS Inc	Morgan Stanley	0	0.00
313,865	Antero Midstream Corp	Goldman Sachs International	6,315	0.00
7,200	Antero Midstream Corp	Morgan Stanley	0	0.00
(11,600)	Antero Resources Corp	Morgan Stanley	0	0.00
6,619	Antofagasta Plc	Morgan Stanley	0	0.00
9,800	Anywhere Real Estate Inc	Morgan Stanley	0	0.00
(7,700)	AO Smith Corp	Morgan Stanley	0	0.00
4,900	Aon Plc Class A	Morgan Stanley	0	0.00
(3,600)	Aozora Bank Ltd	Morgan Stanley	0	0.00
1,451,298	AP Moller - Maersk A/S	JPMorgan Chase Bank	6,215	0.00
(2,911)	AP Moller - Maersk A/S	Morgan Stanley	0	0.00
1,536,216	AP Moller - Maersk A/S	Goldman Sachs International	32,115	0.00
500	APA Corp	Morgan Stanley	0	0.00
(10,200)	Apartment Income REIT Corp	Morgan Stanley	0	0.00
(102)	Apartment Investment & Management Co Class A	Morgan Stanley	0	0.00
53,145	Apellis Pharmaceuticals Inc	Goldman Sachs International	22,324	0.00
(286,444)	Apellis Pharmaceuticals Inc	JPMorgan Chase Bank	13,147	0.00
(15,800)	API Group Corp	Morgan Stanley	0	0.00
600	Apogee Enterprises Inc	Morgan Stanley	0	0.00
18,700	Apollo Commercial Real Estate Finance Inc	Morgan Stanley	0	0.00
5,055	Apollo Global Management Inc	Morgan Stanley	0	0.00
(14,000)	Apollo Medical Holdings Inc	Morgan Stanley	0	0.00
(2,600)	Appfolio Inc - Class A	Morgan Stanley	0	0.00
(1,300)	Appian Corp	Morgan Stanley	0	0.00
(47,368,974)	Appier Group Inc	Goldman Sachs International	32,984	0.00
(6,649,137)	Appier Group Inc	JPMorgan Chase Bank	2,987	0.00
(21,300)	Apple Hospitality REIT Inc	Morgan Stanley	0	0.00
4,774,021	Apple Inc	Goldman Sachs International	155,334	0.00
13,859,816	Apple Inc	JPMorgan Chase Bank	641,502	0.03
(22,941)	Apple Inc	Morgan Stanley	0	0.00
2,600	Applied Industrial Technologies Inc	Morgan Stanley	0	0.00
(128,467)	Applied Materials Inc	Goldman Sachs International	231,273	0.01
(117,800)	AppLovin Corp Class A	Morgan Stanley	0	0.00
5,600	AptarGroup Inc	Morgan Stanley	0	0.00
19,614	Aptiv Plc	Morgan Stanley	0	0.00
24,500	Aramark	Morgan Stanley	0	0.00
59,700	Arbor Realty Trust Inc	Morgan Stanley	0	0.00
47,218	ArcBest Corp	Morgan Stanley	0	0.00
(1,947,178)	Arcelormittal	Goldman Sachs International	0	0.00
(6,202,224)	Arcelormittal	Morgan Stanley	0	0.00
(49,027)	ArcelorMittal SA	Morgan Stanley	0	0.00
11,400	Arch Capital Group Ltd	Morgan Stanley	0	0.00
3,800	Arch Resources Inc	Morgan Stanley	0	0.00
(14,800)	Archaea Energy Inc	Morgan Stanley	0	0.00
(33,500)	Archer-Daniels-Midland Co	Morgan Stanley	0	0.00
82,600	Archrock Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(2,475)	Arconic Corp	Morgan Stanley	0	0.00
36,600	Arcos Dorados Holdings Inc Class A	Morgan Stanley	0	0.00
14,300	Arcosa Inc	Morgan Stanley	0	0.00
(400)	Arcs Co Ltd	Morgan Stanley	0	0.00
(147,500)	Ardagh Metal Packaging SA	Morgan Stanley	0	0.00
13,079	Ares Acquisition Corp	Morgan Stanley	3,011	0.00
(23,000)	Ares Management Corp Class A	Morgan Stanley	0	0.00
(453,942)	Argenx SE	Goldman Sachs International	91,339	0.01
(847,705)	Argenx SE	JPMorgan Chase Bank	165,769	0.01
12,900	Argo Group International Holdings Ltd	Morgan Stanley	0	0.00
(2,800)	Ariake Japan Co Ltd	Morgan Stanley	0	0.00
21,100	Arista Networks Inc	Morgan Stanley	0	0.00
29,320	Arista Networks Inc	JPMorgan Chase Bank	756	0.00
4,300	Armada Hoffler Properties Inc	Morgan Stanley	0	0.00
18,000	Armstrong World Industries Inc	Morgan Stanley	0	0.00
(94,400)	Array Technologies Inc	Morgan Stanley	0	0.00
6,500	Arrow Electronics Inc	Morgan Stanley	0	0.00
(686,130)	Arrowhead Pharmaceuticals Inc	Goldman Sachs International	25,301	0.00
269,531	Arrowhead Pharmaceuticals Inc	JPMorgan Chase Bank	49,527	0.00
(3,600)	Arthur J Gallagher & Co	Morgan Stanley	0	0.00
(1,400)	Artisan Partners Asset Management Inc Class A	Morgan Stanley	0	0.00
(351,329)	Arvinas Inc	JPMorgan Chase Bank	26,247	0.00
(160,399)	Arvinas Inc	Goldman Sachs International	32,559	0.00
3,500	As One Corp	Morgan Stanley	0	0.00
3,200	Asahi Group Holdings Ltd	Morgan Stanley	0	0.00
1,300	Asahi Holdings Inc	Morgan Stanley	0	0.00
3,800	Asahi Intecc Co Ltd	Morgan Stanley	0	0.00
(3,600)	Asahi Kasei Corp	Morgan Stanley	0	0.00
(44,200)	Asana Inc Class A	Morgan Stanley	0	0.00
800	Asbury Automotive Group Inc	Morgan Stanley	0	0.00
(64,019)	Ascential PLC	Morgan Stanley	0	0.00
8,500	ASGN Inc	Morgan Stanley	0	0.00
4,814	Ashland Global Holdings Inc	Morgan Stanley	0	0.00
25,861	Ashmore Group PLC	Morgan Stanley	0	0.00
(188,276,119)	Asics Corp	Goldman Sachs International	77,885	0.00
(36,429,550)	Asics Corp	JPMorgan Chase Bank	4,384	0.00
(1,600)	Asics Corp	Morgan Stanley	0	0.00
(3,500)	ASKUL Corp	Morgan Stanley	0	0.00
1,116,491	ASML Holding NV	Goldman Sachs International	176,229	0.01
(8,093)	ASOS PLC	Morgan Stanley	0	0.00
(7,400)	Aspen Aerogels Inc	Morgan Stanley	0	0.00
1,164	Aspen Technology Inc	Morgan Stanley	0	0.00
(418,124)	Assa Abloy AB Class B	Morgan Stanley	0	0.00
(2,705,172)	Assa Abloy AB Class B	JPMorgan Chase Bank	980	0.00
120,400	Associated Banc-Corp	Morgan Stanley	0	0.00
119,695	Associated British Foods Plc	Goldman Sachs International	1,516	0.00
2,829,941	Associated British Foods Plc	Morgan Stanley	177,617	0.01
134,995	Assura PLC	Morgan Stanley	0	0.00
(4,800)	Assurant Inc	Morgan Stanley	0	0.00
(5,400)	Assured Guaranty Ltd	Morgan Stanley	0	0.00
(4,000)	Astellas Pharma Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(23,516)	Aston Martin Lagonda Global Holdings PLC	Morgan Stanley	0	0.00
(4,487,520)	AstraZeneca Plc	Goldman Sachs International	135,988	0.00
(2,968,734)	AstraZeneca Plc	JPMorgan Chase Bank	228,854	0.01
(437,949)	AstraZeneca Plc	Morgan Stanley	107,678	0.01
(535,951)	AT&T Inc	Goldman Sachs International	20,055	0.00
(136,296)	AT&T Inc	JPMorgan Chase Bank	2,266	0.00
(152,900)	AT&T Inc	Morgan Stanley	0	0.00
4,155	Athena Pubco BV	Morgan Stanley	1,942	0.00
20,100	Atkore Inc	Morgan Stanley	0	0.00
2,800	Atlantic Union Bankshares Corp	Morgan Stanley	0	0.00
20,600	Atlas Air Worldwide Holdings Inc	Morgan Stanley	0	0.00
4,893,448	Atlas Copco AB	JPMorgan Chase Bank	9,498	0.00
(222,410)	Atlas Copco AB Class A	Morgan Stanley	0	0.00
20,900	Atlas Corp	Morgan Stanley	0	0.00
(989,917)	Atlassian Corp Plc Class A	Goldman Sachs International	8,442	0.00
4,100	Atlassian Corp Plc Class A	Morgan Stanley	0	0.00
(11,500)	Atmos Energy Corp	Morgan Stanley	0	0.00
(4,200)	Atom Corp	Morgan Stanley	0	0.00
(14,800)	AtriCure Inc	Morgan Stanley	0	0.00
6,941	Auction Technology Group PLC	Morgan Stanley	0	0.00
(222,724)	Aurora Innovation Inc	Morgan Stanley	0	0.00
(4,086)	Auto Trader Group PLC	Morgan Stanley	0	0.00
800	Autobacs Seven Co Ltd	Morgan Stanley	0	0.00
21,900	Autodesk Inc	Morgan Stanley	0	0.00
1,122,987	Autoliv Inc	Goldman Sachs International	31,128	0.00
257,154	Autoliv Inc	Morgan Stanley	113,596	0.01
360,900	Autoliv Inc	JPMorgan Chase Bank	77,914	0.00
1,700	Automatic Data Processing Inc	Morgan Stanley	0	0.00
5,000	AutoNation Inc	Morgan Stanley	0	0.00
1,968,134	Autostore Holdings Ltd	Goldman Sachs International	66,004	0.00
649,695	Autostore Holdings Ltd	Morgan Stanley	18,159	0.00
(400)	AutoZone Inc	Morgan Stanley	0	0.00
(6,400)	Avalara Inc	Morgan Stanley	0	0.00
(4,500)	AvalonBay Communities Inc	Morgan Stanley	0	0.00
(36,200)	Avangrid Inc	Morgan Stanley	0	0.00
13,200	Avanos Medical Inc	Morgan Stanley	0	0.00
9,009	Avanti Acquisition Corp	Morgan Stanley	630	0.00
(25,700)	Avantor Inc	Morgan Stanley	0	0.00
(363,138)	Avast Plc	JPMorgan Chase Bank	3,112	0.00
134,100	Avaya Holdings Corp	Morgan Stanley	0	0.00
(1,700)	Avery Dennison Corp	Morgan Stanley	0	0.00
1,541	AVEVA Group PLC	Morgan Stanley	0	0.00
15,000	Avid Technology Inc	Morgan Stanley	0	0.00
(283,607)	Avidity Biosciences Inc	Goldman Sachs International	23,714	0.00
(59,600)	AvidXchange Holdings Inc	Morgan Stanley	0	0.00
18,900	Avient Corp	Morgan Stanley	0	0.00
2,100	Avis Budget Group Inc	Morgan Stanley	0	0.00
500	Avista Corp	Morgan Stanley	0	0.00
94,491	Aviva Plc	Morgan Stanley	36,016	0.00
(2,327)	Avnet Inc	JPMorgan Chase Bank	60	0.00
1,100	Avnet Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
65,923	Axalta Coating Systems Ltd	Morgan Stanley	0	0.00
2,000	Axcelis Technologies Inc	Morgan Stanley	0	0.00
(2,300)	Axis Capital Holdings Ltd	Morgan Stanley	0	0.00
10,400	Axon Enterprise Inc	Morgan Stanley	0	0.00
(39,800)	Axionics Inc	Morgan Stanley	0	0.00
9,200	Axos Financial Inc	Morgan Stanley	0	0.00
3,400	Azbil Corp	Morgan Stanley	0	0.00
139,535	AZEK Co Inc	Morgan Stanley	0	0.00
85,709	Azenta Inc	Morgan Stanley	4,148	0.00
11,600	AZZ Inc	Morgan Stanley	0	0.00
(4,600)	B Riley Financial Inc	Morgan Stanley	0	0.00
(36,400)	B&G Foods Inc	Morgan Stanley	0	0.00
(293,760)	B&M European Value Retail SA	Morgan Stanley	0	0.00
(17,429)	Babcock International Group PLC	Morgan Stanley	0	0.00
(35)	Bachem Holding AG	Morgan Stanley	0	0.00
(5,600)	Badger Meter Inc	Morgan Stanley	0	0.00
24,645	BAE Systems Plc	Morgan Stanley	0	0.00
(545,017)	Baidu Inc	Goldman Sachs International	7,794	0.00
(59,800)	Baker Hughes Co	Morgan Stanley	0	0.00
(6,900)	Balchem Corp	Morgan Stanley	0	0.00
(65,936)	Balfour Beatty PLC	Morgan Stanley	0	0.00
96,685	Ball Corp	Morgan Stanley	0	0.00
20,600	Bally's Corp	Morgan Stanley	0	0.00
(29)	Baloise Holding AG	Morgan Stanley	0	0.00
23,200	Banc of California Inc	Morgan Stanley	0	0.00
(14,700)	BancFirst Corp	Morgan Stanley	0	0.00
(13,500)	Bancorp Inc	Morgan Stanley	0	0.00
(1,200)	Bandai Namco Holdings Inc	Morgan Stanley	0	0.00
20,200	Bank of America Corp	Morgan Stanley	0	0.00
2,000	Bank of Hawaii Corp	Morgan Stanley	0	0.00
(1,300)	Bank of Kyoto Ltd	Morgan Stanley	0	0.00
15,500	Bank of New York Mellon Corp	Morgan Stanley	0	0.00
24,900	Bank OZK	Morgan Stanley	0	0.00
3,097	BankUnited Inc	Morgan Stanley	0	0.00
(1,900)	Banner Corp	Morgan Stanley	0	0.00
(36)	Banque Cantonale Vaudoise	Morgan Stanley	0	0.00
183,262	Barclays Plc	Morgan Stanley	0	0.00
(131,741)	Barclays Plc	Goldman Sachs International	19,461	0.00
34,500	Barings BDC Inc	Morgan Stanley	0	0.00
12,400	Barnes Group Inc	Morgan Stanley	0	0.00
(553,222)	Barratt Developments Plc	Morgan Stanley	0	0.00
159,890	Barrick Gold Corp	Goldman Sachs International	0	0.00
2	Barry Callebaut AG	Morgan Stanley	0	0.00
49,300	Bath & Body Works Inc	Morgan Stanley	0	0.00
102,600	Bausch Health Cos Inc	Morgan Stanley	0	0.00
26,800	Baxter International Inc	Morgan Stanley	0	0.00
200	BayCurrent Consulting Inc	Morgan Stanley	0	0.00
(73,759)	Bayer AG	JPMorgan Chase Bank	1,646	0.00
545,111	Bayerische Motoren Werke AG	JPMorgan Chase Bank	62,415	0.00
571,178	Bayerische Motoren Werke AG	Morgan Stanley	79,000	0.00
(4,900)	Beacon Roofing Supply Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(12)	Beauty Health Co	Goldman Sachs International	0	0.00
(33,500)	Beauty Health Co	Morgan Stanley	0	0.00
3,463	Beazley PLC	Morgan Stanley	0	0.00
(10,900)	Becton Dickinson and Co	Morgan Stanley	0	0.00
(11,390)	Beiersdorf AG	Morgan Stanley	0	0.00
(5,800)	Belden Inc	Morgan Stanley	0	0.00
(3)	Belimo Holding AG	Morgan Stanley	0	0.00
1,200	Bell System24 Holdings Inc	Morgan Stanley	0	0.00
(131,036)	BellRing Brands Inc	Goldman Sachs International	1,650	0.00
6,693	BellRing Brands Inc	Morgan Stanley	0	0.00
(543)	Bellway Plc	Morgan Stanley	0	0.00
200	Benefit One Inc	Morgan Stanley	0	0.00
(6,200)	Benesse Holdings Inc	Morgan Stanley	0	0.00
(3,200)	BeNext-Yumeshin Group Co	Morgan Stanley	0	0.00
3,000	Bengo4.com Inc	Morgan Stanley	0	0.00
9,375	Benson Hill	Morgan Stanley	4,406	0.00
(24,900)	Bentley Systems Inc Class B	Morgan Stanley	0	0.00
(124,004)	Berkeley Group Holdings PLC	Morgan Stanley	0	0.00
29,000	Berkshire Hathaway Inc Class B	Morgan Stanley	0	0.00
(9,200)	Berkshire Hills Bancorp Inc	Morgan Stanley	0	0.00
13,000	Berry Global Group Inc	Morgan Stanley	0	0.00
637,370	Best Buy Co Inc	Morgan Stanley	112,681	0.01
238,926	Best Buy Co Inc	Goldman Sachs International	192,260	0.01
5,085,127	Best Buy Co Inc	JPMorgan Chase Bank	1,043,210	0.04
112,407	BHP Group Ltd	Goldman Sachs International	18,714	0.00
1,623,000	BHP Group Ltd	Morgan Stanley	353,039	0.02
6,700	Bic Camera Inc	Morgan Stanley	0	0.00
(427,212)	Bicycle Therapeutics Plc	JPMorgan Chase Bank	26,021	0.00
(33,120)	Biffa PLC	Morgan Stanley	0	0.00
18,100	Big Lots Inc	Morgan Stanley	0	0.00
(6,677)	Big Yellow Group PLC	Morgan Stanley	0	0.00
(9,200)	BigCommerce Holdings Inc	Morgan Stanley	0	0.00
(4,900)	Bill.com Holdings Inc	Morgan Stanley	0	0.00
(563,732)	Biohaven Pharmaceutical Holding Co Ltd	JPMorgan Chase Bank	4,834	0.00
200	BioLife Solutions Inc	Morgan Stanley	0	0.00
(2,326,264)	BioMarin Pharmaceutical Inc	Goldman Sachs International	96,679	0.01
(500)	Bio-Rad Laboratories Inc Class A	Morgan Stanley	0	0.00
244,333	Bio-Techne Corp	Goldman Sachs International	4,459	0.00
944,970	Bio-Techne Corp	Morgan Stanley	86,054	0.00
3,300	BIPROGY Inc	Morgan Stanley	0	0.00
11,841	Bird Global Inc	Morgan Stanley	662	0.00
45,100	BJ's Restaurants Inc	Morgan Stanley	0	0.00
(498,841)	BJ's Wholesale Club Holdings Inc	Goldman Sachs International	225,532	0.01
(876,219)	BJ's Wholesale Club Holdings Inc	Morgan Stanley	2,201	0.00
28	BKW AG	Morgan Stanley	0	0.00
(436,802)	Black Knight Inc	JPMorgan Chase Bank	1,307	0.00
7,700	Black Knight Inc	Morgan Stanley	0	0.00
(39,600)	Black Stone Minerals LP	Morgan Stanley	0	0.00
500	Blackbaud Inc	Morgan Stanley	0	0.00
(15,800)	Blackline Inc	Morgan Stanley	0	0.00
(5,400)	BlackRock Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(44,800)	Blackstone Mortgage Trust Inc Class A	Morgan Stanley	0	0.00
8,100	Blackstone Secured Lending Fund	Morgan Stanley	0	0.00
17,900	Blackstone Inc	Morgan Stanley	0	0.00
(102,900)	Blend Labs Inc Class A	Morgan Stanley	0	0.00
(9,000)	Block Inc	Morgan Stanley	0	0.00
(5,800)	Bloom Energy Corp Class A	Morgan Stanley	0	0.00
88,700	Bloomin' Brands Inc	Morgan Stanley	0	0.00
(117,400)	Blue Owl Capital Inc	Morgan Stanley	0	0.00
480,929	Blueprint Medicines Corp	Goldman Sachs International	16,475	0.00
484,654	Blueprint Medicines Corp	JPMorgan Chase Bank	106,645	0.01
26,729	Bluescape Opportunities Acquisition	Morgan Stanley	5,608	0.00
(1,000)	BML Inc	Morgan Stanley	0	0.00
(617,878)	Bodycote PLC	Morgan Stanley	0	0.00
(39,700)	Boeing Co	Morgan Stanley	0	0.00
(107,866)	Boise Cascade Co	Morgan Stanley	0	0.00
11,300	BOK Financial Corp	Morgan Stanley	0	0.00
558,399	Boliden AB	JPMorgan Chase Bank	6,476	0.00
(122,539)	boohoo Group PLC	Morgan Stanley	0	0.00
536,698	Booking Holdings Inc	JPMorgan Chase Bank	99,700	0.01
1,203,752	Booking Holdings Inc	Morgan Stanley	218,434	0.01
(8,545,653)	Booking Holdings Inc	Goldman Sachs International	1,332,630	0.05
1,000	Boot Barn Holdings Inc	Morgan Stanley	0	0.00
200	Booz Allen Hamilton Holding Corp	Morgan Stanley	0	0.00
84,565	BorgWarner Inc	Morgan Stanley	0	0.00
1,782,527	Boston Beer Co Inc Class A	JPMorgan Chase Bank	72,471	0.00
2,000	Boston Beer Co Inc Class A	Morgan Stanley	0	0.00
1,739,260	Boston Properties Inc	Morgan Stanley	131,409	0.01
(62,800)	Boston Scientific Corp	Morgan Stanley	0	0.00
458,771	Bouygues SA	JPMorgan Chase Bank	21,723	0.00
3,248,283	Bouygues SA	Morgan Stanley	139,483	0.01
(872,736)	Bouygues SA	Goldman Sachs International	30,524	0.00
66,799	Box Inc Class A	JPMorgan Chase Bank	6,135	0.00
82,129	Box Inc Class A	Morgan Stanley	2,560	0.00
49,400	Boyd Gaming Corp	Morgan Stanley	0	0.00
284,826	BP Plc	Morgan Stanley	0	0.00
(408,600)	BPER Banca	Morgan Stanley	0	0.00
(6,400)	Brady Corp Class A	Morgan Stanley	0	0.00
6,400	Brandywine Realty Trust	Morgan Stanley	0	0.00
47,900	Bread Financial Holdings Inc	Morgan Stanley	0	0.00
144,010	Brenntag SE	Morgan Stanley	0	0.00
289,518	Brenntag SE	JPMorgan Chase Bank	19,383	0.00
158,495	Brenntag SE	Goldman Sachs International	16,738	0.00
13,684	Brewin Dolphin Holdings Plc	Morgan Stanley	0	0.00
40,675	Bridgepoint Group PLC	Morgan Stanley	0	0.00
(1,300)	Bridgestone Corp	Morgan Stanley	0	0.00
16,100	Brigham Minerals Inc Class A	Morgan Stanley	0	0.00
7,600	Bright Horizons Family Solutions Inc	Morgan Stanley	0	0.00
23,500	Brighthouse Financial Inc	Morgan Stanley	0	0.00
39,700	BrightSpire Capital Inc	Morgan Stanley	0	0.00
38,300	Brinker International Inc	Morgan Stanley	0	0.00
(1,700)	Brink's Co	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
788,436	Bristol-Myers Squibb Co	Goldman Sachs International	1,912	0.00
(80,900)	Bristol-Myers Squibb Co	Morgan Stanley	0	0.00
227,701	British Land Co Plc	JPMorgan Chase Bank	43,776	0.00
108,390	British Land Co Plc	Goldman Sachs International	15,371	0.00
292,135	British Land Co Plc	Morgan Stanley	36,851	0.00
23,684	Britvic Plc	Morgan Stanley	0	0.00
51,000	Brixmor Property Group Inc	Morgan Stanley	0	0.00
297,232	Broadcom Inc	JPMorgan Chase Bank	35,920	0.00
926,852	Broadcom Inc	Goldman Sachs International	142,430	0.01
247,875	Broadcom Inc	Morgan Stanley	34,074	0.00
5,900	Broadmark Realty Capital Inc	Morgan Stanley	0	0.00
(10,300)	Broadridge Financial Solutions Inc	Morgan Stanley	0	0.00
(33,800)	Broadstone Net Lease Inc	Morgan Stanley	0	0.00
161,536	Brookdale Senior Living Inc	Morgan Stanley	23,464	0.00
(24,550)	Brookfield Infrastructure Partners LP	Morgan Stanley	0	0.00
39,400	Brookfield Renewable Corp Class A	Morgan Stanley	0	0.00
(7,900)	Brother Industries Ltd	Morgan Stanley	0	0.00
(900)	Brown & Brown Inc	Morgan Stanley	0	0.00
(12,200)	Brown-Forman Corp Class B	Morgan Stanley	0	0.00
(14,400)	BRP Group Inc Class A	Morgan Stanley	0	0.00
(841,928)	Bruker Corp	JPMorgan Chase Bank	15,609	0.00
2,500	Bruker Corp	Morgan Stanley	0	0.00
21,200	Brunswick Corp	Morgan Stanley	0	0.00
558,128	BT Group Plc	Morgan Stanley	0	0.00
(93,700)	BTRS Holdings Inc	Morgan Stanley	0	0.00
(6)	Bucher Industries AG	Morgan Stanley	0	0.00
14,500	Buckle Inc	Morgan Stanley	0	0.00
488	Builders FirstSource Inc	Morgan Stanley	0	0.00
(13,500)	Bumble Inc Class A	Morgan Stanley	0	0.00
11,300	Bunge Ltd	Morgan Stanley	0	0.00
(138,160)	Bunzl Plc	Morgan Stanley	0	0.00
15,581	Burberry Group PLC	Morgan Stanley	0	0.00
227	Burford Capital Ltd	Morgan Stanley	0	0.00
1,800	Burlington Stores Inc	Morgan Stanley	0	0.00
147,969	Buzzi Unicem SpA	JPMorgan Chase Bank	2,901	0.00
664,051	Buzzi Unicem SpA	Goldman Sachs International	0	0.00
(5,300)	BWX Technologies Inc	Morgan Stanley	0	0.00
(13,078)	Bytes Technology Group PLC	Morgan Stanley	0	0.00
1,900	C Uyemura & Co Ltd	Morgan Stanley	0	0.00
12,277	C&C Group PLC	Morgan Stanley	0	0.00
(46,400)	C3ai Inc Class A	Morgan Stanley	0	0.00
300	Cable One Inc	Morgan Stanley	0	0.00
(15,600)	Cabot Corp	Morgan Stanley	0	0.00
(100)	CACI International Inc Class A	Morgan Stanley	0	0.00
9,400	Cactus Inc- Class A	Morgan Stanley	0	0.00
41,070	Cadence Bank	Morgan Stanley	0	0.00
(10,500)	Cadence Design Systems Inc	Morgan Stanley	0	0.00
5,600	Caesars Entertainment Inc	Morgan Stanley	0	0.00
(5,200)	Calbee Inc	Morgan Stanley	0	0.00
(2,784,854)	California Resources Corp	Goldman Sachs International	27,758	0.00
19,800	California Resources Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(7,200)	California Water Service Group	Morgan Stanley	0	0.00
8,000	Calix Inc	Morgan Stanley	0	0.00
9,100	Callaway Golf Co	Morgan Stanley	0	0.00
9,400	Callon Petroleum Co	Morgan Stanley	0	0.00
4,200	Cal-Maine Foods Inc	Morgan Stanley	0	0.00
(6,100)	Camden Property Trust	Morgan Stanley	0	0.00
(2,348,415)	Cameco Corp	Goldman Sachs International	83,975	0.00
(662,404)	Cameco Corp	JPMorgan Chase Bank	185,743	0.01
(18,200)	Campbell Soup Co	Morgan Stanley	0	0.00
8,200	Camping World Holdings Inc Class A	Morgan Stanley	0	0.00
(5,000)	Camtek Ltd	Morgan Stanley	0	0.00
22,700	Canada Goose Holdings Inc	Morgan Stanley	0	0.00
(344,452)	Canadian National Railway Co	JPMorgan Chase Bank	1,725	0.00
(2,104,148)	Canadian Pacific Railway Ltd	Goldman Sachs International	20,951	0.00
33,454	Canadian Pacific Railway Ltd	Morgan Stanley	0	0.00
(26,700)	Canadian Solar Inc	Morgan Stanley	26,413	0.00
(73,900)	Cannae Holdings Inc	Morgan Stanley	0	0.00
(247,200)	Cano Health Inc	Morgan Stanley	0	0.00
(1,100)	Canon Marketing Japan Inc	Morgan Stanley	0	0.00
500	Canon Inc	Morgan Stanley	0	0.00
1,400	Capcom Co Ltd	Morgan Stanley	0	0.00
(37,658)	Capital & Counties Properties Plc	Morgan Stanley	0	0.00
6,800	Capital One Financial Corp	Morgan Stanley	0	0.00
6,529,166	Capitec Bank Holdings Ltd	JPMorgan Chase Bank	16,528	0.00
36,500	Capitol Federal Financial Inc	Morgan Stanley	0	0.00
(500)	Capri Holdings Ltd	Morgan Stanley	0	0.00
(26,195)	Capricorn Energy PLC	Morgan Stanley	0	0.00
4,985,419	Cardinal Health Inc	Morgan Stanley	519,044	0.02
(16,900)	Cardlytics Inc	Morgan Stanley	0	0.00
22,400	Carenet Inc	Morgan Stanley	0	0.00
55,300	CareTrust REIT Inc	Morgan Stanley	0	0.00
371,768	Cargotec OYJ	Morgan Stanley	0	0.00
29,600	Cargurus Inc	Morgan Stanley	0	0.00
43,022	Carlisle Cos Inc	Morgan Stanley	0	0.00
5,700	Carlyle Group Inc	Morgan Stanley	0	0.00
(11,900)	CarMax Inc	Morgan Stanley	0	0.00
340,612	Carnival Corp	JPMorgan Chase Bank	48,137	0.00
(260,371)	Carnival Plc	Morgan Stanley	0	0.00
14,600	Carpenter Technology Corp	Morgan Stanley	0	0.00
(33,800)	Carrier Global Corp	Morgan Stanley	0	0.00
38,400	Cars.com Inc	Morgan Stanley	0	0.00
2,100	Carter's Inc	Morgan Stanley	0	0.00
32,300	Carvana Co	Morgan Stanley	0	0.00
5,100	Casella Waste Systems Inc Class A	Morgan Stanley	0	0.00
4,400	Casio Computer Co Ltd	Morgan Stanley	0	0.00
(26,700)	Castle Biosciences Inc	Morgan Stanley	0	0.00
(6,700)	Catalent Inc	Morgan Stanley	0	0.00
(316,978)	Catalyst Pharmaceuticals Inc	Goldman Sachs International	16,823	0.00
(155,037)	Catalyst Pharmaceuticals Inc	JPMorgan Chase Bank	11,861	0.00
53,102	Caterpillar Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(4,804,862)	Caterpillar Inc	Goldman Sachs International	0	0.00
(3,400)	Cathay General Bancorp	Morgan Stanley	0	0.00
(71,769,160)	Cathay Pacific Airways Ltd	Morgan Stanley	1,023	0.00
1,200	Cavco Industries Inc	Morgan Stanley	0	0.00
2,100	CBIZ Inc	Morgan Stanley	0	0.00
(8,600)	CBRE Group Inc Class A	Morgan Stanley	0	0.00
(93,200)	CCC Intelligent Solutions Holdings Inc	Morgan Stanley	0	0.00
2,400	CDW Corp	Morgan Stanley	0	0.00
6,600	Cedar Fair LP	Morgan Stanley	0	0.00
256,961	Celldex Therapeutics Inc	JPMorgan Chase Bank	19,816	0.00
31,500,000	Cellnex Telecom SA	Société Générale	305,914	0.01
13,317,877	Cellnex Telecom SA	Goldman Sachs International	0	0.00
1,400	Celsius Holdings Inc	Morgan Stanley	0	0.00
(3,650)	Cembra Money Bank AG	Morgan Stanley	0	0.00
(263,605)	Centamin PLC	Morgan Stanley	0	0.00
(4,332,279)	Centene Corp	Morgan Stanley	99,871	0.01
(1,017,949)	Centene Corp	Goldman Sachs International	85,369	0.00
(210,660)	Centene Corp	JPMorgan Chase Bank	21,525	0.00
132,119	Centennial Resource Development Inc Class A	Morgan Stanley	0	0.00
36,100	CenterPoint Energy Inc	Morgan Stanley	0	0.00
1,232,221	Centerspace	Morgan Stanley	120,484	0.01
(7,800)	Central Garden & Pet Co Class A	Morgan Stanley	0	0.00
(100)	Central Glass Co Ltd	Morgan Stanley	0	0.00
4,300	Central Japan Railway Co	Morgan Stanley	0	0.00
78,440	Centrica PLC	Morgan Stanley	0	0.00
(12,200)	Century Aluminum Co	Morgan Stanley	0	0.00
6,800	Century Communities Inc	Morgan Stanley	0	0.00
9,900	Cerence Inc	Morgan Stanley	0	0.00
188,340	Ceres Power Holdings PLC	Morgan Stanley	0	0.00
363,824	Cerevel Therapeutics Holdings Inc	JPMorgan Chase Bank	45,875	0.00
7,588,408	Ceridian HCM Holding Inc	Goldman Sachs International	0	0.00
3,900	Certara Inc	Morgan Stanley	0	0.00
18,700	CF Industries Holdings Inc	Morgan Stanley	0	0.00
96,541	CH Robinson Worldwide Inc	Morgan Stanley	0	0.00
(25,000)	ChampionX Corp	Morgan Stanley	0	0.00
30,000	Change Healthcare Inc	Morgan Stanley	0	0.00
(9,100)	Change Inc	Morgan Stanley	0	0.00
506,628	ChargePoint Holdings Inc	JPMorgan Chase Bank	56,565	0.00
(87,800)	ChargePoint Holdings Inc	Morgan Stanley	0	0.00
(1,731,907)	Charles River Laboratories International Inc	Goldman Sachs International	42,346	0.00
2,900	Charles River Laboratories International Inc	Morgan Stanley	0	0.00
11,100	Charles Schwab Corp	Morgan Stanley	0	0.00
(3,700)	Chart Industries Inc	Morgan Stanley	0	0.00
(3,300)	Charter Communications Inc Class A	Morgan Stanley	0	0.00
6,900	Check Point Software Technologies Ltd	Morgan Stanley	0	0.00
44,100	Cheesecake Factory Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(13,100)	Chefs' Warehouse Inc	Morgan Stanley	0	0.00
75,200	Chegg Inc	Morgan Stanley	0	0.00
422,865	Chemed Corp	Goldman Sachs International	2,251	0.00
4,600	Chemed Corp	Morgan Stanley	0	0.00
(8,900)	Chemours Co	Morgan Stanley	0	0.00
(24,737)	Chemring Group PLC	Morgan Stanley	0	0.00
8,367	Cheniere Energy Inc	Morgan Stanley	0	0.00
(3,600)	Chesapeake Energy Corp	Morgan Stanley	0	0.00
4,300	Chesapeake Utilities Corp	Morgan Stanley	0	0.00
(2,869)	Chevron Corp	Morgan Stanley	0	0.00
(41,200)	Chewy Inc Class A	Morgan Stanley	0	0.00
(5,900)	Chiba Bank Ltd	Morgan Stanley	0	0.00
(33,500)	Chimera Investment Corp	Morgan Stanley	0	0.00
3,100	Chipotle Mexican Grill Inc Class A	Morgan Stanley	0	0.00
25,200	Chiyoda Corp	Morgan Stanley	0	0.00
1,282,657	Choice Hotels International Inc	Goldman Sachs International	100,797	0.00
968,584	Choice Hotels International Inc	Morgan Stanley	179,903	0.01
3,963,259	Choice Hotels International Inc	JPMorgan Chase Bank	351,300	0.02
(158,194)	Chr Hansen Holding A/S	Morgan Stanley	0	0.00
2,000	Chubb Ltd	Morgan Stanley	0	0.00
(1,100)	Chubu Electric Power Co Inc	Morgan Stanley	0	0.00
1,300	Chugai Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(10,800)	Chugoku Bank Ltd	Morgan Stanley	0	0.00
15,600	Chugoku Electric Power Co Inc	Morgan Stanley	0	0.00
(28,100)	Church & Dwight Co Inc	Morgan Stanley	0	0.00
17,134	Churchill Capital Corp	Morgan Stanley	5,653	0.00
(600)	Churchill Downs Inc	Morgan Stanley	0	0.00
310,999	Cie de Saint-Gobain	Goldman Sachs International	0	0.00
24	Cie Financiere Richemont SA	Morgan Stanley	0	0.00
(161,591)	Cie Generale des Etablissements Michelin SCA	Goldman Sachs International	0	0.00
(43,430)	Ciena Corp	JPMorgan Chase Bank	421	0.00
5,500	Ciena Corp	Morgan Stanley	0	0.00
1,419,866	Cigna Corp	JPMorgan Chase Bank	8,821	0.00
(2,869,720)	Cigna Corp	Goldman Sachs International	129,571	0.01
800	Cincinnati Financial Corp	Morgan Stanley	0	0.00
17,200	Cinemark Holdings Inc	Morgan Stanley	0	0.00
(800)	Cintas Corp	Morgan Stanley	0	0.00
3,500	Cirrus Logic Inc	Morgan Stanley	0	0.00
(5,800)	Cisco Systems Inc	Morgan Stanley	0	0.00
(25,300)	Citigroup Inc	Morgan Stanley	0	0.00
(17,000)	Citizen Watch Co Ltd	Morgan Stanley	0	0.00
72,998	Citizens Financial Group Inc	Morgan Stanley	0	0.00
(8,000)	Citrix Systems Inc	Morgan Stanley	0	0.00
(5,100)	City Holding Co	Morgan Stanley	0	0.00
5,000	Civitas Resources Inc	Morgan Stanley	0	0.00
(1,700)	CKD Corp	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
745,949	Clariant AG	Morgan Stanley	0	0.00
(78,900)	Clarivate PLC	Morgan Stanley	0	0.00
9,295	Clarkson PLC	Morgan Stanley	0	0.00
(25,240)	Clean Energy Fuels Corp	Morgan Stanley	0	0.00
21,100	Clean Harbors Inc	Morgan Stanley	0	0.00
21,600	Clear Secure Inc Class A	Morgan Stanley	0	0.00
14,600	Clearwater Analytics Holdings Inc Class A	Morgan Stanley	0	0.00
(13,700)	Clearway Energy Inc Class A	Morgan Stanley	0	0.00
(47,100)	Clearway Energy Inc Class C	Morgan Stanley	0	0.00
87,000	Cleveland-Cliffs Inc	Morgan Stanley	0	0.00
4,475,095	Clicks Holdings Ltd	Goldman Sachs International	20,226	0.00
3,249,552	Clicks Holdings Ltd	JPMorgan Chase Bank	16,394	0.00
1,294,606	Clicks Holdings Ltd	Morgan Stanley	4,142	0.00
2,298,594	Clorox Co	Morgan Stanley	171,539	0.01
2,782	Clorox Co	Goldman Sachs International	403	0.00
692,314	Clorox Co	JPMorgan Chase Bank	58,624	0.00
(14,780)	Close Brothers Group Plc	Morgan Stanley	0	0.00
2,300	Cloudflare Inc Class A	Morgan Stanley	0	0.00
(5,800)	CMC Materials Inc	Morgan Stanley	0	0.00
(300)	CME Group Inc Class A	Morgan Stanley	0	0.00
3,000	CMS Energy Corp	Morgan Stanley	0	0.00
(14,500)	CNA Financial Corp	Morgan Stanley	0	0.00
297,741	CNH Industrial NV	JPMorgan Chase Bank	56,364	0.00
56,400	CNH Industrial NV	Morgan Stanley	0	0.00
(308,234)	CNH Industrial NV	Goldman Sachs International	18,333	0.00
61,800	CNO Financial Group Inc	Morgan Stanley	0	0.00
19,500	CNX Resources Corp	Morgan Stanley	0	0.00
(6,300)	Coca-Cola Bottlers Japan Holdings Inc	Morgan Stanley	0	0.00
(3,557,584)	Coca-Cola Co	JPMorgan Chase Bank	120,922	0.00
85,651	Coca-Cola Co	Morgan Stanley	0	0.00
(403,021)	Coca-Cola Co	Goldman Sachs International	26,759	0.00
1,500	Coca-Cola Consolidated Inc	Morgan Stanley	0	0.00
(12,000)	Coca-Cola Europacific Partners PLC	Morgan Stanley	2,203	0.00
33,658	Coca-Cola HBC AG	Morgan Stanley	0	0.00
(1,800)	Codexis Inc	Morgan Stanley	0	0.00
(17,400)	Cogent Communications Holdings Inc	Morgan Stanley	0	0.00
18,300	Cognex Corp	Morgan Stanley	0	0.00
147,076	Cognizant Technology Solutions Corp Class A	Goldman Sachs International	0	0.00
4,500	Cohen & Steers Inc	Morgan Stanley	0	0.00
(5,600)	Coherent Inc	Morgan Stanley	0	0.00
(4,300)	Cohu Inc	Morgan Stanley	0	0.00
(700)	Coinbase Global Inc Class A	Morgan Stanley	0	0.00
49,372	Colgate-Palmolive Co	Morgan Stanley	0	0.00
3,100	Colowide Co Ltd	Morgan Stanley	0	0.00
146,789	Colruyt SA	Goldman Sachs International	30,058	0.00
76,367	Colruyt SA	JPMorgan Chase Bank	2,682	0.00
(34,400)	Columbia Banking System Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(4,500)	Columbia Sportswear Co	Morgan Stanley	0	0.00
(881,967)	Comcast Corp Class A	Goldman Sachs International	0	0.00
(209,203)	Comcast Corp Class A	JPMorgan Chase Bank	3,182	0.00
(4,500)	Comerica Inc	Morgan Stanley	0	0.00
(7)	Comet Holding AG	Morgan Stanley	0	0.00
5,100	Comfort Systems USA Inc	Morgan Stanley	0	0.00
(4,507)	Commerce Bancshares Inc	Morgan Stanley	0	0.00
(27,600)	Commercial Metals Co	Morgan Stanley	0	0.00
(1,231,320)	Commerzbank AG	Goldman Sachs International	0	0.00
53,900	CommScope Holding Co Inc	Morgan Stanley	0	0.00
(11,200)	Community Bank System Inc	Morgan Stanley	0	0.00
410,086	Community Health Systems Inc	Morgan Stanley	217,524	0.01
12,900	CommVault Systems Inc	Morgan Stanley	0	0.00
(58,300)	Compass Diversified Holdings	Morgan Stanley	0	0.00
(51,622)	Compass Group Plc	JPMorgan Chase Bank	610	0.00
31,385	Compass Group PLC	Morgan Stanley	0	0.00
(153,200)	Compass Inc Class A	Morgan Stanley	0	0.00
500	Compass Minerals International Inc	Morgan Stanley	0	0.00
(3,478)	Computacenter Plc	Morgan Stanley	0	0.00
15,000	Comstock Resources Inc	Morgan Stanley	0	0.00
1,500	COMSYS Holdings Corp	Morgan Stanley	0	0.00
(2,500)	Comture Corp	Morgan Stanley	0	0.00
96,227	Conagra Brands Inc	Goldman Sachs International	3,920	0.00
171,257	Conagra Brands Inc	Morgan Stanley	6,446	0.00
(8,500)	Concentrix Corp	Morgan Stanley	0	0.00
(5,400)	Concordia Financial Group Ltd	Morgan Stanley	0	0.00
32,100	Conduent Inc	Morgan Stanley	0	0.00
261,965	Confluent Inc Class A	Goldman Sachs International	0	0.00
(80,400)	Confluent Inc Class A	Morgan Stanley	0	0.00
(9,500)	CONMED Corp	Morgan Stanley	0	0.00
(17,938)	ConocoPhillips	Morgan Stanley	0	0.00
99	Consensus Cloud Solutions Inc	Morgan Stanley	0	0.00
507,575	Consolidated Edison Inc	Goldman Sachs International	0	0.00
(31,200)	Consolidated Edison Inc	Morgan Stanley	0	0.00
(1,677,574)	Constellation Brands Inc Class A	JPMorgan Chase Bank	64,268	0.00
(592,060)	Constellation Brands Inc Class A	Goldman Sachs International	4,799	0.00
(3,105,406)	Constellation Brands Inc Class A	Morgan Stanley	145,807	0.01
46,800	Constellium SE	Morgan Stanley	0	0.00
(400)	Construction Partners Inc Class A	Morgan Stanley	0	0.00
471,074	Continental AG	JPMorgan Chase Bank	149,551	0.01
170,761	Continental AG	Morgan Stanley	45,845	0.00
(3,000)	Continental Resources Inc	Morgan Stanley	0	0.00
(144,022)	ConvaTec Group PLC	Morgan Stanley	0	0.00
(100)	Cooper Cos Inc	Morgan Stanley	0	0.00
(2,500)	Copa Holdings SA Class A	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
8,200	Copart Inc	Morgan Stanley	0	0.00
(4,300)	Corcept Therapeutics Inc	Morgan Stanley	0	0.00
(54,700)	Core & Main Inc Class A	Morgan Stanley	0	0.00
(5,100)	Core Laboratories NV	Morgan Stanley	0	0.00
110,000	Core Scientific Inc	Morgan Stanley	0	0.00
24,500	CoreCivic Inc	Morgan Stanley	0	0.00
(105,447)	Cornerstone Building Brands Inc	JPMorgan Chase Bank	751	0.00
(35,400)	Cornerstone Building Brands Inc	Morgan Stanley	0	0.00
15,332	Corning Inc	JPMorgan Chase Bank	627	0.00
10,718	Corning Inc	Goldman Sachs International	131	0.00
20,400	Corning Inc	Morgan Stanley	0	0.00
(68,600)	Corporate Office Properties Trust	Morgan Stanley	0	0.00
(33,500)	Corsair Gaming Inc	Morgan Stanley	0	0.00
(57,900)	Corteva Inc	Morgan Stanley	0	0.00
(200)	CorVel Corp	Morgan Stanley	0	0.00
742,402,500	Cosmo Energy Holdings Co Ltd	Nomura	0	0.00
(400)	Cosmo Energy Holdings Co Ltd	Morgan Stanley	0	0.00
(400)	Cosmos Pharmaceutical Corp	Morgan Stanley	0	0.00
40,400	Costamare Inc	Morgan Stanley	0	0.00
11,300	CoStar Group Inc	Morgan Stanley	0	0.00
2,300	Costco Wholesale Corp	Morgan Stanley	0	0.00
(49,356)	Coterra Energy Inc	Morgan Stanley	0	0.00
99,900	Coty Inc Class A	Morgan Stanley	0	0.00
(60,477)	Countryside Partnerships PLC	Morgan Stanley	0	0.00
13,700	Coupa Software Inc	Morgan Stanley	0	0.00
(73,500)	Coupang Inc	Morgan Stanley	0	0.00
(72,200)	Coursera Inc	Morgan Stanley	0	0.00
(19,800)	Cousins Properties Inc	Morgan Stanley	0	0.00
(4,900)	Covetrus Inc	Morgan Stanley	17,374	0.00
68,862	Cracker Barrel Old Country Store Inc	JPMorgan Chase Bank	25,143	0.00
939,369	Cracker Barrel Old Country Store Inc	Morgan Stanley	228,153	0.01
669,612	Cracker Barrel Old Country Store Inc	Goldman Sachs International	281,827	0.01
(2,900)	Crane Co	Morgan Stanley	11,710	0.00
(4,280)	Cranswick Plc	Morgan Stanley	0	0.00
(9,800)	Create Restaurants Holdings Inc	Morgan Stanley	0	0.00
100	Create SD Holdings Co Ltd	Morgan Stanley	0	0.00
11,200	Credicorp Ltd	Morgan Stanley	0	0.00
(4,000)	Credit Acceptance Corp	Morgan Stanley	0	0.00
(1,603,162)	Credit Agricole SA	Goldman Sachs International	0	0.00
700	Credit Saison Co Ltd	Morgan Stanley	0	0.00
710,923	Credit Suisse Group AG	Morgan Stanley	444,321	0.02
(39,300)	Credo Technology Group Holding Ltd	Morgan Stanley	0	0.00
4,078	Crest Nicholson Holdings Plc	Morgan Stanley	0	0.00
(33,600)	Crestwood Equity Partners LP	Morgan Stanley	0	0.00
(7,767)	CRH Plc	Morgan Stanley	0	0.00
(124,685)	CRH Plc	JPMorgan Chase Bank	1,826	0.00
(188,337)	CRH Plc	Goldman Sachs International	9,165	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
626,061	Crispr Therapeutics AG	JPMorgan Chase Bank	44,857	0.00
508,359	Crispr Therapeutics AG	Goldman Sachs International	46,098	0.00
12,300	Crocs Inc	Morgan Stanley	0	0.00
334,256	Croda International Plc	Morgan Stanley	14,912	0.00
1,504,533	Croda International Plc	Goldman Sachs International	52,552	0.00
10,000	CrowdStrike Holdings Inc Class A	Morgan Stanley	0	0.00
12,900	Crown Castle International Corp	Morgan Stanley	0	0.00
4,800	Crown Holdings Inc	Morgan Stanley	0	0.00
(33,100)	CryoPort Inc	Morgan Stanley	0	0.00
(45,400)	CS Disco Inc	Morgan Stanley	0	0.00
(10,400)	CSG Systems International Inc	Morgan Stanley	0	0.00
764,398	CSL Ltd	Morgan Stanley	8,404	0.00
3,713,845	CSL Ltd	Goldman Sachs International	226,641	0.01
320,024	CSL Ltd	JPMorgan Chase Bank	15,825	0.00
77,300	CSX Corp	Morgan Stanley	0	0.00
(6,800)	CubeSmart	Morgan Stanley	0	0.00
(100)	Cullen/Frost Bankers Inc	Morgan Stanley	0	0.00
57,361	Cummins Inc	Morgan Stanley	0	0.00
71,837	Currys PLC	Morgan Stanley	0	0.00
4,600	Curtiss-Wright Corp	Morgan Stanley	0	0.00
37,600	Cushman & Wakefield PLC	Morgan Stanley	0	0.00
6,900	Customers Bancorp Inc	Morgan Stanley	0	0.00
(5,400)	Cutera Inc	Morgan Stanley	0	0.00
(52,900)	CVB Financial Corp	Morgan Stanley	0	0.00
10,600	CVR Energy Inc	Morgan Stanley	0	0.00
(2,500)	CVR Partners LP	Morgan Stanley	0	0.00
(7,790)	CVS Group Plc	Morgan Stanley	0	0.00
1,481,311	CVS Health Corp	Goldman Sachs International	69,655	0.00
254,998	CVS Health Corp	Morgan Stanley	12,374	0.00
(5,200)	CyberAgent Inc	Morgan Stanley	0	0.00
476,707,950	CyberAgent Inc	Société Générale	0	0.00
2,800	CyberArk Software Ltd	Morgan Stanley	0	0.00
2,300	Cybozu Inc	Morgan Stanley	0	0.00
(73,200)	Cytek Biosciences Inc	Morgan Stanley	0	0.00
(886,576)	Cytokinetics Inc	JPMorgan Chase Bank	106,284	0.01
(193,508)	Cytokinetics Inc	Morgan Stanley	6,557	0.00
(400)	Cytxera Technologies Inc	Morgan Stanley	0	0.00
(708,632)	Dada Nexus Ltd	Goldman Sachs International	131,770	0.01
(1,219,909)	Dada Nexus Ltd	JPMorgan Chase Bank	139,993	0.01
4	Daetwyler Holding AG	Morgan Stanley	0	0.00
(2,300)	Dai Nippon Printing Co Ltd	Morgan Stanley	0	0.00
(23,400)	Daicel Corp	Morgan Stanley	0	0.00
1,400	Daido Steel Co Ltd	Morgan Stanley	0	0.00
1,700	Daifuku Co Ltd	Morgan Stanley	0	0.00
(1,600)	Daihen Corp	Morgan Stanley	0	0.00
501,800,000	Dai-ichi Life Holdings Inc	Société Générale	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
4,800	Dai-ichi Life Holdings Inc	Morgan Stanley	0	0.00
(2,800)	Daiichi Sankyo Co Ltd	Morgan Stanley	0	0.00
2,100	Daiichikosho Co Ltd	Morgan Stanley	0	0.00
(800)	Daikin Industries Ltd	Morgan Stanley	0	0.00
2,971,690	Daimler AG	Morgan Stanley	376,951	0.02
(144,653)	Daimler Truck Holding AG	JPMorgan Chase Bank	14,552	0.00
511,364	Daimler Truck Holding AG	Morgan Stanley	8,521	0.00
2,700	Daio Paper Corp	Morgan Stanley	0	0.00
(100)	Daito Trust Construction Co Ltd	Morgan Stanley	0	0.00
5,400	Daiwa House Industry Co Ltd	Morgan Stanley	0	0.00
13,900	Daiwa Securities Group Inc	Morgan Stanley	0	0.00
2,500	Daiwabo Holdings Co Ltd	Morgan Stanley	0	0.00
71,868	Dana Inc	Morgan Stanley	0	0.00
(8,200)	Danaher Corp	Morgan Stanley	0	0.00
1,200	Danaos Corp	Morgan Stanley	0	0.00
51,188	Daqo New Energy Corp	Morgan Stanley	0	0.00
20,900	Darden Restaurants Inc	Morgan Stanley	0	0.00
38,172	Darktrace PLC	Morgan Stanley	0	0.00
43,300	Darling Ingredients Inc	Morgan Stanley	0	0.00
1,465,896	Dassault Systemes SE	Goldman Sachs International	59,223	0.00
10,600	Datadog Inc Class A	Morgan Stanley	0	0.00
226,700	Datadog Inc Class A	Goldman Sachs International	33,225	0.00
435,109	Daum Kakao Corp	JPMorgan Chase Bank	50,256	0.00
60,609	Daum Kakao Corp	Goldman Sachs International	5,026	0.00
40,300	Dave & Buster's Entertainment Inc	Morgan Stanley	0	0.00
561,821	DaVita Inc	JPMorgan Chase Bank	13,681	0.00
803,330	DaVita Inc	Goldman Sachs International	136,671	0.01
2,027,690	DaVita Inc	Morgan Stanley	547,287	0.02
6,154	DCC Plc	Morgan Stanley	0	0.00
17,300	DCM Holdings Co Ltd	Morgan Stanley	0	0.00
208,127	DCP Midstream LP	JPMorgan Chase Bank	23,901	0.00
251,260	DCP Midstream LP	Morgan Stanley	27,382	0.00
(9,834)	Dechra Pharmaceuticals PLC	Morgan Stanley	0	0.00
(1,400)	Deckers Outdoor Corp	Morgan Stanley	0	0.00
778,605	Deere & Co	Goldman Sachs International	199,574	0.01
1,786,857	Deere & Co	JPMorgan Chase Bank	58,418	0.00
(3,700)	Deere & Co	Morgan Stanley	0	0.00
(21,700)	Definitive Healthcare Corp	Morgan Stanley	0	0.00
13,900	Delek US Holdings Inc	Morgan Stanley	0	0.00
(53,372)	Deliveroo Plc	Morgan Stanley	0	0.00
(30,300)	Dell Technologies Inc Class C	Morgan Stanley	0	0.00
951,707	Delta Air Lines Inc	Goldman Sachs International	201,999	0.01
269,702	Delta Air Lines Inc	JPMorgan Chase Bank	9,665	0.00
384,081	Delta Air Lines Inc	Morgan Stanley	0	0.00
15,400	Deluxe Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
30,000	Demaer-Can Co Ltd	Morgan Stanley	0	0.00
2,100	DeNA Co Ltd	Morgan Stanley	0	0.00
1,037,742	Denali Therapeutics Inc	JPMorgan Chase Bank	103,731	0.01
(110,977)	Denbury Inc	JPMorgan Chase Bank	160	0.00
(2,554,210)	Denbury Inc	Morgan Stanley	83,032	0.00
2,800	Denka Co Ltd	Morgan Stanley	0	0.00
1,800	Denso Corp	Morgan Stanley	0	0.00
(84,352,473)	Denso Corp	JPMorgan Chase Bank	48,182	0.00
333,402	Dentsply Sirona Inc	Morgan Stanley	17,688	0.00
800	Dentsu Group Inc	Morgan Stanley	0	0.00
106,089	Derwent London Plc	JPMorgan Chase Bank	8,520	0.00
87,360	Derwent London Plc	Goldman Sachs International	6,154	0.00
119,217	Derwent London Plc	Morgan Stanley	7,524	0.00
(3,900)	Descote Ltd	Morgan Stanley	0	0.00
87	Deutsche Industrie REIT AG	Morgan Stanley	0	0.00
(2,483,336)	Deutsche Lufthansa	Goldman Sachs International	0	0.00
9,000,000	Deutsche Lufthansa AG	Société Générale	128,006	0.01
(948,541)	Deutsche Post AG	Goldman Sachs International	0	0.00
(5,000,000)	Deutsche Post AG	Société Générale	1,640,920	0.06
(20,975,716)	Deutsche Telekom AG	Goldman Sachs International	0	0.00
15,521	Devon Energy Corp	Morgan Stanley	0	0.00
47,300	Dexcom Inc	Morgan Stanley	0	0.00
(400)	Dexerials Corp	Morgan Stanley	0	0.00
(145,600)	DHT Holdings Inc	Morgan Stanley	0	0.00
4,983,541	Diageo Plc	Morgan Stanley	321,050	0.01
2,648,925	Diageo Plc	Goldman Sachs International	112,439	0.01
459,767	Diageo Plc	JPMorgan Chase Bank	36,677	0.00
4,387	Diamondback Energy Inc	Morgan Stanley	0	0.00
(54,700)	DiamondRock Hospitality Co	Morgan Stanley	0	0.00
7,000	DIC Corp	Morgan Stanley	0	0.00
(7,800)	Dick's Sporting Goods Inc	Morgan Stanley	0	0.00
131,000	Diebold Nixdorf Inc	Morgan Stanley	0	0.00
1,600	Digital Arts Inc	Morgan Stanley	0	0.00
500	Digital Garage Inc	Morgan Stanley	0	0.00
(20,500)	Digital Realty Trust Inc	Morgan Stanley	0	0.00
39,000	Digital Turbine Inc	Morgan Stanley	0	0.00
168,500	DigitalBridge Group Inc	Morgan Stanley	0	0.00
(12,800)	DigitalOcean Holdings Inc	Morgan Stanley	0	0.00
(5,600)	Dillard's Inc Class A	Morgan Stanley	0	0.00
(1,200)	Dime Community Bancshares Inc	Morgan Stanley	0	0.00
(800)	Dine Brands Global Inc	Morgan Stanley	0	0.00
(1,796,946)	Dino Polska SA	Morgan Stanley	36,301	0.00
1,600	Diodes Inc	Morgan Stanley	0	0.00
(900)	Dip Corp	Morgan Stanley	0	0.00
7,672	Diploma Plc	Morgan Stanley	0	0.00
82,458	Direct Line Insurance Group Plc	JPMorgan Chase Bank	57	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(7,387)	Direct Line Insurance Group Plc	Morgan Stanley	0	0.00
(246,936,975)	Disco Corp	JPMorgan Chase Bank	31,027	0.00
(800)	Disco Corp	Morgan Stanley	0	0.00
1,800	Discover Financial Services	Morgan Stanley	0	0.00
1,799,659	DISH Network Corp Class A	Goldman Sachs International	0	0.00
16,000,000	DISH Network Corp	Goldman Sachs International	100,100	0.01
102,500	Diversey Holdings Ltd	Morgan Stanley	0	0.00
(132,833)	Diversified Energy Co PLC	Morgan Stanley	0	0.00
147,500	Diversified Healthcare Trust	Morgan Stanley	0	0.00
16	DKSH Holding AG	Morgan Stanley	0	0.00
3,100	Dlocal Ltd	Morgan Stanley	0	0.00
2,300	DMG Mori Co Ltd	Morgan Stanley	0	0.00
25,700	DocuSign Inc	Morgan Stanley	0	0.00
3,500	Dolby Laboratories Inc Class A	Morgan Stanley	0	0.00
55,900	Dole PLC	Morgan Stanley	0	0.00
(8,200)	Dollar General Corp	Morgan Stanley	0	0.00
70,766	Dollar Tree Inc	Goldman Sachs International	0	0.00
(543,439)	Dometic Group AB	Morgan Stanley	0	0.00
7,900	Dominion Energy Inc	Morgan Stanley	0	0.00
7,875	Domino's Pizza Group PLC	Morgan Stanley	0	0.00
(3,700)	Domino's Pizza Inc	Morgan Stanley	0	0.00
(3,500)	Domo Inc Class B	Morgan Stanley	0	0.00
17,600	Donaldson Co Inc	Morgan Stanley	0	0.00
(5,900)	Donnelley Financial Solutions Inc	Morgan Stanley	0	0.00
1,053,697	DoorDash Inc Class A	Morgan Stanley	246,754	0.01
(225)	dormakaba Holding AG	Morgan Stanley	0	0.00
(3,400)	Dorman Products Inc	Morgan Stanley	0	0.00
164,719	dotdigital group PLC	Morgan Stanley	0	0.00
10	Dottikon Es Holding AG	Morgan Stanley	0	0.00
(27,700)	DoubleVerify Holdings Inc	Morgan Stanley	0	0.00
80,700	Douglas Emmett Inc	Morgan Stanley	0	0.00
500	Doutor Nichires Holdings Co Ltd	Morgan Stanley	0	0.00
(17,913)	Dover Corp	Morgan Stanley	0	0.00
(93,641)	Dow Inc	Morgan Stanley	0	0.00
(1,300)	Dowa Holdings Co Ltd	Morgan Stanley	0	0.00
19,400	Doximity Inc Class A	Morgan Stanley	0	0.00
56,686	Doximity Inc Class A	Goldman Sachs International	4,028	0.00
(51,900)	DR Horton Inc	Morgan Stanley	0	0.00
(61,489)	Dr Martens PLC	Morgan Stanley	0	0.00
(25,207)	Draegerwerk AG & Co KGaA	Morgan Stanley	0	0.00
(175,400)	DraftKings Inc Class A	Morgan Stanley	14,191	0.00
(254,425)	Drax Group Plc	Goldman Sachs International	175,350	0.01
85,945	Drax Group PLC	Morgan Stanley	0	0.00
26,200	Dropbox Inc Class A	Morgan Stanley	0	0.00
(43,919)	DS Smith Plc	Morgan Stanley	0	0.00
1,100	DT Midstream Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
4,700	DTE Energy Co	Morgan Stanley	0	0.00
(1,700)	DTS Corp	Morgan Stanley	0	0.00
25,600	Duck Creek Technologies Inc	Morgan Stanley	0	0.00
6,200	Duckhorn Portfolio Inc/The	Morgan Stanley	0	0.00
(1,789,659)	Dufry AG	Société Générale	0	0.00
20,000,000	Dufry One BV	Société Générale	136,081	0.01
2,100	Duke Energy Corp	Morgan Stanley	0	0.00
(481,180)	Duke Realty Corp	JPMorgan Chase Bank	42,513	0.00
(60,600)	Duke Realty Corp	Morgan Stanley	0	0.00
(20,400)	Dun & Bradstreet Holdings Inc	Morgan Stanley	0	0.00
8,580	Dunelm Group PLC	Morgan Stanley	0	0.00
(17,000)	Duolingo Inc	Morgan Stanley	0	0.00
50,600	DuPont de Nemours Inc	Morgan Stanley	0	0.00
2,700	Duskin Co Ltd	Morgan Stanley	0	0.00
(11,000)	Dutch Bros Inc Class A	Morgan Stanley	0	0.00
(7,600)	Dycom Industries Inc	Morgan Stanley	0	0.00
7,700	Dynatrace Inc	Morgan Stanley	0	0.00
123,569	E.ON SE	Goldman Sachs International	21,735	0.00
534,631	E.ON SE	JPMorgan Chase Bank	126,534	0.01
(1,087,975)	E.ON SE	Morgan Stanley	1,029	0.00
(81,000)	E2open Parent Holdings Inc	Morgan Stanley	0	0.00
10,300	Eagle Materials Inc	Morgan Stanley	0	0.00
700	Earth Corp	Morgan Stanley	0	0.00
(38,800)	Earthstone Energy Inc Class A	Morgan Stanley	0	0.00
900	East Japan Railway Co	Morgan Stanley	0	0.00
4,400	East West Bancorp Inc	Morgan Stanley	0	0.00
(82,000)	Easterly Government Properties Inc	Morgan Stanley	0	0.00
(14,400)	Eastern Bankshares Inc	Morgan Stanley	0	0.00
(2,500)	EastGroup Properties Inc	Morgan Stanley	0	0.00
(334,259)	easyJet Plc	Goldman Sachs International	160	0.00
(8,300)	Eaton Corp Plc	Morgan Stanley	0	0.00
3,400	Ebara Corp	Morgan Stanley	0	0.00
1,400	eBay Inc	Morgan Stanley	0	0.00
189,925	eBay Inc	Goldman Sachs International	22,731	0.00
1,460,670	eBay Inc	JPMorgan Chase Bank	78,541	0.00
(15,100)	Ebix Inc	Morgan Stanley	0	0.00
(1,800)	Ecolab Inc	Morgan Stanley	0	0.00
(639,948)	Edenred	JPMorgan Chase Bank	6,979	0.00
(158,031)	Edenred	Goldman Sachs International	1,561	0.00
2,400	Edgewell Personal Care Co	Morgan Stanley	0	0.00
1,094,685	Edgewell Personal Care Co	JPMorgan Chase Bank	70,716	0.00
1,700	EDION Corp	Morgan Stanley	0	0.00
(534,268)	Edison International	Goldman Sachs International	0	0.00
12,400	Edwards Lifesciences Corp	Morgan Stanley	0	0.00
300	Eisai Co Ltd	Morgan Stanley	0	0.00
28,300	Elanco Animal Health Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
422,139	Elastic NV	Goldman Sachs International	1,185	0.00
(11,500)	Elastic NV	Morgan Stanley	0	0.00
(7,400)	Elecom Co Ltd	Morgan Stanley	0	0.00
1,021,979	Electrolux AB	Goldman Sachs International	6,044	0.00
12,799,456	Electrolux AB	JPMorgan Chase Bank	295,182	0.01
(654,317)	Electrolux AB	Morgan Stanley	0	0.00
21,500	Electronic Arts Inc	Morgan Stanley	0	0.00
11,300	Element Solutions Inc	Morgan Stanley	0	0.00
(2,433,205)	Elevance Health Inc	Goldman Sachs International	48,858	0.00
(1,877,274)	Elevance Health Inc	JPMorgan Chase Bank	128,506	0.01
(400)	Elevance Health Inc	Morgan Stanley	0	0.00
(11,000)	elf Beauty Inc	Morgan Stanley	0	0.00
(3,708,477)	Eli Lilly & Co	Goldman Sachs International	237,191	0.01
(2,815,699)	Eli Lilly & Co	JPMorgan Chase Bank	244,643	0.01
10,900	Eli Lilly & Co	Morgan Stanley	0	0.00
214,579	Elia Group SA/NV	Goldman Sachs International	21,739	0.00
184,519	Elkem ASA	Morgan Stanley	0	0.00
(17,900)	Ellington Financial Inc	Morgan Stanley	0	0.00
22,000,000	ELM BV for Swiss Re Ltd	Société Générale	6,821	0.00
185,625	E-Mart Inc	JPMorgan Chase Bank	18,055	0.00
35,960	Embecta Corp	Morgan Stanley	0	0.00
(1,800)	EMCOR Group Inc	Morgan Stanley	0	0.00
1,403,495	Emerson Electric Co	JPMorgan Chase Bank	68,394	0.00
545,369	Emerson Electric Co	Goldman Sachs International	33,602	0.00
(3,748)	Emerson Electric Co	Morgan Stanley	0	0.00
(17,629)	Emis Group Plc	Goldman Sachs International	35	0.00
20	Emmi AG	Morgan Stanley	0	0.00
128,300	Empire State Realty Trust Inc Class A	Morgan Stanley	0	0.00
(4)	EMS-Chemie Holding AG	Morgan Stanley	0	0.00
(423,081)	Enanta Pharmaceuticals Inc	JPMorgan Chase Bank	61,181	0.00
(61,499)	Enanta Pharmaceuticals Inc	Goldman Sachs International	3,094	0.00
10,900	Encompass Health Corp	Morgan Stanley	0	0.00
(22,600)	Encore Capital Group Inc	Morgan Stanley	0	0.00
(3,300)	Encore Wire Corp	Morgan Stanley	0	0.00
(2,100)	Endeavor Group Holdings Inc Class A	Morgan Stanley	0	0.00
56,940	Endesa Sa	Goldman Sachs International	2,815	0.00
659,649	Endesa Sa	JPMorgan Chase Bank	56,533	0.00
(1,837,122)	Enel SpA	Goldman Sachs International	0	0.00
(3,000)	ENEOS Holdings Inc	Morgan Stanley	0	0.00
(16,560)	Energiean PLC	Morgan Stanley	0	0.00
793,038	Energizer Holdings Inc	Morgan Stanley	183,803	0.01
127,299	Energizer Holdings Inc	Goldman Sachs International	13,386	0.00
120,992	Energizer Holdings Inc	JPMorgan Chase Bank	7,106	0.00
11,300	Energy Recovery Inc	Morgan Stanley	0	0.00
268,174	Energy Transfer LP	Morgan Stanley	0	0.00
5,628	Energy Vault	Morgan Stanley	8,499	0.00
4,200	Energy Vault Holdings Inc	Morgan Stanley	0	0.00
(9,800)	Enerpac Tool Group Corp	Morgan Stanley	0	0.00
9,000	EnerSys	Morgan Stanley	0	0.00
17,200	EngageSmart Inc	Morgan Stanley	0	0.00
(524,376)	Engie SA	Goldman Sachs International	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
88,048	Eni SpA	Goldman Sachs International	0	0.00
8,300	en-japan Inc	Morgan Stanley	0	0.00
100,600	EnLink Midstream LLC	Morgan Stanley	0	0.00
23,100	Enova International Inc	Morgan Stanley	0	0.00
67	Enovis Corp	Morgan Stanley	0	0.00
(153,600)	Enovix Corp	Morgan Stanley	0	0.00
(259,468)	Enphase Energy Inc	JPMorgan Chase Bank	3,145	0.00
(315,861)	Enphase Energy Inc	Goldman Sachs International	25,030	0.00
8,662	Enphase Energy Inc	Morgan Stanley	0	0.00
(1,500)	EnPro Industries Inc	Morgan Stanley	0	0.00
4,000	Ensign Group Inc	Morgan Stanley	0	0.00
2,300	Enstar Group Ltd	Morgan Stanley	0	0.00
(5,396)	Entain PLC	Morgan Stanley	0	0.00
900	Entegris Inc	Morgan Stanley	0	0.00
7,600	Entergy Corp	Morgan Stanley	0	0.00
6,500	Enterprise Financial Services Corp	Morgan Stanley	0	0.00
(71,300)	Enterprise Products Partners LP	Morgan Stanley	0	0.00
(184,132)	Enterprise Products Partners LP	Goldman Sachs International	0	0.00
16,900	Envestnet Inc	Morgan Stanley	0	0.00
(400)	Envista Holdings Corp	Morgan Stanley	0	0.00
(8,700)	Enviva Inc	Morgan Stanley	0	0.00
(8,100)	EOG Resources Inc	Morgan Stanley	0	0.00
100	EPAM Systems Inc	Morgan Stanley	0	0.00
6,445,642	Epiroc AB Class A	JPMorgan Chase Bank	77,685	0.00
905,361	Epiroc AB Class A	Morgan Stanley	21,887	0.00
11,275,607	Epiroc AB Class A	Goldman Sachs International	158,430	0.00
2,200	ePlus Inc	Morgan Stanley	0	0.00
17,500	EPR Properties	Morgan Stanley	0	0.00
(227,169)	EQRx Inc	Goldman Sachs International	56,415	0.00
(159,700)	EQRx Inc	JPMorgan Chase Bank	1,575	0.00
6,205,962	EQT AB	Morgan Stanley	53,142	0.00
15,700	EQT Corp	Morgan Stanley	0	0.00
(145)	Equasens	Morgan Stanley	0	0.00
8,900	Equifax Inc	Morgan Stanley	0	0.00
(22,959,973)	Equinor ASA	Morgan Stanley	254,929	0.01
(2,891,712)	Equinor ASA	JPMorgan Chase Bank	23,389	0.00
41,900	Equitable Holdings Inc	Morgan Stanley	0	0.00
105,500	Equitrans Midstream Corp	Morgan Stanley	0	0.00
(59,800)	Equity Commonwealth	Morgan Stanley	0	0.00
(24,200)	Equity LifeStyle Properties Inc	Morgan Stanley	0	0.00
2,412,381	Equity Residential	Morgan Stanley	418,601	0.02
14,755	Eramet SA	Goldman Sachs International	0	0.00
(2,900)	eRex Co Ltd	Morgan Stanley	0	0.00
(6,700)	Erie Indemnity Co Class A	Morgan Stanley	0	0.00
(4,333)	Esab Corp	Morgan Stanley	0	0.00
(2,700)	ESCO Technologies Inc	Morgan Stanley	0	0.00
10,200	Essent Group Ltd	Morgan Stanley	0	0.00
39,200	Essential Properties Realty Trust Inc	Morgan Stanley	0	0.00
35,000	Essential Utilities Inc	Morgan Stanley	0	0.00
8,800	Essex Property Trust Inc	Morgan Stanley	0	0.00
826,866	Essity AB	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(16,700)	Establishment Labs Holdings Inc	Morgan Stanley	0	0.00
22,601	Estee Lauder Cos Inc Class A	Morgan Stanley	0	0.00
898,138	Etsy Inc	Morgan Stanley	63,152	0.00
(4,100)	euglena Co Ltd	Morgan Stanley	0	0.00
275	Euroapi Sasu	Morgan Stanley	4,327	0.00
1,347	Euroapi Sasu	Goldman Sachs International	21,196	0.00
1,190,664	Eurofins Scientific	JPMorgan Chase Bank	178,180	0.01
(6,423)	Euromoney Institutional Investor PLC	Morgan Stanley	0	0.00
5,800	Euronet Worldwide Inc	Morgan Stanley	0	0.00
(13,500)	European Wax Center Inc Class A	Morgan Stanley	0	0.00
10,200	Eventbrite Inc Class A	Morgan Stanley	0	0.00
24,900	Everbridge Inc	Morgan Stanley	0	0.00
200	Evercore Inc Class A	Morgan Stanley	0	0.00
(4,200)	Everest Re Group Ltd	Morgan Stanley	0	0.00
4,100	Evergy Inc	Morgan Stanley	0	0.00
83,100	Everi Holdings Inc	Morgan Stanley	0	0.00
8,600	Eversource Energy	Morgan Stanley	0	0.00
11,900	EVERTEC Inc	Morgan Stanley	0	0.00
416,871	EVgo Inc	JPMorgan Chase Bank	157,188	0.01
122,599	EVgo Inc	Goldman Sachs International	35,114	0.00
24,125	EVgo Inc	Morgan Stanley	7,081	0.00
(6,500)	Evolent Health Inc Class A	Morgan Stanley	0	0.00
17,000	Evoqua Water Technologies Corp	Morgan Stanley	0	0.00
(4,300)	Exedy Corp	Morgan Stanley	0	0.00
(234,386)	Exelixis Inc	Goldman Sachs International	40,815	0.00
(53,600)	Exelon Corp	Morgan Stanley	0	0.00
1,800	EXEO Group Inc	Morgan Stanley	0	0.00
(1,400)	ExlService Holdings Inc	Morgan Stanley	0	0.00
(761,702)	Exor NV	Goldman Sachs International	0	0.00
53,500	eXp World Holdings Inc	Morgan Stanley	0	0.00
416,125	Expedia Group Inc	JPMorgan Chase Bank	28,420	0.00
(19,379,884)	Expedia Group Inc	Goldman Sachs International	5,715,500	0.22
20,500	Expedia Group Inc	Morgan Stanley	0	0.00
(3,900)	Expeditors International of Washington Inc	Morgan Stanley	0	0.00
(51,100)	Expensify Inc Class A	Morgan Stanley	0	0.00
(13,310)	Experian Plc	Morgan Stanley	0	0.00
6,400	Exponent Inc	Morgan Stanley	0	0.00
(23,900)	Expro Group Holdings NV	Morgan Stanley	0	0.00
3,700	Extra Space Storage Inc	Morgan Stanley	0	0.00
76,700	Extreme Networks Inc	Morgan Stanley	0	0.00
(31,100)	Exxon Mobil Corp	Morgan Stanley	11,802	0.00
2,600	Ezaki Glico Co Ltd	Morgan Stanley	0	0.00
(82,574)	F&F Co Ltd	Morgan Stanley	0	0.00
(83,184)	F&F Co Ltd	JPMorgan Chase Bank	0	0.00
(1,700)	F5 Inc	Morgan Stanley	0	0.00
334,895	Fabege AB	JPMorgan Chase Bank	1,369	0.00
2,067,069	Fabege AB	Goldman Sachs International	30,282	0.00
2,100	Fabrinet	Morgan Stanley	0	0.00
(1,900)	FactSet Research Systems Inc	Morgan Stanley	0	0.00
1,000	Fair Isaac Corp	Morgan Stanley	0	0.00
(2,600)	Fancl Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(500)	FANUC Corp	Morgan Stanley	0	0.00
(50,900)	Farfetch Ltd Class A	Morgan Stanley	0	0.00
30,653	Fast Radius Inc	Goldman Sachs International	2,318	0.00
(110,768,849)	Fast Retailing Co Ltd	JPMorgan Chase Bank	93,385	0.01
(300)	Fast Retailing Co Ltd	Morgan Stanley	0	0.00
(184,931)	Fastenal Co	Morgan Stanley	0	0.00
71,501	Fate Therapeutics Inc	Morgan Stanley	20,184	0.00
441,040	Fate Therapeutics Inc	JPMorgan Chase Bank	204,334	0.01
(700)	FB Financial Corp	Morgan Stanley	0	0.00
(2,800)	FCC Co Ltd	Morgan Stanley	0	0.00
18,700	Federal Realty OP LP	Morgan Stanley	0	0.00
(21,000)	Federal Signal Corp	Morgan Stanley	0	0.00
(300)	Federated Hermes Inc	Morgan Stanley	0	0.00
30,662	FedEx Corp	Morgan Stanley	0	0.00
3,911,811	FedEx Corp	JPMorgan Chase Bank	210,844	0.01
59,212	Ferguson PLC	Morgan Stanley	0	0.00
57,029	Ferguson PLC	Goldman Sachs International	0	0.00
(51,110)	Ferrari NV	Goldman Sachs International	0	0.00
(12,029)	Ferrari NV	Morgan Stanley	0	0.00
127,657	Ferrexpo PLC	Morgan Stanley	0	0.00
74,400	Ferroglobe PLC	Morgan Stanley	0	0.00
14,732	Fevertree Drinks PLC	Morgan Stanley	0	0.00
65,700	Fidelity National Financial Inc	Morgan Stanley	0	0.00
4,600	Fidelity National Information Services Inc	Morgan Stanley	0	0.00
6,100	Fifth Third Bancorp	Morgan Stanley	0	0.00
24,600	Figs Inc Class A	Morgan Stanley	0	0.00
(500)	Financial Products Group Co Ltd	Morgan Stanley	0	0.00
47,200	First Advantage Corp	Morgan Stanley	0	0.00
27,700	First American Financial Corp	Morgan Stanley	0	0.00
(19,400)	First BanCorp	Morgan Stanley	0	0.00
(1,400)	First Citizens BancShares Inc Class A	Morgan Stanley	0	0.00
45,900	First Commonwealth Financial Corp	Morgan Stanley	0	0.00
19,800	First Financial Bancorp	Morgan Stanley	0	0.00
(11,100)	First Financial Bankshares Inc	Morgan Stanley	0	0.00
23,200	First Foundation Inc	Morgan Stanley	0	0.00
31,200	First Hawaiian Inc	Morgan Stanley	0	0.00
(17,200)	First Horizon Corp	Morgan Stanley	0	0.00
78,000	First Industrial Realty Trust Inc	Morgan Stanley	0	0.00
(34,138)	First Interstate BancSystem Inc Class A	Morgan Stanley	0	0.00
17,900	First Merchants Corp	Morgan Stanley	0	0.00
(6,900)	First Republic Bank	Morgan Stanley	0	0.00
289,577	First Solar Inc	Goldman Sachs International	56,099	0.00
(18,900)	First Solar Inc	Morgan Stanley	0	0.00
(16,600)	FirstCash Holdings Inc	Morgan Stanley	0	0.00
(1,523,493)	FirstEnergy Corp	Goldman Sachs International	0	0.00
34,327	Firstgroup PLC	Morgan Stanley	0	0.00
200,554	Fiserv Inc	Goldman Sachs International	22,678	0.00
2,600	Fiserv Inc	Morgan Stanley	0	0.00
2,028,306	Five Below Inc	Morgan Stanley	242,376	0.01
2,000	Five9 Inc	Morgan Stanley	0	0.00
4,200	Fiverr International Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(417,781)	Flagstar Bancorp Inc	Goldman Sachs International	18,563	0.00
(2,100)	Flagstar Bancorp Inc	Morgan Stanley	0	0.00
25,146	flatexDEGIRO AG	Morgan Stanley	0	0.00
12,000	FleetCor Technologies Inc	Morgan Stanley	0	0.00
29,400	Flex Ltd	Morgan Stanley	0	0.00
(700)	Floor & Decor Holdings Inc Class A	Morgan Stanley	0	0.00
249,141	Flowers Foods Inc	Goldman Sachs International	3,056	0.00
28,400	Flowers Foods Inc	Morgan Stanley	0	0.00
(15,300)	Flowserve Corp	Morgan Stanley	0	0.00
266,115	FLSmdith & Co A/S	Morgan Stanley	0	0.00
26	Flughafen Zurich AG	Morgan Stanley	0	0.00
14,000	Fluor Corp	Morgan Stanley	0	0.00
12,121	Flutter Entertainment Plc	Morgan Stanley	0	0.00
(61,700)	Flywire Corp	Morgan Stanley	0	0.00
(16,900)	FMC Corp	Morgan Stanley	0	0.00
(17,000)	FNB Corp	Morgan Stanley	0	0.00
(4,300)	Focus Financial Partners Inc Class A	Morgan Stanley	0	0.00
600	Food & Life Cos Ltd	Morgan Stanley	0	0.00
15,400	Foot Locker Inc	Morgan Stanley	0	0.00
(899,119)	Foran Mining Corp	Goldman Sachs International	0	0.00
(3)	Forbo Holding AG	Morgan Stanley	0	0.00
1,924,890	Ford Motor Co	JPMorgan Chase Bank	503,520	0.02
263,380	Ford Motor Co	Goldman Sachs International	0	0.00
(4,600)	FormFactor Inc	Morgan Stanley	0	0.00
29,200	Fortinet Inc	Morgan Stanley	0	0.00
29,668	Fortistar Sustainable Solutions Corp	Morgan Stanley	3,792	0.00
57,417	Fortive Corp	Morgan Stanley	0	0.00
	Fortress Transportation & Infrastructure Investors LLC			
(12,400)	Class A	Morgan Stanley	0	0.00
136,842	Fortune Brands Home & Security Inc	Morgan Stanley	0	0.00
(4,500)	Forward Air Corp	Morgan Stanley	0	0.00
6,200	Four Corners Property Trust Inc	Morgan Stanley	0	0.00
(18,700)	Fox Corp Class A	Morgan Stanley	0	0.00
(11,800)	Fox Corp Class B	Morgan Stanley	0	0.00
(5,400)	Fox Factory Holding Corp	Morgan Stanley	0	0.00
(2,100)	FP Corp	Morgan Stanley	28	0.00
10,800	Franchise Group Inc	Morgan Stanley	0	0.00
(19,900)	Franklin Electric Co Inc	Morgan Stanley	0	0.00
3,306	Frasers Group PLC	Morgan Stanley	0	0.00
(3,000)	Freee KK	Morgan Stanley	0	0.00
23,800	Freeport-McMoRan Inc	Morgan Stanley	0	0.00
26	Fresenius SE & Co KGaA	Morgan Stanley	8	0.00
(26)	Fresenius SE & Co KGaA	Morgan Stanley	113	0.00
1,800	Freshpet Inc	Morgan Stanley	0	0.00
(55,100)	Freshworks Inc Class A	Morgan Stanley	0	0.00
(22,311)	Fresnillo Plc	Morgan Stanley	0	0.00
(121,000)	FREYR Battery SA	Morgan Stanley	0	0.00
45,800	Frontdoor Inc	Morgan Stanley	0	0.00
2,600	Fronteo Inc	Morgan Stanley	0	0.00
49,300	Frontier Communications Parent Inc	Morgan Stanley	0	0.00
(176,000)	Frontier Group Holdings Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
15,290	Frontline Ltd	Morgan Stanley	0	0.00
(14,600)	FTI Consulting Inc	Morgan Stanley	0	0.00
(83,400)	fuboTV Inc	Morgan Stanley	0	0.00
661	FUCHS PETROLUB SE	Morgan Stanley	0	0.00
(102,400)	FuelCell Energy Inc	Morgan Stanley	0	0.00
600	Fuji Co Ltd/Ehime	Morgan Stanley	0	0.00
7,300	Fuji Corp	Morgan Stanley	0	0.00
(51,018,331)	Fuji Electric Co	JPMorgan Chase Bank	843	0.00
1,100	Fuji Electric Co Ltd	Morgan Stanley	0	0.00
(100)	Fuji Kyuko Co Ltd	Morgan Stanley	0	0.00
(9,700)	Fuji Media Holdings Inc	Morgan Stanley	0	0.00
(9,300)	Fuji Oil Holdings Inc	Morgan Stanley	0	0.00
4,400	Fuji Seal International Inc	Morgan Stanley	0	0.00
(1,000)	Fuji Soft Inc	Morgan Stanley	0	0.00
(600)	FUJIFILM Holdings Corp	Morgan Stanley	0	0.00
(17,100)	Fujikura Ltd	Morgan Stanley	696	0.00
600	Fujimi Inc	Morgan Stanley	0	0.00
(6,500)	Fujitec Co Ltd	Morgan Stanley	0	0.00
(10,000)	Fujitsu General Ltd	Morgan Stanley	0	0.00
1,100	Fujitsu Ltd	Morgan Stanley	0	0.00
(900)	Fukuoka Financial Group Inc	Morgan Stanley	0	0.00
5,100	Fulgent Genetics Inc	Morgan Stanley	0	0.00
1,300	FULLCAST Holdings Co Ltd	Morgan Stanley	0	0.00
46,400	Fulton Financial Corp	Morgan Stanley	0	0.00
5,400	Funai Soken Holdings Inc	Morgan Stanley	0	0.00
2,200	Furukawa Electric Co Ltd	Morgan Stanley	0	0.00
1,900	Fuso Chemical Co Ltd	Morgan Stanley	0	0.00
6,100	Future Corp	Morgan Stanley	0	0.00
(4,125)	Future PLC	Morgan Stanley	0	0.00
(2,300)	Fuyo General Lease Co Ltd	Morgan Stanley	0	0.00
(20)	Galenica AG	Morgan Stanley	0	0.00
2,438	Games Workshop Group PLC	Morgan Stanley	0	0.00
(1,200)	Gaming and Leisure Properties Inc	Morgan Stanley	0	0.00
(5,446)	Gamma Communications PLC	Morgan Stanley	0	0.00
119,500	Gap Inc	Morgan Stanley	0	0.00
11,600	Gartner Inc	Morgan Stanley	0	0.00
21,300	Gates Industrial Corp PLC	Morgan Stanley	0	0.00
(3,100)	GATX Corp	Morgan Stanley	0	0.00
53,135	Gaztransport Et Technigaz SA	Goldman Sachs International	0	0.00
9,759	GB Group PLC	Morgan Stanley	0	0.00
(371,270)	GCP Applied Technologies Inc	Goldman Sachs International	1,325	0.00
(47,400)	GCP Applied Technologies Inc	Morgan Stanley	0	0.00
(1,676,394)	GEA Group AG	Goldman Sachs International	0	0.00
(24,018)	Geberit AG	Morgan Stanley	0	0.00
165,073	Geberit AG	Goldman Sachs International	7,450	0.00
474,443	Geberit AG	JPMorgan Chase Bank	63,770	0.00
49,400	Genco Shipping & Trading Ltd	Morgan Stanley	0	0.00
8,633	Generac Holdings Inc	Morgan Stanley	0	0.00
(1,134,139)	General Electric Co	Goldman Sachs International	0	0.00
(360,709)	General Electric Co	Morgan Stanley	0	0.00
2,400	General Mills Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
306,407	General Motors Co	Goldman Sachs International	17,232	0.00
153,700	General Motors Co	Morgan Stanley	0	0.00
507,571	Genesis Energy LP	Goldman Sachs International	153,124	0.01
226,276	Genesis Energy LP	JPMorgan Chase Bank	72,089	0.00
(37,500)	Genesis Energy LP	Morgan Stanley	1,219	0.00
1,600	Genky DrugStores Co Ltd	Morgan Stanley	0	0.00
(17,900)	Genpact Ltd	Morgan Stanley	0	0.00
(400)	Gentex Corp	Morgan Stanley	0	0.00
2,200	Genuine Parts Co	Morgan Stanley	0	0.00
27,299	Genuit Group PLC	Morgan Stanley	0	0.00
(2,851)	Genus PLC	Morgan Stanley	0	0.00
(260,509)	Getinge AB Class B	Morgan Stanley	0	0.00
6,100	Getty Realty Corp	Morgan Stanley	0	0.00
4,500	Gibraltar Industries Inc	Morgan Stanley	0	0.00
14,700	giftee Inc	Morgan Stanley	0	0.00
27,100	G-III Apparel Group Ltd	Morgan Stanley	0	0.00
399,632	Gildan Activewear Inc	Morgan Stanley	58,382	0.00
(44,100)	Gitlab Inc Class A	Morgan Stanley	0	0.00
877,610	Givaudan	JPMorgan Chase Bank	64,868	0.00
324,397	Givaudan	Goldman Sachs International	16,342	0.00
3,640,569	Givaudan	Morgan Stanley	356,841	0.02
(5,895)	Givaudan SA	Morgan Stanley	0	0.00
(16,800)	Glacier Bancorp Inc	Morgan Stanley	0	0.00
(4,400)	Gladstone Land Corp	Morgan Stanley	0	0.00
(8,800)	Glaukos Corp	Morgan Stanley	0	0.00
(445,528)	GlaxoSmithKline Plc	Morgan Stanley	46,731	0.00
(61,264)	GlaxoSmithKline Plc	Goldman Sachs International	1,817	0.00
(3,127,808)	GlaxoSmithKline Plc	JPMorgan Chase Bank	530,018	0.02
(1,498,531)	Glencore Plc	Morgan Stanley	0	0.00
2,419,548	Glencore PLC	Goldman Sachs International	0	0.00
10,142	Global Business	Morgan Stanley	10,649	0.00
19,800	Global Medical REIT Inc	Morgan Stanley	0	0.00
17,200	Global Net Lease Inc	Morgan Stanley	0	0.00
6,800	Global Payments Inc	Morgan Stanley	0	0.00
(78,200)	Global-e Online Ltd	Morgan Stanley	0	0.00
(11,086)	Globalfoundries Inc	Morgan Stanley	0	0.00
3,839,974	Globalfoundries Inc	Goldman Sachs International	996,283	0.04
(4,400)	Globant SA	Morgan Stanley	0	0.00
4,300	Globe Life Inc	Morgan Stanley	0	0.00
1,900	GLOBERIDE Inc	Morgan Stanley	0	0.00
6,700	Globus Medical Inc Class A	Morgan Stanley	0	0.00
100	Glory Ltd	Morgan Stanley	0	0.00
100	GLP J-Reit	Morgan Stanley	0	0.00
5,200	GMO internet Inc	Morgan Stanley	0	0.00
1,900	GMO Payment Gateway Inc	Morgan Stanley	0	0.00
1,900	GMS Inc	Morgan Stanley	0	0.00
31,100	GoDaddy Inc Class A	Morgan Stanley	0	0.00
83,300	Gogo Inc	Morgan Stanley	0	0.00
(11,000)	Golar LNG Ltd	Morgan Stanley	0	0.00
506,992	Gold Fields Ltd	JPMorgan Chase Bank	41,318	0.00
16,700	Golden Entertainment Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(10,400)	Golden Ocean Group Ltd	Morgan Stanley	0	0.00
(1,600)	Goldman Sachs Group Inc	Morgan Stanley	0	0.00
(3,300)	Goldwin Inc	Morgan Stanley	0	0.00
81,746	GoodRx Holdings Inc Class A	JPMorgan Chase Bank	47,591	0.00
49,298	GoodRx Holdings Inc Class A	Morgan Stanley	4,284	0.00
2,100	Goosehead Insurance Inc Class A	Morgan Stanley	0	0.00
(58,400)	GoPro Inc Class A	Morgan Stanley	0	0.00
(14,100)	Graco Inc	Morgan Stanley	0	0.00
116,300	GrafTech International Ltd	Morgan Stanley	0	0.00
(200)	Graham Holdings Co Class B	Morgan Stanley	0	0.00
(29,326)	Grainger Plc	Morgan Stanley	0	0.00
1,500	Grand Canyon Education Inc	Morgan Stanley	0	0.00
18,700	Granite Construction Inc	Morgan Stanley	0	0.00
(31,200)	Graphic Packaging Holding Co	Morgan Stanley	0	0.00
37,600	Gray Television Inc	Morgan Stanley	0	0.00
(14,809)	Great Portland Estates PLC	Morgan Stanley	0	0.00
8,000	Gree Inc	Morgan Stanley	0	0.00
10,500	Green Brick Partners Inc	Morgan Stanley	0	0.00
13,900	Green Dot Corp Class A	Morgan Stanley	0	0.00
(900)	Green Plains Inc	Morgan Stanley	0	0.00
10,200	Greenbrier Cos Inc	Morgan Stanley	0	0.00
(13,317)	Greggs Plc	Morgan Stanley	0	0.00
2,200	Greif Inc Class A	Morgan Stanley	0	0.00
(28,600)	Grid Dynamics Holdings Inc	Morgan Stanley	0	0.00
9,400	Griffon Corp	Morgan Stanley	0	0.00
(1,134,117)	Grifols SA	JPMorgan Chase Bank	122,087	0.01
(17,100)	Grocery Outlet Holding Corp	Morgan Stanley	0	0.00
500	Group 1 Automotive Inc	Morgan Stanley	0	0.00
4,032,351	Growthpoint Properties Ltd	Goldman Sachs International	1,441	0.00
600	GS Yuasa Corp	Morgan Stanley	0	0.00
(3,492,767)	GSK Plc	Goldman Sachs International	34,246	0.00
38,149	GSK Plc	Morgan Stanley	0	0.00
304,649	Guardant Health Inc	Goldman Sachs International	0	0.00
(27,000)	Guardant Health Inc	Morgan Stanley	0	0.00
(13,900)	Guess? Inc	Morgan Stanley	0	0.00
197,597	Guidewire Software Inc	JPMorgan Chase Bank	65,526	0.00
48,365	Guidewire Software Inc	Goldman Sachs International	12,880	0.00
211,595	Guidewire Software Inc	Morgan Stanley	77,495	0.00
100	Gulfport Energy Corp	Morgan Stanley	0	0.00
(400)	GungHo Online Entertainment Inc	Morgan Stanley	0	0.00
(48,500)	Gunma Bank Ltd	Morgan Stanley	0	0.00
(85,496)	GXO Logistics Inc	Morgan Stanley	0	0.00
(9,163,063)	H Lundbeck A/S	JPMorgan Chase Bank	435,459	0.02
(7,909,499)	H Lundbeck A/S	Goldman Sachs International	29,670	0.00
27,600	H&E Equipment Services Inc	Morgan Stanley	0	0.00
(20,700)	H&R Block Inc	Morgan Stanley	0	0.00
1,600	H.U. Group Holdings Inc	Morgan Stanley	0	0.00
(26,400)	H2O Retailing Corp	Morgan Stanley	0	0.00
(50,800)	Hachijuni Bank Ltd	Morgan Stanley	0	0.00
1,000	Haemonetics Corp	Morgan Stanley	0	0.00
386,476	Hain Celestial Group Inc	Morgan Stanley	14,831	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
528,543	Hain Celestial Group Inc	Goldman Sachs International	23,396	0.00
6,000	Hakuhodo DY Holdings Inc	Morgan Stanley	0	0.00
161,515	Halliburton Co	Goldman Sachs International	0	0.00
13,294	Halma Plc	Morgan Stanley	0	0.00
1,900	Hamamatsu Photonics KK	Morgan Stanley	0	0.00
7,049	Hamborner REIT AG	Morgan Stanley	0	0.00
13,700	Hamilton Lane Inc Class A	Morgan Stanley	0	0.00
(264,592)	Hammerson PLC	Morgan Stanley	0	0.00
27,700	Hancock Whitney Corp	Morgan Stanley	0	0.00
(113,000)	Hanesbrands Inc	Morgan Stanley	0	0.00
(7,200)	Hankyu Hanshin Holdings Inc	Morgan Stanley	0	0.00
	Hannon Armstrong Sustainable Infrastructure Capital Inc			
(15,100)	Inc	Morgan Stanley	0	0.00
(2,100)	Hanover Insurance Group Inc	Morgan Stanley	0	0.00
3,100	Hanwa Co Ltd	Morgan Stanley	0	0.00
(78,155)	Harbour Energy PLC	Morgan Stanley	0	0.00
12,932	Hargreaves Lansdown Plc	Goldman Sachs International	1,714	0.00
264,731	Hargreaves Lansdown Plc	JPMorgan Chase Bank	73,494	0.00
40,562	Hargreaves Lansdown PLC	Morgan Stanley	0	0.00
545,968	Harley-Davidson Inc	JPMorgan Chase Bank	110,627	0.01
715,535	Harley-Davidson Inc	Morgan Stanley	101,967	0.01
(600)	Harmonic Drive Systems Inc	Morgan Stanley	0	0.00
79,362	Harmony Biosciences Holdings Inc	Goldman Sachs International	2,405	0.00
342,992	Harmony Biosciences Holdings Inc	JPMorgan Chase Bank	11,373	0.00
(9,300)	Harmony Biosciences Holdings Inc	Morgan Stanley	0	0.00
21,600	Hartford Financial Services Group Inc	Morgan Stanley	0	0.00
(7,600)	Hasbro Inc	Morgan Stanley	0	0.00
(1,300)	Haseko Corp	Morgan Stanley	0	0.00
20,700	Hawaiian Electric Industries Inc	Morgan Stanley	0	0.00
2,529,879	Hays Plc	Morgan Stanley	0	0.00
(78,500)	Hayward Holdings Inc	Morgan Stanley	0	0.00
(800)	Hazama Ando Corp	Morgan Stanley	0	0.00
(800)	HB Fuller Co	Morgan Stanley	0	0.00
3,623,529	HCA Healthcare Inc	Goldman Sachs International	616,616	0.03
(6,000)	Health Catalyst Inc	Morgan Stanley	0	0.00
325,928	Healthcare Realty Trust Inc	JPMorgan Chase Bank	4,192	0.00
9,300	Healthcare Realty Trust Inc	Morgan Stanley	0	0.00
(38,400)	Healthcare Services Group Inc	Morgan Stanley	0	0.00
9,300	Healthcare Trust of America Inc Class A	Morgan Stanley	0	0.00
(330,409)	Healthcare Trust of America Inc Class A	JPMorgan Chase Bank	100	0.00
351,464	HealthEquity Inc	Goldman Sachs International	16,058	0.00
2,100	HealthEquity Inc	Morgan Stanley	0	0.00
109,800	Healthpeak Properties Inc	Morgan Stanley	0	0.00
5,700	Heartland Financial USA Inc	Morgan Stanley	0	0.00
142,300	Hecla Mining Co	Morgan Stanley	0	0.00
6,100	HEICO Corp	Morgan Stanley	0	0.00
11,900	HEICO Corp Class A	Morgan Stanley	0	0.00
154,270	Heidelbergcement AG	JPMorgan Chase Bank	6,256	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(478,814)	HeidelbergCement AG	Morgan Stanley	1,675	0.00
3,709,885	Heineken NV	Morgan Stanley	99,007	0.01
397,949	Heineken NV	Goldman Sachs International	15,672	0.00
149,791	Heineken NV	JPMorgan Chase Bank	2,675	0.00
3,100	Heiwa Corp	Morgan Stanley	0	0.00
1,800	Heiwa Real Estate Co Ltd	Morgan Stanley	0	0.00
508,932	Helen Of Troy Ltd	Goldman Sachs International	53,756	0.00
3,200	Helen of Troy Ltd	Morgan Stanley	0	0.00
(6,000)	Helios Technologies Inc	Morgan Stanley	0	0.00
(300)	Helmerich & Payne Inc	Morgan Stanley	0	0.00
(111)	Helvetia Holding AG	Morgan Stanley	0	0.00
72,408	Henkel AG & Co KGaA – Preferred Shares	Morgan Stanley	0	0.00
29,155,373	Hennes & Mauritz AB	Morgan Stanley	354,933	0.02
28,829	Hennessy Capital LLC	Morgan Stanley	5,591	0.00
10,400	Henry Schein Inc	Morgan Stanley	0	0.00
(7,600)	Herbalife Nutrition Ltd	Morgan Stanley	0	0.00
17,400	Herc Holdings Inc	Morgan Stanley	0	0.00
(282,771)	Hershey Co	JPMorgan Chase Bank	14,484	0.00
(1,950,189)	Hershey Co	Morgan Stanley	426,242	0.02
(29,900)	Hertz Global Holdings Inc	Morgan Stanley	0	0.00
(6,900)	Heska Corp	Morgan Stanley	0	0.00
73,983	Hess Corp	Goldman Sachs International	0	0.00
(8,400)	Hess Corp	Morgan Stanley	0	0.00
(14,200)	Hess Midstream LP Class A	Morgan Stanley	0	0.00
(50,300)	Hewlett Packard Enterprise Co	Morgan Stanley	0	0.00
3,493,250	Hexagon AB Class B	JPMorgan Chase Bank	51,242	0.00
1,264,526	Hexagon AB Class B	Goldman Sachs International	8,900	0.00
(1,009,442)	Hexcel Corp	Morgan Stanley	34,163	0.00
13,800	HF Sinclair Corp	Morgan Stanley	0	0.00
(7,800)	HighPeak Energy Inc	Morgan Stanley	0	0.00
23,600	Highwoods Properties Inc	Morgan Stanley	0	0.00
200	Hikari Tsushin Inc	Morgan Stanley	0	0.00
8,348	Hikma Pharmaceuticals Plc	Morgan Stanley	0	0.00
461,720	Hikma Pharmaceuticals Plc	JPMorgan Chase Bank	65,468	0.00
(3,665)	Hill & Smith Holdings PLC	Morgan Stanley	0	0.00
(4,100)	Hillenbrand Inc	Morgan Stanley	0	0.00
(29,800)	Hillman Solutions Corp	Morgan Stanley	0	0.00
(9,500)	Hilltop Holdings Inc	Morgan Stanley	0	0.00
(35,244)	Hilton Worldwide Holdings Inc	Morgan Stanley	0	0.00
(800)	Hino Motors Ltd	Morgan Stanley	0	0.00
800	Hioki EE Corp	Morgan Stanley	0	0.00
(700)	Hirose Electric Co Ltd	Morgan Stanley	0	0.00
(1,200)	HIS Co Ltd	Morgan Stanley	0	0.00
2,600	Hisamitsu Pharmaceutical Co Inc	Morgan Stanley	0	0.00
(27,100)	Hiscox Ltd	Morgan Stanley	0	0.00
(1,600)	Hitachi Construction Machinery Co Ltd	Morgan Stanley	0	0.00
(600)	Hitachi Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
800	Hitachi Transport System Ltd	Morgan Stanley	0	0.00
(13,100)	Hitachi Zosen Corp	Morgan Stanley	0	0.00
4,700	HNI Corp	Morgan Stanley	0	0.00
18,000	Hokkaido Electric Power Co Inc	Morgan Stanley	0	0.00
(16,700)	Hokuetsu Corp	Morgan Stanley	0	0.00
11,000	Hokuhoku Financial Group Inc	Morgan Stanley	0	0.00
21,500	Hokuriku Electric Power Co	Morgan Stanley	0	0.00
(325,481)	Holcim AG	Goldman Sachs International	0	0.00
1,245,129	Holcim Ltd	JPMorgan Chase Bank	58,333	0.00
18,000	Hologic Inc	Morgan Stanley	0	0.00
(2,300)	Home BancShares Inc	Morgan Stanley	0	0.00
(36,513)	Home Depot Inc	Morgan Stanley	0	0.00
(24,354)	HomeServe Plc	Morgan Stanley	0	0.00
(3,000)	HomeStreet Inc	Morgan Stanley	0	0.00
27,403,847	Honda Motor Co Ltd	JPMorgan Chase Bank	3,014	0.00
4,300	Honda Motor Co Ltd	Morgan Stanley	0	0.00
(14,500)	Honeywell International Inc	Morgan Stanley	0	0.00
(25,200)	Hope Bancorp Inc	Morgan Stanley	0	0.00
13,200	Horace Mann Educators Corp	Morgan Stanley	0	0.00
500	Horiba Ltd	Morgan Stanley	0	0.00
1,056,929	Hormel Foods Corp	Morgan Stanley	9,702	0.00
1,229	Hornbach Baumarkt AG	Morgan Stanley	0	0.00
(500)	Hoshizaki Corp	Morgan Stanley	0	0.00
(4,900)	Hosiden Corp	Morgan Stanley	0	0.00
29,700	Host Hotels & Resorts Inc	Morgan Stanley	0	0.00
29,600	Hostess Brands Inc	Morgan Stanley	0	0.00
(3,100)	Houlihan Lokey Inc	Morgan Stanley	0	0.00
8,300	House Foods Group Inc	Morgan Stanley	0	0.00
(20,100)	Howard Hughes Corp	Morgan Stanley	0	0.00
(938,134)	Howden Joinery Group Plc	Morgan Stanley	0	0.00
398,207	Howden Joinery Group Plc	Goldman Sachs International	31,937	0.00
779,010	Howmet Aerospace Inc	Morgan Stanley	0	0.00
900	Hoya Corp	Morgan Stanley	0	0.00
271,939	HP Inc	JPMorgan Chase Bank	13,282	0.00
(110,600)	HP Inc	Morgan Stanley	0	0.00
(2,090,880)	HSBC Holdings Plc	Société Générale	0	0.00
58,683	HSBC Holdings Plc	Morgan Stanley	0	0.00
14,100	Hub Group Inc Class A	Morgan Stanley	0	0.00
1,100	Hubbell Inc	Morgan Stanley	0	0.00
5,300	HubSpot Inc	Morgan Stanley	0	0.00
31,900	Hudson Pacific Properties Inc	Morgan Stanley	0	0.00
(706,243)	Hugo Boss AG	Goldman Sachs International	0	0.00
3,700	Hulic Co Ltd	Morgan Stanley	0	0.00
(3,039,943)	Humana Inc	Goldman Sachs International	163,691	0.01
(643,361)	Humana Inc	JPMorgan Chase Bank	4,932	0.00
(1,815,494)	Humana Inc	Morgan Stanley	133,122	0.01
(73,000)	Huntington Bancshares Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
1,200	Huntington Ingalls Industries Inc	Morgan Stanley	0	0.00
(968,486)	Huntington Ingalls Industries Inc	JPMorgan Chase Bank	42,979	0.00
(267,388)	Huntsman Corp	Morgan Stanley	0	0.00
(7,300)	Huron Consulting Group Inc	Morgan Stanley	0	0.00
(1,193,536)	Husqvarna AB	Morgan Stanley	0	0.00
4,179	HUTCHMED China Ltd	Morgan Stanley	0	0.00
(1,100)	Hyatt Hotels Corp Class A	Morgan Stanley	0	0.00
9,400	Hyster-Yale Materials Handling Inc	Morgan Stanley	0	0.00
732,131	Hyundai Mobis Co Ltd	JPMorgan Chase Bank	50,743	0.00
(68,100)	Hyzon Motors Inc	Morgan Stanley	0	0.00
41,900	IAA Inc	Morgan Stanley	0	0.00
717,997	Iberdrola SA	Morgan Stanley	0	0.00
6,200	Ibiden Co Ltd	Morgan Stanley	0	0.00
(18,945)	Ibstock Plc	Morgan Stanley	0	0.00
(46,800)	Icahn Enterprises LP	Morgan Stanley	0	0.00
(200)	ICF International Inc	Morgan Stanley	0	0.00
12,500	Ichigo Inc	Morgan Stanley	0	0.00
(5,400)	Ichor Holdings Ltd	Morgan Stanley	0	0.00
(583,647)	Icon Plc	JPMorgan Chase Bank	0	0.00
(1,900)	ICU Medical Inc	Morgan Stanley	0	0.00
(1,500)	IDACORP Inc	Morgan Stanley	0	0.00
(48,179)	Ideagen Plc	JPMorgan Chase Bank	662	0.00
(2,000)	Idec Corp	Morgan Stanley	699	0.00
7,100	IDEX Corp	Morgan Stanley	0	0.00
5,600	IDEXX Laboratories Inc	Morgan Stanley	0	0.00
(17,500)	IDOM Inc	Morgan Stanley	0	0.00
201,350	Idorsia Ltd	Société Générale	0	0.00
714,133	Idorsia Ltd	JPMorgan Chase Bank	209,425	0.01
(111)	Idorsia Ltd	Morgan Stanley	0	0.00
39,603	IG Group Holdings PLC	Morgan Stanley	0	0.00
36,577	IGM Biosciences Inc	JPMorgan Chase Bank	11,475	0.00
408,872	IGM Biosciences Inc	Morgan Stanley	159,894	0.01
107,125	IGM Biosciences Inc	Goldman Sachs International	24,410	0.00
27,600	iHeartMedia Inc Class A	Morgan Stanley	0	0.00
(4,500)	IHI Corp	Morgan Stanley	0	0.00
(1,400)	Iida Group Holdings Co Ltd	Morgan Stanley	0	0.00
800	Iino Kaiun Kaisha Ltd	Morgan Stanley	0	0.00
90,981	II-VI Inc	Goldman Sachs International	14,008	0.00
10,600	II-VI Inc	Morgan Stanley	0	0.00
(8,005)	Illinois Tool Works Inc	Morgan Stanley	0	0.00
(236,013)	Illumina Inc	JPMorgan Chase Bank	15,073	0.00
158,025	Illumina Inc	Goldman Sachs International	152	0.00
(44,539)	IMAX Corp	Morgan Stanley	3,395	0.00
773,759	IMI PLC	Morgan Stanley	0	0.00
(117,968)	ImmunoGen Inc	JPMorgan Chase Bank	27,831	0.00
(6,562)	Impax Asset Management Group Plc	Morgan Stanley	0	0.00
(22,000)	Impinj Inc	Morgan Stanley	0	0.00
(1,200)	Inabata & Co Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(19,300)	Inari Medical Inc	Morgan Stanley	0	0.00
(818,582)	Inchcape Plc	Morgan Stanley	0	0.00
221,453	Incyte Corp	JPMorgan Chase Bank	2,840	0.00
(1,320,769)	Incyte Corp	Goldman Sachs International	155,165	0.01
(13,400)	Independence Realty Trust Inc	Morgan Stanley	0	0.00
(11,300)	Independent Bank Corp	Morgan Stanley	0	0.00
1,200	Independent Bank Group Inc	Morgan Stanley	0	0.00
(26,677)	Indivior Plc	Morgan Stanley	0	0.00
(213,779)	Industria de Diseno Textil SA	Morgan Stanley	0	0.00
6,700	Industrial Logistics Properties Trust	Morgan Stanley	0	0.00
128,060	Infineon Technologies AG	Goldman Sachs International	20,905	0.00
2,284,364	Infineon Technologies AG	Morgan Stanley	524,781	0.02
(24,000)	Infinera Corp	Morgan Stanley	0	0.00
(2,400)	Infocom Corp	Morgan Stanley	0	0.00
50,600	Infomart Corp	Morgan Stanley	0	0.00
(59,826)	Informa PLC	Morgan Stanley	0	0.00
(48,000)	Informatica Inc Class A	Morgan Stanley	0	0.00
900	Information Services International-Dentsu Ltd	Morgan Stanley	0	0.00
(26,328)	INFRONEER Holdings Inc	Morgan Stanley	0	0.00
(1,666,741)	ING Groep NV	Goldman Sachs International	0	0.00
731,335	Ingersoll Rand Inc	JPMorgan Chase Bank	45,710	0.00
46,309	Ingersoll Rand Inc	Morgan Stanley	0	0.00
22,700	Ingevity Corp	Morgan Stanley	0	0.00
(900)	Ingles Markets Inc Class A	Morgan Stanley	0	0.00
(4,700)	Ingredion Inc	Morgan Stanley	0	0.00
52,566	Inmobiliaria Colonial So	Goldman Sachs International	75	0.00
178,672	Inmobiliaria Colonial So	JPMorgan Chase Bank	12,058	0.00
33,800	Inmode Ltd	Morgan Stanley	0	0.00
(3,600)	Innospec Inc	Morgan Stanley	0	0.00
19,200	Innovative Industrial Properties Inc	Morgan Stanley	0	0.00
(22,000)	Innoviva Inc	Morgan Stanley	0	0.00
4,300	Ipex Corp	Morgan Stanley	0	0.00
6,300	Insight Enterprises Inc	Morgan Stanley	0	0.00
(6,100)	Insource Co Ltd	Morgan Stanley	0	0.00
5,500	Insperity Inc	Morgan Stanley	0	0.00
(5,000)	Inspire Medical Systems Inc	Morgan Stanley	0	0.00
(2,900)	Installed Building Products Inc	Morgan Stanley	0	0.00
12,503,879	Insulet Corp	Goldman Sachs International	2,929	0.00
(5,100)	Insulet Corp	Morgan Stanley	0	0.00
5,100	Integer Holdings Corp	Morgan Stanley	0	0.00
21,800	Integra LifeSciences Holdings Corp	Morgan Stanley	0	0.00
(37,859)	IntegraFin Holdings Plc	Morgan Stanley	0	0.00
(24,500)	Integral Ad Science Holding Corp	Morgan Stanley	0	0.00
42,853	Intel Corp	Goldman Sachs International	71	0.00
77,100	Intel Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
54,467	Intel Corp	JPMorgan Chase Bank	1,017	0.00
8,900	Inter Parfums Inc	Morgan Stanley	0	0.00
35,800	Interactive Brokers Group Inc Class A	Morgan Stanley	0	0.00
5,800	Intercontinental Exchange Inc	Morgan Stanley	0	0.00
94,515	Intercontinental Exchange Inc	JPMorgan Chase Bank	3,429	0.00
(5,503)	InterContinental Hotels Group PLC	Morgan Stanley	0	0.00
(10,600)	InterDigital Inc	Morgan Stanley	0	0.00
189	Intermediate Capital Group PLC	Morgan Stanley	0	0.00
15,400	International Bancshares Corp	Morgan Stanley	0	0.00
(665,428)	International Business Machines Corp	JPMorgan Chase Bank	142,767	0.01
(41,400)	International Business Machines Corp	Morgan Stanley	0	0.00
559,349	International Business Machines Corp	Goldman Sachs International	2,094	0.00
22,271,819	International Consolidated Airlines Group SA	Société Générale	79,357	0.00
(13,704,941)	International Consolidated Airlines Group SA	Morgan Stanley	341,745	0.01
249,294	International Consolidated Airlines Group SA	Goldman Sachs International	191,126	0.01
351,595	International Flavors & Fragrances Inc	Goldman Sachs International	23,694	0.00
119,092	International Flavors & Fragrances Inc	Morgan Stanley	0	0.00
34,300	International Game Technology Plc	Morgan Stanley	0	0.00
(213,711)	International Paper Co	Morgan Stanley	0	0.00
(31,700)	International Seaways Inc	Morgan Stanley	0	0.00
(5,500)	Internet Initiative Japan Inc	Morgan Stanley	0	0.00
170,327	Interpublic Group of Cos Inc	JPMorgan Chase Bank	35,131	0.00
55,355	Interpublic Group of Cos Inc	Goldman Sachs International	7,310	0.00
45,317	Interpublic Group of Cos Inc	Morgan Stanley	8,512	0.00
(103,687)	Intertape Polymer Group Inc	JPMorgan Chase Bank	3,693	0.00
(9,290)	Intertek Group PLC	Morgan Stanley	0	0.00
(446,814)	Intertrust NV	Morgan Stanley	1,793	0.00
(166,368)	Intra-Cellular Therapies Inc	JPMorgan Chase Bank	12,360	0.00
(583,445)	Intra-Cellular Therapies Inc	Goldman Sachs International	28,669	0.00
(15,100)	Intra-Cellular Therapies Inc	Morgan Stanley	0	0.00
11,400	Intrepid Potash Inc	Morgan Stanley	0	0.00
6,800	Intuit Inc	Morgan Stanley	0	0.00
27,800	Intuitive Surgical Inc	Morgan Stanley	0	0.00
(22,800)	InvenTrust Properties Corp	Morgan Stanley	0	0.00
18,900	Invesco Ltd	Morgan Stanley	0	0.00
56,976	Investec Plc	Morgan Stanley	0	0.00
800	Invincible Investment Corp	Morgan Stanley	0	0.00
39,100	Invitae Corp	Morgan Stanley	0	0.00
41,400	Invitation Homes Inc	Morgan Stanley	0	0.00
(33,000)	IonQ Inc	Morgan Stanley	0	0.00
(51,051)	IP Group PLC	Morgan Stanley	0	0.00
(1,500)	IPG Photonics Corp	Morgan Stanley	0	0.00
(5,100)	IQVIA Holdings Inc	Morgan Stanley	0	0.00
1,100	IR Japan Holdings Ltd	Morgan Stanley	0	0.00
(3,400)	iRhythm Technologies Inc	Morgan Stanley	0	0.00
(27,800)	Iridium Communications Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(800)	Iriso Electronics Co Ltd	Morgan Stanley	0	0.00
(4,600)	iRobot Corp	Morgan Stanley	0	0.00
14,585	Iron Mountain Inc	Goldman Sachs International	1,280	0.00
(33,700)	Iron Mountain Inc	Morgan Stanley	0	0.00
230,622	Iron Mountain Inc	JPMorgan Chase Bank	17,590	0.00
219,100	ironSource Ltd Class A	Morgan Stanley	0	0.00
(93,906,051)	Isetan Mitsukoshi Holdings Ltd	JPMorgan Chase Bank	73,236	0.00
(28,976,930)	Isetan Mitsukoshi Holdings Ltd	Goldman Sachs International	9,168	0.00
12,000	Isetan Mitsukoshi Holdings Ltd	Morgan Stanley	0	0.00
29,000	iStar Inc	Morgan Stanley	0	0.00
4,900	Isuzu Motors Ltd	Morgan Stanley	0	0.00
(3,833)	ISX Financial EU PLC	Morgan Stanley	0	0.00
364,828	ITM Power PLC	Goldman Sachs International	0	0.00
700	Ito En Ltd	Morgan Stanley	0	0.00
(2,900)	ITOCHU Corp	Morgan Stanley	0	0.00
(2,900)	Itochu Techno-Solutions Corp	Morgan Stanley	260	0.00
15,600	Itoham Yonekyu Holdings Inc	Morgan Stanley	0	0.00
(6,400)	Itron Inc	Morgan Stanley	0	0.00
(97,055)	ITV Plc	Morgan Stanley	0	0.00
(45,840)	Iveco Group NV	Morgan Stanley	11,185	0.00
100	Iwatani Corp	Morgan Stanley	0	0.00
(48,962)	IWG PLC	Morgan Stanley	0	0.00
(23,800)	Iyo Bank Ltd	Morgan Stanley	0	0.00
(100)	Izumi Co Ltd	Morgan Stanley	0	0.00
(10,500)	J & J Snack Foods Corp	Morgan Stanley	0	0.00
(14,816)	J D Wetherspoon Plc	Morgan Stanley	0	0.00
(12,900)	J Front Retailing Co Ltd	Morgan Stanley	0	0.00
(118,214)	J Sainsbury PLC	Morgan Stanley	0	0.00
(23,355,218)	J.Front Retailing Co Ltd	Morgan Stanley	17,479	0.00
(60,448,152)	J.Front Retailing Co Ltd	Goldman Sachs International	27,680	0.00
8,800	Jabil Inc	Morgan Stanley	0	0.00
900	Jaccs Co Ltd	Morgan Stanley	0	0.00
(4,800)	Jack Henry & Associates Inc	Morgan Stanley	0	0.00
2,045,770	Jack in the Box Inc	Morgan Stanley	493,367	0.02
11,400	Jackson Financial Inc Class A	Morgan Stanley	0	0.00
5,700	Jacobs Engineering Group Inc	Morgan Stanley	0	0.00
(4,400)	JAFco Group Co Ltd	Morgan Stanley	0	0.00
(45,900)	Jamf Holding Corp	Morgan Stanley	0	0.00
200	Janus Henderson Group Plc	Morgan Stanley	0	0.00
12,700	Janus International Group Inc	Morgan Stanley	0	0.00
(14,100)	Japan Airlines Co Ltd	Morgan Stanley	0	0.00
2,000	Japan Airport Terminal Co Ltd	Morgan Stanley	0	0.00
(2,200)	Japan Display Inc	Morgan Stanley	0	0.00
8,200	Japan Elevator Service Holdings Co Ltd	Morgan Stanley	0	0.00
(12,000)	Japan Exchange Group Inc	Morgan Stanley	0	0.00
(200)	Japan Hotel REIT Investment Corp	Morgan Stanley	0	0.00
9,400	Japan Lifeline Co Ltd	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(8,800)	Japan Material Co Ltd	Morgan Stanley	0	0.00
(300)	Japan Metropolitan Fund Invest	Morgan Stanley	0	0.00
(4,000)	Japan Petroleum Exploration Co Ltd	Morgan Stanley	0	0.00
(18,200)	Japan Post Bank Co Ltd	Morgan Stanley	0	0.00
(7,500)	Japan Post Holdings Co Ltd	Morgan Stanley	0	0.00
2,300	Japan Post Insurance Co Ltd	Morgan Stanley	0	0.00
12,461	Jaws Mustang	Morgan Stanley	3,125	0.00
(900)	Jazz Pharmaceuticals PLC	Morgan Stanley	0	0.00
190,169	JB Hi-Fi Ltd	Goldman Sachs International	1,844	0.00
196,682	JB Hi-Fi Ltd	JPMorgan Chase Bank	4,005	0.00
7,000	JB Hunt Transport Services Inc	Morgan Stanley	0	0.00
(75,900)	JBG SMITH Properties	Morgan Stanley	0	0.00
700	JCR Pharmaceuticals Co Ltd	Morgan Stanley	0	0.00
2,200	JCU Corp	Morgan Stanley	0	0.00
210,294	JD Sports Fashion PLC	Morgan Stanley	0	0.00
(5,891,856)	JD.com Inc	Goldman Sachs International	452,644	0.01
(4,662,949)	JD.com Inc	JPMorgan Chase Bank	159,852	0.01
(135,471)	JD.com Inc Class A	Goldman Sachs International	33,403	0.00
(923,601)	JD.com Inc Class A	JPMorgan Chase Bank	38,432	0.00
(171,606)	JD.com Inc Class A	Morgan Stanley	21,932	0.00
31,300	Jefferies Financial Group Inc	Morgan Stanley	0	0.00
55,200	JELD-WEN Holding Inc	Morgan Stanley	0	0.00
2,200	Jeol Ltd	Morgan Stanley	0	0.00
(303,491)	Jet2 Plc	Goldman Sachs International	4,739	0.00
(1,213)	JET2 PLC	Morgan Stanley	0	0.00
5,600	JetBlue Airways Corp	Morgan Stanley	0	0.00
6,700	JFE Holdings Inc	Morgan Stanley	0	0.00
(16,300)	JFrog Ltd	Morgan Stanley	0	0.00
(5,700)	JGC Holdings Corp	Morgan Stanley	0	0.00
2,600	JINS Holdings Inc	Morgan Stanley	0	0.00
580,208	JM Smucker Co	Goldman Sachs International	1,296	0.00
699,450	JM Smucker Co	Morgan Stanley	14,585	0.00
(1,000)	JMDC Inc	Morgan Stanley	0	0.00
(46,000)	Joby Aviation Inc	Morgan Stanley	0	0.00
8,200	John Bean Technologies Corp	Morgan Stanley	0	0.00
(10,700)	John Wiley & Sons Inc Class A	Morgan Stanley	0	0.00
(87,594)	John Wood Group Plc	Morgan Stanley	0	0.00
(5,452,459)	Johnson & Johnson	Goldman Sachs International	242,813	0.01
(2,300)	Johnson & Johnson	Morgan Stanley	0	0.00
(40,300)	Johnson Controls International Plc	Morgan Stanley	0	0.00
65,490	Johnson Matthey Plc	Morgan Stanley	0	0.00
(5,600)	Jones Lang LaSalle Inc	Morgan Stanley	0	0.00
(14,300)	Joyful Honda Co Ltd	Morgan Stanley	0	0.00
200,000	JPMorgan Chase Bank N.A.	Société Générale	5	0.00
2,700,000	JPMorgan Chase Financial Co LLC	Société Générale	20,592	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
2,800	JSR Corp	Morgan Stanley	0	0.00
(3,140)	JTC PLC	Morgan Stanley	0	0.00
(21,600)	JTEKT Corp	Morgan Stanley	0	0.00
(300)	JTOWER Inc	Morgan Stanley	0	0.00
(31)	Julius Baer Group Ltd	Morgan Stanley	0	0.00
2,052,511	Julius Baer Group Ltd	Goldman Sachs International	920	0.00
(12,300)	Juniper Networks Inc	Morgan Stanley	0	0.00
9,799	Jupiter Fund Management Plc	Morgan Stanley	0	0.00
(464,839)	Just Eat Takeaway.com NV	Goldman Sachs International	0	0.00
5,000	Justsystems Corp	Morgan Stanley	0	0.00
(46,715)	K+S AG	Morgan Stanley	1,377	0.00
(2,200)	Kadant Inc	Morgan Stanley	0	0.00
(3,000)	Kadokawa Corp	Morgan Stanley	0	0.00
100	Kaga Electronics Co Ltd	Morgan Stanley	0	0.00
3,800	Kagome Co Ltd	Morgan Stanley	0	0.00
7,055	Kainos Group PLC	Morgan Stanley	0	0.00
(100)	Kaiser Aluminum Corp	Morgan Stanley	0	0.00
(10,500)	Kajima Corp	Morgan Stanley	0	0.00
3,200	Kakaku.com Inc	Morgan Stanley	0	0.00
(500)	Kaken Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
14,700	Kaman Corp	Morgan Stanley	0	0.00
(2,600)	Kamigumi Co Ltd	Morgan Stanley	0	0.00
(1,500)	Kanamoto Co Ltd	Morgan Stanley	0	0.00
900	Kaneka Corp	Morgan Stanley	0	0.00
(8,400)	Kanematsu Corp	Morgan Stanley	0	0.00
(16,600)	Kansai Electric Power Co Inc	Morgan Stanley	0	0.00
(1,200)	Kansai Paint Co Ltd	Morgan Stanley	0	0.00
(1,200)	KAO Corp	Morgan Stanley	0	0.00
(12,800)	KAR Auction Services Inc	Morgan Stanley	0	0.00
(1,784,543)	Karuna Therapeutics Inc	Goldman Sachs International	346,366	0.01
(1,800)	Katitas Co Ltd	Morgan Stanley	0	0.00
(3,100)	Kawasaki Heavy Industries Ltd	Morgan Stanley	0	0.00
(700)	Kawasaki Kisen Kaisha Ltd	Morgan Stanley	0	0.00
11,900	KB Home	Morgan Stanley	0	0.00
(1,053,999)	KBC Group NV	Goldman Sachs International	1,050	0.00
(15,200)	KBR Inc	Morgan Stanley	0	0.00
95,535,736	KDDI Corp	JPMorgan Chase Bank	8,831	0.00
353,427	KE Holdings Inc ADR	JPMorgan Chase Bank	3,291	0.00
(6,300)	KeePer Technical Laboratory Co Ltd	Morgan Stanley	0	0.00
(7,500)	Keihan Holdings Co Ltd	Morgan Stanley	0	0.00
(8,400)	Keikyu Corp	Morgan Stanley	0	0.00
900	Keio Corp	Morgan Stanley	0	0.00
(6,700)	Keisei Electric Railway Co Ltd	Morgan Stanley	0	0.00
(20,400)	Kellogg Co	Morgan Stanley	0	0.00
7,500	Kemper Corp	Morgan Stanley	0	0.00
1,061,001	Kennametal Inc	JPMorgan Chase Bank	11,523	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
531,580	Kennametal Inc	Goldman Sachs International	86,824	0.00
(451,168)	Kennametal Inc	Morgan Stanley	0	0.00
1,630,949	Kennedy-Wilson Holdings Inc	Morgan Stanley	38,813	0.00
(5,918,638)	Keurig Dr Pepper Inc	Morgan Stanley	36,587	0.00
(178,079)	Keurig Dr Pepper Inc	JPMorgan Chase Bank	4,807	0.00
(974,823)	Keurig Dr Pepper Inc	Goldman Sachs International	6,323	0.00
4,400	Kewpie Corp	Morgan Stanley	0	0.00
(1,573,531)	KeyCorp	Goldman Sachs International	0	0.00
200	Keyence Corp	Morgan Stanley	0	0.00
10,200	Keysight Technologies Inc	Morgan Stanley	0	0.00
(5,500)	Keywords Studios PLC	Morgan Stanley	0	0.00
11,900	Kforce Inc	Morgan Stanley	0	0.00
1,202,671	KGHM Polska Miedz SA	JPMorgan Chase Bank	10,956	0.00
1,170,768	KGHM Polska Miedz SA	Goldman Sachs International	19,358	0.00
(3,900)	KH Neochem Co Ltd	Morgan Stanley	0	0.00
100	Kikkoman Corp	Morgan Stanley	0	0.00
19,651	Kilroy Realty Corp	Morgan Stanley	14	0.00
4,400	Kimbell Royalty Partners LP	Morgan Stanley	0	0.00
856,203	Kimberly-Clark Corp	JPMorgan Chase Bank	11,192	0.00
1,374,977	Kimberly-Clark Corp	Morgan Stanley	35,358	0.00
371,059	Kimberly-Clark Corp	Goldman Sachs International	0	0.00
48,200	Kimco Realty Corp	Morgan Stanley	0	0.00
(6,400)	Kinden Corp	Morgan Stanley	0	0.00
(1,007,884)	Kinder Morgan Inc	Goldman Sachs International	0	0.00
(3,200)	Kinetik Holdings Inc	Morgan Stanley	0	0.00
3,847,064	Kingfisher Plc	Morgan Stanley	718,704	0.03
905,606	Kingfisher Plc	Goldman Sachs International	53,219	0.00
317,853	Kingfisher Plc	JPMorgan Chase Bank	7,376	0.00
(249,841)	Kingspan Group Plc	Goldman Sachs International	0	0.00
2,078,560	Kinnevik AB Class B	JPMorgan Chase Bank	70,358	0.00
177,194	Kinnevik AB Class B	Goldman Sachs International	2,730	0.00
1,555,356	Kinnevik AB Class B	Morgan Stanley	51,270	0.00
300	Kinsale Capital Group Inc	Morgan Stanley	0	0.00
(9,700)	Kintetsu Group Holdings Co Ltd	Morgan Stanley	0	0.00
(3,200)	Kintetsu World Express Inc	Morgan Stanley	0	0.00
346,503	Kion Group AG	JPMorgan Chase Bank	5,813	0.00
(211,120)	KION Group AG	Morgan Stanley	0	0.00
6,800	Kirby Corp	Morgan Stanley	0	0.00
(105,444,368)	Kirin Holdings Co Ltd	JPMorgan Chase Bank	3,872	0.00
(79,543,463)	Kirin Holdings Co Ltd	Goldman Sachs International	21,534	0.00
(49,674,361)	Kirin Holdings Co Ltd	Morgan Stanley	26,072	0.00
2,400	Ki-Star Real Estate Co Ltd	Morgan Stanley	0	0.00
(3,476)	Kite Realty Group Trust	Morgan Stanley	0	0.00
51,700	KKR & Co Inc	Morgan Stanley	0	0.00
(29,600)	KKR Real Estate Finance Trust Inc	Morgan Stanley	0	0.00
(1,017,028)	KLA Corp	JPMorgan Chase Bank	28,183	0.00
532,622	KLA Corp	Goldman Sachs International	29,102	0.00
(1,300)	KLA Corp	Morgan Stanley	0	0.00
339,319	Klepierre	JPMorgan Chase Bank	67,460	0.00
7,028	Klepierre	Goldman Sachs International	1,049	0.00
(64,909)	Knight-Swift Transportation Holdings Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(1,000)	KnowBe4 Inc Class A	Morgan Stanley	0	0.00
51,500	Knowles Corp	Morgan Stanley	0	0.00
3,400	Kobayashi Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(5,100)	Kobe Bussan Co Ltd	Morgan Stanley	0	0.00
200	Kobe Steel Ltd	Morgan Stanley	0	0.00
(1,200)	Koei Tecmo Holdings Co Ltd	Morgan Stanley	0	0.00
356,012,700	Koei Tecmo Holdings Co Ltd	Société Générale	0	0.00
7,500	Kohl's Corp	Morgan Stanley	0	0.00
(800)	Kohnan Shoji Co Ltd	Morgan Stanley	0	0.00
5,300	Koito Manufacturing Co Ltd	Morgan Stanley	0	0.00
(100)	Kokuyo Co Ltd	Morgan Stanley	0	0.00
500	Komatsu Ltd	Morgan Stanley	0	0.00
2,900	KOMEDA Holdings Co Ltd	Morgan Stanley	0	0.00
(1,800)	Komeri Co Ltd	Morgan Stanley	0	0.00
1,100	Konami Holdings Corp	Morgan Stanley	0	0.00
41,500,935	Konami Holdings Corp	Goldman Sachs International	34,646	0.00
(332,356)	Kone OYJ Class B	Morgan Stanley	0	0.00
(3,800)	Konica Minolta Inc	Morgan Stanley	0	0.00
141,654	Koninklijke DSM NV	Morgan Stanley	0	0.00
(243,456)	Koninklijke KPN NV	Goldman Sachs International	8,693	0.00
(455,103)	Koninklijke KPN NV	JPMorgan Chase Bank	48,056	0.00
(298,621)	Koninklijke KPN NV	Morgan Stanley	51,975	0.00
49,652	Koninklijke Vopak NV	Goldman Sachs International	104	0.00
303,033	Koninklijke Vopak NV	JPMorgan Chase Bank	6,966	0.00
8,600	Kontoor Brands Inc	Morgan Stanley	0	0.00
25,703	Kontron AG	Morgan Stanley	0	0.00
1,000	Korn Ferry	Morgan Stanley	0	0.00
11,400	Kornit Digital Ltd	Morgan Stanley	0	0.00
(600)	Kose Corp	Morgan Stanley	0	0.00
1,546	Kosmos Energy Ltd	Morgan Stanley	0	0.00
200	Kotobuki Spirits Co Ltd	Morgan Stanley	0	0.00
(488,807)	Kraft Heinz Co	Goldman Sachs International	26,845	0.00
18,400	Kraft Heinz Co	Morgan Stanley	0	0.00
25,900	Kratos Defense & Security Solutions Inc	Morgan Stanley	0	0.00
(47,500)	Krispy Kreme Inc	Morgan Stanley	0	0.00
791,612	Kroger Co	Morgan Stanley	90,753	0.00
10,300	K's Holdings Corp	Morgan Stanley	0	0.00
8,300	Kubota Corp	Morgan Stanley	0	0.00
1,444,291	Kuehne + Nagel International AG	Goldman Sachs International	112,828	0.01
633,370	Kuehne + Nagel International AG	Morgan Stanley	74,257	0.00
158,921	Kuehne + Nagel International AG	JPMorgan Chase Bank	2,894	0.00
5,200	Kulicke & Soffa Industries Inc	Morgan Stanley	0	0.00
300	Kumagai Gumi Co Ltd	Morgan Stanley	0	0.00
(400)	Kumiai Chemical Industry Co Ltd	Morgan Stanley	0	0.00
(239,606)	Kura Oncology Inc	JPMorgan Chase Bank	27,345	0.00
(400)	Kura Sushi Inc	Morgan Stanley	0	0.00
(12,700)	Kuraray Co Ltd	Morgan Stanley	0	0.00
(900)	Kureha Corp	Morgan Stanley	0	0.00
(2,600)	Kurita Water Industries Ltd	Morgan Stanley	0	0.00
(1,300)	Kusuri no Aoki Holdings Co Ltd	Morgan Stanley	0	0.00
200	KYB Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
52,400	Kyndryl Holdings Inc	Morgan Stanley	0	0.00
(93,349,874)	Kyoritsu Maintenance Co	JPMorgan Chase Bank	16,674	0.00
(67,347,988)	Kyoritsu Maintenance Co	Goldman Sachs International	14,429	0.00
(600)	Kyoritsu Maintenance Co Ltd	Morgan Stanley	0	0.00
(7,100)	Kyowa Kirin Co Ltd	Morgan Stanley	0	0.00
3,800	Kyudenko Corp	Morgan Stanley	0	0.00
(10,400)	Kyushu Electric Power Co Inc	Morgan Stanley	0	0.00
32,000	Kyushu Financial Group Inc	Morgan Stanley	0	0.00
(19,700)	Kyushu Railway Co	Morgan Stanley	0	0.00
23,337	L3Harris Technologies Inc	Morgan Stanley	0	0.00
203,102	La Francaise Des Jeux SA	JPMorgan Chase Bank	4,585	0.00
1,173,484	Laboratory Corp of America Holdings	JPMorgan Chase Bank	19,985	0.00
874,931	Laboratory Corp of America Holdings	Goldman Sachs International	27,134	0.00
7,500	Laboratory Corp of America Holdings	Morgan Stanley	0	0.00
(26,600)	Ladder Capital Corp	Morgan Stanley	0	0.00
(1,600)	Lakeland Financial Corp	Morgan Stanley	0	0.00
59,807	Lam Research Corp	Goldman Sachs International	85,741	0.00
447,931	Lamar Advertising Co Class A	Morgan Stanley	15,584	0.00
125,254	Lamar Advertising Co Class A	Goldman Sachs International	11,236	0.00
3,037	Lamb Weston Holdings Inc	Morgan Stanley	8	0.00
(1,717,071)	Lamb Weston Holdings Inc	Goldman Sachs International	239,462	0.01
(3,157)	Lancashire Holdings Ltd	Morgan Stanley	0	0.00
(5,900)	Lancaster Colony Corp	Morgan Stanley	0	0.00
312,980	Land Securities Group Plc	Morgan Stanley	33,855	0.00
(5,500)	Landstar System Inc	Morgan Stanley	0	0.00
(7,700)	Lantheus Holdings Inc	Morgan Stanley	0	0.00
205,938	LANXESS AG	Morgan Stanley	0	0.00
10,500	Laredo Petroleum Inc	Morgan Stanley	0	0.00
(147,400)	Las Vegas Sands Corp	Morgan Stanley	0	0.00
100	Lasertec Corp	Morgan Stanley	0	0.00
12,900	Latham Group Inc	Morgan Stanley	0	0.00
(12,400)	Lattice Semiconductor Corp	Morgan Stanley	0	0.00
106,900	Laureate Education Inc	Morgan Stanley	0	0.00
(24,600)	Lazard Ltd Class A	Morgan Stanley	0	0.00
17,200	La-Z-Boy Inc	Morgan Stanley	0	0.00
1,500	LCI Industries	Morgan Stanley	0	0.00
68,953	Learning Technologies Group PLC	Morgan Stanley	0	0.00
25,238	Legal & General Group Plc	Morgan Stanley	0	0.00
204,936	Legalzoom.com Inc	Morgan Stanley	56,147	0.00
47,167	Legalzoom.com Inc	JPMorgan Chase Bank	12,102	0.00
26,536	Legalzoom.com Inc	Goldman Sachs International	4,898	0.00
(937,007)	Legend Biotech Corp	Goldman Sachs International	196,075	0.01
(571,020)	Legend Biotech Corp	Morgan Stanley	232,392	0.01
(656,203)	Legend Biotech Corp	JPMorgan Chase Bank	189,329	0.01
(27,300)	Leggett & Platt Inc	Morgan Stanley	0	0.00
(342,828)	Legrand SA	Goldman Sachs International	0	0.00
(8,800)	Leidos Holdings Inc	Morgan Stanley	0	0.00
6,800	LeMaitre Vascular Inc	Morgan Stanley	0	0.00
41,300	LendingClub Corp	Morgan Stanley	0	0.00
(4,400)	LendingTree Inc	Morgan Stanley	0	0.00
(3,300)	Lennar Corp Class A	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
1,300	Lennar Corp Class B	Morgan Stanley	0	0.00
73,803	Lennox International Inc	JPMorgan Chase Bank	4,930	0.00
(1,600)	Lennox International Inc	Morgan Stanley	0	0.00
4,545,548	Lenovo Group Ltd	Goldman Sachs International	16,211	0.00
200	Leopalace21 Corp	Morgan Stanley	0	0.00
(375,074)	Leovegas AB	JPMorgan Chase Bank	123	0.00
(83,000)	Leslie's Inc	Morgan Stanley	0	0.00
13,100	Levi Strauss & Co Class A	Morgan Stanley	0	0.00
152,872	LG Household & Health Care Ltd	Goldman Sachs International	7,555	0.00
(1,900)	LHC Group Inc	Morgan Stanley	0	0.00
(16,600)	Liberty Broadband Corp Class A	Morgan Stanley	0	0.00
(16,186)	Liberty Broadband Corp Class C	Morgan Stanley	0	0.00
77,000	Liberty Energy Inc	Morgan Stanley	0	0.00
(2,357,537)	Liberty Global Plc Class A	JPMorgan Chase Bank	0	0.00
66,100	Liberty Global PLC Class A	Morgan Stanley	0	0.00
85,700	Liberty Global PLC Class C	Morgan Stanley	0	0.00
(34,600)	Liberty Latin America Ltd Class C	Morgan Stanley	0	0.00
(13,200)	Liberty Media Corp-Liberty Formula One Class A	Morgan Stanley	0	0.00
(625,620)	Liberty Media Corp-Liberty Formula One Class C	JPMorgan Chase Bank	18,161	0.00
(20,000)	Liberty Media Corp-Liberty Formula One Class C	Morgan Stanley	0	0.00
(416,896)	Liberty Media Corp-Liberty Formula One Class C	Goldman Sachs International	44,694	0.00
57,116	Liberty Media Corp-Liberty SiriusXM Class A	Goldman Sachs International	7,429	0.00
46,013	Liberty Media Corp-Liberty SiriusXM Class A	JPMorgan Chase Bank	9,946	0.00
(17,100)	Liberty Media Corp-Liberty SiriusXM Class A	Morgan Stanley	0	0.00
(13,200)	Liberty Media Corp-Liberty SiriusXM Class C	Morgan Stanley	0	0.00
(218,000)	Li-Cycle Holdings Corp	Morgan Stanley	0	0.00
2,000	Life Corp	Morgan Stanley	0	0.00
(3,100)	Life Storage Inc	Morgan Stanley	0	0.00
(34,100)	Life Time Group Holdings Inc	Morgan Stanley	0	0.00
1,900	Lincoln Electric Holdings Inc	Morgan Stanley	0	0.00
10,900	Lincoln National Corp	Morgan Stanley	0	0.00
(87,657)	Linde Plc	Morgan Stanley	0	0.00
(5,700)	Lindsay Corp	Morgan Stanley	0	0.00
4,700	Lintec Corp	Morgan Stanley	0	0.00
(8,200)	Lion Corp	Morgan Stanley	0	0.00
(1,200)	Lions Gate Entertainment Corp Class A	Morgan Stanley	0	0.00
10,700	Lions Gate Entertainment Corp Class B	Morgan Stanley	0	0.00
(5,541)	Liontrust Asset Management PLC	Morgan Stanley	0	0.00
(2,100)	Lithia Motors Inc	Morgan Stanley	0	0.00
(4,100)	Littelfuse Inc	Morgan Stanley	21,654	0.00
(6,600)	LivaNova PLC	Morgan Stanley	0	0.00
627,841	Live Nation Entertainment Inc	JPMorgan Chase Bank	120,577	0.01
151,469	Live Nation Entertainment Inc	Morgan Stanley	9,438	0.00
106,162	Live Nation Entertainment Inc	Goldman Sachs International	12,997	0.00
(54,500)	Livent Corp	Morgan Stanley	0	0.00
27,200	LivePerson Inc	Morgan Stanley	0	0.00
(19,300)	LiveRamp Holdings Inc	Morgan Stanley	0	0.00
(100)	Lixil Corp	Morgan Stanley	0	0.00
21,000	LKQ Corp	Morgan Stanley	0	0.00
(1,290,268)	Lloyds Banking Group Plc	Morgan Stanley	0	0.00
(269,262)	Lockheed Martin Corp	Goldman Sachs International	3,128	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
14,300	Loews Corp	Morgan Stanley	0	0.00
(104)	Logitech International SA	Morgan Stanley	0	0.00
(712,691)	London Stock Exchange Group Plc	Goldman Sachs International	42,153	0.00
(8,643,619)	London Stock Exchange Group Plc	Morgan Stanley	296,330	0.01
5,286	LondonMetric Property PLC	Morgan Stanley	0	0.00
676,288	Lonza Group AG	JPMorgan Chase Bank	4,392	0.00
2,202,887	Lonza Group AG	Goldman Sachs International	197,072	0.01
2	Lonza Group AG	Morgan Stanley	0	0.00
(19,995)	L'Oreal SA	Goldman Sachs International	0	0.00
202,535	Louisiana-Pacific Corp	Morgan Stanley	0	0.00
24,353	Lowe's Cos Inc	Morgan Stanley	0	0.00
1,800	Loyalty Ventures Inc	Morgan Stanley	0	0.00
(6,400)	LPL Financial Holdings Inc	Morgan Stanley	8,081	0.00
(6,400)	LSB Industries Inc	Morgan Stanley	0	0.00
(20,300)	LTC Properties Inc	Morgan Stanley	0	0.00
2,705,219	Lucid Group Inc	Goldman Sachs International	218,470	0.01
162,397	Lucid Group Inc	JPMorgan Chase Bank	17,151	0.00
487,833	Lucid Group Inc	Morgan Stanley	39,070	0.00
1,500	Lululemon Athletica Inc	Morgan Stanley	0	0.00
89,489	Lumen Technologies Inc	Goldman Sachs International	8,564	0.00
(136,600)	Lumen Technologies Inc	Morgan Stanley	0	0.00
(480,654)	Lumentum Holdings Inc	JPMorgan Chase Bank	30,644	0.00
909,672	Lumentum Holdings Inc	Nomura	0	0.00
10,000	Lumentum Holdings Inc	Morgan Stanley	0	0.00
1,094,460	Luminar Technologies Inc	Goldman Sachs International	0	0.00
(103,400)	Luminar Technologies Inc	Morgan Stanley	0	0.00
14,850	LVMH Moët Hennessy Louis Vuitton SE	Goldman Sachs International	0	0.00
(49,411)	LXI REIT PLC	Morgan Stanley	0	0.00
(14,700)	LXP Industrial Trust	Morgan Stanley	0	0.00
4,285,929	Lyft Inc Class A	Goldman Sachs International	0	0.00
(35,300)	Lyft Inc Class A	Morgan Stanley	0	0.00
1,900	LyondellBasell Industries NV Class A	Morgan Stanley	0	0.00
2,200	M&A Capital Partners Co Ltd	Morgan Stanley	0	0.00
(142,703)	M&G Plc	Morgan Stanley	0	0.00
(28,024)	M&T Bank Corp	Morgan Stanley	0	0.00
17,100	M/I Homes Inc	Morgan Stanley	0	0.00
(3,000)	M3 Inc	Morgan Stanley	0	0.00
500	Mabuchi Motor Co Ltd	Morgan Stanley	0	0.00
109,900	Macerich Co	Morgan Stanley	0	0.00
1,300	Macnica Fuji Electronics Holdings Inc	Morgan Stanley	0	0.00
19,900	MACOM Technology Solutions Holdings Inc	Morgan Stanley	0	0.00
48,200	Macy's Inc	Morgan Stanley	0	0.00
9,400	Madison Square Garden Entertainment Corp	Morgan Stanley	0	0.00
5,100	Madison Square Garden Sports Corp Class A	Morgan Stanley	0	0.00
(72,900)	Magellan Midstream Partners LP	Morgan Stanley	0	0.00
(28,258)	Magna International Inc	Morgan Stanley	0	0.00
21,100	Magnite Inc	Morgan Stanley	0	0.00
(16,600)	Magnolia Oil & Gas Corp Class A	Morgan Stanley	0	0.00
(44,900)	MakeMyTrip Ltd	Morgan Stanley	0	0.00
(2,400)	Makino Milling Machine Co Ltd	Morgan Stanley	0	0.00
6,800	Malibu Boats Inc Class A	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
116,487	Man Group Plc	Morgan Stanley	0	0.00
(100)	Management Solutions Co Ltd	Morgan Stanley	0	0.00
(471,821)	Mandiant Inc	JPMorgan Chase Bank	8,913	0.00
(63,200)	Mandiant Inc	Morgan Stanley	0	0.00
12,800	Manhattan Associates Inc	Morgan Stanley	0	0.00
6,600	Mani Inc	Morgan Stanley	0	0.00
124,776	ManpowerGroup Inc	Morgan Stanley	0	0.00
(10,100)	Mantech International Corp Class A	Morgan Stanley	0	0.00
56,600	Marathon Digital Holdings Inc	Morgan Stanley	0	0.00
44,400	Marathon Oil Corp	Morgan Stanley	0	0.00
312,171	Marathon Petroleum Corp	Goldman Sachs International	0	0.00
(232,612)	Maravai LifeSciences Holdings Inc Class A	Goldman Sachs International	10,570	0.00
39,200	Maravai LifeSciences Holdings Inc Class A	Morgan Stanley	0	0.00
(600,710)	Maravai LifeSciences Holdings Inc Class A	JPMorgan Chase Bank	8,231	0.00
1,900	Marcus & Millichap Inc	Morgan Stanley	0	0.00
(200)	Markel Corp	Morgan Stanley	0	0.00
5,900	MarketAxess Holdings Inc	Morgan Stanley	0	0.00
26,990	Marks & Spencer Group Plc	Morgan Stanley	0	0.00
42,556	Marks & Spencer Group Plc	Goldman Sachs International	12,814	0.00
(292,600)	Marqeta Inc Class A	Morgan Stanley	0	0.00
20,300	Marriott International Inc Class A	Morgan Stanley	0	0.00
(516,442)	Marriott Vacations Worldwide Corp	Goldman Sachs International	0	0.00
(2,300)	Marriott Vacations Worldwide Corp	Morgan Stanley	0	0.00
(23,500)	Marsh & McLennan Cos Inc	Morgan Stanley	0	0.00
(7,357)	Marshalls PLC	Morgan Stanley	0	0.00
52,300	Marten Transport Ltd	Morgan Stanley	0	0.00
(36,162)	Martin Marietta Materials Inc	Morgan Stanley	0	0.00
18,500	Marubeni Corp	Morgan Stanley	0	0.00
(4,100)	Maruha Nichiro Corp	Morgan Stanley	0	0.00
6,000	Marui Group Co Ltd	Morgan Stanley	0	0.00
(1,400)	Maruichi Steel Tube Ltd	Morgan Stanley	0	0.00
(900)	Maruwa Co Ltd	Morgan Stanley	0	0.00
8,700	Maruwa Unyu Kikan Co Ltd	Morgan Stanley	0	0.00
550,039	Marvell Technology Inc	Goldman Sachs International	101,177	0.00
37,160	Marvell Technology Inc	JPMorgan Chase Bank	2,115	0.00
(22,393)	Marvell Technology Inc	Morgan Stanley	0	0.00
122,967	Masco Corp	Morgan Stanley	0	0.00
8,500	Masimo Corp	Morgan Stanley	0	0.00
15,000	Masonite International Corp	Morgan Stanley	0	0.00
8,100	MasTec Inc	Morgan Stanley	0	0.00
570,123	MasTec Inc	JPMorgan Chase Bank	43,353	0.00
20,300	Mastercard Inc Class A	Morgan Stanley	0	0.00
1,600	Matador Resources Co	Morgan Stanley	7,471	0.00
18,622,075	Match Group Inc	Goldman Sachs International	4,887	0.00
29,249	Match Group Inc	JPMorgan Chase Bank	674	0.00
(4,900)	Materion Corp	Morgan Stanley	0	0.00
6,300	Matson Inc	Morgan Stanley	0	0.00
2,400	Matsuda Sangyo Co Ltd	Morgan Stanley	0	0.00
15,500	Matsui Securities Co Ltd	Morgan Stanley	0	0.00
(41,274,894)	Matsukiyococokara & Co	JPMorgan Chase Bank	23,452	0.00
(2,260)	MatsukiyoCocokara & Co	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(117,648,164)	Matsumotokiyoshi Holding	Goldman Sachs International	131,980	0.01
(700)	Mattel Inc	Morgan Stanley	0	0.00
(72,000)	Matterport Inc	Morgan Stanley	0	0.00
24,000	Maxar Technologies Inc	Morgan Stanley	0	0.00
200	Maxell Ltd	Morgan Stanley	0	0.00
(14,600)	MAXIMUS Inc	Morgan Stanley	0	0.00
80,085	MaxLinear Inc Class A	JPMorgan Chase Bank	5,847	0.00
(1,600)	MaxLinear Inc	Morgan Stanley	0	0.00
18,100	Mazda Motor Corp	Morgan Stanley	0	0.00
280,093	McCormick & Co Inc	JPMorgan Chase Bank	51,767	0.00
(5,598)	McCormick & Co Inc	Morgan Stanley	37	0.00
(27,600)	McDonald's Corp	Morgan Stanley	0	0.00
4,900	McDonald's Holdings Co Japan Ltd	Morgan Stanley	0	0.00
6,800	McGrath RentCorp	Morgan Stanley	0	0.00
(6,200)	McKesson Corp	Morgan Stanley	0	0.00
(90,901)	McPhy Energy SA	Goldman Sachs International	0	0.00
(1,756)	MDC Holdings Inc	Morgan Stanley	0	0.00
5,200	MDU Resources Group Inc	Morgan Stanley	0	0.00
37,700	Mebuki Financial Group Inc	Morgan Stanley	0	0.00
(1,400)	MEC Co Ltd	Morgan Stanley	0	0.00
15,200	Medical Data Vision Co Ltd	Morgan Stanley	0	0.00
73,800	Medical Properties Trust Inc	Morgan Stanley	0	0.00
25,387	Mediclinic International PLC	Morgan Stanley	0	0.00
4,600	Medifast Inc	Morgan Stanley	0	0.00
600	Medipal Holdings Corp	Morgan Stanley	0	0.00
(2,000)	Medley Inc	Morgan Stanley	0	0.00
(8,700)	MEDNAX Inc	Morgan Stanley	0	0.00
6,100	Medpace Holdings Inc	Morgan Stanley	0	0.00
904,548	Medtronic Plc	Goldman Sachs International	98,876	0.01
6,900	Medtronic Plc	Morgan Stanley	0	0.00
2,300	Megachips Corp	Morgan Stanley	0	0.00
(63,396)	Meggitt Plc	Morgan Stanley	5,021	0.00
(800)	Megmilk Snow Brand Co Ltd	Morgan Stanley	0	0.00
8,000	Meidensha Corp	Morgan Stanley	0	0.00
2,800	MEIJI Holdings Co Ltd	Morgan Stanley	0	0.00
3,400	Meiko Electronics Co Ltd	Morgan Stanley	0	0.00
5,800	Meitec Corp	Morgan Stanley	0	0.00
27,900,000	Meituan	Société Générale	76,585	0.00
6,560,754	Meituan Class B	JPMorgan Chase Bank	28,520	0.00
12,970,661	Meituan Class B	Société Générale	0	0.00
(106,302)	Melrose Indust Plc	JPMorgan Chase Bank	27,394	0.00
15,412,405	Melrose Industries PLC	Goldman Sachs International	0	0.00
(7,500)	Menicon Co Ltd	Morgan Stanley	0	0.00
3,500	MercadoLibre Inc	Morgan Stanley	0	0.00
6,100	Mercari Inc	Morgan Stanley	0	0.00
363,042	Mercedes-Benz Group AG	JPMorgan Chase Bank	25,208	0.00
1,870,810	Mercedes-Benz Group AG	Goldman Sachs International	235,017	0.01
234,277	Mercedes-Benz Group AG	Morgan Stanley	0	0.00
1,269,410	Merck & Co Inc	JPMorgan Chase Bank	17,399	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(809,284)	Merck & Co Inc	Goldman Sachs International	0	0.00
2,350,350	Merck KGaA	JPMorgan Chase Bank	168,223	0.01
2,015,420	Merck KGaA	Goldman Sachs International	71,823	0.00
11,900	Mercury General Corp	Morgan Stanley	0	0.00
24,295	Mercury Systems Inc	Morgan Stanley	38,338	0.00
(1,063,982)	Merit Medical Systems Inc	JPMorgan Chase Bank	45,472	0.00
16,400	Merit Medical Systems Inc	Morgan Stanley	0	0.00
6,400	Meritage Homes Corp	Morgan Stanley	0	0.00
(396,195)	Meritor Inc	JPMorgan Chase Bank	3,811	0.00
(32,700)	Meritor Inc	Morgan Stanley	0	0.00
(800)	Mesa Laboratories Inc	Morgan Stanley	0	0.00
17,200	Meta Financial Group Inc	Morgan Stanley	0	0.00
32,392	Meta Platforms Inc Class A	Goldman Sachs International	663	0.00
(34,636)	Meta Platforms Inc Class A	Morgan Stanley	0	0.00
300	Methode Electronics Inc	Morgan Stanley	0	0.00
(2,400)	Metropolitan Bank Holding Corp	Morgan Stanley	0	0.00
620,825	Mettler-Toledo International Inc	Morgan Stanley	45,540	0.00
166,648	Mettler-Toledo International Inc	Goldman Sachs International	8,256	0.00
11,328,935	Meyer Burger Technology AG	Goldman Sachs International	0	0.00
85,400	MFA Financial Inc	Morgan Stanley	0	0.00
1,000	MGE Energy Inc	Morgan Stanley	0	0.00
32,000	MGIC Investment Corp	Morgan Stanley	0	0.00
66,800	MGM Resorts International	Morgan Stanley	0	0.00
(6,300)	MGP Ingredients Inc	Morgan Stanley	0	0.00
13,321	Micro Focus International PLC	Morgan Stanley	0	0.00
(2,300)	Microchip Technology Inc	Morgan Stanley	0	0.00
(13,534,694)	Microchip Technology Inc	Goldman Sachs International	1,707,506	0.07
(329,599)	Micron Technology Inc	Goldman Sachs International	120,057	0.01
(24,995)	Micron Technology Inc	JPMorgan Chase Bank	1,222	0.00
276,491	Microsoft Corp	Goldman Sachs International	3,521	0.00
7,900	Mid-America Apartment Communities Inc	Morgan Stanley	0	0.00
(41,661)	Middleby Corp	Goldman Sachs International	0	0.00
(6,000)	Middlesex Water Co	Morgan Stanley	0	0.00
3,200	Milbon Co Ltd	Morgan Stanley	0	0.00
(10,188)	MillerKnoll Inc	Morgan Stanley	0	0.00
(3,900)	Mimasu Semiconductor Industry Co Ltd	Morgan Stanley	0	0.00
3,500	Minebea Mitsumi Inc	Morgan Stanley	0	0.00
7,100	Minerals Technologies Inc	Morgan Stanley	0	0.00
400	Mirai Corp	Morgan Stanley	0	0.00
11,500	Mirait Holdings Corp	Morgan Stanley	0	0.00
(106,700)	Mirion Technologies Inc	Morgan Stanley	0	0.00
44,700	Mister Car Wash Inc	Morgan Stanley	0	0.00
1,000	MISUMI Group Inc	Morgan Stanley	0	0.00
12,200	Mitsubishi Chemical Holdings Corp	Morgan Stanley	0	0.00
2,100	Mitsubishi Corp	Morgan Stanley	0	0.00
(9,500)	Mitsubishi Electric Corp	Morgan Stanley	0	0.00
(3,900)	Mitsubishi Estate Co Ltd	Morgan Stanley	0	0.00
(4,500)	Mitsubishi Gas Chemical Co Inc	Morgan Stanley	0	0.00
400	Mitsubishi Heavy Industries Ltd	Morgan Stanley	0	0.00
(900)	Mitsubishi Logistics Corp	Morgan Stanley	0	0.00
4,900	Mitsubishi Materials Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(83,600)	Mitsubishi Motors Corp	Morgan Stanley	0	0.00
29,800	Mitsubishi UFJ Financial Group Inc	Morgan Stanley	0	0.00
(4,200)	Mitsui & Co Ltd	Morgan Stanley	0	0.00
(1,700)	Mitsui Chemicals Inc	Morgan Stanley	0	0.00
(5,200)	Mitsui Fudosan Co Ltd	Morgan Stanley	0	0.00
500	Mitsui High-Tec Inc	Morgan Stanley	0	0.00
2,800	Mitsui OSK Lines Ltd	Morgan Stanley	0	0.00
2,400	Miura Co Ltd	Morgan Stanley	0	0.00
28,500	Mizuho Financial Group Inc	Morgan Stanley	0	0.00
2,200	Mizuho Leasing Co Ltd	Morgan Stanley	0	0.00
1,500	MKS Instruments Inc	Morgan Stanley	0	0.00
124,266	MKS Instruments Inc	JPMorgan Chase Bank	9,424	0.00
1,276,861	Moderna Inc	JPMorgan Chase Bank	167,168	0.01
8,600	ModivCare Inc	Morgan Stanley	0	0.00
(5,400)	Moelis & Co Class A	Morgan Stanley	0	0.00
2,600	Mohawk Industries Inc	Morgan Stanley	0	0.00
1,142,691	Molina Healthcare Inc	Goldman Sachs International	73,664	0.00
7,100	Molina Healthcare Inc	Morgan Stanley	0	0.00
(20,100)	Molson Coors Beverage Co Class B	Morgan Stanley	0	0.00
20,305	Molten Ventures Plc	Morgan Stanley	0	0.00
94,700	Momentive Global Inc	Morgan Stanley	0	0.00
10,700	Monarch Casino & Resort Inc	Morgan Stanley	0	0.00
(20,500)	Monday.com Ltd	Morgan Stanley	0	0.00
3,900	Mondelez International Inc Class A	Morgan Stanley	0	0.00
(238,773)	Mondelez International Inc Class A	Goldman Sachs International	15,667	0.00
8,526,123	Mondi Plc	Goldman Sachs International	12,966	0.00
(749,724)	Mondi PLC	Morgan Stanley	0	0.00
23,300	Monex Group Inc	Morgan Stanley	0	0.00
(37,800)	MoneyGram International Inc	Morgan Stanley	0	0.00
11,378	Moneysupermarket.com Group Plc	Morgan Stanley	0	0.00
(6,900)	MongoDB Inc	Morgan Stanley	0	0.00
500	Monogatari Corp	Morgan Stanley	0	0.00
300	Monolithic Power Systems Inc	Morgan Stanley	0	0.00
3,200	MonotaRO Co Ltd	Morgan Stanley	0	0.00
4,700	Monro Inc	Morgan Stanley	0	0.00
3,500	Monster Beverage Corp	Morgan Stanley	0	0.00
(20,800)	Montrose Environmental Group Inc	Morgan Stanley	0	0.00
12,100	Moody's Corp	Morgan Stanley	0	0.00
(3,300)	Moog Inc Class A	Morgan Stanley	0	0.00
(4,200)	Morinaga & Co Ltd	Morgan Stanley	0	0.00
3,900	Morinaga Milk Industry Co Ltd	Morgan Stanley	0	0.00
2,900	Morningstar Inc	Morgan Stanley	0	0.00
(79,868)	Morphic Holding Inc	Goldman Sachs International	4,692	0.00
(3,200)	MOS Food Services Inc	Morgan Stanley	0	0.00
48,600	Mosaic Co	Morgan Stanley	0	0.00
(11,856)	Motorola Solutions Inc	JPMorgan Chase Bank	243	0.00
(9,600)	Motorola Solutions Inc	Morgan Stanley	0	0.00
(11,500)	MP Materials Corp	Morgan Stanley	0	0.00
19,200	MPLX LP	Morgan Stanley	0	0.00
(9,400)	Mr Cooper Group Inc	Morgan Stanley	0	0.00
4,285,866	Mr Price Group Ltd	Morgan Stanley	33,185	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
4,380,920	Mr Price Group Ltd	JPMorgan Chase Bank	16,056	0.00
52,700	MRC Global Inc	Morgan Stanley	0	0.00
6,400	MS&AD Insurance Group Holdings Inc	Morgan Stanley	0	0.00
1,000	MSA Safety Inc	Morgan Stanley	0	0.00
(10,700)	MSC Industrial Direct Co Inc Class A	Morgan Stanley	0	0.00
(2,200)	MSCI Inc	Morgan Stanley	0	0.00
8,428,176	MTN Group Ltd	Goldman Sachs International	71,034	0.00
(64,175)	MTU Aero Engines AG	Morgan Stanley	0	0.00
(607,799)	MTU Aero Engines AG	JPMorgan Chase Bank	4,984	0.00
(18,700)	Mueller Industries Inc	Morgan Stanley	0	0.00
27,500	Mueller Water Products Inc Class A	Morgan Stanley	0	0.00
(273,418)	Muenchener Rueckver AG	JPMorgan Chase Bank	3,502	0.00
(1,395,566)	Muenchener Rueckver AG	Morgan Stanley	35,577	0.00
(3,186,902)	Muenchener Rueckver AG	Goldman Sachs International	57,348	0.00
92,800	Multiplan Corp	Morgan Stanley	0	0.00
600	Murata Manufacturing Co Ltd	Morgan Stanley	0	0.00
11,300	Murphy Oil Corp	Morgan Stanley	0	0.00
(600)	Musashi Seimitsu Industry Co Ltd	Morgan Stanley	0	0.00
6,100	MYR Group Inc	Morgan Stanley	0	0.00
116	N-able Inc Class A	Morgan Stanley	0	0.00
3,100	Nabors Industries Ltd	Morgan Stanley	0	0.00
(3,100)	Nabtesco Corp	Morgan Stanley	0	0.00
(7,400)	Nagase & Co Ltd	Morgan Stanley	0	0.00
130,562,500	Nagoya Railroad Co Ltd	Société Générale	0	0.00
24,500	Nagoya Railroad Co Ltd	Morgan Stanley	0	0.00
(5,800)	Nakanishi Inc	Morgan Stanley	0	0.00
(5,200)	Nankai Electric Railway Co Ltd	Morgan Stanley	0	0.00
(7,100)	Nasdaq Inc	Morgan Stanley	0	0.00
(16,006,289)	Naspers Ltd	Goldman Sachs International	276,788	0.01
(11,006,660)	Naspers Ltd	Morgan Stanley	29,719	0.00
(6,687,592)	Naspers Ltd	JPMorgan Chase Bank	114,464	0.01
31,948	National Bank Of Greece	Morgan Stanley	7,685	0.00
16,800	National Beverage Corp	Morgan Stanley	0	0.00
(7,546)	National Express Group Plc	Morgan Stanley	0	0.00
20,600	National Fuel Gas Co	Morgan Stanley	0	0.00
(21,391)	National Grid PLC	Morgan Stanley	0	0.00
(10,100)	National Health Investors Inc	Morgan Stanley	0	0.00
(20,800)	National Retail Properties Inc	Morgan Stanley	0	0.00
11,200	National Storage Affiliates Trust	Morgan Stanley	0	0.00
1,874,405	National Vision Holdings Inc	Morgan Stanley	418,458	0.02
213,106	National Vision Holdings Inc	Goldman Sachs International	110,498	0.01
(11,700)	Natus Medical Inc	Morgan Stanley	0	0.00
(3,246,391)	Natwest Group Plc	Morgan Stanley	69,510	0.00
(64,800)	Navient Corp	Morgan Stanley	0	0.00
(101,100)	Navitas Semiconductor Corp	Morgan Stanley	0	0.00
4,600	NBT Bancorp Inc	Morgan Stanley	0	0.00
(58,600)	nCino Inc	Morgan Stanley	0	0.00
(47,300)	NCR Corp	Morgan Stanley	0	0.00
(300)	NEC Corp	Morgan Stanley	0	0.00
(8,300)	NEC Networks & System Integration Corp	Morgan Stanley	0	0.00
12,800	Necessity Retail REIT Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(9,003,723)	Nedbank Group Ltd	Morgan Stanley	29,583	0.00
4,400	Neenah Inc	Morgan Stanley	0	0.00
(54,200)	Nektar Therapeutics	Morgan Stanley	1,918	0.00
(2,679,908)	NEL ASA	Morgan Stanley	0	0.00
(10,500)	Nelnet Inc Class A	Morgan Stanley	0	0.00
(12,600)	Neogen Corp	Morgan Stanley	0	0.00
(30,300)	NeoGenomics Inc	Morgan Stanley	0	0.00
(303,368)	NeoPhotonics Corp	JPMorgan Chase Bank	6,271	0.00
4,389,919	Nepi Rockcastle Plc	Goldman Sachs International	1,446	0.00
(750,082)	Neste Oil Oyj	Morgan Stanley	33,577	0.00
(58,660)	Nestle SA	Morgan Stanley	0	0.00
361,585	Nestle SA	Goldman Sachs International	12,003	0.00
(2,000)	NET One Systems Co Ltd	Morgan Stanley	0	0.00
288,885	NetEase Inc	Morgan Stanley	30,646	0.00
279,609	Netflix Inc	Goldman Sachs International	13,414	0.00
25,300	NETGEAR Inc	Morgan Stanley	0	0.00
(25,100)	NetScout Systems Inc	Morgan Stanley	0	0.00
(29,300)	NETSTREIT Corp	Morgan Stanley	0	0.00
(16,732)	Network International Holdings Plc	Morgan Stanley	0	0.00
(335,557)	Neurocrine Biosciences Inc	Goldman Sachs International	0	0.00
500	Nevro Corp	Morgan Stanley	0	0.00
(890,000)	New Energy One Acquisition Corp Plc	UBS AG	0	0.00
(31,400)	New Fortress Energy Inc	Morgan Stanley	0	0.00
8,000	New Jersey Resources Corp	Morgan Stanley	0	0.00
(12,500)	New Relic Inc	Morgan Stanley	0	0.00
12,700	New Residential Investment Corp	Morgan Stanley	0	0.00
(150,600)	New York Community Bancorp Inc	Morgan Stanley	0	0.00
(9,800)	New York Times Co Class A	Morgan Stanley	0	0.00
456,341	Newell Brands Inc	JPMorgan Chase Bank	80,640	0.00
568,416	Newell Brands Inc	Goldman Sachs International	67,481	0.00
(21,600)	Newmark Group Inc Class A	Morgan Stanley	0	0.00
1,200	NewMarket Corp	Morgan Stanley	0	0.00
95,238	Newmont Corp	Morgan Stanley	0	0.00
7,400	News Corp Class A	Morgan Stanley	0	0.00
12,800	News Corp Class B	Morgan Stanley	0	0.00
(1,744,738)	NexGen Energy Ltd	JPMorgan Chase Bank	4,670	0.00
14,500,000	Nexi SpA	Société Générale	215,600	0.01
(2,615,456)	Nexi SpA	Goldman Sachs International	0	0.00
1,200	Nexon Co Ltd	Morgan Stanley	0	0.00
(6,000)	NexPoint Residential Trust Inc	Morgan Stanley	0	0.00
(700)	Nexstar Media Group Inc Class A	Morgan Stanley	0	0.00
15,469	Next Fifteen Communications Group PLC	Morgan Stanley	0	0.00
(64,195)	Next Plc	Morgan Stanley	0	0.00
(2,700)	Nextage Co Ltd	Morgan Stanley	0	0.00
(790,914)	NextEra Energy Inc	JPMorgan Chase Bank	7,787	0.00
(62,500)	NextEra Energy Inc	Morgan Stanley	0	0.00
1,700	NextEra Energy Partners LP	Morgan Stanley	0	0.00
36,100	NextGen Healthcare Inc	Morgan Stanley	0	0.00
(11,400)	NexTier Oilfield Solutions Inc	Morgan Stanley	0	0.00
2,700	NGK Insulators Ltd	Morgan Stanley	0	0.00
400	NGK Spark Plug Co Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
228,500	NGL Energy Partners LP	Morgan Stanley	0	0.00
(1,400)	NHK Spring Co Ltd	Morgan Stanley	0	0.00
135,781	Nibe Industrier AB	Morgan Stanley	0	0.00
1,300	Nichias Corp	Morgan Stanley	0	0.00
(3,700)	Nichicon Corp	Morgan Stanley	0	0.00
800	Nichirei Corp	Morgan Stanley	0	0.00
(400)	Nidec Corp	Morgan Stanley	0	0.00
77,100	Nielsen Holdings PLC	Morgan Stanley	0	0.00
(7,900)	Nifco Inc	Morgan Stanley	0	0.00
4,000	Nihon Kohden Corp	Morgan Stanley	0	0.00
(2,700)	Nihon M&A Center Holdings Inc	Morgan Stanley	0	0.00
(1,500)	NIKE Inc Class B	Morgan Stanley	0	0.00
(9,200)	Nikon Corp	Morgan Stanley	0	0.00
(37,399)	Ninety One PLC	Morgan Stanley	0	0.00
(200)	Nippon Corp	Morgan Stanley	0	0.00
(2,300)	Nippon Electric Glass Co Ltd	Morgan Stanley	0	0.00
200	Nippon Express Holdings Inc	Morgan Stanley	0	0.00
400	Nippon Gas Co Ltd	Morgan Stanley	0	0.00
(8,800)	Nippon Kayaku Co Ltd	Morgan Stanley	0	0.00
3,900	Nippon Light Metal Holdings Co Ltd	Morgan Stanley	0	0.00
1,200	Nippon Paint Holdings Co Ltd	Morgan Stanley	0	0.00
4,500	Nippon Pillar Packing Co Ltd	Morgan Stanley	0	0.00
5,800	Nippon Sanso Holdings Corp	Morgan Stanley	0	0.00
1,200	Nippon Shinyaku Co Ltd	Morgan Stanley	0	0.00
(2,000)	Nippon Shokubai Co Ltd	Morgan Stanley	0	0.00
6,200	Nippon Steel Corp	Morgan Stanley	0	0.00
1,000	Nippon Steel Trading Corp	Morgan Stanley	0	0.00
10,700	Nippon Suisan Kaisha Ltd	Morgan Stanley	0	0.00
(1,900)	Nippon Telegraph & Telephone Corp	Morgan Stanley	0	0.00
17,900	Nippon Television Holdings Inc	Morgan Stanley	0	0.00
(200)	Nippon Yusen KK	Morgan Stanley	0	0.00
34,964,800	Nipro Corp	Société Générale	0	0.00
(200)	Nipro Corp	Morgan Stanley	0	0.00
2,200	Nishimatsu Construction Co Ltd	Morgan Stanley	0	0.00
12,700	Nishimatsuya Chain Co Ltd	Morgan Stanley	0	0.00
11,100	Nishi-Nippon Financial Holdings Inc	Morgan Stanley	0	0.00
(4,500)	Nishi-Nippon Railroad Co Ltd	Morgan Stanley	0	0.00
39,100	NiSource Inc	Morgan Stanley	0	0.00
1,578,493	Nissan Motor Co Ltd	Morgan Stanley	0	0.00
(3,200)	Nissha Co Ltd	Morgan Stanley	0	0.00
(100)	Nisshin Oillio Group Ltd	Morgan Stanley	0	0.00
5,200	Nisshin Seifun Group Inc	Morgan Stanley	0	0.00
2,900	Nisshinbo Holdings Inc	Morgan Stanley	0	0.00
100	Nissin Electric Co Ltd	Morgan Stanley	0	0.00
1,200	Nissin Foods Holdings Co Ltd	Morgan Stanley	0	0.00
300	Nitori Holdings Co Ltd	Morgan Stanley	0	0.00
1,200	Nitto Boseki Co Ltd	Morgan Stanley	0	0.00
(500)	Nitto Denko Corp	Morgan Stanley	0	0.00
43,200	NMI Holdings Inc Class A	Morgan Stanley	0	0.00
(1,521,657)	NN Group NV	Goldman Sachs International	0	0.00
(7,900)	Noble Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(6,100)	NOF Corp	Morgan Stanley	0	0.00
(2,300)	Nojima Corp	Morgan Stanley	0	0.00
(2,100)	NOK Corp	Morgan Stanley	0	0.00
46,200	Nomad Foods Ltd	Morgan Stanley	0	0.00
(31,600)	Nomura Holdings Inc	Morgan Stanley	0	0.00
(900)	Nomura Real Estate Holdings Inc	Morgan Stanley	0	0.00
(100)	Nomura Real Estate Master Fund Inc	Morgan Stanley	0	0.00
(2,700)	Nomura Research Institute Ltd	Morgan Stanley	0	0.00
32,967	Nongshim	Morgan Stanley	4,263	0.00
435,391	Nongshim	JPMorgan Chase Bank	65,940	0.00
911,833	Nordex SE	JPMorgan Chase Bank	429,404	0.02
518,619	Nordex SE	Goldman Sachs International	178,835	0.01
(3,400)	Nordson Corp	Morgan Stanley	0	0.00
30,200	Nordstrom Inc	Morgan Stanley	0	0.00
(4,900)	Norfolk Southern Corp	Morgan Stanley	0	0.00
(1,100)	Noritsu Koki Co Ltd	Morgan Stanley	0	0.00
796,399	Norsk Hydro ASA	Morgan Stanley	0	0.00
(21,000)	Northern Oil & Gas Inc	Morgan Stanley	0	0.00
37,000	Northern Trust Corp	Morgan Stanley	0	0.00
(29,600)	Northwest Bancshares Inc	Morgan Stanley	0	0.00
9,400	Northwest Natural Holding Co	Morgan Stanley	0	0.00
2,300	NorthWestern Corp	Morgan Stanley	0	0.00
(952,884)	NortonLifeLock Inc	Goldman Sachs International	0	0.00
56,577	NortonLifeLock Inc	JPMorgan Chase Bank	1,075	0.00
(93,900)	NortonLifeLock Inc	Morgan Stanley	0	0.00
31,345	Norwegian Cruise Line Holding	Goldman Sachs International	9,274	0.00
293,608	Norwegian Cruise Line Holding	JPMorgan Chase Bank	87,241	0.00
30,862	Norwegian Cruise Line Holding	Morgan Stanley	12,494	0.00
(138,700)	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	0	0.00
(15,900)	NOV Inc	Morgan Stanley	0	0.00
(4,600)	Nova Ltd	Morgan Stanley	0	0.00
(6,400)	Novanta Inc	Morgan Stanley	0	0.00
1,759,883	Novartis AG	JPMorgan Chase Bank	20,120	0.00
4,948,767	Novartis AG	Goldman Sachs International	253,792	0.02
29	Novartis AG	Morgan Stanley	0	0.00
(3,345,033)	Novo Nordisk A/S Class B	Morgan Stanley	9,208	0.00
(9,481,040)	Novo Nordisk A/S Class B	Goldman Sachs International	50,364	0.00
(23,684,204)	Novo Nordisk A/S Class B	JPMorgan Chase Bank	136,177	0.01
207,150	Novocure Ltd	JPMorgan Chase Bank	16,926	0.00
409,170	Novocure Ltd	Goldman Sachs International	28,721	0.00
(600)	Novocure Ltd	Morgan Stanley	0	0.00
(155,462)	Novozymes A/S	Morgan Stanley	0	0.00
33,900	NOW Inc	Morgan Stanley	0	0.00
(9,900)	NRG Energy Inc	Morgan Stanley	0	0.00
400	NS Solutions Corp	Morgan Stanley	0	0.00
800	NS United Kaiun Kaisha Ltd	Morgan Stanley	0	0.00
(3,600)	NSD Co Ltd	Morgan Stanley	0	0.00
12,700	NSK Ltd	Morgan Stanley	0	0.00
(42,800)	NTN Corp	Morgan Stanley	0	0.00
10,100	NTT Data Corp	Morgan Stanley	0	0.00
482,840	Nu Skin Enterprises Inc Class A	Goldman Sachs International	12,972	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
300,637	Nu Skin Enterprises Inc Class A	JPMorgan Chase Bank	6,991	0.00
11,900	Nu Skin Enterprises Inc Class A	Morgan Stanley	0	0.00
(6,500)	Nucor Corp	Morgan Stanley	0	0.00
(112,958)	Nurix Therapeutics Inc	Goldman Sachs International	8,877	0.00
309,765	NuStar Energy LP	JPMorgan Chase Bank	20,957	0.00
53,800	NuStar Energy LP	Morgan Stanley	0	0.00
640,880	NuStar Energy LP	Goldman Sachs International	27,319	0.00
20,500	Nutanix Inc Class A	Morgan Stanley	0	0.00
143,874	Nutrien Ltd	Morgan Stanley	0	0.00
(616,024)	NuVasive Inc	JPMorgan Chase Bank	21,614	0.00
21,800	NuVasive Inc	Morgan Stanley	0	0.00
1,300	NV5 Global Inc	Morgan Stanley	0	0.00
(7,200)	nVent Electric PLC	Morgan Stanley	0	0.00
4,733,618	NVIDIA Corp	JPMorgan Chase Bank	319,524	0.01
951,777	NVIDIA Corp	Goldman Sachs International	195,966	0.01
55,159	NVIDIA Corp	Morgan Stanley	0	0.00
(100)	NVR Inc	Morgan Stanley	0	0.00
20,758	NXP Semiconductors NV	Morgan Stanley	0	0.00
(67,400)	Oak Street Health Inc	Morgan Stanley	0	0.00
210,957	Oatly Group AB	JPMorgan Chase Bank	43,593	0.00
49,420	Oatly Group AB	Morgan Stanley	11,849	0.00
69,163	Oatly Group AB	Goldman Sachs International	852	0.00
400	Obayashi Corp	Morgan Stanley	0	0.00
(2,100)	OBIC Business Consultants Co Ltd	Morgan Stanley	0	0.00
(400)	Obic Co Ltd	Morgan Stanley	0	0.00
283	OC Oerlikon Corp AG	Morgan Stanley	0	0.00
108,888	Ocado Group Plc	JPMorgan Chase Bank	10,637	0.00
(47,173)	Ocado Group Plc	Morgan Stanley	0	0.00
3,239,903	Ocado Group Plc	Société Générale	87,892	0.00
34,038	Occidental Petroleum Corp	Morgan Stanley	0	0.00
20,600	Oceaneering International Inc	Morgan Stanley	0	0.00
9,400	Odakyu Electric Railway Co Ltd	Morgan Stanley	0	0.00
25,300	ODP Corp	Morgan Stanley	0	0.00
(21,400)	Office Properties Income Trust	Morgan Stanley	0	0.00
(2,300)	OFG Bancorp	Morgan Stanley	0	0.00
(42,700)	OGE Energy Corp	Morgan Stanley	0	0.00
(187,969)	O-I Glass Inc	Morgan Stanley	0	0.00
(13,200)	Oil States International Inc	Morgan Stanley	0	0.00
7,000	Oisix ra daichi Inc	Morgan Stanley	0	0.00
(500)	Oji Holdings Corp	Morgan Stanley	0	0.00
(2,100)	Okamura Corp	Morgan Stanley	0	0.00
17,100	Oki Electric Industry Co Ltd	Morgan Stanley	0	0.00
(3,800)	Okinawa Electric Power Co Inc	Morgan Stanley	0	0.00
9,375,557	Okta Inc	Goldman Sachs International	0	0.00
(6,300)	Okta Inc	Morgan Stanley	0	0.00
(2,300)	OKUMA Corp	Morgan Stanley	0	0.00
1,300	Okumura Corp	Morgan Stanley	0	0.00
17,400	Olaplex Holdings Inc	Morgan Stanley	0	0.00
(18,789)	Old Dominion Freight Line Inc	Morgan Stanley	0	0.00
8,005	Old National Bancorp	Morgan Stanley	0	0.00
3,300	Old Republic International Corp	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(3,000)	Olin Corp	Morgan Stanley	0	0.00
(17,600)	Ollie's Bargain Outlet Holdings Inc	Morgan Stanley	0	0.00
(4,700)	Olympus Corp	Morgan Stanley	0	0.00
(50,300)	Omega Healthcare Investors Inc	Morgan Stanley	0	0.00
(624,552)	Omniceil Inc	Goldman Sachs International	1,661	0.00
(8,300)	Omniceil Inc	Morgan Stanley	0	0.00
408,992	Omnicom Group Inc	Goldman Sachs International	44,603	0.00
229,998	Omnicom Group Inc	JPMorgan Chase Bank	45,173	0.00
30,148	Omnicom Group Inc	Morgan Stanley	1,227	0.00
900	Omron Corp	Morgan Stanley	0	0.00
(69,100)	On Holding AG Class A	Morgan Stanley	0	0.00
(35,900)	ON Semiconductor Corp	Morgan Stanley	0	0.00
2,600	ONE Gas Inc	Morgan Stanley	0	0.00
(27,600)	OneMain Holdings Inc	Morgan Stanley	0	0.00
(15,800)	ONEOK Inc	Morgan Stanley	0	0.00
6,400	Ono Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(5,200)	Onto Innovation Inc	Morgan Stanley	0	0.00
(2,800)	Open House Group Co Ltd	Morgan Stanley	0	0.00
41,600	Open Lending Corp Class A	Morgan Stanley	0	0.00
(48,400)	Opendoor Technologies Inc	Morgan Stanley	0	0.00
(26,500)	Option Care Health Inc	Morgan Stanley	0	0.00
2,500	Optorum Co Ltd	Morgan Stanley	0	0.00
29,100	Oracle Corp	Morgan Stanley	0	0.00
(200)	Oracle Corp Japan	Morgan Stanley	0	0.00
(700)	O'Reilly Automotive Inc	Morgan Stanley	0	0.00
2,000	Organo Corp	Morgan Stanley	0	0.00
137,323	Organon & Co	Goldman Sachs International	11,399	0.00
(30,300)	Organon & Co	Morgan Stanley	0	0.00
20,700	Orient Corp	Morgan Stanley	0	0.00
(200)	Oriental Land Co Ltd	Morgan Stanley	0	0.00
(17,800)	Origin Materials Inc	Morgan Stanley	0	0.00
(326,942)	Orion Corp	JPMorgan Chase Bank	527	0.00
(308,733)	Orion Corp	Morgan Stanley	18,735	0.00
(720,029)	Orion Corp	Goldman Sachs International	25,080	0.00
13,600	Orion Engineered Carbons SA	Morgan Stanley	0	0.00
(6,620)	Orion Office REIT Inc	Morgan Stanley	0	0.00
2,300	ORIX Corp	Morgan Stanley	0	0.00
(100)	Orix JREIT Inc	Morgan Stanley	0	0.00
6,926,383	Ormat Technologies Inc	Goldman Sachs International	4,833	0.00
(8,000)	Ormat Technologies Inc	Morgan Stanley	0	0.00
32,402,460	Orsted A/S	Morgan Stanley	117,498	0.01
3,086,748	Orsted A/S	JPMorgan Chase Bank	5,647	0.00
1,580,539	Orsted A/S	Goldman Sachs International	2,215	0.00
(486,609)	OrthoClinical Diagnostics Inc Class H	JPMorgan Chase Bank	0	0.00
(400)	Osaka Gas Co Ltd	Morgan Stanley	0	0.00
(182)	OSB Group PLC	Morgan Stanley	0	0.00
94,094	Oscar Health Inc Class A	Morgan Stanley	0	0.00
1,100	OSG Corp	Morgan Stanley	0	0.00
3,400	Oshkosh Corp	Morgan Stanley	0	0.00
1,350,410	Oshkosh Corp	JPMorgan Chase Bank	221,428	0.01
2,900	OSI Systems Inc	Morgan Stanley	0	0.00
158,716	Otis Worldwide Corp	Morgan Stanley	0	0.00
700	Otsuka Corp	Morgan Stanley	0	0.00
(3,800)	Otsuka Holdings Co Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(10,000)	Otter Tail Corp	Morgan Stanley	0	0.00
87,600	Outfront Media Inc	Morgan Stanley	0	0.00
(14,300)	Outset Medical Inc	Morgan Stanley	0	0.00
4,000	Outsourcing Inc	Morgan Stanley	0	0.00
17,700	Overstock.com Inc	Morgan Stanley	0	0.00
(18,300)	Ovintiv Inc	Morgan Stanley	0	0.00
11,100	Owens & Minor Inc	Morgan Stanley	0	0.00
176,404	Owens Corning	Morgan Stanley	0	0.00
(12,200)	Owl Rock Capital Corp	Morgan Stanley	0	0.00
400	Oxford Industries Inc	Morgan Stanley	0	0.00
378	Oxford Instruments PLC	Morgan Stanley	0	0.00
(155,294)	PACCAR Inc	Morgan Stanley	0	0.00
20,400	Pacific Premier Bancorp Inc	Morgan Stanley	0	0.00
16,100	Pacira BioSciences Inc	Morgan Stanley	0	0.00
11,800	Packaging Corp of America	Morgan Stanley	0	0.00
29,000	PacWest Bancorp	Morgan Stanley	0	0.00
18,933	Pagegroup Plc	Morgan Stanley	0	0.00
(14,100)	PagerDuty Inc	Morgan Stanley	0	0.00
93,000	Pagseguro Digital Ltd Class A	Morgan Stanley	0	0.00
(136,100)	Palantir Technologies Inc Class A	Morgan Stanley	2,161	0.00
5,075,803	Palo Alto Networks Inc	Goldman Sachs International	0	0.00
(32,417)	Palo Alto Networks Inc	JPMorgan Chase Bank	610	0.00
(4,400)	Palomar Holdings Inc	Morgan Stanley	0	0.00
2,600	PALTAC Corp	Morgan Stanley	0	0.00
9,000	Panasonic Holdings Corp	Morgan Stanley	0	0.00
47,583	Pantheon Resources PLC	Morgan Stanley	0	0.00
5,400	Papa John's International Inc	Morgan Stanley	0	0.00
(900)	Par Pacific Holdings Inc	Morgan Stanley	0	0.00
(27,400)	PAR Technology Corp	Morgan Stanley	0	0.00
2,941	Paragon Banking Group PLC	Morgan Stanley	0	0.00
(11,900)	Paramount Global Class B	Morgan Stanley	0	0.00
159,400	Paramount Group Inc	Morgan Stanley	0	0.00
70,300	Park Hotels & Resorts Inc	Morgan Stanley	0	0.00
700	Park24 Co Ltd	Morgan Stanley	0	0.00
2,487,136	Parker-Hannifin Corp	Goldman Sachs International	76,089	0.00
7,200	Parker-Hannifin Corp	Morgan Stanley	0	0.00
(12,700)	Parsons Corp	Morgan Stanley	0	0.00
(2)	Partners Group Holding AG	Morgan Stanley	0	0.00
(2,000)	Pasona Group Inc	Morgan Stanley	0	0.00
10,200	Patrick Industries Inc	Morgan Stanley	0	0.00
15,800	Patterson Cos Inc	Morgan Stanley	0	0.00
3,100	Patterson-UTI Energy Inc	Morgan Stanley	0	0.00
2,500	Paychex Inc	Morgan Stanley	0	0.00
10,200	Paycom Software Inc	Morgan Stanley	0	0.00
143,476	Paycom Software Inc	Goldman Sachs International	3,916	0.00
(46,800)	Paycor HCM Inc	Morgan Stanley	0	0.00
7,400	Paylocity Holding Corp	Morgan Stanley	0	0.00
10,332	PayPal Holdings Inc	JPMorgan Chase Bank	75	0.00
278,575	PayPal Holdings Inc	Goldman Sachs International	33,849	0.00
87,100	PayPal Holdings Inc	Morgan Stanley	0	0.00
15,300	PBF Energy Inc Class A	Morgan Stanley	0	0.00
8,400	PDC Energy Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
54,814	Pearson PLC	Morgan Stanley	0	0.00
(33,500)	Pebblebrook Hotel Trust	Morgan Stanley	0	0.00
3,700	Pegasystems Inc	Morgan Stanley	0	0.00
(18,900)	Peloton Interactive Inc Class A	Morgan Stanley	0	0.00
11,200	Penn National Gaming Inc	Morgan Stanley	0	0.00
13,630	Pennon Group PLC	Morgan Stanley	0	0.00
(4,000)	PennyMac Financial Services Inc	Morgan Stanley	0	0.00
(41,500)	PennyMac Mortgage Investment Trust	Morgan Stanley	0	0.00
(14,276)	Penske Automotive Group Inc	Morgan Stanley	0	0.00
(40,851)	Pentair PLC	Morgan Stanley	0	0.00
(18,700)	Penta-Ocean Construction Co Ltd	Morgan Stanley	0	0.00
(10,100)	Penumbra Inc	Morgan Stanley	0	0.00
(1,073,869)	PepsiCo Inc	Morgan Stanley	30,923	0.00
(455,984)	PepsiCo Inc	Goldman Sachs International	39,340	0.00
9,300	PeptiDream Inc	Morgan Stanley	0	0.00
3,900	Perficient Inc	Morgan Stanley	0	0.00
(3,400)	Performance Food Group Co	Morgan Stanley	0	0.00
(88,900)	Perimeter Solutions SA	Morgan Stanley	0	0.00
4,100	Perion Network Ltd	Morgan Stanley	0	0.00
510,233	PerkinElmer Inc	Morgan Stanley	64,394	0.00
5,100	Perrigo Co Plc	Morgan Stanley	0	0.00
(154,393)	Persimmon Plc	Morgan Stanley	0	0.00
(500)	Persol Holdings Co Ltd	Morgan Stanley	0	0.00
(63,800)	Petco Health & Wellness Co Inc	Morgan Stanley	0	0.00
394,450	Petropavlovsk PLC	Morgan Stanley	1	0.00
(26,843)	Pets at Home Group Plc	Morgan Stanley	0	0.00
1,182,761	Pfizer Inc	Goldman Sachs International	9,437	0.00
(1,900)	Pfizer Inc	Morgan Stanley	196	0.00
30,500	PGT Innovations Inc	Morgan Stanley	0	0.00
(5,000)	Phillips 66	Morgan Stanley	0	0.00
3,153,340	Phillips Edison & Co Inc	Morgan Stanley	59,210	0.00
42,208	Phoenix Group Holdings Plc	Morgan Stanley	0	0.00
(4,500)	Photonics Inc	Morgan Stanley	0	0.00
308,659	Phreesia Inc	Morgan Stanley	46,741	0.00
3,043,953	Physicians Realty Trust	Morgan Stanley	117,195	0.01
1,600	Piedmont Lithium Inc	Morgan Stanley	0	0.00
(18,800)	Piedmont Office Realty Trust Inc Class A	Morgan Stanley	0	0.00
8,900	Pigeon Corp	Morgan Stanley	0	0.00
(3,600)	Pilgrim's Pride Corp	Morgan Stanley	0	0.00
1,100	Pilot Corp	Morgan Stanley	0	0.00
(58,200)	Ping Identity Holding Corp	Morgan Stanley	0	0.00
6,900	Pinnacle Financial Partners Inc	Morgan Stanley	0	0.00
11,500	Pinnacle West Capital Corp	Morgan Stanley	0	0.00
4,079	Pinterest Inc Class A	Goldman Sachs International	235	0.00
(9,200)	Pinterest Inc Class A	Morgan Stanley	0	0.00
1,300	Piper Sandler Cos	Morgan Stanley	0	0.00
2,029,583	Pirelli & C SpA	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 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
11,900	PJT Partners Inc Class A	Morgan Stanley	0	0.00
1,879,269	PKO Bank Polski SA	Goldman Sachs International	45,105	0.00
351,365	PKO Bank Polski SA	Morgan Stanley	10,909	0.00
66,100	Plains All American Pipeline LP	Morgan Stanley	0	0.00
70,000	Plains GP Holdings LP Class A	Morgan Stanley	0	0.00
(16,700)	Planet Fitness Inc Class A	Morgan Stanley	0	0.00
(174,100)	Planet Labs PBC	Morgan Stanley	0	0.00
(162,718)	Plantronics Inc	JPMorgan Chase Bank	1,246	0.00
(7,800)	Plantronics Inc	Morgan Stanley	0	0.00
79,800	Playa Hotels & Resorts NV	Morgan Stanley	0	0.00
9,529	Playtech PLC	Morgan Stanley	0	0.00
26,900	Playtika Holding Corp	Morgan Stanley	0	0.00
(5,800)	Plexus Corp	Morgan Stanley	0	0.00
(100,500)	Plug Power Inc	Morgan Stanley	0	0.00
7,715	Plus500 Ltd	Morgan Stanley	0	0.00
(8,200)	PNC Financial Services Group Inc	Morgan Stanley	0	0.00
(510,912)	PNM Resources Inc	JPMorgan Chase Bank	23,222	0.00
21,000	PNM Resources Inc	Morgan Stanley	0	0.00
(10,100)	Pola Orbis Holdings Inc	Morgan Stanley	0	0.00
(7,300)	Polaris Inc	Morgan Stanley	0	0.00
65,161	Polymetal International PLC	Morgan Stanley	0	0.00
(700)	Pool Corp	Morgan Stanley	0	0.00
(14,500)	Popular Inc	Morgan Stanley	0	0.00
(1,721,966)	Porsche Automobil Holding SE	Goldman Sachs International	0	0.00
6,100	Portland General Electric Co	Morgan Stanley	0	0.00
532,282	POSCO	Société Générale	0	0.00
20,000,000	Poseidon Finance 1 Ltd	Nomura	27,800	0.00
5,900	Post Holdings Inc	Morgan Stanley	0	0.00
(4,024,371)	Postal Savings Bank of China Ltd	Nomura	0	0.00
(6,934,980)	Postal Savings Bank of China Ltd	Société Générale	0	0.00
(1,271,712)	Poste Italiane SpA	Goldman Sachs International	0	0.00
54,837	PotlatchDeltic Corp	JPMorgan Chase Bank	1,842	0.00
39,200	PotlatchDeltic Corp	Morgan Stanley	0	0.00
(2,700)	Power Integrations Inc	Morgan Stanley	0	0.00
(6,200)	PowerSchool Holdings Inc Class A	Morgan Stanley	0	0.00
(41,564)	PPG Industries Inc	Morgan Stanley	0	0.00
(21,740)	PPL Corp	Goldman Sachs International	0	0.00
(26,900)	PRA Group Inc	Morgan Stanley	0	0.00
8,600	Preferred Bank	Morgan Stanley	0	0.00
694,048	Premier Inc Class A	JPMorgan Chase Bank	19,904	0.00
(300)	Premier Inc Class A	Morgan Stanley	0	0.00
306,048	Premier Inc Class A	Goldman Sachs International	17,129	0.00
6,100	Pressance Corp	Morgan Stanley	0	0.00
3,400	Prestige Consumer Healthcare Inc	Morgan Stanley	0	0.00
7,900	PriceSmart Inc	Morgan Stanley	0	0.00
8,709	Primary Health Properties PLC	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
12,927	Primavera Capital Group	Morgan Stanley	2,067	0.00
7,100	Primerica Inc	Morgan Stanley	0	0.00
28,100	Primoris Services Corp	Morgan Stanley	0	0.00
(4,500)	Principal Financial Group Inc	Morgan Stanley	0	0.00
(26,200)	Privia Health Group Inc	Morgan Stanley	0	0.00
(61,100)	PROCEPT BioRobotics Corp	Morgan Stanley	0	0.00
(49,800)	Procore Technologies Inc	Morgan Stanley	0	0.00
(1,464,213)	Procter & Gamble Co	Goldman Sachs International	121,899	0.01
(43,462)	Procter & Gamble Co	Morgan Stanley	0	0.00
50,700	PROG Holdings Inc	Morgan Stanley	0	0.00
(8,300)	Progress Software Corp	Morgan Stanley	0	0.00
(23,300)	Progressive Corp	Morgan Stanley	0	0.00
(5,000)	Progyny Inc	Morgan Stanley	0	0.00
(2,565,860)	Prologis Inc	Morgan Stanley	43,017	0.00
72,012	ProPetro Holding Corp	Morgan Stanley	0	0.00
(21,900)	PROS Holdings Inc	Morgan Stanley	0	0.00
(12,100)	Prosperity Bancshares Inc	Morgan Stanley	0	0.00
(648,404)	Prosus NV	JPMorgan Chase Bank	145,287	0.01
(130,400)	Proterra Inc	Morgan Stanley	0	0.00
12,400	Proto Labs Inc	Morgan Stanley	0	0.00
20,254	Provident Financial PLC	Morgan Stanley	0	0.00
11,500	Provident Financial Services Inc	Morgan Stanley	0	0.00
(1,545,367)	Prudential Financial Inc	Goldman Sachs International	0	0.00
(20,200)	Prudential Financial Inc	Morgan Stanley	0	0.00
22,889	Prudential Plc	Morgan Stanley	0	0.00
597,587	Prysmian SpA	Goldman Sachs International	0	0.00
(6,400)	PS Business Parks Inc	Morgan Stanley	0	0.00
90	PSP Swiss Property AG	Morgan Stanley	0	0.00
6,000	PTC Inc	Morgan Stanley	0	0.00
23,100	Public Service Enterprise Group Inc	Morgan Stanley	0	0.00
5,600	Public Storage	Morgan Stanley	0	0.00
158,636	Publicis Groupe SA	Morgan Stanley	16,244	0.00
161,914	Publicis Groupe SA	Goldman Sachs International	15,900	0.00
48,521	Publicis Groupe SA	JPMorgan Chase Bank	9,769	0.00
12,900	PubMatic Inc Class A	Morgan Stanley	0	0.00
5,100	PulteGroup Inc	Morgan Stanley	0	0.00
11,028,468	Pure Storage Inc Class A	Goldman Sachs International	0	0.00
(7,200)	Pure Storage Inc Class A	Morgan Stanley	653	0.00
(149,100)	PureCycle Technologies Inc	Morgan Stanley	0	0.00
11,100	PVH Corp	Morgan Stanley	0	0.00
3,500	Q2 Holdings Inc	Morgan Stanley	0	0.00
(14,000)	QIAGEN NV	Morgan Stanley	0	0.00
7,785	QinetiQ Group PLC	Morgan Stanley	151	0.00
7,800	Qorvo Inc	Morgan Stanley	0	0.00
235,285	QT Group OYJ	Goldman Sachs International	27,010	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
51,182	QT Group OYJ	JPMorgan Chase Bank	1,705	0.00
35,074	QT Group OYJ	Morgan Stanley	1,842	0.00
(6,400)	Quaker Chemical Corp	Morgan Stanley	0	0.00
8,500	QUALCOMM Inc	Morgan Stanley	0	0.00
(1,203,987)	QUALCOMM Inc	JPMorgan Chase Bank	53,781	0.00
(23,600)	Qualtrics International Inc Class A	Morgan Stanley	0	0.00
1,400	Qualys Inc	Morgan Stanley	0	0.00
(3,045,575)	Quanta Services Inc	JPMorgan Chase Bank	394,540	0.02
(20,200)	Quanta Services Inc	Morgan Stanley	0	0.00
1,300	Quanterix Corp	Morgan Stanley	0	0.00
(173,500)	QuantumScape Corp	Morgan Stanley	0	0.00
1,027,975	Quest Diagnostics Inc	Morgan Stanley	12,932	0.00
(3,900)	Quidel Corp	Morgan Stanley	10,562	0.00
(260,582)	QuidelOrtho Corp	JPMorgan Chase Bank	0	0.00
14,575	QuidelOrtho Corp	Morgan Stanley	21,872	0.00
(130,069)	Quilter PLC	Morgan Stanley	0	0.00
(23,500)	R1 RCM Holdco Inc	Morgan Stanley	17,553	0.00
(22,123)	R1 RCM Inc	Goldman Sachs International	971	0.00
36,900	R1 RCM Inc	Morgan Stanley	9,854	0.00
72,300	Rackspace Technology Inc	Morgan Stanley	0	0.00
45,500	Radian Group Inc	Morgan Stanley	0	0.00
(19,300)	Radius Global Infrastructure Inc Class A	Morgan Stanley	0	0.00
26,700	Radware Ltd	Morgan Stanley	0	0.00
(4,000)	Raito Kogyo Co Ltd	Morgan Stanley	0	0.00
11,000	Raksul Inc	Morgan Stanley	0	0.00
(5,900)	Rakus Co Ltd	Morgan Stanley	0	0.00
5,400,533	Rakuten Group Inc	JPMorgan Chase Bank	13,667	0.00
32,100	Rakuten Group Inc	Morgan Stanley	0	0.00
63,750,049	Rakuten Inc	Goldman Sachs International	89,667	0.00
552,193	Randstad NV	JPMorgan Chase Bank	88,018	0.00
(170,055)	Randstad NV	Morgan Stanley	24,334	0.00
55,260	Randstad NV	Goldman Sachs International	4,752	0.00
(2,100)	Range Resources Corp	Morgan Stanley	0	0.00
(36,000)	Ranpak Holdings Corp	Morgan Stanley	0	0.00
(10,600)	Rapid7 Inc	Morgan Stanley	0	0.00
(4,521)	Rathbones Group PLC	Morgan Stanley	0	0.00
(4,050)	Raymond James Financial Inc	Morgan Stanley	0	0.00
(9,500)	Rayonier Inc	Morgan Stanley	0	0.00
161,402	Raytheon Technologies Corp	Goldman Sachs International	0	0.00
(73,000)	Raytheon Technologies Corp	Morgan Stanley	0	0.00
(4,000)	RBC Bearings Inc	Morgan Stanley	0	0.00
224,560	REA Group Ltd	Morgan Stanley	29,583	0.00
17,700	Ready Capital Corp	Morgan Stanley	0	0.00
298,703	Realty Income Corp	Morgan Stanley	3,841	0.00
(12,500)	Reata Pharmaceuticals Inc Class A	Morgan Stanley	0	0.00
(276,257)	Reckitt Benckiser Group	Goldman Sachs International	8,094	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(1,846,560)	Reckitt Benckiser Group	JPMorgan Chase Bank	82,336	0.00
308,453	Reckitt Benckiser Group Plc	Goldman Sachs International	0	0.00
2,400	Recruit Holdings Co Ltd	Morgan Stanley	0	0.00
281	Red Electrica Corp SA	Morgan Stanley	0	0.00
23,100	Red Rock Resorts Inc Class A	Morgan Stanley	0	0.00
(252)	Redbubble Ltd	Goldman Sachs International	177	0.00
1,814	Redbubble Ltd	JPMorgan Chase Bank	1,719	0.00
51,451	Redbubble Ltd	Morgan Stanley	40,522	0.00
26,292	Redde Northgate PLC	Morgan Stanley	0	0.00
(40,900)	Redfin Corp	Morgan Stanley	0	0.00
158,423	Redrow PLC	Goldman Sachs International	0	0.00
30,800	Redwood Trust Inc	Morgan Stanley	0	0.00
10,800	Regency Centers Corp	Morgan Stanley	0	0.00
2,028,477	Regeneron Pharmaceuticals Inc	Goldman Sachs International	109,375	0.01
1,467,191	Regeneron Pharmaceuticals Inc	JPMorgan Chase Bank	56,190	0.00
34,200	Regions Financial Corp	Morgan Stanley	0	0.00
8,700	Reinsurance Group of America Inc Class A	Morgan Stanley	0	0.00
105,617	Relay Therapeutics Inc	JPMorgan Chase Bank	2,360	0.00
(2,600)	Reliance Steel & Aluminum Co	Morgan Stanley	0	0.00
(89,813)	Relmada Therapeutics Inc	Goldman Sachs International	5,606	0.00
(7,500)	Relo Group Inc	Morgan Stanley	0	0.00
(308,230)	Relx Plc	Goldman Sachs International	16,625	0.00
(207,353)	Relx Plc	JPMorgan Chase Bank	28,371	0.00
(4,749)	Relx Plc	Morgan Stanley	0	0.00
(151,700)	Remitly Global Inc	Morgan Stanley	0	0.00
5,713	Remy Cointreau SA	Goldman Sachs International	0	0.00
(8,500)	RenaissanceRe Holdings Ltd	Morgan Stanley	0	0.00
8,200	Renasant Corp	Morgan Stanley	0	0.00
(414,608)	Renault SA	Goldman Sachs International	0	0.00
21,600	ReNew Energy Global PLC Class A	Morgan Stanley	0	0.00
20,200	Rengo Co Ltd	Morgan Stanley	0	0.00
7,549	Renishaw PLC	Goldman Sachs International	0	0.00
(2,700)	RENOVA Inc	Morgan Stanley	0	0.00
13,300	Rent-A-Center Inc	Morgan Stanley	0	0.00
1,643,188	Rentokil Initial Plc	Morgan Stanley	0	0.00
(52,400)	Repay Holdings Corp	Morgan Stanley	0	0.00
456,303	Repligen Corp	JPMorgan Chase Bank	8,096	0.00
(8,900)	Repligen Corp	Morgan Stanley	0	0.00
(3,200)	Republic Services Inc	Morgan Stanley	0	0.00
53,100	Resideo Technologies Inc	Morgan Stanley	0	0.00
(15,500)	ResMed Inc	Morgan Stanley	0	0.00
18,500	Resolute Forest Products Inc	Morgan Stanley	0	0.00
23,800	Resona Holdings Inc	Morgan Stanley	0	0.00
1,100	Resorttrust Inc	Morgan Stanley	0	0.00
1,367,862	Restaurant Brands International Inc	Morgan Stanley	118,911	0.01
45,600	Retail Opportunity Investments Corp	Morgan Stanley	0	0.00
(13,600)	Revance Therapeutics Inc	Morgan Stanley	0	0.00
(79,994)	REVOLUTION Medicines Inc	Goldman Sachs International	15,562	0.00
23,700	Revolve Group Inc	Morgan Stanley	0	0.00
1,569,045	Rexel SA	Goldman Sachs International	13,510	0.00
257,817	Rexel SA	JPMorgan Chase Bank	59,290	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
8,700	Rexford Industrial Realty Inc	Morgan Stanley	0	0.00
(29,300)	Reynolds Consumer Products Inc	Morgan Stanley	0	0.00
3,600	RH	Morgan Stanley	0	0.00
54,564	Rheinmetall AG	Morgan Stanley	0	0.00
1,627	RHI Magnesita NV	Morgan Stanley	0	0.00
(7,400)	Ricoh Co Ltd	Morgan Stanley	0	0.00
(100)	Ricoh Leasing Co Ltd	Morgan Stanley	0	0.00
2,000	Riken Keiki Co Ltd	Morgan Stanley	0	0.00
6,300	RingCentral Inc Class A	Morgan Stanley	0	0.00
(1,600)	Rinnai Corp	Morgan Stanley	0	0.00
(74,625)	Rio Tinto Plc	Morgan Stanley	0	0.00
499,234	Rio Tinto Plc	JPMorgan Chase Bank	85,114	0.00
119,000	Riot Blockchain Inc	Morgan Stanley	0	0.00
318,575	Rite Aid Corp	Morgan Stanley	70,883	0.00
(184,800)	Rivian Automotive Inc Class A	Morgan Stanley	0	0.00
2,100	RLI Corp	Morgan Stanley	0	0.00
3,100	RLJ Lodging Trust	Morgan Stanley	0	0.00
278,390	Robert Half International Inc	Morgan Stanley	47,558	0.00
(200,300)	Robinhood Markets Inc Class A	Morgan Stanley	0	0.00
36,181	ROBLOX Corp Class A	JPMorgan Chase Bank	1,676	0.00
(106,900)	ROBLOX Corp Class A	Morgan Stanley	0	0.00
(4)	Roche Holding AG	Morgan Stanley	0	0.00
5,493,678	Roche Holding AG	Goldman Sachs International	43,519	0.00
4,022,365	Roche Holding AG	JPMorgan Chase Bank	602,651	0.02
(8,100)	Rocket Cos Inc Class A	Morgan Stanley	0	0.00
(92,900)	Rocket Lab USA Inc	Morgan Stanley	0	0.00
(60,483)	Rocket Pharmaceuticals Inc	Goldman Sachs International	5,589	0.00
(189,869)	Rocket Pharmaceuticals Inc	JPMorgan Chase Bank	122,292	0.01
2,758,860	Rockwell Automation Inc	Goldman Sachs International	190,349	0.01
(33,715)	Rockwell Automation Inc	Morgan Stanley	0	0.00
11,545	ROCKWOOL A/S	Morgan Stanley	0	0.00
(2,830,610)	Rogers Communications Inc	JPMorgan Chase Bank	4,650	0.00
(383,250)	Rogers Corp	JPMorgan Chase Bank	8,907	0.00
(2,900)	Rohm Co Ltd	Morgan Stanley	219	0.00
(5,800)	Rohto Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(1,300)	Roku Inc	Morgan Stanley	0	0.00
15,300	Rollins Inc	Morgan Stanley	0	0.00
(9,729,225)	Rolls-Royce Holdings Plc	Morgan Stanley	191,712	0.01
(18,092)	Rolls-Royce Holdings Plc	JPMorgan Chase Bank	62,700	0.00
(157,619)	Rolls-Royce Holdings Plc	Goldman Sachs International	36,541	0.00
(27,028)	Roper Technologies Inc	Morgan Stanley	0	0.00
900	Rorze Corp	Morgan Stanley	0	0.00
2,020,590	Ross Stores Inc	Morgan Stanley	321,447	0.01
92,525	Rotork PLC	Morgan Stanley	0	0.00
218,710	Royal Caribbean Cruises Ltd	JPMorgan Chase Bank	32,137	0.00
41,029	Royal Caribbean Cruises Ltd	Goldman Sachs International	15,529	0.00
(25,500)	Royal Caribbean Cruises Ltd	Morgan Stanley	0	0.00
5,600	Royal Gold Inc	Morgan Stanley	0	0.00
1,500	Royal Holdings Co Ltd	Morgan Stanley	0	0.00
262,543	Royal Mail Plc	Morgan Stanley	59,885	0.00
660,526	Royal Mail Plc	Goldman Sachs International	136,941	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(553,653)	Royalty Pharma Plc Class A	Goldman Sachs International	10,195	0.00
1,045,893	Royalty Pharma Plc Class A	JPMorgan Chase Bank	20,221	0.00
48,700	Royalty Pharma Plc Class A	Morgan Stanley	0	0.00
39,252	RPC Inc	Morgan Stanley	0	0.00
(8,200)	RPM International Inc	Morgan Stanley	0	0.00
68,000	RPT Realty	Morgan Stanley	0	0.00
88,433	RS GROUP Plc	Morgan Stanley	0	0.00
(1,600)	RS Technologies Co Ltd	Morgan Stanley	0	0.00
3,400	Rush Enterprises Inc Class A	Morgan Stanley	0	0.00
292,555	RWE AG	Morgan Stanley	0	0.00
29,866	RWS Holdings PLC	Morgan Stanley	0	0.00
7,900	Ryan Specialty Holdings Inc	Morgan Stanley	0	0.00
1,675,044	Ryanair Holdings Plc	Morgan Stanley	0	0.00
15,900	Ryder System Inc	Morgan Stanley	0	0.00
13,700	Ryerson Holding Corp	Morgan Stanley	0	0.00
(12,700)	Ryman Hospitality Properties Inc	Morgan Stanley	0	0.00
(1,500)	Ryohin Keikaku Co Ltd	Morgan Stanley	0	0.00
(23,285)	S4 Capital Plc	Morgan Stanley	0	0.00
190,543	Saab AB Class B	Morgan Stanley	0	0.00
7,900	Sabra Health Care REIT Inc	Morgan Stanley	0	0.00
(129,000)	Sabre Corp	Morgan Stanley	0	0.00
3,300	Safehold Inc	Morgan Stanley	0	0.00
19,134	Safestore Holdings Plc	Morgan Stanley	0	0.00
2,213,647	Safran SA	Goldman Sachs International	0	0.00
4,004,510	Safran SA	Société Générale	20,621	0.00
(1,575,855)	Safran SA	JPMorgan Chase Bank	15,333	0.00
(114,719)	Sage Group Plc	JPMorgan Chase Bank	3,736	0.00
24,433	Sage Group PLC	Morgan Stanley	0	0.00
(43,598)	Saia Inc	Morgan Stanley	0	0.00
(136,780)	Sailpoint Technologies Holdings Inc	JPMorgan Chase Bank	1,260	0.00
(32,100)	Sailpoint Technologies Holdings Inc	Morgan Stanley	0	0.00
74,392	Sainsbury (J) Plc	Morgan Stanley	18,929	0.00
30,213	Sainsbury (J) Plc	Goldman Sachs International	5,655	0.00
(7,200)	Saizeriya Co Ltd	Morgan Stanley	0	0.00
(2,100)	Sakata Seed Corp	Morgan Stanley	0	0.00
(630,078)	Salesforce Inc	Goldman Sachs International	0	0.00
1,401,758	Sally Beauty Holdings Inc	Morgan Stanley	383,858	0.02
251,377	Sally Beauty Holdings Inc	Goldman Sachs International	108,008	0.01
155,663	Salvatore Ferragamo SpA	Goldman Sachs International	0	0.00
(11,300)	Samsara Inc Class A	Morgan Stanley	0	0.00
(700)	SAMTY Co Ltd	Morgan Stanley	0	0.00
(600)	Sanderson Farms Inc	Morgan Stanley	0	0.00
397,407	Sandvik AB	Morgan Stanley	0	0.00
(2,600)	Sandy Spring Bancorp Inc	Morgan Stanley	0	0.00
(216,220)	Sangamo Therapeutics Inc	Goldman Sachs International	1,777	0.00
(2,600)	San-In Godo Bank Ltd	Morgan Stanley	0	0.00
500	Sanken Electric Co Ltd	Morgan Stanley	0	0.00
(1,100)	Sankyo Co Ltd	Morgan Stanley	0	0.00
1,700	Sankyu Inc	Morgan Stanley	0	0.00
8,936,774	Sanlam Ltd	Goldman Sachs International	78,486	0.00
298,615	Sanlam Ltd	JPMorgan Chase Bank	3,058	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(9,800)	Sanmina Corp	Morgan Stanley	0	0.00
27,181	Sanne Group Plc	Morgan Stanley	512	0.00
(196,388)	Sanne Group Plc	JPMorgan Chase Bank	1,627	0.00
(224,968)	Sanne Group Plc	Goldman Sachs International	2,236	0.00
(1,115,000)	Sanofi	Goldman Sachs International	505,447	0.02
(470,604)	Sanofi	JPMorgan Chase Bank	1,589	0.00
(40,162)	Sanofi	Morgan Stanley	3,663	0.00
(33,804,560)	Sanrio Co Ltd	JPMorgan Chase Bank	3,149	0.00
14,500	Sansan Inc	Morgan Stanley	0	0.00
(7,100)	Santen Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(5,200)	Sanwa Holdings Corp	Morgan Stanley	0	0.00
(100)	Sanyo Chemical Industries Ltd	Morgan Stanley	0	0.00
339,249	SAP SE	JPMorgan Chase Bank	12,215	0.00
542,555	SAP SE ADR	Goldman Sachs International	20,654	0.00
(400)	Sapporo Holdings Ltd	Morgan Stanley	0	0.00
489,989	Saputo Inc	Morgan Stanley	25,052	0.00
(4,605,555)	Sarepta Therapeutics Inc	JPMorgan Chase Bank	44,053	0.00
(656,689)	Sarepta Therapeutics Inc	Goldman Sachs International	25,592	0.00
864	Satellogic Inc	Morgan Stanley	415	0.00
(10,159)	Savills PLC	Morgan Stanley	0	0.00
(1,100)	SBA Communications Corp	Morgan Stanley	0	0.00
1,404,496,800	SBI Holdings Inc	Société Générale	0	0.00
(22,500)	SBI Holdings Inc	Morgan Stanley	0	0.00
2,600	SBS Holdings Inc	Morgan Stanley	0	0.00
(812,625)	Schaeffler AG	Morgan Stanley	0	0.00
(86,158)	Schindler Holding AG	Morgan Stanley	0	0.00
(43,800)	Schlumberger NV	Morgan Stanley	0	0.00
2,176,112	Schneider Electric SE	Morgan Stanley	373,763	0.02
1,280,776	Schneider Electric SE	Goldman Sachs International	94,370	0.01
435,438	Schneider Electric SE	JPMorgan Chase Bank	23,200	0.00
42,200	Schneider National Inc Class B	Morgan Stanley	0	0.00
(1,500)	Schnitzer Steel Industries Inc Class A	Morgan Stanley	0	0.00
(3,042)	Schroders PLC	Morgan Stanley	0	0.00
(14,100)	Schrodinger Inc	Morgan Stanley	0	0.00
7,400	Science Applications International Corp	Morgan Stanley	0	0.00
(21,600)	Scorpio Tankers Inc	Morgan Stanley	0	0.00
(1,000)	Scotts Miracle-Gro Co	Morgan Stanley	0	0.00
1,100	SCREEN Holdings Co Ltd	Morgan Stanley	0	0.00
(6,400)	SCSK Corp	Morgan Stanley	0	0.00
(23,700)	Seacoast Banking Corp of Florida	Morgan Stanley	0	0.00
(8,700)	Seagate Technology Holdings Plc	Morgan Stanley	18	0.00
-122,975	Seagate Technology Holdings Plc	Goldman Sachs International	111,872	0.01
1,384,303	Seagate Technology Holdings Plc	JPMorgan Chase Bank	411,738	0.02
(610,318)	Seagen Inc	JPMorgan Chase Bank	280,642	0.01
(556,841)	Seagen Inc	Morgan Stanley	106,981	0.01
700	Sealed Air Corp	Morgan Stanley	0	0.00
(2,800)	SeaWorld Entertainment Inc	Morgan Stanley	0	0.00
400	Secom Co Ltd	Morgan Stanley	0	0.00
(4,849)	Secure Income REIT PLC	Morgan Stanley	0	0.00
(251,887)	Securitas AB	Morgan Stanley	0	0.00
13,100	Sega Sammy Holdings Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(595,830)	Segro Plc	Morgan Stanley	0	0.00
4,800	SEI Investments Co	Morgan Stanley	0	0.00
4,000	Seibu Holdings Inc	Morgan Stanley	0	0.00
300	Seiko Epson Corp	Morgan Stanley	0	0.00
(1,410,500)	Seino Holdings Co Ltd	Société Générale	0	0.00
(14,800)	Seino Holdings Co Ltd	Morgan Stanley	0	0.00
3,500	Seiren Co Ltd	Morgan Stanley	0	0.00
(8,200)	Sekisui Chemical Co Ltd	Morgan Stanley	0	0.00
(1,500)	Sekisui House Ltd	Morgan Stanley	0	0.00
(300)	Sekisui House Reit Inc	Morgan Stanley	0	0.00
(24,800)	Select Medical Holdings Corp	Morgan Stanley	0	0.00
(8,900)	Selective Insurance Group Inc	Morgan Stanley	0	0.00
9,500	Sempra Energy	Morgan Stanley	0	0.00
13,700	Semtech Corp	Morgan Stanley	0	0.00
1,600	Senko Group Holdings Co Ltd	Morgan Stanley	0	0.00
18,800	Sensata Technologies Holding Plc	Morgan Stanley	0	0.00
5,600	Septeni Holdings Co Ltd	Morgan Stanley	0	0.00
14,814	Serco Group PLC	Morgan Stanley	0	0.00
900	Seria Co Ltd	Morgan Stanley	0	0.00
(61,825)	Serica Energy PLC	Morgan Stanley	0	0.00
5,400	Service Corp International	Morgan Stanley	0	0.00
(36,600)	Service Properties Trust	Morgan Stanley	0	0.00
(3,285,585)	ServiceNow Inc	Goldman Sachs International	119,571	0.01
6,600	ServiceNow Inc	Morgan Stanley	0	0.00
(11,900)	ServisFirst Bancshares Inc	Morgan Stanley	0	0.00
(7,500)	Seven Bank Ltd	Morgan Stanley	0	0.00
265,660	Severn Trent Plc	JPMorgan Chase Bank	23,523	0.00
80,075	Severn Trent Plc	Goldman Sachs International	6,567	0.00
388	Severn Trent PLC	Morgan Stanley	0	0.00
51,000	SFL Corp Ltd	Morgan Stanley	0	0.00
1,801	SFS Group AG	Morgan Stanley	0	0.00
(1,500)	SG Holdings Co Ltd	Morgan Stanley	0	0.00
(2)	SGS SA	Morgan Stanley	0	0.00
15,491	Shaftesbury Plc	Morgan Stanley	0	0.00
24,500	Shake Shack Inc Class A	Morgan Stanley	0	0.00
14,200	Sharp Corp	Morgan Stanley	0	0.00
(789,311)	Shaw Communications Inc	Goldman Sachs International	46,489	0.00
(95,300)	Shell Midstream Partners LP	Morgan Stanley	0	0.00
(4,155,936)	Shell Plc	Morgan Stanley	0	0.00
21,400	Shenandoah Telecommunications Co	Morgan Stanley	0	0.00
(6,533)	Sherwin-Williams Co	Morgan Stanley	0	0.00
7,500	Shibaura Machine Co Ltd	Morgan Stanley	0	0.00
400	SHIFT Inc	Morgan Stanley	0	0.00
(24,200)	Shift4 Payments Inc Class A	Morgan Stanley	0	0.00
(5,300)	Shiga Bank Ltd	Morgan Stanley	993	0.00
3,500	Shikoku Electric Power Co Inc	Morgan Stanley	0	0.00
1,300	Shimadzu Corp	Morgan Stanley	0	0.00
1,000	Shimamura Co Ltd	Morgan Stanley	0	0.00
100	Shimano Inc	Morgan Stanley	0	0.00
(4,400)	Shimizu Corp	Morgan Stanley	0	0.00
1,700	Shin-Etsu Chemical Co Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
5,000	Shinko Electric Industries Co Ltd	Morgan Stanley	0	0.00
3,400	Shinsei Bank Ltd	Morgan Stanley	0	0.00
(200)	Shionogi & Co Ltd	Morgan Stanley	0	0.00
(5,900)	Ship Healthcare Holdings Inc	Morgan Stanley	0	0.00
2,200	Shiseido Co Ltd	Morgan Stanley	0	0.00
22,700	Shizuoka Bank Ltd	Morgan Stanley	0	0.00
(76,000)	Shoals Technologies Group Inc Class A	Morgan Stanley	0	0.00
(4,700)	SHO-BOND Holdings Co Ltd	Morgan Stanley	0	0.00
800	Shochiku Co Ltd	Morgan Stanley	0	0.00
(2,800)	Shockwave Medical Inc	Morgan Stanley	0	0.00
(1,000)	Shoei Co Ltd	Morgan Stanley	0	0.00
(44,100)	Shopify Inc Class A	Morgan Stanley	0	0.00
(3,800)	Showa Denko KK	Morgan Stanley	0	0.00
16,600	Shutterstock Inc	Morgan Stanley	0	0.00
34,100	Shyft Group Inc	Morgan Stanley	0	0.00
(1)	Siegfried Holding AG	Morgan Stanley	0	0.00
909,039	Siemens AG	JPMorgan Chase Bank	63,116	0.00
(1,263,517)	Siemens Energy AG	Morgan Stanley	3,334	0.00
(396,682)	Siemens Gamesa Renewable	Morgan Stanley	81,914	0.00
(608,233)	Siemens Healthineers AG	JPMorgan Chase Bank	53,491	0.00
121,320	Siemens Healthineers AG	Morgan Stanley	0	0.00
(176)	SIG Group AG	Morgan Stanley	0	0.00
500	Signature Bank	Morgan Stanley	0	0.00
7,100	Signet Jewelers Ltd	Morgan Stanley	0	0.00
(20,891)	Signify Health Inc Class A	Goldman Sachs International	3,519	0.00
(74,900)	Signify Health Inc Class A	Morgan Stanley	0	0.00
(241,027)	Signify NV	Morgan Stanley	0	0.00
11,742,104	Sika AG	Goldman Sachs International	427,983	0.02
225,859	Sika AG	Morgan Stanley	25,827	0.00
12,000,000	Sika AG	Société Générale	1,906	0.00
8,700	Silgan Holdings Inc	Morgan Stanley	0	0.00
(16,800)	Silicon Laboratories Inc	Morgan Stanley	0	0.00
(23,900)	Silk Road Medical Inc	Morgan Stanley	0	0.00
4,100	Silvergate Capital Corp Class A	Morgan Stanley	0	0.00
26,700	Simmons First National Corp Class A	Morgan Stanley	0	0.00
13,100	Simon Property Group Inc	Morgan Stanley	0	0.00
(9,400)	Simply Good Foods Co	Morgan Stanley	0	0.00
7,000	Simpson Manufacturing Co Inc	Morgan Stanley	0	0.00
24,949	Sinclair Broadcast Group Inc Class A	Morgan Stanley	0	0.00
168,846	Sirius Real Estate Ltd	Morgan Stanley	0	0.00
326,709	Sirius XM Holdings Inc	JPMorgan Chase Bank	22,069	0.00
640,235	Sirius XM Holdings Inc	Goldman Sachs International	22,979	0.00
5,760,116	Sirius XM Holdings Inc	Morgan Stanley	14,597	0.00
49,300	SITE Centers Corp	Morgan Stanley	0	0.00
(7,700)	SiteOne Landscape Supply Inc	Morgan Stanley	0	0.00
(3,600)	SiTime Corp	Morgan Stanley	0	0.00
12,500	Six Flags Entertainment Corp	Morgan Stanley	0	0.00
9,407	Sixt SE	Morgan Stanley	0	0.00
9,900	Sixth Street Specialty Lending Inc	Morgan Stanley	0	0.00
10,300	SJW Group	Morgan Stanley	0	0.00
(621,249)	Skanska AB	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
7,500	Skechers USA Inc Class A	Morgan Stanley	0	0.00
6,811,010	SKF AB	JPMorgan Chase Bank	157,352	0.01
20,384,355	SKF AB	Goldman Sachs International	174,546	0.01
47,004,935	SKF AB	Morgan Stanley	567,919	0.02
(36,400)	SKY Perfect JSAT Holdings Inc	Morgan Stanley	0	0.00
6,900	Skylark Holdings Co Ltd	Morgan Stanley	0	0.00
1,500	Skyline Champion Corp	Morgan Stanley	0	0.00
47,600	SkyWest Inc	Morgan Stanley	0	0.00
16,200	Skyworks Solutions Inc	Morgan Stanley	0	0.00
10,648	SL Green Realty Corp	Morgan Stanley	0	0.00
(9,600)	SLM Corp	Morgan Stanley	0	0.00
18,426	SM Energy Co	Morgan Stanley	0	0.00
(35,800)	SMART Global Holdings Inc	Morgan Stanley	0	0.00
(37,000)	SmartRent Inc	Morgan Stanley	0	0.00
12,600	Smartsheet Inc Class A	Morgan Stanley	0	0.00
133,566	Smartsheet Inc Class A	Goldman Sachs International	31,748	0.00
100	SMC Corp	Morgan Stanley	0	0.00
26,638	Smith & Nephew Plc	Morgan Stanley	0	0.00
(20,318)	Smiths Group Plc	Morgan Stanley	0	0.00
3,700	SMS Co Ltd	Morgan Stanley	0	0.00
238,182	Smurfit Kappa Group Plc	Goldman Sachs International	0	0.00
8,059	Smurfit Kappa Group Plc	Morgan Stanley	0	0.00
94,040	Snam SpA	Goldman Sachs International	5,836	0.00
339,961	Snam SpA	JPMorgan Chase Bank	22,097	0.00
244,205	Snam SpA	Morgan Stanley	18,414	0.00
(136,600)	Snap Inc Class A	Morgan Stanley	0	0.00
(1,500)	Snap-on Inc	Morgan Stanley	0	0.00
700	Snow Peak Inc	Morgan Stanley	0	0.00
(13,800)	Snowflake Inc Class A	Morgan Stanley	0	0.00
27,800	Snowflake Inc Class A	JPMorgan Chase Bank	2,259	0.00
981	Societe Fonciere Lyonnaise SA	Morgan Stanley	0	0.00
(1,588,972)	Societe Generale SA	Goldman Sachs International	0	0.00
(200)	SoFi Technologies Inc	Morgan Stanley	0	0.00
(7,200)	Softbank Corp	Morgan Stanley	0	0.00
132,027,261	Softbank Group Corp	Goldman Sachs International	12,518	0.00
(668)	Softcat PLC	Morgan Stanley	0	0.00
(3,900)	Sohgo Security Services Co Ltd	Morgan Stanley	0	0.00
2,220	Sojitz Corp	Morgan Stanley	0	0.00
(8,422)	SolarEdge Technologies Inc	Morgan Stanley	0	0.00
78,950	SolarWinds Corp	Morgan Stanley	0	0.00
(130,200)	Solid Power Inc	Morgan Stanley	0	0.00
298,788	Solvay SA	Goldman Sachs International	44,438	0.00
327,693	Solvay SA	JPMorgan Chase Bank	44,256	0.00
3,682,982	Solvay SA	Morgan Stanley	624,834	0.03
(169,800)	SomaLogic Inc	Morgan Stanley	0	0.00
1,078,739	Sonic Automotive Inc Class A	Morgan Stanley	221,027	0.01
338,924	Sonic Automotive Inc Class A	JPMorgan Chase Bank	93,968	0.01
236,947	Sonoco Products Co	Morgan Stanley	0	0.00
1,007,091	Sonos Inc	Morgan Stanley	80,146	0.00
923,730	Sonos Inc	JPMorgan Chase Bank	357,099	0.02
484,511	Sonova Holding AG	JPMorgan Chase Bank	55,085	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
3,901,685	Sonova Holding AG	Goldman Sachs International	306,638	0.01
343,108	Sonova Holding AG	Morgan Stanley	12,140	0.00
54,360,600	Sony Group Corp	Société Générale	0	0.00
(900)	Sony Group Corp	Morgan Stanley	0	0.00
14,200	Sotera Health Co	Morgan Stanley	0	0.00
4,600	Sotetsu Holdings Inc	Morgan Stanley	0	0.00
(14,400)	South Jersey Industries Inc	Morgan Stanley	0	0.00
2,200	Southern Co	Morgan Stanley	0	0.00
(19,000)	Southern Copper Corp	Morgan Stanley	0	0.00
35,700	Southwest Airlines Co	Morgan Stanley	0	0.00
2,600	Southwest Gas Holdings Inc	Morgan Stanley	0	0.00
(42,600)	Southwestern Energy Co	Morgan Stanley	0	0.00
(33,599)	Sovos Brands Inc	Morgan Stanley	7,680	0.00
(284,042)	Sovos Brands Inc	JPMorgan Chase Bank	66,875	0.00
6,800	SpartanNash Co	Morgan Stanley	0	0.00
(2,597)	Spectris Plc	Morgan Stanley	0	0.00
(4,700)	Spectrum Brands Holdings Inc	Morgan Stanley	0	0.00
(660,199)	SPIE SA	JPMorgan Chase Bank	6,887	0.00
(2,505)	Spirax-Sarco Engineering Plc	Morgan Stanley	0	0.00
(39,535)	Spirent Communications PLC	Morgan Stanley	0	0.00
(86,793)	Spirit AeroSystems Holdings Inc Class A	Morgan Stanley	0	0.00
(37,400)	Spirit Airlines Inc	Morgan Stanley	0	0.00
(7,000)	Spirit Realty Capital Inc	Morgan Stanley	0	0.00
405,015	Splunk Inc	Goldman Sachs International	64,970	0.00
4,600	Splunk Inc	Morgan Stanley	0	0.00
4,600	S-Pool Inc	Morgan Stanley	0	0.00
(2,900)	Spotify Technology SA	Morgan Stanley	0	0.00
(56,400)	Sprinklr Inc Class A	Morgan Stanley	0	0.00
(37,800)	Sprout Social Inc Class A	Morgan Stanley	0	0.00
454,718	Sprouts Farmers Market Inc	JPMorgan Chase Bank	50,155	0.00
9,700	Sprouts Farmers Market Inc	Morgan Stanley	0	0.00
8,100	SPS Commerce Inc	Morgan Stanley	0	0.00
(13,800)	SPX Corp	Morgan Stanley	0	0.00
(29,906,783)	Square Enix Holdings Co Ltd	Goldman Sachs International	31,979	0.00
(62,960,119)	Square Enix Holdings Co Ltd	JPMorgan Chase Bank	67,336	0.00
(42,020,411)	Square Enix Holdings Co Ltd	Morgan Stanley	48,979	0.00
17,100	SS&C Technologies Holdings Inc	Morgan Stanley	0	0.00
5,313	SSE Plc	Morgan Stanley	0	0.00
(93,668)	SSP Group PLC	Morgan Stanley	0	0.00
(28,202)	St James's Place Plc	Morgan Stanley	0	0.00
(1,700)	STAAR Surgical Co	Morgan Stanley	0	0.00
783,511	Stadler Rail AG	JPMorgan Chase Bank	184,028	0.01
(136,232)	Stadler Rail AG	Morgan Stanley	0	0.00
63,800	STAG Industrial Inc	Morgan Stanley	0	0.00
5,005,157	Standard Bank Group Ltd	JPMorgan Chase Bank	9,121	0.00
1,136,326	Standard Bank Group Ltd	Goldman Sachs International	1,455	0.00
(1,790,463)	Standard Chartered plc	Morgan Stanley	254,017	0.01
(1,493,178)	Standard Chartered Plc	Goldman Sachs International	214,932	0.01
734,991	Stanley Black & Decker Inc	JPMorgan Chase Bank	26,770	0.00
4,779,659	Stanley Black & Decker Inc	Goldman Sachs International	521,192	0.02
(31,314)	Stanley Black & Decker Inc	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
5,200	Stanley Electric Co Ltd	Morgan Stanley	0	0.00
(31,600)	Star Bulk Carriers Corp	Morgan Stanley	0	0.00
(74,800)	Starbucks Corp	Morgan Stanley	0	0.00
50,500	Starwood Property Trust Inc	Morgan Stanley	0	0.00
15,300	State Street Corp	Morgan Stanley	0	0.00
(5,200)	Steel Dynamics Inc	Morgan Stanley	0	0.00
20,200	Steelcase Inc Class A	Morgan Stanley	0	0.00
(414,253)	Stellantis NV	Goldman Sachs International	0	0.00
(66,600)	Stem Inc	Morgan Stanley	0	0.00
4,700	Stepan Co	Morgan Stanley	0	0.00
(9,400)	StepStone Group Inc Class A	Morgan Stanley	0	0.00
12,600	Stericycle Inc	Morgan Stanley	0	0.00
(7,600)	STERIS Plc	Morgan Stanley	0	0.00
(33,900)	Sterling Check Corp	Morgan Stanley	0	0.00
19,300	Steven Madden Ltd	Morgan Stanley	0	0.00
12,900	Stewart Information Services Corp	Morgan Stanley	0	0.00
16,950	Stifel Financial Corp	Morgan Stanley	0	0.00
(24,800)	Stitch Fix Inc Class A	Morgan Stanley	0	0.00
1,256,747	STMicroelectronics NV	Goldman Sachs International	382,772	0.02
461,968	STMicroelectronics NV	JPMorgan Chase Bank	51,114	0.00
4,239,946	STMicroelectronics NV	Morgan Stanley	876,374	0.04
87,900	Stone Co Ltd Class A	Morgan Stanley	0	0.00
(6,800)	Stoneridge Inc	Morgan Stanley	0	0.00
140,641	Stora Enso OYJ	Morgan Stanley	0	0.00
2,173,076	STORE Capital Corp	Morgan Stanley	188,531	0.01
(1,000)	Stratasys Ltd	Morgan Stanley	0	0.00
(10,200)	Strategic Education Inc	Morgan Stanley	0	0.00
(10)	Straumann Holding AG	Morgan Stanley	0	0.00
(2,400)	Stride Inc	Morgan Stanley	0	0.00
300	Strike Co Ltd	Morgan Stanley	0	0.00
9,100	Stryker Corp	Morgan Stanley	0	0.00
(7,600)	Sturm Ruger & Co Inc	Morgan Stanley	0	0.00
(92,947,929)	Subaru Corp	Goldman Sachs International	78,787	0.00
(12,200)	Subaru Corp	Morgan Stanley	0	0.00
(1,000)	Sugi Holdings Co Ltd	Morgan Stanley	0	0.00
423	Sulzer AG	Morgan Stanley	0	0.00
2,000	SUMCO Corp	Morgan Stanley	0	0.00
900	Sumitomo Bakelite Co Ltd	Morgan Stanley	0	0.00
14,900	Sumitomo Chemical Co Ltd	Morgan Stanley	0	0.00
(600)	Sumitomo Corp	Morgan Stanley	0	0.00
(13,800)	Sumitomo Electric Industries Ltd	Morgan Stanley	0	0.00
(3,700)	Sumitomo Forestry Co Ltd	Morgan Stanley	0	0.00
(1,200)	Sumitomo Heavy Industries Ltd	Morgan Stanley	0	0.00
3,900	Sumitomo Metal Mining Co Ltd	Morgan Stanley	0	0.00
(6,200)	Sumitomo Mitsui Financial Group Inc	Morgan Stanley	0	0.00
(4,600)	Sumitomo Mitsui Trust Holdings Inc	Morgan Stanley	0	0.00
700	Sumitomo Osaka Cement Co Ltd	Morgan Stanley	0	0.00
9,300	Sumitomo Pharma Co Ltd	Morgan Stanley	0	0.00
(6,000)	Sumitomo Realty & Development Co Ltd	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
35,756,878	Sumitomo Rubber Industries Ltd	Goldman Sachs International	4,075	0.00
19,500	Sumitomo Rubber Industries Ltd	Morgan Stanley	0	0.00
5,600	Sumitomo Warehouse Co Ltd	Morgan Stanley	0	0.00
(1,600)	Summit Hotel Properties Inc	Morgan Stanley	0	0.00
13,700	Summit Materials Inc Class A	Morgan Stanley	0	0.00
(66,900)	Sumo Logic Inc	Morgan Stanley	0	0.00
(11,600)	Sun Communities Inc	Morgan Stanley	0	0.00
28,800	Sun Country Airlines Holdings Inc	Morgan Stanley	0	0.00
6,400	Sundrug Co Ltd	Morgan Stanley	0	0.00
(509,895)	Sungrow Power Supply Co	JPMorgan Chase Bank	197,024	0.01
777,047	Sunnova Energy International Inc	Goldman Sachs International	0	0.00
(406,083)	Sunnova Energy International Inc	Morgan Stanley	29,191	0.00
(14,800)	Sunoco LP	Morgan Stanley	0	0.00
(268,451)	Sunrun Inc	Morgan Stanley	15,283	0.00
4,700	Sunstone Hotel Investors Inc	Morgan Stanley	0	0.00
900	Suntory Beverage & Food Ltd	Morgan Stanley	0	0.00
2,700	Super Micro Computer Inc	Morgan Stanley	0	0.00
13,400	Supernus Pharmaceuticals Inc	Morgan Stanley	0	0.00
575,916	Surgery Partners Inc	JPMorgan Chase Bank	0	0.00
187,645	Surgery Partners Inc	Morgan Stanley	83,088	0.00
34,100	Suruga Bank Ltd	Morgan Stanley	0	0.00
3,972	Sustainable Development AC	Morgan Stanley	307	0.00
(4,000)	Suzuken Co Ltd	Morgan Stanley	0	0.00
(3,700)	Suzuki Motor Corp	Morgan Stanley	0	0.00
4,903	SVB Financial Group	Morgan Stanley	0	0.00
(6)	Swatch Group AG	Morgan Stanley	0	0.00
(2,957,225)	Swedish Orphan Biovitrum AB	JPMorgan Chase Bank	6,689	0.00
(18,038,514)	Swedish Orphan Biovitrum AB	Goldman Sachs International	30,110	0.00
(77,000)	Sweetgreen Inc Class A	Morgan Stanley	0	0.00
(9)	Swiss Life Holding AG	Morgan Stanley	0	0.00
213	Swiss Prime Site AG	Morgan Stanley	0	0.00
7,881,275	Swiss Re AG	Société Générale	0	0.00
(3,873,268)	Swiss Re AG	Goldman Sachs International	0	0.00
(85)	Swiss Re AG	Morgan Stanley	0	0.00
935,817	Swisscom AG	Goldman Sachs International	43,574	0.00
778,660	Swisscom AG	JPMorgan Chase Bank	24,313	0.00
(27)	Swissquote Group Holding SA	Morgan Stanley	0	0.00
4,900	Switch Inc Class A	Morgan Stanley	0	0.00
(6,227)	Sylvamo Corp	Morgan Stanley	0	0.00
84,861	Symrise AG	Morgan Stanley	0	0.00
889,055	Synaptics Inc	Goldman Sachs International	259,209	0.01
67,338	Synaptics Inc	JPMorgan Chase Bank	1,673	0.00
(1,800)	Synaptics Inc	Morgan Stanley	0	0.00
60,200	Synchrony Financial	Morgan Stanley	0	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(555,520)	Syneos Health Inc	Goldman Sachs International	33,315	0.00
18,500	Syneos Health Inc	Morgan Stanley	0	0.00
(1,400)	Synopsys Inc	Morgan Stanley	0	0.00
9,200	Synovus Financial Corp	Morgan Stanley	0	0.00
33,377	Synthomer Plc	Morgan Stanley	0	0.00
465,813	Sysco Corp	Goldman Sachs International	887	0.00
(200)	Sysmex Corp	Morgan Stanley	0	0.00
22,300	Systema Corp	Morgan Stanley	0	0.00
(4,600)	T Rowe Price Group Inc	Morgan Stanley	0	0.00
(6,300)	T&D Holdings Inc	Morgan Stanley	0	0.00
6,500	Tadano Ltd	Morgan Stanley	0	0.00
(1,600)	Taiheiyo Cement Corp	Morgan Stanley	0	0.00
(4,500)	Taisei Corp	Morgan Stanley	0	0.00
(3,800)	Taisho Pharmaceutical Holdings Co Ltd	Morgan Stanley	0	0.00
2,400	Taiyo Holdings Co Ltd	Morgan Stanley	0	0.00
106,439,073	Taiyo Yuden Co Ltd	Morgan Stanley	152,449	0.01
26,271,300	Taiyo Yuden Co Ltd	Société Générale	0	0.00
252,564,042	Taiyo Yuden Co Ltd	JPMorgan Chase Bank	186,525	0.01
74,056,906	Taiyo Yuden Co Ltd	Goldman Sachs International	66,762	0.00
(9,500)	Takara Bio Inc	Morgan Stanley	0	0.00
15,800	Takara Holdings Inc	Morgan Stanley	0	0.00
5,800	Takasago Thermal Engineering Co Ltd	Morgan Stanley	0	0.00
(73,043,614)	Takashimaya Co Ltd	Goldman Sachs International	32,660	0.00
8,100	Takashimaya Co Ltd	Morgan Stanley	0	0.00
2,600	Takeda Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
7,035	Take-Two Interactive Software Inc	Morgan Stanley	0	0.00
2,800	Takeuchi Manufacturing Co Ltd	Morgan Stanley	0	0.00
10,500	Takuma Co Ltd	Morgan Stanley	0	0.00
34,700	Talos Energy Inc	Morgan Stanley	0	0.00
3,800	Tama Home Co Ltd	Morgan Stanley	0	0.00
5,000	Tandem Diabetes Care Inc	Morgan Stanley	0	0.00
40,600	Tanger Factory Outlet Centers Inc	Morgan Stanley	0	0.00
(8,500)	Tapestry Inc	Morgan Stanley	0	0.00
29,900	Targa Resources Corp	Morgan Stanley	0	0.00
11,000	Target Corp	Morgan Stanley	0	0.00
748,769	Tate & Lyle PLC	Goldman Sachs International	10,877	0.00
7,600	Taylor Morrison Home Corp	Morgan Stanley	0	0.00
1,844,515	Taylor Wimpey Plc	Morgan Stanley	0	0.00
2,900	TBS Holdings Inc	Morgan Stanley	0	0.00
(700)	TD SYNEX Corp	Morgan Stanley	0	0.00
(8,000)	TE Connectivity Ltd	Morgan Stanley	0	0.00
2	Tecan Group AG	Morgan Stanley	0	0.00
(2,300)	TechMatrix Corp	Morgan Stanley	0	0.00
207,900	TechnipFMC PLC	Morgan Stanley	0	0.00
400	TechnoPro Holdings Inc	Morgan Stanley	0	0.00
(12,700)	TechTarget Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(39,000)	TEGNA Inc	Morgan Stanley	0	0.00
12,900	Teijin Ltd	Morgan Stanley	0	0.00
96,382	Teladoc Health Inc	Goldman Sachs International	6,934	0.00
(35,400)	Teladoc Health Inc	Morgan Stanley	0	0.00
588,695	Tele2 AB	Goldman Sachs International	5,466	0.00
1,619,386	Tele2 AB	Morgan Stanley	4,144	0.00
2,958	Telecom Plus PLC	Morgan Stanley	0	0.00
(4,980)	Teledyne Technologies Inc	Morgan Stanley	0	0.00
4,900	Teleflex Inc	Morgan Stanley	0	0.00
(53,889)	Telefonica	Goldman Sachs International	641	0.00
101,231	Telefonica Deutschland Holding AG	JPMorgan Chase Bank	3,430	0.00
447,499	Telefonica SA	Morgan Stanley	0	0.00
(866,629)	Telefonica SA	Goldman Sachs International	0	0.00
(178,319)	Teleperformance	Goldman Sachs International	1,511	0.00
26,100	Telephone & Data Systems Inc	Morgan Stanley	0	0.00
6	Temenos AG	Morgan Stanley	0	0.00
(9,500)	Tempur Sealy International Inc	Morgan Stanley	0	0.00
100	Tenable Holdings Inc	Morgan Stanley	0	0.00
276,452	Tenaris SA	JPMorgan Chase Bank	48,660	0.00
203,358	Tenaris SA	Goldman Sachs International	49,805	0.00
21,682	Tencent Holdings Ltd	Morgan Stanley	419	0.00
(3,821,581)	Tencent Holdings Ltd	Goldman Sachs International	8,388	0.00
(3,282,439)	Tencent Holdings Ltd	JPMorgan Chase Bank	7,701	0.00
494,167	Tenet Healthcare Corp	Goldman Sachs International	26,157	0.00
29,600	Tenet Healthcare Corp	Morgan Stanley	0	0.00
2,900	Tenneco Inc Class A	Morgan Stanley	0	0.00
(204,899)	Tenneco Inc Class A	JPMorgan Chase Bank	10,239	0.00
10,939	Teradata Corp	JPMorgan Chase Bank	1,756	0.00
7,005	Teradata Corp	Goldman Sachs International	199	0.00
150,040	Teradata Corp	Morgan Stanley	37,505	0.00
(2,200)	Teradyne Inc	Morgan Stanley	0	0.00
14,600	Terex Corp	Morgan Stanley	0	0.00
(6,500)	Terminix Global Holdings Inc	Morgan Stanley	0	0.00
(256,427)	Terna-Rete Elettrica Nazionale SpA	Morgan Stanley	13,137	0.00
3,629,882	Terreno Realty Corp	Morgan Stanley	574,208	0.02
(500)	Terumo Corp	Morgan Stanley	0	0.00
2,307,079	Tesco Plc	Goldman Sachs International	418,376	0.02
470,556	Tesco Plc	Morgan Stanley	6,905	0.00
10,762	Tesla Inc	Goldman Sachs International	3	0.00
10,089,769	Tesla Inc	JPMorgan Chase Bank	118,326	0.00
4,500	Tesla Inc	Morgan Stanley	0	0.00
(2,300)	Tetra Tech Inc	Morgan Stanley	0	0.00
9,800	Texas Capital Bancshares Inc	Morgan Stanley	0	0.00
10,869	Texas Instruments Inc	Goldman Sachs International	31	0.00
6,000	Texas Instruments Inc	Morgan Stanley	0	0.00
(700)	Texas Pacific Land Corp	Morgan Stanley	0	0.00
30,400	Texas Roadhouse Inc	Morgan Stanley	0	0.00
21,600	Textainer Group Holdings Ltd	Morgan Stanley	0	0.00
39,300	Textron Inc	Morgan Stanley	0	0.00
96,478	Thales SA	Goldman Sachs International	0	0.00
(792,486)	Thales SA	JPMorgan Chase Bank	28,775	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(881,613)	Thales SA	Morgan Stanley	80,700	0.00
6,100	Thermo Fisher Scientific Inc	Morgan Stanley	0	0.00
120,557	THG PLC	Morgan Stanley	0	0.00
(200)	THK Co Ltd	Morgan Stanley	0	0.00
(8,500)	Thor Industries Inc	Morgan Stanley	0	0.00
(33,500)	Thoughtworks Holding Inc	Morgan Stanley	0	0.00
1,921,369	Timken Co	JPMorgan Chase Bank	284,657	0.01
73,032	Timken Co	Morgan Stanley	25,876	0.00
271,364	Timken Co	Goldman Sachs International	45,935	0.00
(5,300)	TimkenSteel Corp	Morgan Stanley	0	0.00
(1,400)	TIS Inc	Morgan Stanley	0	0.00
(3,000)	Titan International Inc	Morgan Stanley	0	0.00
(53,100)	TJX Cos Inc	Morgan Stanley	0	0.00
906,069	T-Mobile US Inc	Goldman Sachs International	0	0.00
(883,302)	T-Mobile US Inc	JPMorgan Chase Bank	39,058	0.00
7,800	Toagosei Co Ltd	Morgan Stanley	0	0.00
(202,000)	Toast Inc Class A	Morgan Stanley	0	0.00
8,200	Tobu Railway Co Ltd	Morgan Stanley	0	0.00
(2,200)	Tocalo Co Ltd	Morgan Stanley	0	0.00
9,900	Toda Corp	Morgan Stanley	0	0.00
(300)	Toei Co Ltd	Morgan Stanley	0	0.00
(2,700)	Toho Co Ltd	Morgan Stanley	0	0.00
(2,900)	Toho Gas Co Ltd	Morgan Stanley	0	0.00
(100)	Toho Holdings Co Ltd	Morgan Stanley	0	0.00
(4,600)	Toho Titanium Co Ltd	Morgan Stanley	328	0.00
18,900	Tohoku Electric Power Co Inc	Morgan Stanley	0	0.00
(10,200)	Tokai Carbon Co Ltd	Morgan Stanley	0	0.00
(2,400)	Tokai Rika Co Ltd	Morgan Stanley	0	0.00
14,300	Tokai Tokyo Financial Holdings Inc	Morgan Stanley	0	0.00
1,200	Token Corp	Morgan Stanley	0	0.00
(10,100)	Tokuyama Corp	Morgan Stanley	0	0.00
(5,300)	Tokyo Century Corp	Morgan Stanley	0	0.00
(15,800)	Tokyo Electric Power Co Holdings Inc	Morgan Stanley	0	0.00
99,566,698	Tokyo Electron Ltd	Goldman Sachs International	145,953	0.01
131,868,147	Tokyo Electron Ltd	JPMorgan Chase Bank	155,465	0.01
300	Tokyo Electron Ltd	Morgan Stanley	0	0.00
2,500	Tokyo Gas Co Ltd	Morgan Stanley	0	0.00
(700)	Tokyo Ohka Kogyo Co Ltd	Morgan Stanley	0	0.00
(1,500)	Tokyo Seimitsu Co Ltd	Morgan Stanley	0	0.00
(9,200)	Tokyo Steel Manufacturing Co Ltd	Morgan Stanley	1,217	0.00
5,100	Tokyo Tatemono Co Ltd	Morgan Stanley	0	0.00
(2,000)	Tokyotokeiba Co Ltd	Morgan Stanley	0	0.00
300	Tokyu Construction Co Ltd	Morgan Stanley	0	0.00
9,000	Tokyu Corp	Morgan Stanley	0	0.00
(12,500)	Tokyu Fudosan Holdings Corp	Morgan Stanley	0	0.00
13,000	Toll Brothers Inc	Morgan Stanley	0	0.00
(3,086)	TOMRA Systems ASA	Morgan Stanley	2,809	0.00
(8,600)	Tomy Co Ltd	Morgan Stanley	0	0.00
2,100	TopBuild Corp	Morgan Stanley	0	0.00
(1,800)	Topcon Corp	Morgan Stanley	0	0.00
2,100	Toppan Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(19,700)	Toray Industries Inc	Morgan Stanley	0	0.00
1,700	Toridoll Holdings Corp	Morgan Stanley	0	0.00
(120,134)	Toro Co	Morgan Stanley	0	0.00
(900)	Toshiba TEC Corp	Morgan Stanley	0	0.00
10,000	Tosoh Corp	Morgan Stanley	0	0.00
(4,443,300)	Totalenergies SE	Morgan Stanley	0	0.00
169,149	TotalEnergies SE	Goldman Sachs International	0	0.00
100	Totetsu Kogyo Co Ltd	Morgan Stanley	0	0.00
900	TOTO Ltd	Morgan Stanley	0	0.00
6,200	Towa Corp	Morgan Stanley	0	0.00
(2,500)	Towa Pharmaceutical Co Ltd	Morgan Stanley	0	0.00
(1,800)	Towne Bank	Morgan Stanley	0	0.00
5,900	Toyo Construction Co Ltd	Morgan Stanley	0	0.00
100	Toyo Ink SC Holdings Co Ltd	Morgan Stanley	0	0.00
(7,300)	Toyo Seikan Group Holdings Ltd	Morgan Stanley	0	0.00
(5,800)	Toyo Suisan Kaisha Ltd	Morgan Stanley	0	0.00
(5,300)	Toyo Tire Corp	Morgan Stanley	0	0.00
19,000	Toyobo Co Ltd	Morgan Stanley	0	0.00
(5,100)	Toyoda Gosei Co Ltd	Morgan Stanley	0	0.00
6,200	Toyota Boshoku Corp	Morgan Stanley	0	0.00
600	Toyota Industries Corp	Morgan Stanley	0	0.00
11,681,818	Toyota Motor Corp	JPMorgan Chase Bank	1,011	0.00
(1,100)	Toyota Tsusho Corp	Morgan Stanley	0	0.00
33,308	TP ICAP Group PLC	Morgan Stanley	0	0.00
(6,900)	TPG Inc	Morgan Stanley	0	0.00
(61,625)	Tractor Supply Co	Morgan Stanley	0	0.00
40,800	Trade Desk Inc Class A	Morgan Stanley	0	0.00
(18,400)	Tradeweb Markets Inc Class A	Morgan Stanley	0	0.00
(66,200)	Traeger Inc	Morgan Stanley	0	0.00
(10,165)	Trainline PLC	Morgan Stanley	0	0.00
2,477,267	Trane Technologies Plc	Goldman Sachs International	130,544	0.01
275,354	Trane Technologies Plc	JPMorgan Chase Bank	3,310	0.00
2,200	Transcosmos Inc	Morgan Stanley	0	0.00
2,500	TransDigm Group Inc	Morgan Stanley	0	0.00
1,500	TransUnion	Morgan Stanley	0	0.00
(19,500)	Travel + Leisure Co	Morgan Stanley	0	0.00
297,542	Travis Perkins Plc	JPMorgan Chase Bank	10,545	0.00
47,242	Travis Perkins Plc	Goldman Sachs International	5,291	0.00
29,969	Travis Perkins PLC	Morgan Stanley	0	0.00
(669,122)	TreeHouse Foods Inc	Goldman Sachs International	15,715	0.00
7,100	TreeHouse Foods Inc	Morgan Stanley	0	0.00
64,923	Tremor International Ltd	Morgan Stanley	0	0.00
(69,055)	Trex Co Inc	Morgan Stanley	0	0.00
4,800	Tri Chemical Laboratories Inc	Morgan Stanley	0	0.00
82,600	Tri Pointe Homes Inc	Morgan Stanley	0	0.00
25,500	Trimble Inc	Morgan Stanley	0	0.00
14,400	TriNet Group Inc	Morgan Stanley	0	0.00
(3,500)	Trinity Industries Inc	Morgan Stanley	0	0.00
28,800	TripAdvisor Inc	Morgan Stanley	0	0.00
(84,856)	Tritax Big Box REIT PLC	Morgan Stanley	0	0.00
69,809	Tritium DCFC Ltd	JPMorgan Chase Bank	28,270	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
18,500	Triton International Ltd	Morgan Stanley	0	0.00
(300)	Triumph Bancorp Inc	Morgan Stanley	0	0.00
41,300	Triumph Group Inc	Morgan Stanley	0	0.00
51,200	Tronox Holdings PLC Class A	Morgan Stanley	0	0.00
(54,000)	Truist Financial Corp	Morgan Stanley	0	0.00
(10,600)	Trupanion Inc	Morgan Stanley	0	0.00
10,200	Trusco Nakayama Corp	Morgan Stanley	0	0.00
(23,300)	Trustmark Corp	Morgan Stanley	0	0.00
3,898,969	Truworhs International	Morgan Stanley	16,233	0.00
2,173,444	Truworhs International	JPMorgan Chase Bank	6,379	0.00
(5,000)	TS Tech Co Ltd	Morgan Stanley	0	0.00
(1,400)	Tsubakimoto Chain Co	Morgan Stanley	0	0.00
(800)	Tsugami Corp	Morgan Stanley	0	0.00
4,200	Tsumura & Co	Morgan Stanley	0	0.00
(800)	Tsuruha Holdings Inc	Morgan Stanley	0	0.00
(8,300)	TTEC Holdings Inc	Morgan Stanley	0	0.00
73,100	TTM Technologies Inc	Morgan Stanley	0	0.00
(65,986)	TUI AG	Morgan Stanley	0	0.00
145,691	TUI AG	Goldman Sachs International	129,029	0.01
(1,047,553)	TUI AG	Société Générale	0	0.00
(41,633)	Tullow Oil Plc	Goldman Sachs International	5,334	0.00
(48,903)	Tullow Oil Plc	JPMorgan Chase Bank	11,979	0.00
34,883	Tupperware Brands Corp	Goldman Sachs International	5,235	0.00
305,068	Tupperware Brands Corp	JPMorgan Chase Bank	208,691	0.01
(355,118)	Turning Point Therapeutics Inc	Morgan Stanley	2,619	0.00
(196,700)	TuSimple Holdings Inc Class A	Morgan Stanley	0	0.00
2,500	TV Asahi Holdings Corp	Morgan Stanley	0	0.00
3,400	Twilio Inc Class A	Morgan Stanley	0	0.00
(83,952)	Twitter Inc	Goldman Sachs International	0	0.00
143,700	Two Harbors Investment Corp	Morgan Stanley	0	0.00
15,197	Tyler Technologies Inc	Goldman Sachs International	612	0.00
291,012	Tyler Technologies Inc	JPMorgan Chase Bank	58,644	0.00
(1,500)	Tyler Technologies Inc	Morgan Stanley	0	0.00
13,100	Tyson Foods Inc Class A	Morgan Stanley	0	0.00
(6,200)	UACJ Corp	Morgan Stanley	0	0.00
(800)	UBE Corp	Morgan Stanley	0	0.00
(144,800)	Uber Technologies Inc	Morgan Stanley	0	0.00
–	Uber Technologies Inc	Goldman Sachs International	2,755,683	0.11
(7,700)	Ubiquiti Inc	Morgan Stanley	0	0.00
70,455	Ubisoft Entertainment SA	Goldman Sachs International	0	0.00
(161)	UBS Group AG	Morgan Stanley	0	0.00
1,188,529	UCB SA	Goldman Sachs International	76,163	0.00
1,047,784	UCB SA	JPMorgan Chase Bank	205,860	0.01
(90,800)	Udemy Inc	Morgan Stanley	0	0.00
(2,761,350)	UDR Inc	Morgan Stanley	57,250	0.00
2,700	UGI Corp	Morgan Stanley	0	0.00
(119,100)	UiPath Inc Class A	Morgan Stanley	0	0.00
(93,386)	UK Commercial Property REIT Ltd	Morgan Stanley	0	0.00
1,600	Ultra Beauty Inc	Morgan Stanley	0	0.00
(11,600)	Ultra Clean Holdings Inc	Morgan Stanley	0	0.00
(410,626)	Ultra Electronics Holdings PLC	Morgan Stanley	39,961	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(726,075)	Ultragenyx Pharmaceutical Inc	Goldman Sachs International	115,871	0.01
1,100	Ulvac Inc	Morgan Stanley	0	0.00
100	UMB Financial Corp	Morgan Stanley	0	0.00
34,800	UMH Properties Inc	Morgan Stanley	0	0.00
381,521	Umicore	Morgan Stanley	52,490	0.00
(266,845)	Umpqua Holdings Corp	Goldman Sachs International	7,380	0.00
27,100	Umpqua Holdings Corp	Morgan Stanley	0	0.00
68,200	Under Armour Inc Class A	Morgan Stanley	0	0.00
96,800	Under Armour Inc Class C	Morgan Stanley	0	0.00
103,505	Unibail-Rodamco-Westfield SE	JPMorgan Chase Bank	2,949	0.00
(1,600)	Unicharm Corp	Morgan Stanley	0	0.00
(1,742,040)	Unicredit SpA	Morgan Stanley	0	0.00
1,000	UniFirst Corp	Morgan Stanley	0	0.00
153,263	Unilever PLC	Morgan Stanley	0	0.00
(17,500)	Union Pacific Corp	Morgan Stanley	0	0.00
(3,319,309)	Union Pacific Corp	JPMorgan Chase Bank	31,531	0.00
(348,166)	Uniqure NV	JPMorgan Chase Bank	114,267	0.01
(205,144)	Uniqure NV	Morgan Stanley	20,401	0.00
(466,225)	Uniqure NV	Goldman Sachs International	49,762	0.00
(46,000)	Unisys Corp	Morgan Stanley	0	0.00
(42,579)	UNITE Group Plc	Morgan Stanley	0	0.00
263,953	United Airlines Holdings Inc	Goldman Sachs International	13,857	0.00
516,420	United Airlines Holdings Inc	JPMorgan Chase Bank	32,130	0.00
(263,169)	United Airlines Holdings Inc	Morgan Stanley	0	0.00
(42,800)	United Bankshares Inc	Morgan Stanley	0	0.00
(19,400)	United Community Banks Inc	Morgan Stanley	0	0.00
332,214	United Microelectronics Corp	Goldman Sachs International	194,134	0.01
961,703	United Microelectronics Corp	JPMorgan Chase Bank	646,590	0.03
138,741	United Microelectronics Corp	Morgan Stanley	91,236	0.00
19,600	United Natural Foods Inc	Morgan Stanley	0	0.00
(36,328)	United Parcel Service Inc Class B	Morgan Stanley	0	0.00
5,414,373	United Parcel Service Inc Class B	JPMorgan Chase Bank	472,491	0.02
(1,262,286)	United Rentals Inc	Goldman Sachs International	0	0.00
26,700	United States Steel Corp	Morgan Stanley	0	0.00
(295,289)	United Therapeutics Corp	JPMorgan Chase Bank	10,916	0.00
(1,260,353)	United Therapeutics Corp	Goldman Sachs International	54,570	0.00
(1,118,876)	United Therapeutics Corp	Morgan Stanley	117,677	0.01
(100)	United Urban Investment Corp	Morgan Stanley	0	0.00
(51,203)	United Utilities Group Plc	Morgan Stanley	0	0.00
(3,864,777)	UnitedHealth Group Inc	Goldman Sachs International	194,226	0.01
(3,535,439)	UnitedHealth Group Inc	JPMorgan Chase Bank	228,291	0.01
(6,500)	UnitedHealth Group Inc	Morgan Stanley	0	0.00
62,900	Uniti Group Inc	Morgan Stanley	0	0.00
63,039	Unity Software Inc	Goldman Sachs International	3,578	0.00
(69,800)	Unity Software Inc	Morgan Stanley	0	0.00
49,178	Unity Software Inc	JPMorgan Chase Bank	8,415	0.00
99,162	Univar Solutions Inc	Morgan Stanley	0	0.00
12,200	Universal Display Corp	Morgan Stanley	0	0.00
700	Universal Entertainment Corp	Morgan Stanley	0	0.00
975,346	Universal Health Services Inc Class B	Goldman Sachs International	144,761	0.01
781,130	Universal Health Services Inc Class B	Morgan Stanley	150,726	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
3,418,631	Universal Music Group NV	Morgan Stanley	510,535	0.02
2,100	Unum Group	Morgan Stanley	0	0.00
10,200	Upland Software Inc	Morgan Stanley	0	0.00
65,771	UPM-Kymmene OYJ	Morgan Stanley	0	0.00
11,504	Upwork Inc	JPMorgan Chase Bank	1,054	0.00
60,964	Upwork Inc	Morgan Stanley	15,376	0.00
2,338,783	Urban Edge Properties	Morgan Stanley	342,461	0.01
11,600	Urban Outfitters Inc	Morgan Stanley	0	0.00
200	US Bancorp	Morgan Stanley	0	0.00
30,500	US Foods Holding Corp	Morgan Stanley	0	0.00
800	US Physical Therapy Inc	Morgan Stanley	0	0.00
29,000	US Silica Holdings Inc	Morgan Stanley	0	0.00
8,100	USANA Health Sciences Inc	Morgan Stanley	0	0.00
500	Usen-Next Holdings Co Ltd	Morgan Stanley	0	0.00
3,000	Ushio Inc	Morgan Stanley	0	0.00
(1,500)	USS Co Ltd	Morgan Stanley	0	0.00
5,400	UT Group Co Ltd	Morgan Stanley	0	0.00
(45,700)	Utz Brands Inc	Morgan Stanley	0	0.00
3,700	Vail Resorts Inc	Morgan Stanley	0	0.00
334,843	Valeo	Goldman Sachs International	0	0.00
(10,900)	Valero Energy Corp	Morgan Stanley	0	0.00
22,800	Valley National Bancorp	Morgan Stanley	0	0.00
(730,723)	Vallourec SA	JPMorgan Chase Bank	37,333	0.00
0	Vallourec SA	Morgan Stanley	12,186	0.00
(533,717)	Valmet OYJ	Morgan Stanley	0	0.00
(100)	Valmont Industries Inc	Morgan Stanley	0	0.00
(500)	ValueCommerce Co Ltd	Morgan Stanley	0	0.00
(6,100)	Valvoline Inc	Morgan Stanley	16,533	0.00
(10,700)	Varonis Systems Inc	Morgan Stanley	0	0.00
(5)	VAT Group AG	Morgan Stanley	0	0.00
(4,500)	Veeco Instruments Inc	Morgan Stanley	0	0.00
274,248	Veeva Systems Inc Class A	JPMorgan Chase Bank	756	0.00
9,600	Veeva Systems Inc Class A	Morgan Stanley	0	0.00
(519,984)	Ventas Inc	Goldman Sachs International	0	0.00
28,500	Verint Systems Inc	Morgan Stanley	0	0.00
(20,300)	Veris Residential Inc	Morgan Stanley	0	0.00
1,011,568	VeriSign Inc	JPMorgan Chase Bank	221,833	0.01
62,760	VeriSign Inc	Goldman Sachs International	2,382	0.00
259,340	VeriSign Inc	Morgan Stanley	73,066	0.00
4,100	Verisk Analytics Inc	Morgan Stanley	0	0.00
27,400	Veritex Holdings Inc	Morgan Stanley	0	0.00
(1,900)	Veritiv Corp	Morgan Stanley	0	0.00
145,119	Verizon Communications Inc	Morgan Stanley	2,244	0.00
(45,400)	Verra Mobility Corp	Morgan Stanley	0	0.00
(259,844)	Vertex Pharmaceuticals Inc	Morgan Stanley	79,631	0.00
(999,452)	Vertex Pharmaceuticals Inc	JPMorgan Chase Bank	462,341	0.02
(315,897)	Vertiv Holdings Co	Morgan Stanley	0	0.00
3,443,760	Vestas Wind Systems A/S	JPMorgan Chase Bank	44,942	0.00
(542,235)	Vestas Wind Systems A/S	Morgan Stanley	0	0.00
171,329	Vesuvius PLC	Morgan Stanley	0	0.00
(24,700)	VF Corp	Morgan Stanley	228	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
47,600	Viasat Inc	Morgan Stanley	0	0.00
75,900	Viatis Inc	Morgan Stanley	0	0.00
77,600	Viavi Solutions Inc	Morgan Stanley	0	0.00
(71,108)	VICI Properties Inc	Morgan Stanley	0	0.00
(1,500)	Vicor Corp	Morgan Stanley	0	0.00
3,700	Victoria's Secret & Co	Morgan Stanley	0	0.00
(4,100)	Victory Capital Holdings Inc Class A	Morgan Stanley	0	0.00
(737)	Victrix Plc	Morgan Stanley	0	0.00
(321)	Vifor Pharma AG	Morgan Stanley	0	0.00
(70,100)	Vimeo Inc	Morgan Stanley	0	0.00
25,100	Viper Energy Partners LP	Morgan Stanley	0	0.00
(132,400)	Virgin Galactic Holdings Inc	Morgan Stanley	0	0.00
(68,816)	Virgin Money UK PLC	Morgan Stanley	0	0.00
700	Virtu Financial Inc Class A	Morgan Stanley	0	0.00
(2,600)	Virtus Investment Partners Inc	Morgan Stanley	0	0.00
(8,200)	Visa Inc Class A	Morgan Stanley	0	0.00
11,365,246	Vishay Intertechnology Inc	Goldman Sachs International	104,375	0.01
22,100	Vista Outdoor Inc	Morgan Stanley	0	0.00
25,706	Visteon Corp	Morgan Stanley	0	0.00
(44,000)	Vistra Corp	Morgan Stanley	0	0.00
(7,611)	Vistry Group PLC	Morgan Stanley	0	0.00
55,215	Vita Coco Co Inc	JPMorgan Chase Bank	6,395	0.00
170,311	Vitesco Technologies Group AG	Morgan Stanley	0	0.00
(101,109)	Vivo Energy PLC	Morgan Stanley	0	0.00
(52,600)	Vizio Holding Corp Class A	Morgan Stanley	0	0.00
23,503	VMware Inc Class A	Morgan Stanley	0	0.00
6,653,242	Vodacom Group Ltd	Goldman Sachs International	35,710	0.00
1,850,490	Vodacom Group Ltd	JPMorgan Chase Bank	16,675	0.00
26,038	Vodafone Group Plc	Goldman Sachs International	131	0.00
(142,177)	Vodafone Group Plc	Morgan Stanley	0	0.00
121,302	Vodafone Group Plc	JPMorgan Chase Bank	2,007	0.00
171,009	Voestalpine AG	JPMorgan Chase Bank	39,340	0.00
263,067	Voestalpine AG	Goldman Sachs International	67,414	0.00
2,202,524	Volkswagen AG	Morgan Stanley	331,424	0.01
1,589,666	Volkswagen AG	Goldman Sachs International	191,043	0.01
509,325	Volkswagen AG	JPMorgan Chase Bank	59,453	0.00
40,721	Volution Group PLC	Morgan Stanley	0	0.00
1,478,116	Volvo AB Class B	Morgan Stanley	0	0.00
(471,307)	Vonage Holdings Corp	Morgan Stanley	4,143	0.00
28,900	Vontier Corp	Morgan Stanley	0	0.00
26	Vontobel Holding AG	Morgan Stanley	0	0.00
(5,700)	Vornado Realty Trust	Morgan Stanley	0	0.00
(15,300)	Voya Financial Inc	Morgan Stanley	0	0.00
58,297	Vulcan Materials Co	Morgan Stanley	0	0.00
40,200	Wabash National Corp	Morgan Stanley	0	0.00
300	Wacoal Holdings Corp	Morgan Stanley	0	0.00
11,100	Wacom Co Ltd	Morgan Stanley	0	0.00
798,544	Walgreens Boots Alliance Inc	Morgan Stanley	128,698	0.01
(725,565)	Walgreens Boots Alliance Inc	Goldman Sachs International	0	0.00
618,313	Walmart Inc	Morgan Stanley	80,460	0.00
458,593	Walmart Inc	JPMorgan Chase Bank	69,481	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
639,383	Walmart Inc	Goldman Sachs International	100,390	0.01
21,415	Walt Disney Co	JPMorgan Chase Bank	587	0.00
(28,800)	Walt Disney Co	Morgan Stanley	0	0.00
(76,200)	Warby Parker Inc Class A	Morgan Stanley	0	0.00
489,997	Warner Bros Discovery Inc	JPMorgan Chase Bank	0	0.00
37,451	Warner Bros Discovery Inc	Morgan Stanley	52,333	0.00
44,100	Warner Music Group Corp Class A	Morgan Stanley	0	0.00
(1,187,968)	Warner Music Group Corp Class A	JPMorgan Chase Bank	0	0.00
(2,100)	Warrior Met Coal Inc	Morgan Stanley	0	0.00
1,859,264	Wartsila	JPMorgan Chase Bank	623,108	0.02
530,205	Wartsila	Morgan Stanley	96,578	0.00
(2,091,763)	Wartsila OYJ Abp	Morgan Stanley	0	0.00
14,100	Washington Federal Inc	Morgan Stanley	0	0.00
1,887,058	Washington Real Estate Investment Trust	Morgan Stanley	257,323	0.01
(4,700)	Waste Management Inc	Morgan Stanley	0	0.00
(12,377)	Watches of Switzerland Group PLC	Morgan Stanley	0	0.00
4,600	Waters Corp	Morgan Stanley	0	0.00
(28,087)	Watsco Inc	Morgan Stanley	0	0.00
2,700	Watts Water Technologies Inc Class A	Morgan Stanley	0	0.00
(15,500)	Wayfair Inc	Morgan Stanley	0	0.00
1,665,048	Wayfair Inc Class A	Morgan Stanley	447,237	0.02
6,187,254	Wayfair Inc Class A	Goldman Sachs International	102,494	0.00
1,102,898	Wayfair Inc Class A	JPMorgan Chase Bank	138,658	0.01
(6,000)	WD-40 Co	Morgan Stanley	0	0.00
8,700	Weatherford International PLC	Morgan Stanley	0	0.00
900	Weathernews Inc	Morgan Stanley	0	0.00
39,637	Webster Financial Corp	Morgan Stanley	0	0.00
(16,200)	WEC Energy Group Inc	Morgan Stanley	0	0.00
(8,100)	Weis Markets Inc	Morgan Stanley	0	0.00
(62,300)	Welbilt Inc	Morgan Stanley	0	0.00
10,500	Welcia Holdings Co Ltd	Morgan Stanley	0	0.00
30,800	Wells Fargo & Co	Morgan Stanley	0	0.00
2,404,507	Welltower Inc	Morgan Stanley	157,338	0.01
11,300	Wendy's Co	Morgan Stanley	0	0.00
23,500	Werner Enterprises Inc	Morgan Stanley	0	0.00
4,700	WesBanco Inc	Morgan Stanley	0	0.00
(600)	WESCO International Inc	Morgan Stanley	0	0.00
(89,872)	West Fraser Timber Co Ltd	Morgan Stanley	0	0.00
1,600	West Holdings Corp	Morgan Stanley	0	0.00
700	West Japan Railway Co	Morgan Stanley	0	0.00
(600)	West Pharmaceutical Services Inc	Morgan Stanley	0	0.00
(2,022,646)	West Pharmaceutical Services Inc	Goldman Sachs International	40,834	0.00
(3,300)	Westamerica Bancorp	Morgan Stanley	0	0.00
9,100	Western Alliance Bancorp	Morgan Stanley	0	0.00
49,800	Western Digital Corp	Morgan Stanley	0	0.00
381,013	Western Midstream Partners LP	Morgan Stanley	25,274	0.00
22,200	Western Union Co	Morgan Stanley	0	0.00
8,500	Westinghouse Air Brake Technologies Corp	Morgan Stanley	0	0.00
4,400	Westlake Corp	Morgan Stanley	0	0.00
302,921	Westrock Co	Morgan Stanley	0	0.00
(68,400)	WeWork Inc Class A	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
115,022	WeWork Inc Class A	Goldman Sachs International	12,219	0.00
5,000	WEX Inc	Morgan Stanley	0	0.00
1,990,920	Weyerhaeuser Co	JPMorgan Chase Bank	0	0.00
76,800	Weyerhaeuser Co	Morgan Stanley	0	0.00
(14,948)	WH Smith PLC	Morgan Stanley	0	0.00
(14,962)	Whirlpool Corp	Morgan Stanley	0	0.00
(16,673)	Whitbread PLC	Morgan Stanley	0	0.00
(1,400)	White Mountains Insurance Group Ltd	Morgan Stanley	0	0.00
10,800	Whiting Petroleum Corp	Morgan Stanley	0	0.00
71,300	Wide Open West Inc	Morgan Stanley	0	0.00
(7,300)	Williams Cos Inc	Morgan Stanley	0	0.00
1,540,670	Williams-Sonoma Inc	JPMorgan Chase Bank	50,847	0.00
1,591,799	Williams-Sonoma Inc	Morgan Stanley	299,328	0.01
463,809	Williams-Sonoma Inc	Goldman Sachs International	5,757	0.00
5,400	Wills Towers Watson Plc	Morgan Stanley	0	0.00
(1,143,757)	WillScot Mobile Mini Holdings Corp	JPMorgan Chase Bank	6,812	0.00
22,000	WillScot Mobile Mini Holdings Corp	Morgan Stanley	0	0.00
1,300	Wingstop Inc	Morgan Stanley	0	0.00
(11,000)	Winnebago Industries Inc	Morgan Stanley	0	0.00
(1,100)	Wintrust Financial Corp	Morgan Stanley	0	0.00
12,027	Wise PLC Class A	Morgan Stanley	0	0.00
81,704	Wisetech Global Ltd	JPMorgan Chase Bank	537	0.00
8,400	Wix.com Ltd	Morgan Stanley	0	0.00
763,509	Wizz Air Holdings Plc	Goldman Sachs International	318,306	0.01
(433,827)	Wizz Air Holdings Plc	Morgan Stanley	142,812	0.01
236,593	Wizz Air Holdings Plc	JPMorgan Chase Bank	83,046	0.00
139,299	Wolfspeed Inc	Morgan Stanley	4,679	0.00
196,980	Wolfspeed Inc	Goldman Sachs International	28,552	0.00
170,217	Wolters Kluwer NV	Morgan Stanley	12,834	0.00
494,306	Wolters Kluwer NV	JPMorgan Chase Bank	3,992	0.00
(9,900)	Wolverine World Wide Inc	Morgan Stanley	0	0.00
(7,745)	Woodside Energy Group Ltd	Morgan Stanley	0	0.00
(16,768)	Woodward Inc	Morgan Stanley	0	0.00
194,867	Workday Inc Class A	Goldman Sachs International	23,444	0.00
9,700	Workday Inc Class A	Morgan Stanley	0	0.00
654,289	Workday Inc Class A	JPMorgan Chase Bank	261,553	0.01
(200)	Workiva Inc	Morgan Stanley	0	0.00
(2,400)	Workman Co Ltd	Morgan Stanley	0	0.00
(481)	Workspace Group Plc	Morgan Stanley	0	0.00
(2,400)	World Acceptance Corp	Morgan Stanley	0	0.00
24,500	World Fuel Services Corp	Morgan Stanley	0	0.00
11,900	World Wrestling Entertainment Inc Class A	Morgan Stanley	0	0.00
(252,400)	World Wrestling Entertainment Inc Class A	JPMorgan Chase Bank	3,706	0.00
6,100	Worthington Industries Inc	Morgan Stanley	0	0.00
(42,400)	WP Carey Inc	Morgan Stanley	0	0.00
70,431	WPP Plc	Morgan Stanley	9,737	0.00

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
37,166	WPP Plc	JPMorgan Chase Bank	10,218	0.00
164,834	WPP Plc	Goldman Sachs International	35,255	0.00
(3,500)	WR Berkley Corp	Morgan Stanley	0	0.00
(11,620)	WSFS Financial Corp	Morgan Stanley	0	0.00
(4,900)	WW Grainger Inc	Morgan Stanley	0	0.00
10,600	Wyndham Hotels & Resorts Inc	Morgan Stanley	0	0.00
(749,516)	Wynn Resorts Ltd	Goldman Sachs International	0	0.00
(17,700)	Wynn Resorts Ltd	Morgan Stanley	0	0.00
2,100	Xcel Energy Inc	Morgan Stanley	0	0.00
66,800	Xenia Hotels & Resorts Inc	Morgan Stanley	0	0.00
(959,056)	Xenon Pharmaceuticals Inc	Goldman Sachs International	362,167	0.02
(578,954)	Xenon Pharmaceuticals Inc	JPMorgan Chase Bank	76,230	0.00
(164,669)	Xenon Pharmaceuticals Inc	Morgan Stanley	13,086	0.00
187,757	Xero Ltd	Morgan Stanley	29,866	0.00
10,879	Xero Ltd	Goldman Sachs International	743	0.00
16,536	Xero Ltd	JPMorgan Chase Bank	2,230	0.00
19,700	Xerox Holdings Corp	Morgan Stanley	0	0.00
(51,900)	Xometry Inc Class A	Morgan Stanley	0	0.00
59,100	XP Inc Class A	Morgan Stanley	0	0.00
(1,400)	XPEL Inc	Morgan Stanley	0	0.00
39,500	Xperi Holding Corp	Morgan Stanley	0	0.00
(1,050,630)	XPO Logistics Inc	Goldman Sachs International	0	0.00
3,802,713	XRT Deconstruction	Morgan Stanley	518,811	0.02
1,258,187	Yageo Corp	JPMorgan Chase Bank	472,058	0.02
51,068	Yageo Corp	Goldman Sachs International	13,634	0.00
(122,931,596)	Yakult Honsha Co Ltd	Goldman Sachs International	34,457	0.00
(2,200)	Yakult Honsha Co Ltd	Morgan Stanley	0	0.00
(70,114,437)	Yakult Honsha Co Ltd	JPMorgan Chase Bank	19,839	0.00
(34,100)	Yamada Holdings Co Ltd	Morgan Stanley	0	0.00
7,600	Yamaguchi Financial Group Inc	Morgan Stanley	0	0.00
(113,771,311)	Yamaha Corp	JPMorgan Chase Bank	11,542	0.00
(106,335,710)	Yamaha Corp	Goldman Sachs International	333	0.00
(2,500)	Yamaha Corp	Morgan Stanley	0	0.00
205,074,268	Yamaha Motor Co Ltd	Goldman Sachs International	46,184	0.00
10,680,557	Yamaha Motor Co Ltd	JPMorgan Chase Bank	3,622	0.00
7,007,411	Yamaha Motor Co Ltd	Morgan Stanley	2,158	0.00
(800)	YA-MAN Ltd	Morgan Stanley	0	0.00
4,000	Yamato Holdings Co Ltd	Morgan Stanley	0	0.00
(5,100)	Yamato Kogyo Co Ltd	Morgan Stanley	2,890	0.00
6,100	Yamazaki Baking Co Ltd	Morgan Stanley	0	0.00
2,600	Yaoko Co Ltd	Morgan Stanley	0	0.00
102,295,200	Yaoko Co Ltd	Société Générale	0	0.00
(176,390)	Yara International ASA	Morgan Stanley	0	0.00
(900)	Yaskawa Electric Corp	Morgan Stanley	0	0.00
18,100	Yelp Inc	Morgan Stanley	0	0.00
14,900	YETI Holdings Inc	Morgan Stanley	0	0.00
(400)	Yokogawa Electric Corp	Morgan Stanley	0	0.00
(15,400)	Yokohama Rubber Co Ltd	Morgan Stanley	0	0.00
(400)	Yoshinoya Holdings Co Ltd	Morgan Stanley	0	0.00
(31,600)	Yum China Holdings Inc	Morgan Stanley	0	0.00
2,900	Yum! Brands Inc	Morgan Stanley	0	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 3.38% (31 December 2021: 5.05%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
19,400	Z Holdings Corp	Morgan Stanley	0	0.00
9,200	Zebra Technologies Corp Class A	Morgan Stanley	0	0.00
2,700	Zenkoku Hosho Co Ltd	Morgan Stanley	0	0.00
(8,900)	Zensho Holdings Co Ltd	Morgan Stanley	0	0.00
(3,800)	Zeon Corp	Morgan Stanley	0	0.00
83,800	Zeta Global Holdings Corp Class A	Morgan Stanley	0	0.00
2,727,669	Ziff Davis Inc	Goldman Sachs International	0	0.00
3,100	Ziff Davis Inc	Morgan Stanley	0	0.00
7,900	Zillow Group Inc Class A	Morgan Stanley	0	0.00
21,200	Zillow Group Inc Class C	Morgan Stanley	0	0.00
(26,500)	ZIM Integrated Shipping Services Ltd	Morgan Stanley	0	0.00
1,900	Zimmer Biomet Holdings Inc	Morgan Stanley	0	0.00
20,400	Zions Bancorp NA	Morgan Stanley	0	0.00
45,200	ZipRecruiter Inc Class A	Morgan Stanley	0	0.00
1,899,588	Zoetis Inc	Goldman Sachs International	1,342	0.00
3,100	Zoetis Inc	Morgan Stanley	0	0.00
(1,100)	Zoom Video Communications Inc Class A	Morgan Stanley	0	0.00
34,200	ZoomInfo Technologies Inc	Morgan Stanley	0	0.00
130	zooplus SE	Morgan Stanley	0	0.00
121,620,336	Zozo Inc	Morgan Stanley	256,585	0.01
42,903,956	Zozo Inc	Goldman Sachs International	18,976	0.00
65,827,243	Zozo Inc	JPMorgan Chase Bank	113,951	0.01
(200)	Zscaler Inc	Morgan Stanley	0	0.00
45,400	Zuora Inc Class A	Morgan Stanley	0	0.00
(1)	Zur Rose Group AG	Morgan Stanley	0	0.00
(33)	Zurich Insurance Group AG	Morgan Stanley	0	0.00
(44,400)	Zurn Water Solutions Corp Class C	Morgan Stanley	0	0.00
Total Unrealised Gain on Contracts for Differences [∞]			88,610,570	3.38

Purchased Swaptions 0.07% (31 December 2021: 0.01%)

Notional Amount	Expiration Date	Description	Counterparty	Fair Value US\$	% of Net Assets
Call Swaptions					
USD 500,000,000	6/09/2022	Constant Maturity Swap on spread between 30-year and 2-year USD Constant Maturity Swap rates, strike 1.50%	Goldman Sachs International	8,000	0.00
EUR 425,000,000	20/07/2022	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 425,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S37, strike 1.30%	JPMorgan Chase Bank	1,483,074	0.06

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Purchased Swaptions 0.07% (31 December 2021: 0.01%) (continued)

Notional Amount	Expiration Date	Description	Counterparty	Fair Value US\$	% of Net Assets
Put Swaptions					
USD 200,000,000	3/07/2023	Constant Maturity Swap on spread between 10-year and 2-year USD Constant Maturity Swap rates, strike 0.50%	Goldman Sachs International	382,438	0.01
Total Unrealised Gain on Purchased Swaptions [∞]				1,873,512	0.07

Credit Default Swap Contracts 0.04% (31 December 2021: 0.01%)

Notional Amount	Termination Date	Counterparty	Reference Obligation	Fair Value US\$	% of Net Assets
USD 17,700,000	20/06/2025	Goldman Sachs International	Buying default protection on Meituan, 2.13%, 28/10/2025	545,212	0.02
JPY1,250,000,000	20/12/2026	JPMorgan Chase Bank	Buying default protection on ANA Holdings Inc, 1.22%, 06/03/2024	263,400	0.01
JPY 500,000,000	20/12/2026	Goldman Sachs International	Buying default protection on ANA Holdings Inc, 1.22%, 06/03/2024	105,360	0.01
USD 1,000,000	20/06/2025	Goldman Sachs International	Buying default protection on Meituan, 2.13%, 28/10/2025	30,803	0.00
Total Fair Value on Credit Default Swap Contracts [∞]				944,775	0.04

Interest Rate Swap Contracts 1.59% (31 December 2021: 0.38%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
EUR 348,000,000	20/12/2023	LCH Clearnet Ltd ¹	Receive	(0.18)%	12M EURIBOR	6,915,262	0.28
EUR 347,900,000	20/12/2023	LCH Clearnet Ltd ¹	Receive	(0.15)%	1D EURIBOR	6,802,383	0.28
BRL 902,105,587	02/01/2023	LCH Clearnet Ltd ¹	Receive	8.88%	1D BROIS	5,212,735	0.20
PLN 1,597,500,000	09/01/2023	LCH Clearnet Ltd ¹	Receive	4.24%	1D WIBOR	3,423,867	0.13
PLN 1,171,500,000	30/04/2023	LCH Clearnet Ltd ¹	Receive	4.43%	1D WIBOR	2,218,003	0.08
BRL 326,209,854	03/07/2023	Chicago Mercantile Exchange ¹	Receive	10.16%	1D BROIS	2,198,671	0.08
GBP 27,193,000	21/09/2027	LCH Clearnet Ltd ¹	Receive	1.29%	12M SONIA	1,856,898	0.07
GBP 27,193,000	21/09/2027	LCH Clearnet Ltd ¹	Receive	1.30%	12M SONIA	1,840,127	0.07
CZK 5,949,800,000	27/04/2023	LCH Clearnet Ltd ¹	Receive	4.49%	1D PRIBOR	1,760,858	0.07
MXN 1,164,400,000	08/02/2024	Chicago Mercantile Exchange ¹	Receive	7.60%	28D MXIBTHIE	1,709,876	0.07
MXN 852,000,000	11/01/2024	Chicago Mercantile Exchange ¹	Receive	7.40%	28D MXIBTHIE	1,324,022	0.05

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Interest Rate Swap Contracts 1.59% (31 December 2021: 0.38%) (continued)**

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
BRL 740,178,824	01/07/2022	Chicago Mercantile Exchange ¹	Receive	9.10%	1D BROIS	1,160,362	0.04
MXN 777,450,000	08/02/2024	Chicago Mercantile Exchange ¹	Receive	7.60%	28D MXIBTIE	1,144,558	0.04
USD 118,720,000	30/06/2024	Merrill Lynch International	Receive	2.71%	1D SOFR	809,552	0.03
PLN 64,800,000	20/05/2032	LCH Clearnet Ltd ¹	Receive	6.12%	6M WIBOR	485,702	0.02
CZK 1,483,900,000	27/04/2023	LCH Clearnet Ltd ¹	Receive	4.46%	1D PRIBOR	442,879	0.02
THB 2,505,600,000	21/09/2024	LCH Clearnet Ltd ¹	Receive	2.18%	3M BKIBOR	422,085	0.02
MXN 784,800,000	10/05/2024	Chicago Mercantile Exchange ¹	Receive	8.93%	28D MXIBTIE	390,433	0.01
CLP 33,840,000,000	30/05/2024	Chicago Mercantile Exchange ¹	Receive	6.29%	1D CLICP	318,314	0.01
THB 1,252,800,000	21/09/2024	LCH Clearnet Ltd ¹	Receive	2.08%	3M BKIBOR	277,274	0.01
CZK 460,800,000	24/06/2024	LCH Clearnet Ltd ¹	(Pay)	7.18%	6M PRIBOR	202,200	0.01
CZK 198,000,000	30/06/2027	LCH Clearnet Ltd ¹	(Pay)	5.79%	6M PRIBOR	106,124	0.00
EUR 3,425,000,000	27/07/2022	Merrill Lynch International	(Pay)	(0.54)%	1D EURIBOR	75,266	0.00
JPY 108,800,000,000	21/03/2023	Merrill Lynch International	Receive	(0.01)%	1D JPY LIBOR	74,519	0.00
EUR 3,420,000,000	27/07/2022	Merrill Lynch International	(Pay)	(0.54)%	1D EURIBOR	69,793	0.00
EUR 1,468,000,000	14/09/2022	Merrill Lynch International	(Pay)	(0.23)%	1D EURIBOR	49,249	0.00
CZK 460,800,000	27/06/2024	LCH Clearnet Ltd ¹	(Pay)	6.84%	6M PRIBOR	44,460	0.00
EUR 3,424,720,000	27/07/2022	Merrill Lynch International	(Pay)	(0.55)%	1D EURIBOR	37,630	0.00
EUR 3,420,000,000	27/07/2022	Merrill Lynch International	(Pay)	(0.55)%	1D EURIBOR	37,578	0.00
MXN 1,468,800,000	13/06/2023	Chicago Mercantile Exchange ¹	Receive	9.44%	28D MXIBTIE	35,647	0.00
PLN 100,000	15/12/2026	Intercontinental Exchange	Receive	1.44%	6M WIBOR	4,554	0.00
Total Unrealised Gain on Interest Rate Swap Contracts [∞]						41,450,881	1.59

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Inflation Swap Contracts 1.40% (31 December 2021: 0.00%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) [#]	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
EUR	163,300,000 15/01/2025	LCH Clearnet Ltd ¹	Receive	2.26%	CPTFEMU	13,563,786	0.52
EUR	95,850,000 15/01/2025	LCH Clearnet Ltd ¹	Receive	2.26%	CPTFEMU	7,962,869	0.31
EUR	95,850,000 15/01/2025	LCH Clearnet Ltd ¹	Receive	2.26%	CPTFEMU	7,962,869	0.30
EUR	88,750,000 15/01/2024	LCH Clearnet Ltd ¹	Receive	2.48%	CPTFEMU	7,060,584	0.27
Total Unrealised Gain on Inflation Swap Contracts[∞]						36,550,108	1.40

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Total Return Swap Contracts 0.34% (31 December 2021: 0.17%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
GBP (3,432,022)	21/10/2022	0.78 ¹	Morgan Stanley Basket MSABGBV2 ²	1,452,484	0.07
USD (10,649,462)	28/04/2023	1.22 ³	JPMorgan Basket JPAYSBO3 ⁴	1,398,688	0.06
USD 34,974,657	17/03/2023	0.00 ⁵	Société Générale Basket SGBVVRU ⁶	1,208,699	0.06
USD (4,033,783)	22/12/2023	1.24 ⁷	Morgan Stanley Basket MSNBUSMH ²	925,533	0.05
USD (2,795,740)	22/12/2023	1.36 ⁷	Morgan Stanley Basket MSNBUQQQ ²	467,651	0.02
EUR (5,083,142)	12/05/2023	(0.88) ⁸	JPMorgan Basket JPECND ⁴	398,039	0.02
USD 10,754,347	22/12/2022	1.12 ³	JPMorgan Basket JPABKOXS ⁴	358,521	0.01
GBP (2,436,022)	06/12/2023	(0.41) ¹	Morgan Stanley Basket MSABRKMB ²	354,901	0.01
USD (2,875,238)	06/12/2022	1.30 ⁷	Morgan Stanley Basket MSNBUIWM ²	214,704	0.01
USD (4,685,909)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	211,854	0.01
USD (1,053,966)	15/03/2023	1.25 ⁷	Morgan Stanley Basket MSNBUIBB ²	188,604	0.01
USD (8,688,465)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUXLP ²	183,474	0.01
EUR (1,762,536)	21/10/2022	(0.99) ⁸	Morgan Stanley Basket MSABTEC1 ²	117,472	0.00
USD (1,298,912)	25/09/2023	1.33 ⁷	Morgan Stanley Basket MSXXSTAP ²	111,589	0.00
EUR (817,381)	11/03/2024	(0.99) ⁸	Morgan Stanley Basket MSABCHE1 ²	95,997	0.00
USD (1,136,632)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	95,908	0.00
USD (1,247,687)	25/09/2023	1.28 ⁷	Morgan Stanley Basket MSNBUXLY ²	95,053	0.00
USD (860,408)	12/06/2024	0.83 ⁷	Morgan Stanley Basket MSABSHP3 ²	88,499	0.00
CHF (949,792)	08/05/2024	(0.71) ⁹	Morgan Stanley Basket MSABSMI2 ²	69,399	0.00
USD (3,071,130)	22/12/2023	1.36 ⁷	Morgan Stanley Basket MSNBUQQQ ²	68,678	0.00
EUR (750,076)	21/10/2022	(0.99) ⁸	Morgan Stanley Basket MSABIND2 ²	67,604	0.00
USD (1,235,169)	17/07/2025	1.51 ⁵	Goldman Sachs Basket GSXUEDEF ¹⁰	66,887	0.00
USD (1,988,008)	22/12/2023	1.36 ⁷	Morgan Stanley Basket MSNBUQQQ ²	64,856	0.00
USD (997,523)	09/01/2023	1.17 ³	JPMorgan Basket JP1STP ⁴	61,141	0.00
EUR (1,403,498)	21/10/2022	(0.99) ⁸	Morgan Stanley Basket MSABTECH ²	57,898	0.00
EUR (484,932)	11/03/2024	(0.99) ⁸	Morgan Stanley Basket MSNBUDAX ²	54,950	0.00
USD (1,533,171)	17/04/2024	0.78 ⁷	Morgan Stanley Basket MSACRET ²	51,937	0.00
USD (441,975)	22/12/2023	1.36 ⁷	Morgan Stanley Basket MSNBUQQQ ²	48,098	0.00
USD 1,982,443	19/01/2023	0.15 ¹	Société Générale Basket SGEPSSBH ²	45,147	0.00
USD (2,636,818)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	42,978	0.00

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Total Return Swap Contracts 0.34% (31 December 2021: 0.17%) (continued)**

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD (375,951)	06/12/2022	1.30 ⁷	Morgan Stanley Basket MSNBUIWM ²	39,524	0.00
USD (524,250)	22/12/2023	0.83 ⁷	Morgan Stanley Basket MSABIP02 ²	37,304	0.00
USD (409,158)	22/12/2023	1.24 ⁷	Morgan Stanley Basket MSNBUSMH ²	36,142	0.00
USD (459,151)	21/06/2024	0.13 ⁷	Morgan Stanley Basket MSNBUEWT ²	35,501	0.00
USD (3,319,696)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	33,811	0.00
USD (282,619)	22/12/2023	1.24 ⁷	Morgan Stanley Basket MSNBUSMH ²	32,143	0.00
EUR (409,785)	11/03/2024	(0.99) ⁸	Morgan Stanley Basket MS15UTI ²	21,902	0.00
EUR (2,694,663)	10/04/2024	(0.99) ⁸	Morgan Stanley Basket MSABELCG ²	18,034	0.00
USD (1,116,243)	17/04/2024	1.31 ⁷	Morgan Stanley Basket MSACSHLD ²	15,696	0.00
USD (93,872)	07/11/2022	1.36 ⁷	Morgan Stanley Basket MSNBUSOX ²	13,359	0.00
USD (638,392)	17/04/2024	1.13 ⁷	Morgan Stanley Basket MSACCSFT ²	12,379	0.00
USD (3,688,107)	22/12/2023	1.31 ⁷	Morgan Stanley Basket MSNBUXBI ²	10,672	0.00
USD (119,335)	08/01/2024	1.27 ⁷	Morgan Stanley Basket MSNBUIGV ²	6,121	0.00
USD (634,226)	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	3,873	0.00
USD (21,339)	07/11/2022	1.33 ⁷	Morgan Stanley Basket MSNBURSP ²	2,065	0.00
USD (579,388)	22/12/2023	1.31 ⁷	Morgan Stanley Basket MSNBUXBI ²	2,029	0.00
EUR (1,287,076)	03/07/2023	(1.53) ⁸	JPMorgan Basket JPAYMCP2 ⁴	1,556	0.00
USD 507,301	24/01/2024	2.01 ⁷	Morgan Stanley Basket MSNBUTAN ²	827	0.00
USD 10,475	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	67	0.00
USD (27,362)	08/01/2024	1.27 ⁷	Morgan Stanley Basket MSNBUIGV ²	40	0.00
USD 224,909	25/09/2023	1.36 ⁷	Morgan Stanley Basket MSNBUSPY ²	0	0.00
EUR (105,010)	21/10/2022	(0.99) ⁸	Morgan Stanley Basket MSSTBOND ²	0	0.00
Total Unrealised Gain on Total Return Swap Contracts [∞]				8,990,288	0.34

¹ The 1 day SONIA is the benchmark for this total return swap contract.² The counterparty for this total return swap contract is Morgan Stanley.³ The 1 day OBFR is the benchmark for this total return swap contract.⁴ The counterparty for this total return swap contract is JPMorgan Chase Bank.⁵ The 1 day SOFR is the benchmark for this total return swap contract.⁶ The counterparty for this total return swap contract is Société Générale.⁷ The 1 day FEDEF is the benchmark for this total return swap contract.⁸ The 1 day ESTR is the benchmark for this total return swap contract.⁹ The 1 day SARON is the benchmark for this total return swap contract.¹⁰ The counterparty for this total return swap contract is Goldman Sachs International.¹¹ Fixed rate.**Correlation Swap Contracts 0.01% (31 December 2021: 0.01%)**

Notional Amount	Termination Date	Counterparty	Reference Obligation	Correlation Strike Percentage	Unrealised Gain US\$	% of Net Assets
USD 70,000	20/01/2023	BNP	Basket of US Banks correlation swap 21/08/2027	86.25%	140,836	0.01
USD 4,200,000	20/01/2023	BNP	Basket of US Banks correlation swap 21/09/2023	86.65%	80,369	0.00
Total Unrealised Gain on Correlation Swap Contracts [∞]					221,205	0.01

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Variance Swap Contracts 0.08% (31 December 2021: 0.08%)

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Volatility Strike Rate	Unrealised Gain US\$	% of Net Assets
USD 100,000/(100,000)	16/12/2022	Goldman Sachs International	Euro Stoxx 50 vs S&P 500 Sync Index	22.15%/20.00%	733,521	0.03
USD 200,000/(200,000)	15/12/2023	BNP	Euro Stoxx Banks vs S&P 500 Sync Index	6.50%/10.50%	787,560	0.03
USD (50,025)	08/12/2022	Goldman Sachs International	S&P 500 Index	28.75%	172,646	0.01
USD 500,000	16/06/2023	UBS	UBS 45 Names US Basket	Various	304,610	0.01
USD 40,000	15/07/2022	Bank of America Merrill Lynch	S&P 500 Index	26.00%	20,607	0.00
USD 25,108	16/12/2022	BNP	Euro Stoxx 50 Index	18.50%	10,337	0.00
Total Unrealised Gain on Variance Swap Contracts [∞]					2,029,281	0.08

Volatility Swap Contracts 1.11% (31 December 2021: 0.17%)

Notional Amount	Termination Date	Counterparty	Reference Obligation¹	Unrealised Gain US\$	% of Net Assets
EUR 110,000,000	20/06/2024	BNP	BNP 20 Names Slider European Basket	2,682,647	0.10
EUR 100,000,000	21/06/2024	BNP	BNP 30 Names Slider European Basket	2,293,652	0.09
EUR 75,000,000	21/06/2024	BNP	BNP 19 Names EU and US Slider Basket	1,484,383	0.06
EUR 75,000,000	15/12/2023	BNP	BNP 8 Names EU Down Geo Basket	1,310,580	0.05
USD 30,000,000	20/01/2023	UBS	UBS 32 Names US Basket	1,279,340	0.05
USD 30,000,000	20/01/2023	BNP	BNP 24 Names Global Basket	1,256,469	0.05
USD 37,500,000	16/06/2023	UBS	UBS 12 Names US Geo Basket	1,235,250	0.05
USD 50,010,000	16/06/2023	UBS	UBS 45 Names US Basket	1,207,064	0.05
EUR 35,000,000	16/12/2022	Bank of America Merrill Lynch	BAML 21 Names EU Basket	1,103,401	0.04
USD 40,000,000	20/01/2023	BNP	BNP 25 Names US Basket	1,089,636	0.04
USD 25,000,000	20/01/2023	Bank of America Merrill Lynch	BAML 23 Names US Basket	1,081,652	0.04
EUR 35,000,000	16/12/2022	BNP	BNP 24 Names US and Europe Basket	1,073,119	0.04
USD 35,000,000	16/12/2022	BNP	BNP 23 Names US and EU Basket	896,136	0.03
USD 35,000,000	20/01/2023	BNP	BNP 20 Names US Basket	858,471	0.03
USD 88,268,200 ²	16/12/2022	Goldman Sachs International	GS 19.1 Pairwise Theta Flat CoVol	749,805	0.03
EUR 25,000,000	15/12/2023	BNP	BNP 30 Names Slider European Basket	670,805	0.03
EUR 50,000,000	15/12/2023	BNP	BNP 20 Names EU Basket	654,051	0.03
EUR 30,000,000	16/06/2023	BNP	BNP 25 Names EU Basket	614,359	0.02
EUR 30,000,000 ²	20/01/2023	BNP	BNP 24 Names Global Basket	597,100	0.02
HKD 156,000,000	30/03/2023	BNP	BNP 19 Names Kong Kong IFUSH Basket	536,824	0.02
EUR 30,000,000	16/06/2023	Citibank NA	CITI 17 Names EU Basket	529,270	0.02
EUR 50,000,000	15/12/2023	BNP	BNP 4 Names EU Down Geo Basket	520,813	0.02
USD 30,000,000	20/01/2023	BNP	BNP 24 Names Global Basket	501,163	0.02
EUR 35,000,000	16/06/2023	Bank of America Merrill Lynch	BAML 20 Names EU Basket	451,752	0.02
EUR 50,000,000 ²	15/12/2023	BNP	BNP 10 Names Global Geo Basket	435,008	0.02
EUR 30,000,000 ²	16/12/2022	BNP	BNP 20 Names EU Basket	431,540	0.02
EUR 70,000,000 ²	15/12/2023	BNP	Euro Stoxx 50 Index vs FTSE 100 Index	321,658	0.01
EUR 30,000,000	16/12/2022	Bank of America Merrill Lynch	BAML 18 Names EU Basket	409,545	0.02
USD 50,000,000	20/01/2023	BNP	BNP 32 Names Global Basket	320,668	0.01
EUR 35,000,000	15/12/2023	BNP	BNP 20 Names Slider European Basket	303,189	0.01
USD 15,000,000	16/12/2022	UBS	UBS 10 Names US Geo Basket	288,281	0.01

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Volatility Swap Contracts 1.11% (31 December 2021: 0.17%) (continued)**

Notional Amount	Termination Date	Counterparty	Reference Obligation¹	Unrealised Gain US\$	% of Net Assets
EUR 42,000,000	16/12/2022	BNP	BNP 20 Names Global Basket	255,788	0.01
EUR 3,500,000	15/12/2023	Bank of America Merrill Lynch	BAML 14 Names EU Basket	203,892	0.01
EUR 25,000,000	16/12/2022	BNP	BNP 22 Names EU Basket	197,286	0.01
EUR 25,000,000 ²	16/12/2022	BNP	BNP 19 Names RV EU Basket	187,698	0.01
EUR 35,000,000	16/06/2023	Bank of America Merrill Lynch	BAML 19 Names EU Basket	178,535	0.01
EUR 100,000,000	15/12/2023	BNP	BNP EU Down Geo Basket	152,252	0.01
USD 5,000,000	28/09/2022	UBS	United States Dollar to Chinese Yuan Renminbi vs Euro and Swiss Franc Rate Basket	127,094	0.00
EUR 28,000,000	16/06/2023	UBS	UBS 7 Names Euro Bank Basket	130,082	0.00
USD 5,000,000	28/09/2022	UBS	United States Dollar to Chinese Yuan Renminbi vs Euro and Swiss Franc Rate Basket	99,967	0.00
JPY 2,870,000,000	15/12/2023	BNP	BNP 29 Names Japan Corridor Basket	49,660	0.00
EUR 40,000,000	15/12/2023	Bank of America Merrill Lynch	BAML 15 Names EU Basket	37,765	0.00
USD 10,000,000	22/05/2023	UBS	United States Dollar to Canadian Dollar Rate Basket	25,630	0.00
EUR 15,000,000	16/12/2022	BNP	STOXX Europe 600 Basic Resources vs FTSE 100 Index	23,469	0.00
USD 30,000,000	16/06/2023	UBS	UBS 27 Names US Basket	13,831	0.00
Total Unrealised Gain on Volatility Swap Contracts [∞]				28,870,580	1.11

¹ Volatility terms are denominated in various foreign currencies based on the local currencies of the positions within the swaps.

² Dispersion swap traded in volatility space.

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	2,326,016,987	89.03

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Uncorrelated Strategies – Schedule of Investments (continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (7.73%) (31 December 2021: (1.59%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 12,190,000	US\$ 8,435,215	21/09/2022	BNP Paribas	8	(47,258)	(0.00)
AUD 5,090,000	US\$ 3,509,143	21/09/2022	Citibank NA	6	(6,707)	(0.00)
AUD 200,000	¥ 19,060,720	21/09/2022	Citibank NA	1	(3,475)	(0.00)
AUD 3,350,000	¥ 313,578,769	21/09/2022	Deutsche Bank AG	6	(16,100)	(0.00)
AUD 4,050,000	US\$ 2,831,927	21/09/2022	Deutsche Bank AG	8	(45,118)	(0.00)
AUD 8,216,159	US\$ 5,685,038	13/07/2022	JPMorgan Chase Bank	4	(35,052)	(0.00)
AUD 1,600,000	CAD 1,428,447	13/07/2022	JPMorgan Chase Bank	3	(7,133)	(0.00)
AUD 16,000,000	¥ 1,501,315,510	13/07/2022	JPMorgan Chase Bank	4	(53,067)	(0.00)
AUD 1,530,000	¥ 142,979,085	21/09/2022	JPMorgan Chase Bank	2	(5,595)	(0.00)
AUD 7,000,000	US\$ 4,948,877	21/09/2022	Morgan Stanley	1	(132,166)	(0.01)
AUD 850,000	US\$ 591,057	21/09/2022	Royal Bank Of Canada	2	(6,171)	(0.00)
AUD 43,550,000	¥ 4,168,309,860	21/09/2022	Royal Bank Of Canada	2	(888,737)	(0.03)
AUD 4,290,000	US\$ 2,969,675	21/09/2022	State Street Bank and Trust Co	12	(17,721)	(0.00)
AUD 11,270,000	¥ 1,064,211,618	21/09/2022	State Street Bank and Trust Co	20	(122,831)	(0.00)
AUD 1,490,000	¥ 140,300,099	21/09/2022	UBS AG	3	(13,288)	(0.00)
AUD 1,720,000	US\$ 1,208,596	21/09/2022	UBS AG	5	(25,061)	(0.00)
BRL 4,440,000	US\$ 879,801	21/09/2022	BNP Paribas	4	(49,981)	(0.00)
BRL 5,700,000	US\$ 1,140,655	21/09/2022	Citibank NA	2	(75,345)	(0.00)
BRL 89,400,000	US\$ 17,841,177	21/09/2022	Deutsche Bank AG	2	(1,132,646)	(0.05)
BRL 45,161,516	US\$ 9,100,000	05/07/2022	JPMorgan Chase Bank	34	(464,003)	(0.02)
BRL 4,206,984	US\$ 800,000	02/08/2022	JPMorgan Chase Bank	6	(2,685)	(0.00)
BRL 17,434,440	US\$ 3,600,000	05/07/2022	Morgan Stanley	1	(266,104)	(0.01)
BRL 280,000	US\$ 53,280	21/09/2022	UBS AG	1	(949)	(0.00)
CAD 1,660,000	US\$ 1,293,135	21/09/2022	BNP Paribas	2	(6,091)	(0.00)
CAD 3,030,000	US\$ 2,371,748	21/09/2022	Citibank NA	5	(22,505)	(0.00)
CAD 11,720,000	US\$ 9,333,340	21/09/2022	Deutsche Bank AG	4	(246,498)	(0.01)
CAD 3,400,000	¥ 359,386,278	13/07/2022	JPMorgan Chase Bank	2	(10,689)	(0.00)
CAD 17,300,000	US\$ 13,448,605	13/07/2022	JPMorgan Chase Bank	3	(36,795)	(0.00)
CAD 5,860,000	US\$ 4,619,206	21/09/2022	State Street Bank and Trust Co	6	(75,785)	(0.00)
CAD 1,610,000	US\$ 1,250,776	21/09/2022	UBS AG	3	(2,498)	(0.00)
CHF 1,820,000	US\$ 1,916,919	21/09/2022	Citibank NA	4	(4,867)	(0.00)
CHF 580,133	£ 500,000	13/07/2022	JPMorgan Chase Bank	1	(1,027)	(0.00)
CHF 124,664	€ 125,000	13/07/2022	JPMorgan Chase Bank	1	(471)	(0.00)
CHF 3,750,000	US\$ 3,926,645	13/07/2022	JPMorgan Chase Bank	4	(7,791)	(0.00)
CHF 1,340,000	US\$ 1,410,887	21/09/2022	State Street Bank and Trust Co	5	(3,112)	(0.00)
CHF 3,530,000	US\$ 3,718,980	21/09/2022	UBS AG	9	(10,438)	(0.00)
CLP 4,118,790,000	US\$ 4,593,786	21/09/2022	BNP Paribas	3	(267,757)	(0.02)
CLP 650,060,000	US\$ 726,235	21/09/2022	Citibank NA	2	(43,467)	(0.00)
CLP 571,467,154	US\$ 700,000	07/07/2022	JPMorgan Chase Bank	3	(90,269)	(0.00)
CLP 491,984,556	US\$ 600,000	06/07/2022	JPMorgan Chase Bank	2	(74,967)	(0.00)
CLP 828,419,920	US\$ 1,000,000	05/07/2022	JPMorgan Chase Bank	5	(115,754)	(0.00)
CLP 165,560,847	US\$ 200,337	01/07/2022	JPMorgan Chase Bank	3	(23,618)	(0.00)
CLP 177,556,000	US\$ 200,000	13/07/2022	JPMorgan Chase Bank	1	(10,793)	(0.00)
CLP 1,255,181,280	US\$ 1,400,000	15/07/2022	JPMorgan Chase Bank	3	(63,107)	(0.00)
CLP 266,289,000	US\$ 300,000	14/07/2022	JPMorgan Chase Bank	1	(16,307)	(0.00)
CLP 455,679,342	US\$ 500,000	29/07/2022	JPMorgan Chase Bank	5	(16,303)	(0.00)
CLP 90,630,549	US\$ 100,000	28/07/2022	JPMorgan Chase Bank	1	(3,774)	(0.00)
CLP 178,324,403	US\$ 200,000	25/07/2022	JPMorgan Chase Bank	2	(10,527)	(0.00)
CLP 349,934,192	US\$ 400,000	22/07/2022	JPMorgan Chase Bank	1	(27,919)	(0.00)
CLP 265,732,961	US\$ 300,000	18/07/2022	JPMorgan Chase Bank	3	(17,174)	(0.00)
CLP 1,750,210,000	US\$ 2,010,023	21/09/2022	Royal Bank Of Canada	2	(171,750)	(0.01)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
CNY 269,690,954	US\$ 40,300,000	13/07/2022	JPMorgan Chase Bank	5	(75,602)	(0.00)
COP 754,408,439	US\$ 200,000	05/07/2022	JPMorgan Chase Bank	2	(18,700)	(0.00)
COP 393,466,877	US\$ 100,000	01/07/2022	JPMorgan Chase Bank	1	(5,442)	(0.00)
COP 380,427,902	US\$ 100,000	08/07/2022	JPMorgan Chase Bank	1	(8,622)	(0.00)
COP 389,207,886	US\$ 100,000	14/07/2022	JPMorgan Chase Bank	1	(6,613)	(0.00)
COP 405,555,895	US\$ 100,000	15/07/2022	JPMorgan Chase Bank	1	(2,710)	(0.00)
COP 829,295,757	US\$ 200,000	29/07/2022	JPMorgan Chase Bank	2	(1,610)	(0.00)
COP 411,247,885	US\$ 100,000	28/07/2022	JPMorgan Chase Bank	1	(1,599)	(0.00)
COP 414,061,880	US\$ 100,000	21/07/2022	JPMorgan Chase Bank	1	(788)	(0.00)
COP 1,175,046,453	US\$ 300,000	07/07/2022	JPMorgan Chase Bank	3	(17,708)	(0.00)
CZK 51,520,000	US\$ 2,192,388	21/09/2022	BNP Paribas	5	(38,102)	(0.00)
CZK 2,356,828	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	(502)	(0.00)
CZK 49,040,000	US\$ 2,071,326	21/09/2022	Morgan Stanley	2	(20,740)	(0.00)
CZK 40,300,000	US\$ 1,693,790	21/09/2022	Royal Bank Of Canada	2	(8,663)	(0.00)
CZK 215,230,000	US\$ 9,079,247	21/09/2022	UBS AG	11	(79,501)	(0.00)
€ 11,590,700	TRY 250,388,115	21/09/2022	BNP Paribas	4	(1,824,239)	(0.08)
€ 2,908,743	PLN 13,960,000	21/09/2022	BNP Paribas	1	(12,206)	(0.00)
€ 1,520,000	US\$ 1,620,518	21/09/2022	BNP Paribas	2	(22,239)	(0.00)
€ 446,619	PLN 2,140,000	21/09/2022	Citibank NA	1	(1,111)	(0.00)
€ 2,220,000	US\$ 2,337,763	21/09/2022	Deutsche Bank AG	3	(3,435)	(0.00)
€ 12,100,000	¥ 1,731,330,302	13/07/2022	JPMorgan Chase Bank	4	(93,185)	(0.01)
€ 800,000	HUF 319,678,560	13/07/2022	JPMorgan Chase Bank	2	(4,419)	(0.00)
€ 46,000,000	US\$ 48,458,696	13/07/2022	JPMorgan Chase Bank	3	(343,455)	(0.01)
€ 1,125,000	NOK 11,664,614	13/07/2022	JPMorgan Chase Bank	2	(4,055)	(0.00)
€ 500,000	AUD 762,180	13/07/2022	JPMorgan Chase Bank	2	(1,135)	(0.00)
€ 375,000	CAD 512,210	13/07/2022	JPMorgan Chase Bank	2	(4,847)	(0.00)
€ 1,125,000	CHF 1,142,497	13/07/2022	JPMorgan Chase Bank	3	(17,209)	(0.00)
€ 12,000,000	£ 10,359,910	13/07/2022	JPMorgan Chase Bank	3	(30,967)	(0.00)
€ 325,610	PLN 1,560,000	21/09/2022	JPMorgan Chase Bank	1	(771)	(0.00)
€ 2,179,099	PLN 10,430,000	21/09/2022	Royal Bank Of Canada	1	(2,940)	(0.00)
€ 27,760,000	US\$ 29,446,663	21/09/2022	State Street Bank and Trust Co	27	(257,043)	(0.01)
€ 9,336,118	PLN 44,670,000	21/09/2022	UBS AG	4	(9,029)	(0.00)
€ 6,190,000	US\$ 6,559,099	21/09/2022	UBS AG	10	(50,318)	(0.00)
€ 6,449,300	TRY 139,218,492	21/09/2022	UBS AG	2	(1,009,306)	(0.05)
£ 770,000	US\$ 938,514	21/09/2022	Citibank NA	2	(1,952)	(0.00)
£ 11,100,000	US\$ 13,652,239	21/09/2022	Deutsche Bank AG	10	(151,152)	(0.01)
£ 6,500,000	¥ 1,078,875,394	13/07/2022	JPMorgan Chase Bank	2	(50,219)	(0.00)
£ 11,780,485	€ 13,700,000	13/07/2022	JPMorgan Chase Bank	2	(21,825)	(0.01)
£ 1,375,000	AUD 2,444,033	13/07/2022	JPMorgan Chase Bank	2	(10,656)	(0.00)
£ 6,250,000	US\$ 7,664,121	13/07/2022	JPMorgan Chase Bank	4	(73,098)	(0.00)
£ 2,200,000	US\$ 2,701,625	21/09/2022	Morgan Stanley	1	(25,734)	(0.00)
£ 5,570,000	US\$ 6,849,933	21/09/2022	State Street Bank and Trust Co	12	(75,063)	(0.00)
HUF 993,140,000	US\$ 2,592,740	21/09/2022	BNP Paribas	5	(10,168)	(0.00)
HUF 79,191,527	€ 200,000	13/07/2022	JPMorgan Chase Bank	2	(811)	(0.00)
HUF 37,901,665	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	(265)	(0.00)
HUF 680,650,000	US\$ 1,773,030	21/09/2022	State Street Bank and Trust Co	4	(3,060)	(0.00)
ILS 55,060,000	US\$ 16,089,950	21/09/2022	BNP Paribas	5	(279,151)	(0.02)
ILS 20,640,000	US\$ 6,041,184	21/09/2022	Citibank NA	2	(114,287)	(0.00)
ILS 344,455	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	(1,612)	(0.00)
ILS 14,970,000	US\$ 4,399,549	21/09/2022	UBS AG	11	(100,825)	(0.00)
INR 481,170,000	US\$ 6,102,482	21/09/2022	BNP Paribas	7	(58,618)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
INR 598,950,000	US\$ 7,605,228	21/09/2022	Citibank NA	8	(81,958)	(0.00)
INR 15,649,412	US\$ 200,000	21/07/2022	JPMorgan Chase Bank	2	(2,287)	(0.00)
INR 344,513,977	US\$ 4,400,000	15/07/2022	JPMorgan Chase Bank	6	(44,931)	(0.00)
INR 15,817,649	US\$ 200,000	28/07/2022	JPMorgan Chase Bank	1	(297)	(0.00)
INR 23,508,676	US\$ 300,000	25/07/2022	JPMorgan Chase Bank	3	(3,110)	(0.00)
INR 7,814,656	US\$ 100,000	22/07/2022	JPMorgan Chase Bank	1	(1,280)	(0.00)
INR 7,826,356	US\$ 100,000	18/07/2022	JPMorgan Chase Bank	1	(1,094)	(0.00)
INR 31,225,968	US\$ 400,000	14/07/2022	JPMorgan Chase Bank	4	(5,229)	(0.00)
INR 7,912,084	US\$ 100,000	27/07/2022	JPMorgan Chase Bank	1	(98)	(0.00)
INR 210,529,614	US\$ 2,700,000	11/07/2022	JPMorgan Chase Bank	4	(37,348)	(0.00)
INR 7,800,700	US\$ 100,000	08/07/2022	JPMorgan Chase Bank	1	(1,282)	(0.00)
INR 15,537,312	US\$ 200,000	07/07/2022	JPMorgan Chase Bank	1	(3,336)	(0.00)
INR 93,385,123	US\$ 1,200,000	05/07/2022	JPMorgan Chase Bank	7	(17,498)	(0.00)
INR 194,738,048	US\$ 2,503,931	01/07/2022	JPMorgan Chase Bank	2	(38,034)	(0.00)
INR 93,634,012	US\$ 1,200,000	13/07/2022	JPMorgan Chase Bank	3	(16,125)	(0.00)
INR 7,847,756	US\$ 100,000	29/07/2022	JPMorgan Chase Bank	1	(929)	(0.00)
INR 234,810,000	US\$ 2,988,089	21/09/2022	Morgan Stanley	2	(38,696)	(0.00)
¥ 67,890,000	US\$ 508,233	21/09/2022	BNP Paribas	2	(5,683)	(0.00)
¥ 280,500,000	US\$ 2,099,646	21/09/2022	Citibank NA	5	(23,268)	(0.00)
¥ 72,415,200	AUD 780,000	21/09/2022	Citibank NA	1	(672)	(0.00)
¥ 754,150,000	US\$ 5,630,255	21/09/2022	Deutsche Bank AG	11	(47,725)	(0.00)
¥ 1,863,214,673	AUD 20,170,000	21/09/2022	Deutsche Bank AG	9	(86,719)	(0.00)
¥ 8,155,131,000	US\$ 71,580,190	21/09/2022	Goldman Sachs International	1	(11,212,531)	(0.43)
¥ 1,331,376,752	CAD 12,800,000	13/07/2022	JPMorgan Chase Bank	2	(118,876)	(0.00)
¥ 948,481,368	AUD 10,200,000	13/07/2022	JPMorgan Chase Bank	2	(29,554)	(0.00)
¥ 18,147,275,820	US\$ 135,721,315	21/09/2022	JPMorgan Chase Bank	2	(1,387,660)	(0.06)
¥ 326,259,600	€ 2,300,000	13/07/2022	JPMorgan Chase Bank	1	(3,173)	(0.00)
¥ 1,150,000,000	US\$ 8,521,157	13/07/2022	JPMorgan Chase Bank	1	(52,510)	(0.00)
¥ 250,351,084	AUD 2,720,000	21/09/2022	JPMorgan Chase Bank	2	(18,433)	(0.00)
¥ 10,277,542,400	US\$ 79,347,106	21/09/2022	Morgan Stanley	4	(3,268,479)	(0.14)
¥ 198,360,000	US\$ 1,485,504	21/09/2022	Royal Bank Of Canada	1	(17,161)	(0.00)
¥ 3,894,030,000	US\$ 29,120,424	21/09/2022	State Street Bank and Trust Co	26	(295,200)	(0.01)
¥ 1,042,352,753	AUD 11,270,000	21/09/2022	State Street Bank and Trust Co	12	(38,978)	(0.00)
¥ 84,505,818	AUD 910,000	21/09/2022	UBS AG	2	(624)	(0.00)
KRW 6,374,950,000	US\$ 4,967,448	21/09/2022	BNP Paribas	6	(45,346)	(0.00)
KRW 2,526,600,000	US\$ 1,966,829	21/09/2022	Citibank NA	4	(16,039)	(0.00)
KRW 327,070,000	US\$ 253,871	21/09/2022	Deutsche Bank AG	1	(1,340)	(0.00)
KRW 4,358,084,245	US\$ 3,400,000	21/07/2022	JPMorgan Chase Bank	13	(41,946)	(0.00)
KRW 1,930,142,130	US\$ 1,500,000	07/07/2022	JPMorgan Chase Bank	2	(13,338)	(0.00)
KRW 1,615,769,465	US\$ 1,300,000	05/07/2022	JPMorgan Chase Bank	5	(55,570)	(0.00)
KRW 2,314,222,274	US\$ 1,800,000	29/07/2022	JPMorgan Chase Bank	9	(16,480)	(0.00)
KRW 2,850,937,701	US\$ 2,300,000	08/07/2022	JPMorgan Chase Bank	12	(104,031)	(0.00)
KRW 386,000,217	US\$ 300,000	11/07/2022	JPMorgan Chase Bank	1	(2,646)	(0.00)
KRW 257,250,018	US\$ 200,000	22/07/2022	JPMorgan Chase Bank	1	(1,775)	(0.00)
KRW 514,410,796	US\$ 400,000	25/07/2022	JPMorgan Chase Bank	1	(3,592)	(0.00)
KRW 128,661,739	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	(880)	(0.00)
KRW 126,623,362	US\$ 100,000	14/07/2022	JPMorgan Chase Bank	1	(2,448)	(0.00)
KRW 4,888,265,214	US\$ 3,800,000	15/07/2022	JPMorgan Chase Bank	2	(33,944)	(0.00)
KRW 903,572,973	US\$ 700,000	18/07/2022	JPMorgan Chase Bank	2	(3,814)	(0.00)
KRW 514,410,036	US\$ 400,000	27/07/2022	JPMorgan Chase Bank	1	(3,574)	(0.00)
KRW 258,215,539	US\$ 200,000	01/08/2022	JPMorgan Chase Bank	1	(985)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
KRW 2,384,490,000	US\$ 1,854,258	21/09/2022	UBS AG	4	(13,192)	(0.00)
MXN 854,680,000	US\$ 42,704,207	21/09/2022	BNP Paribas	2	(966,894)	(0.04)
MXN 118,000,000	US\$ 5,861,055	13/07/2022	JPMorgan Chase Bank	5	(20,744)	(0.00)
MXN 10,010,000	US\$ 501,041	21/09/2022	JPMorgan Chase Bank	1	(12,215)	(0.00)
MXN 19,000,000	US\$ 940,640	21/09/2022	Royal Bank Of Canada	1	(12,797)	(0.00)
MXN 10,980,000	US\$ 538,711	21/09/2022	State Street Bank and Trust Co	1	(2,516)	(0.00)
MXN 21,420,000	US\$ 1,059,031	21/09/2022	UBS AG	1	(13,010)	(0.00)
NOK 6,530,000	US\$ 666,453	21/09/2022	Citibank NA	2	(4,314)	(0.00)
NOK 21,820,000	US\$ 2,236,193	21/09/2022	Deutsche Bank AG	9	(23,657)	(0.00)
NOK 1,962,796	US\$ 200,000	13/07/2022	JPMorgan Chase Bank	1	(1,310)	(0.00)
NOK 3,060,000	US\$ 313,756	21/09/2022	State Street Bank and Trust Co	2	(3,474)	(0.00)
NOK 10,300,000	US\$ 1,047,431	21/09/2022	UBS AG	3	(3,016)	(0.00)
NZD 810,000	US\$ 503,746	21/09/2022	Citibank NA	2	(597)	(0.00)
NZD 3,230,000	US\$ 2,045,133	21/09/2022	JPMorgan Chase Bank	2	(38,744)	(0.00)
NZD 11,900,000	US\$ 7,494,019	13/07/2022	JPMorgan Chase Bank	2	(95,459)	(0.01)
NZD 10,488,259	¥ 897,928,087	13/07/2022	JPMorgan Chase Bank	2	(91,537)	(0.01)
NZD 440,084	AUD 400,000	13/07/2022	JPMorgan Chase Bank	2	(1,455)	(0.00)
NZD 1,430,000	US\$ 897,622	21/09/2022	Royal Bank Of Canada	4	(9,345)	(0.00)
NZD 22,940,000	US\$ 14,399,749	21/09/2022	State Street Bank and Trust Co	17	(150,048)	(0.01)
NZD 5,220,000	US\$ 3,280,840	21/09/2022	UBS AG	5	(38,319)	(0.00)
PHP 268,300,000	US\$ 4,865,945	21/09/2022	Citibank NA	4	(16,883)	(0.00)
PHP 199,260,000	US\$ 3,702,204	21/09/2022	Goldman Sachs International	2	(100,922)	(0.00)
PHP 110,930,000	US\$ 2,008,736	21/09/2022	UBS AG	2	(3,867)	(0.00)
PLN 68,480,000	€ 14,596,071	21/09/2022	BNP Paribas	3	(284,379)	(0.01)
PLN 1,530,000	€ 321,227	21/09/2022	Citibank NA	1	(1,220)	(0.00)
PLN 12,910,000	US\$ 2,874,981	21/09/2022	Citibank NA	7	(35,200)	(0.00)
PLN 6,530,000	US\$ 1,445,843	21/09/2022	Deutsche Bank AG	2	(9,455)	(0.00)
PLN 2,600,000	US\$ 601,105	21/09/2022	JPMorgan Chase Bank	1	(29,190)	(0.00)
PLN 1,210,000	€ 253,175	21/09/2022	JPMorgan Chase Bank	1	(52)	(0.00)
PLN 1,864,580	€ 400,000	13/07/2022	JPMorgan Chase Bank	1	(4,109)	(0.00)
PLN 890,118	US\$ 200,000	13/07/2022	JPMorgan Chase Bank	2	(2,228)	(0.00)
PLN 1,240,000	€ 264,450	21/09/2022	Morgan Stanley	1	(5,309)	(0.00)
PLN 12,120,000	US\$ 2,706,726	21/09/2022	UBS AG	9	(40,720)	(0.00)
PLN 16,270,000	€ 3,432,247	21/09/2022	UBS AG	5	(30,132)	(0.00)
SEK 47,440,000	US\$ 4,724,063	21/09/2022	BNP Paribas	4	(78,579)	(0.00)
SEK 13,310,000	US\$ 1,328,491	21/09/2022	Deutsche Bank AG	4	(25,131)	(0.00)
SEK 1,004,799	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	(1,920)	(0.00)
SEK 11,993,477	€ 1,125,000	13/07/2022	JPMorgan Chase Bank	2	(6,033)	(0.00)
SEK 1,541,967	NOK 1,500,000	13/07/2022	JPMorgan Chase Bank	2	(1,328)	(0.00)
SEK 30,470,000	US\$ 3,016,704	21/09/2022	UBS AG	5	(32,979)	(0.00)
SGD 40,870,000	US\$ 29,490,004	21/09/2022	BNP Paribas	8	(108,093)	(0.00)
SGD 9,010,000	US\$ 6,506,126	21/09/2022	Citibank NA	4	(28,736)	(0.00)
SGD 1,108,886	US\$ 800,000	13/07/2022	JPMorgan Chase Bank	2	(3,220)	(0.00)
SGD 10,200,000	US\$ 7,369,255	21/09/2022	State Street Bank and Trust Co	3	(36,358)	(0.00)
THB 17,130,000	US\$ 486,586	21/09/2022	BNP Paribas	2	(243)	(0.00)
THB 249,610,000	US\$ 7,120,267	21/09/2022	JPMorgan Chase Bank	4	(33,504)	(0.00)
TRY 27,850,000	US\$ 1,566,493	21/09/2022	BNP Paribas	2	(7,991)	(0.00)
TRY 10,252,176	€ 550,000	21/09/2022	BNP Paribas	1	(4,607)	(0.00)
TRY 3,710,000	US\$ 207,953	21/09/2022	Deutsche Bank AG	1	(339)	(0.00)
TWD 97,644,528	US\$ 3,300,000	18/07/2022	JPMorgan Chase Bank	7	(15,914)	(0.00)
TWD 5,886,882	US\$ 200,000	11/07/2022	JPMorgan Chase Bank	2	(2,089)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
TWD 88,899,233	US\$ 3,000,000	21/07/2022	JPMorgan Chase Bank	6	(9,326)	(0.00)
TWD 5,935,386	US\$ 200,000	22/07/2022	JPMorgan Chase Bank	1	(311)	(0.00)
TWD 5,926,862	US\$ 200,000	25/07/2022	JPMorgan Chase Bank	1	(549)	(0.00)
TWD 2,960,481	US\$ 100,000	01/08/2022	JPMorgan Chase Bank	1	(318)	(0.00)
TWD 5,939,972	US\$ 200,000	13/07/2022	JPMorgan Chase Bank	1	(301)	(0.00)
TWD 83,179,622	US\$ 2,800,000	15/07/2022	JPMorgan Chase Bank	1	(3,090)	(0.00)
TWD 107,607,857	US\$ 3,725,468	01/07/2022	JPMorgan Chase Bank	13	(106,390)	(0.00)
TWD 2,973,231	US\$ 100,000	08/07/2022	JPMorgan Chase Bank	1	(23)	(0.00)
TWD 2,911,881	US\$ 100,000	07/07/2022	JPMorgan Chase Bank	1	(2,080)	(0.00)
TWD 14,283,091	US\$ 492,068	05/07/2022	JPMorgan Chase Bank	3	(11,697)	(0.00)
US\$ 876,802	BRL 4,710,000	21/09/2022	BNP Paribas	3	(3,481)	(0.00)
US\$ 1,293,186	MXN 26,500,000	21/09/2022	BNP Paribas	3	(912)	(0.00)
US\$ 903,951	SEK 9,260,000	21/09/2022	BNP Paribas	2	(2,820)	(0.00)
US\$ 2,437,413	HUF 941,340,000	21/09/2022	BNP Paribas	8	(10,458)	(0.00)
US\$ 13,665,590	TRY 272,310,000	21/09/2022	BNP Paribas	6	(1,573,023)	(0.07)
US\$ 13,859,570	SGD 19,290,000	21/09/2022	BNP Paribas	3	(8,230)	(0.00)
US\$ 6,175,978	CZK 148,490,000	21/09/2022	BNP Paribas	4	(33,066)	(0.00)
US\$ 4,510,272	CAD 5,830,000	21/09/2022	BNP Paribas	3	(9,889)	(0.00)
US\$ 309,002	NOK 3,070,000	21/09/2022	BNP Paribas	2	(2,294)	(0.00)
US\$ 526,458	€ 500,000	18/11/2022	Brown Brothers Harriman	1	(1,920)	(0.00)
US\$ 2,982,451	SGD 4,150,000	21/09/2022	Citibank NA	1	(1,031)	(0.00)
US\$ 1,947,687	MXN 40,630,000	21/09/2022	Citibank NA	2	(36,432)	(0.00)
US\$ 883,565	NOK 8,740,000	21/09/2022	Citibank NA	3	(2,667)	(0.00)
US\$ 796,316	CHF 770,000	21/09/2022	Citibank NA	1	(12,629)	(0.00)
US\$ 1,727,807	SEK 17,690,000	21/09/2022	Deutsche Bank AG	2	(4,457)	(0.00)
US\$ 59,645,042	CHF 58,040,000	21/09/2022	Deutsche Bank AG	4	(1,330,503)	(0.06)
US\$ 12,370,321	CAD 16,060,000	21/09/2022	Deutsche Bank AG	7	(81,445)	(0.00)
US\$ 874,125	£ 720,000	21/09/2022	Deutsche Bank AG	4	(1,622)	(0.00)
US\$ 4,108,628	CZK 98,850,000	21/09/2022	Deutsche Bank AG	4	(24,741)	(0.00)
US\$ 49,631	KRW 64,330,000	21/09/2022	Deutsche Bank AG	1	(38)	(0.00)
US\$ 1,041,881	NOK 10,290,000	21/09/2022	Deutsche Bank AG	2	(1,519)	(0.00)
US\$ 2,522,435	PLN 11,540,000	21/09/2022	Deutsche Bank AG	2	(15,990)	(0.00)
US\$ 781,676	€ 750,000	29/07/2022	Goldman Sachs International	1	(3,688)	(0.00)
US\$ 300,000	NOK 2,983,530	13/07/2022	JPMorgan Chase Bank	1	(2,017)	(0.00)
US\$ 200,000	HUF 76,154,260	13/07/2022	JPMorgan Chase Bank	1	(393)	(0.00)
US\$ 4,050,449	€ 3,875,000	13/07/2022	JPMorgan Chase Bank	1	(2,737)	(0.00)
US\$ 918,775	¥ 125,000,000	13/07/2022	JPMorgan Chase Bank	1	(1,730)	(0.00)
US\$ 888,667	MXN 18,710,000	21/09/2022	JPMorgan Chase Bank	1	(25,014)	(0.00)
US\$ 281,510	PLN 1,280,000	21/09/2022	JPMorgan Chase Bank	1	(49)	(0.00)
US\$ 400,000	KRW 520,148,130	27/07/2022	JPMorgan Chase Bank	4	(848)	(0.00)
US\$ 1,200,000	KRW 1,560,288,604	28/07/2022	JPMorgan Chase Bank	10	(2,451)	(0.00)
US\$ 17,880,472	CAD 23,200,000	13/07/2022	JPMorgan Chase Bank	4	(105,307)	(0.00)
US\$ 14,700,000	TRY 293,300,195	15/09/2022	JPMorgan Chase Bank	5	(1,834,523)	(0.08)
US\$ 3,600,000	TRY 68,122,800	21/09/2022	JPMorgan Chase Bank	1	(212,188)	(0.01)
US\$ 5,051,690	CHF 4,875,000	13/07/2022	JPMorgan Chase Bank	3	(42,822)	(0.00)
US\$ 24,000,000	CNY 161,166,316	13/07/2022	JPMorgan Chase Bank	2	(37,952)	(0.00)
US\$ 1,753,808	MXN 35,500,000	13/07/2022	JPMorgan Chase Bank	1	(3,235)	(0.00)
US\$ 7,200,000	EGP 139,464,000	27/07/2022	JPMorgan Chase Bank	1	(105,115)	(0.01)
US\$ 100,000	CLP 94,382,448	05/08/2022	JPMorgan Chase Bank	1	(21)	(0.00)
US\$ 502,897	CZK 12,030,000	21/09/2022	JPMorgan Chase Bank	2	(132)	(0.00)
US\$ 300,000	TWD 8,923,678	05/07/2022	JPMorgan Chase Bank	1	(122)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 700,000	BRL 3,686,939	05/07/2022	JPMorgan Chase Bank	6	(5,033)	(0.00)
US\$ 21,600,000	CNY 145,730,880	21/09/2022	JPMorgan Chase Bank	1	(123,480)	(0.01)
US\$ 900,000	BRL 4,765,700	02/08/2022	JPMorgan Chase Bank	7	(3,205)	(0.00)
US\$ 24,357,542	CNY 163,500,000	21/09/2022	Morgan Stanley	2	(14,705)	(0.00)
US\$ 2,931,347	CHF 2,800,000	21/09/2022	Morgan Stanley	1	(10,272)	(0.00)
US\$ 932,635	NOK 9,210,000	21/09/2022	Royal Bank Of Canada	2	(1,253)	(0.00)
US\$ 4,664,275	MXN 96,830,000	21/09/2022	Royal Bank Of Canada	3	(64,307)	(0.00)
US\$ 13,405,722	CAD 17,370,000	21/09/2022	Royal Bank Of Canada	5	(61,722)	(0.00)
US\$ 2,699,208	CHF 2,650,000	21/09/2022	State Street Bank and Trust Co	5	(84,823)	(0.00)
US\$ 18,340,462	MXN 383,590,000	21/09/2022	State Street Bank and Trust Co	7	(391,714)	(0.02)
US\$ 6,639,818	SGD 9,240,000	21/09/2022	State Street Bank and Trust Co	2	(2,923)	(0.00)
US\$ 155,161	NZD 250,000	21/09/2022	State Street Bank and Trust Co	1	(132)	(0.00)
US\$ 1,170,617	CZK 28,000,000	21/09/2022	State Street Bank and Trust Co	2	(191)	(0.00)
US\$ 452,153	HUF 174,780,000	21/09/2022	State Street Bank and Trust Co	2	(2,348)	(0.00)
US\$ 32,460,022	CAD 42,080,000	21/09/2022	State Street Bank and Trust Co	22	(165,773)	(0.01)
US\$ 11,691,780	€ 11,150,000	21/09/2022	State Street Bank and Trust Co	12	(32,438)	(0.00)
US\$ 2,559,848	PLN 11,690,000	21/09/2022	UBS AG	2	(11,573)	(0.00)
US\$ 1,213,089	PHP 67,300,000	21/09/2022	UBS AG	2	(3,243)	(0.00)
US\$ 1,763,486	NOK 17,500,000	21/09/2022	UBS AG	6	(11,005)	(0.00)
US\$ 3,000,668	CZK 72,040,000	21/09/2022	UBS AG	3	(11,652)	(0.00)
US\$ 849,745	SEK 8,700,000	21/09/2022	UBS AG	2	(2,188)	(0.00)
US\$ 3,532,150	CHF 3,500,000	21/09/2022	UBS AG	4	(144,872)	(0.01)
ZAR 13,030,000	US\$ 846,262	21/09/2022	Citibank NA	1	(57,380)	(0.00)
ZAR 20,270,000	US\$ 1,307,809	21/09/2022	JPMorgan Chase Bank	2	(80,593)	(0.00)
ZAR 6,384,560	US\$ 400,000	13/07/2022	JPMorgan Chase Bank	1	(10,597)	(0.00)
ZAR 10,200,000	US\$ 635,843	21/09/2022	UBS AG	3	(18,299)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 1,883,378	US\$ 2,027,715	20/07/2022	Citibank NA	1	(58,620)	(0.00)
CHF 3,970,499	US\$ 4,274,737	20/07/2022	UBS AG	4	(123,532)	(0.01)
US\$ 147	CHF 146	20/07/2022	State Street Bank and Trust Co	1	(5)	(0.00)
US\$ 139,628	CHF 134,692	20/07/2022	UBS AG	3	(1,195)	(0.00)
US\$ 378,440	CHF 367,482	20/07/2022	Westpac Banking Corp	8	(5,767)	(0.00)
<i>EUR Hedged Classes</i>						
€ 8,146,339	US\$ 8,708,937	20/07/2022	Goldman Sachs International	15	(183,835)	(0.01)
€ 342,236,286	US\$ 374,580,748	20/07/2022	UBS AG	9	(16,432,284)	(0.63)
€ 14,965,550	US\$ 15,966,278	20/07/2022	Westpac Banking Corp	42	(304,905)	(0.01)
US\$ 2,533,055	€ 2,422,321	20/07/2022	Goldman Sachs International	1	(1,891)	(0.00)
US\$ 224,444	€ 214,788	20/07/2022	Westpac Banking Corp	6	(330)	(0.00)
<i>GBP Hedged Classes</i>						
£ 555,537,161	US\$ 724,377,747	20/07/2022	Goldman Sachs International	16	(49,547,461)	(1.91)
£ 492,407,642	US\$ 643,999,766	20/07/2022	State Street Bank and Trust Co	2	(45,855,101)	(1.76)
£ 508,684,284	US\$ 665,613,242	20/07/2022	UBS AG	4	(47,696,775)	(1.84)
£ 142,597,683	US\$ 177,648,605	20/07/2022	Westpac Banking Corp	60	(4,430,244)	(0.17)
US\$ 15,446,015	£ 12,761,996	20/07/2022	Westpac Banking Corp	5	(56,425)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 7,895,778	US\$ 63,948	20/07/2022	Citibank NA	1	(5,777)	(0.00)
¥ 18,919,022	US\$ 147,832	20/07/2022	Goldman Sachs International	3	(8,449)	(0.00)
¥ 26,350,798	US\$ 199,447	20/07/2022	State Street Bank and Trust Co	3	(5,311)	(0.00)
¥ 1,229,995,495	US\$ 9,944,561	20/07/2022	UBS AG	5	(882,770)	(0.03)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Forward Currency Contracts (7.73%) (31 December 2021: (1.59%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>JPY Hedged Classes (continued)</i>						
¥ 39,543,308	US\$ 300,336	20/07/2022	Westpac Banking Corp	3	(9,007)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(202,057,453)	(7.73)

Futures Contracts (1.31%) (31 December 2021: (1.34%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
2,399	1 Month SOFR Future July 2022	(2,000,700)	(0.08)
(12)	3 Month SOFR Future September 2025	(5,700)	(0.00)
(20)	3 Month SOFR Future September 2024	(18,500)	(0.00)
(35)	3 Month SOFR Future March 2024	(32,375)	(0.00)
(283)	3 Month SOFR Future June 2023	(130,812)	(0.01)
(215)	3 Month SOFR Future December 2025	(175,325)	(0.01)
(205)	3 Month SOFR Future December 2024	(286,337)	(0.01)
(197)	3 Month SOFR Future June 2024	(295,112)	(0.01)
(238)	3 Month SOFR Future December 2023	(325,875)	(0.01)
(1,364)	3 Month SOFR Future September 2023	(1,262,891)	(0.05)
(7,200)	3 Month SONIA Future September 2022	(552)	(0.00)
7,200	3 Month SONIA Future September 2022	(645,013)	(0.02)
(131)	3 Month SONIA Future March 2024	(245,781)	(0.01)
(23)	3 Month SONIA Future June 2024	(19,917)	(0.00)
(22)	3 Month SONIA Future December 2023	(20,357)	(0.00)
(188)	3 Month SONIA Future March 2025	(181,545)	(0.01)
(166)	3 Month SONIA Future September 2024	(192,779)	(0.01)
(192)	3 Month SONIA Future September 2023	(253,198)	(0.01)
(682)	3 Month SONIA Future March 2023	(320,148)	(0.01)
(811)	3 Month SONIA Future June 2023	(737,796)	(0.03)
(14)	3-Month Euro EURIBOR Future September 2023	(1,634)	(0.00)
2,326	3-Month Euro EURIBOR Future September 2022	(229,514)	(0.01)
(1,600)	3-Month Euro EURIBOR Future September 2022	(84,379)	(0.00)
2,471	3-Month Euro EURIBOR Future September 2022	(506,480)	(0.02)
(8,640)	3-Month Euro EURIBOR Future September 2022	(5,276,220)	(0.20)
35	3-Month Euro EURIBOR Future March 2023	(3,202)	(0.00)
(125)	3-Month Euro EURIBOR Future December 2024	(136,732)	(0.01)
(169)	3-Month Euro EURIBOR Future June 2023	(249,680)	(0.01)
(412)	3-Month Euro EURIBOR Future December 2023	(475,070)	(0.02)
(230)	90-Day Bank Bill Future December 2022	(273,493)	(0.01)
(24)	Amsterdam Index Future July 2022	(49,926)	(0.00)
(127)	Australian Government Bond 10-Year Future September 2022	(202,925)	(0.01)
(1,274)	Australian Government Bond 3-Year Future September 2022	(1,208,302)	(0.05)
(4)	Bankers Acceptance Future September 2023	(872)	(0.00)
(220)	Bankers Acceptance Future June 2023	(171,528)	(0.01)
(971)	Bankers Acceptance Future March 2023	(342,474)	(0.01)
1,605	British Pound Currency Future September 2022	(947,967)	(0.04)
36	CAC40 Index Future July 2022	(31,264)	(0.00)
(91)	Hang Seng Index Future	(47,945)	(0.00)
(407)	Canadian 10-Year Bond Future September 2022	(24,210)	(0.00)
(9)	Canadian 5-Year Bond Future September 2022	(6,582)	(0.00)
47	CBOE VIX Index Future July 2022	(14,772)	(0.00)
(1)	Chinese Yuan Renminbi Currency Future September 2022	(49)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Futures Contracts (1.31%) (31 December 2021: (1.34%)) (continued)**

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
133	DAX Index Future September 2022	(178,876)	(0.01)
2	DJIA Micro E-mini Future September 2022	(735)	(0.00)
32	DJIA Mini E-CBOT Future September 2022	(32,065)	(0.00)
30	Dollar Index Future September 2022	(4,540)	(0.00)
2	E-mini Energy Select Sector Index Future	(1,140)	(0.00)
2	E-mini Euro Future September 2022	(1,556)	(0.00)
2	E-mini Industrial Future September 2022	(4,427)	(0.00)
3	E-mini Russell 2000 Index Future September 2022	(472)	(0.00)
567	Euro Stoxx 50 Future September 2022	(16,161)	(0.00)
3	Euro/Japanese Yen Currecny Future	(1,040)	(0.00)
3	Euro/Pound Sterling Currency Future September 2022	(577)	(0.00)
(2,137)	Euro-BOBL Future September 2022	(3,848,626)	(0.15)
(78)	Euro-BTP Future September 2022	(139,939)	(0.01)
(1,042)	Euro-Bund Future September 2022	(1,319,295)	(0.05)
(184)	Euro-OAT Future September 2022	(382,091)	(0.01)
(4,515)	Euro-Schatz Future September 2022	(3,168,137)	(0.12)
14	FTSE 100 Index Future September 2022	(20,998)	(0.00)
(1)	FTSE/MIB Index Future September 2022	(512)	(0.00)
111	Turkish Lira/US Dollar Currecny Future	(51)	(0.00)
6	Hang Seng China Enterprises Index Future July 2022	(5,161)	(0.00)
22	Hang Seng Index Future July 2022	(44,553)	(0.00)
(8)	IBEX 35 Index Future July 2022	(5,131)	(0.00)
404	KOSPI 200 Index Future September 2022	(420,980)	(0.02)
139	Mexican Peso Currency Future September 2022	(51,555)	(0.00)
2	Mini- TOPIX Index Future September 2022	(215)	(0.00)
16	Mini-Hang Seng China Enterprises Index Future July 2022	(1,835)	(0.00)
39	Mini-Hang Seng Index Future July 2022	(12,763)	(0.00)
1	MSCI EAFE Index Future September 2022	(2,275)	(0.00)
18	MSCI Emerging Markets Index Future September 2022	(8,415)	(0.00)
187	New Zealand Dollar Currency Future September 2022	(125,855)	(0.00)
(38)	Nikkei 225 (CME) Future September 2022	(74,850)	(0.00)
135	Nikkei 225 (SGX) Future September 2022	(202,325)	(0.01)
(285)	Nikkei 225 Mini Future September 2022	(43,241)	(0.00)
1,200	Hang Seng China Enterprises Index Future	(819,295)	(0.02)
72	S&P 500 E-mini Future September 2022	(201,944)	(0.01)
1	S&P E-mini S&P MidCap 400 Future September 2022	(2,410)	(0.00)
14	S&P/TSX 60 Index Future September 2022	(31,567)	(0.00)
(159)	Short-Term Euro-BTP Future September 2022	(197,527)	(0.01)
230	SPI 200 Index Future September 2022	(293,179)	(0.01)
(2)	STOXX Europe 600 Insurance Future September 2022	(167)	(0.00)
(8)	Swiss Franc Currency Future September 2022	(25,600)	(0.00)
(256)	United Kingdom Long Gilt Future September 2022	(32,997)	(0.00)
(3)	United States Dollar/Chinese Yuan Renminbi Currency Future September 2022	(31)	(0.00)
(1,342)	US Treasury 10-Year Note (CBT) Future September 2022	(1,834,682)	(0.07)
(194)	US Treasury 2-Year Note (CBT) Future September 2022	(275,623)	(0.01)
(995)	US Treasury 5-Year Note (CBT) Future September 2022	(1,261,444)	(0.05)
(451)	US Treasury Long Bond (CBT) Future September 2022	(1,529,402)	(0.06)
(24)	US Treasury Ultra Bond (CBT) Future September 2022	(65,218)	(0.00)
(1)	VSTOXX Future July 2022	(110)	(0.00)
768	VSTOXX Future August 2022	(9,702)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Futures Contracts (1.31%) (31 December 2021: (1.34%)) (continued)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(163)	WIG 20 Index Future December 2049	(6,606)	(0.00)
45	Yen Denominated Nikkei Future September 2022	(144,614)	(0.01)
Total Unrealised Loss on Futures Contracts [±]		(34,288,443)	(1.31)

Written Index Options Contracts (1.46%) (31 December 2021: (0.45%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(160)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR3,475	360,468	(353,446)	(0.01)
(430)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR3,675	1,156,461	(521,920)	(0.02)
(320)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR4,000	102,275	(102,370)	(0.00)
(900)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR4,225	378,730	(95,031)	(0.00)
1,500	15/12/2023	FTSE/MIB Index, Strike Price EURO	–	(135,049)	(0.01)
(99)	14/07/2022	KOSPI 200 Index, Strike Price KRW310	104,963	(75,485)	(0.00)
(16)	14/07/2022	KOSPI 200 Index, Strike Price KRW315	18,863	(6,624)	(0.00)
(115)	14/07/2022	KOSPI 200 Index, Strike Price KRW318	116,558	(33,214)	(0.00)
(2)	14/07/2022	KOSPI 200 Index, Strike Price KRW320	1,634	(385)	(0.00)
(143)	14/07/2022	KOSPI 200 Index, Strike Price KRW348	252,526	(826)	(0.00)
(17)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,625	77,197	(29,406)	(0.00)
(12)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,750	48,989	(16,341)	(0.00)
(40)	12/08/2022	Nikkei 225 Index, Strike Price JPY27,000	212,458	(142,799)	(0.01)
(129)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,705	752,150	(859,463)	(0.03)
(116)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,720	632,899	(713,400)	(0.03)
(23)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,750	109,368	(119,600)	(0.00)
(57)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,850	133,188	(143,925)	(0.01)
(34)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,880	82,208	(32,725)	(0.00)
(304)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,890	587,398	(535,800)	(0.02)
(40)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,910	71,965	(25,000)	(0.00)
(55)	15/07/2022	S&P 500 E-mini Future, Strike Price \$4,400	285,555	(412)	(0.00)
(200)	19/08/2022	S&P 500 Index, Strike Price \$3,625	4,914,520	(4,833,000)	(0.20)
(15)	20/01/2023	S&P 500 Index, Strike Price \$3,800	522,529	(420,825)	(0.02)
(9)	20/01/2023	S&P 500 Index, Strike Price \$4,150	265,217	(105,570)	(0.00)
(10)	20/01/2023	S&P 500 Index, Strike Price \$4,200	347,886	(100,700)	(0.00)
(36)	20/01/2023	S&P 500 Index, Strike Price \$4,350	330,514	(219,600)	(0.01)
(1)	16/09/2022	S&P 500 Index, Strike Price \$4,450	23,299	(600)	(0.00)
(21)	20/01/2023	S&P 500 Index, Strike Price \$4,450	797,524	(89,670)	(0.00)
(8)	20/01/2023	S&P 500 Index, Strike Price \$4,500	244,649	(28,440)	(0.00)
(12)	20/01/2023	S&P 500 Index, Strike Price \$4,550	397,393	(35,340)	(0.00)
(2)	20/01/2023	S&P 500 Index, Strike Price \$4,600	70,297	(4,890)	(0.00)
(21)	20/01/2023	S&P 500 Index, Strike Price \$4,750	115,891	(29,505)	(0.00)
(18)	20/01/2023	S&P 500 Index, Strike Price \$4,850	118,235	(17,820)	(0.00)
(22)	16/09/2022	S&P 500 Index, Strike Price \$5,125	24,609	(660)	(0.00)
(28)	20/01/2023	S&P 500 Index, Strike Price \$5,150	174,605	(10,220)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Written Index Options Contracts (1.46%) (31 December 2021: (0.45%)) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
(43)	20/01/2023	S&P 500 Index, Strike Price \$5,200	220,270	(13,545)	(0.00)
(52)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,700	26,589	(25,009)	(0.00)
(248)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,000	160,575	(69,228)	(0.00)
(426)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,100	234,670	(95,276)	(0.00)
(5)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,200	2,356	(891)	(0.00)
(24)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,300	14,833	(3,390)	(0.00)
(73)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,400	38,405	(8,593)	(0.00)
(856)	20/07/2022	VIX Index, Strike Price \$30	203,386	(166,920)	(0.01)
(856)	17/08/2022	VIX Index, Strike Price \$30	245,330	(278,200)	(0.01)
Put Options					
(560)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR2,450	204,085	(204,908)	(0.01)
(1,500)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR2,550	633,490	(671,179)	(0.03)
(280)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR2,950	275,072	(280,724)	(0.01)
(750)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR3,125	843,011	(1,053,814)	(0.04)
35,000	20/12/2024	Euro Stoxx 50 Index, Strike Price EUR3,200	–	(473,162)	(0.02)
(80)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR3,475	209,074	(213,272)	(0.01)
(170)	16/12/2022	Euro Stoxx 50 Index, Strike Price EUR3,675	457,543	(639,638)	(0.02)
(4,000)	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR75	190,159	(177,726)	(0.01)
(257)	14/07/2022	KOSPI 200 Index, Strike Price KRW305	320,343	(222,678)	(0.01)
(24)	14/07/2022	KOSPI 200 Index, Strike Price KRW315	26,126	(46,211)	(0.00)
(297)	14/07/2022	KOSPI 200 Index, Strike Price KRW318	356,439	(680,511)	(0.03)
(172)	14/07/2022	KOSPI 200 Index, Strike Price KRW348	302,776	(1,306,493)	(0.05)
(57)	14/07/2022	KOSPI 200 Index, Strike Price KRW350	112,972	(426,381)	(0.02)
(60)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,500	301,517	(178,867)	(0.01)
(11)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,625	55,115	(38,055)	(0.00)
(33)	12/08/2022	Nikkei 225 Index, Strike Price JPY27,000	191,971	(264,768)	(0.01)
(452)	15/07/2022	S&P 500 E-mini Future, Strike Price \$2,600	68,317	(7,910)	(0.00)
(115)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,670	703,562	(228,563)	(0.01)
(11)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,680	62,965	(23,100)	(0.00)
(473)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,700	2,850,963	(1,123,375)	(0.04)
(140)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,705	848,903	(343,000)	(0.01)
(147)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,740	410,808	(270,113)	(0.01)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Written Index Options Contracts (1.46%) (31 December 2021: (0.45%)) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
(154)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,750	626,779	(496,650)	(0.02)
(154)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,760	471,715	(336,875)	(0.01)
(102)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,770	412,374	(369,750)	(0.01)
(31)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,780	86,386	(80,213)	(0.00)
(51)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,780	206,506	(195,713)	(0.01)
(285)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,800	1,401,360	(1,221,938)	(0.05)
(377)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,820	2,446,447	(1,795,463)	(0.07)
(173)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	698,350	(1,232,625)	(0.05)
(62)	15/07/2022	S&P 500 E-mini Future, Strike Price \$4,400	824,656	(1,891,775)	(0.07)
(87)	20/01/2023	S&P 500 Index, Strike Price \$2,625	296,838	(341,475)	(0.01)
(38)	20/01/2023	S&P 500 Index, Strike Price \$2,900	176,647	(231,230)	(0.01)
(30)	20/01/2023	S&P 500 Index, Strike Price \$3,000	215,958	(215,850)	(0.01)
(56)	20/01/2023	S&P 500 Index, Strike Price \$3,100	337,372	(477,680)	(0.02)
(28)	16/09/2022	S&P 500 Index, Strike Price \$3,125	73,321	(81,900)	(0.00)
(27)	20/01/2023	S&P 500 Index, Strike Price \$3,150	158,902	(251,100)	(0.01)
(40)	20/01/2023	S&P 500 Index, Strike Price \$3,200	257,144	(405,600)	(0.02)
(48)	20/01/2023	S&P 500 Index, Strike Price \$3,225	429,789	(509,040)	(0.02)
(20)	20/01/2023	S&P 500 Index, Strike Price \$3,500	230,572	(338,300)	(0.01)
(19)	20/01/2023	S&P 500 Index, Strike Price \$3,600	299,413	(378,385)	(0.01)
(24)	16/09/2022	S&P 500 Index, Strike Price \$3,800	197,726	(439,200)	(0.02)
(43)	20/01/2023	S&P 500 Index, Strike Price \$3,800	757,734	(1,171,105)	(0.05)
(15)	20/01/2023	S&P 500 Index, Strike Price \$3,850	225,779	(440,025)	(0.02)
(24)	20/01/2023	S&P 500 Index, Strike Price \$3,950	397,516	(817,560)	(0.03)
(5)	20/01/2023	S&P 500 Index, Strike Price \$4,150	150,543	(226,700)	(0.01)
(5)	20/01/2023	S&P 500 Index, Strike Price \$4,200	166,393	(242,875)	(0.01)
(9)	16/09/2022	S&P 500 Index, Strike Price \$4,450	215,877	(603,585)	(0.02)
(7)	20/01/2023	S&P 500 Index, Strike Price \$4,450	217,640	(471,835)	(0.02)
(3)	20/01/2023	S&P 500 Index, Strike Price \$4,500	100,016	(214,800)	(0.01)
(6)	20/01/2023	S&P 500 Index, Strike Price \$4,550	200,342	(455,460)	(0.02)
(2)	20/01/2023	S&P 500 Index, Strike Price \$4,600	61,937	(160,660)	(0.01)
(142)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,700	77,457	(86,919)	(0.00)
(398)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,000	246,674	(361,411)	(0.01)
(265)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,200	124,405	(303,025)	(0.01)
(261)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,300	139,897	(335,758)	(0.01)
(72)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,400	43,367	(102,914)	(0.00)
(192)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,000	109,422	(448,787)	(0.02)
(315)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,100	208,803	(789,261)	(0.03)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Written Index Options Contracts (1.46%) (31 December 2021: (0.45%)) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
(72)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,200	47,095	(192,510)	(0.01)
Total Fair Value on Written Index Options Contracts [±]				(38,091,513)	(1.46)

Written Currency Options Contracts (0.13%) (31 December 2021: (0.08%))

Notional Amount	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
EUR (5,000,000)	01/07/2022	Euro/United States Dollar Currency Option, Strike Price EUR1 ¹	34,553	(0)	(0.00)
USD (35,000,000)	30/11/2022	Single Barrier United States Dollar/ New Taiwan Dollar Option Strike Price \$30, Barrier Type: Up-and-Out, Barrier \$32.10 ²	94,500	(806)	(0.00)
USD (108,000,000)	11/07/2022	United States Dollar/Chinese Yuan Renminbi Currency Option, Strike Price \$7 ³	221,400	(25,506)	(0.00)
USD (72,000,000)	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$135 ⁴	568,584	(1,344,230)	(0.05)
USD (144,000,000)	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$138 ³	437,040	(1,406,958)	(0.05)
USD (144,000,000)	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$140 ⁴	958,032	(628,720)	(0.02)
Put Options					
USD (72,000,000)	05/08/2022	United States Dollar/Japanese Yen Currency Option, Strike Price \$124 ⁴	515,880	(94,100)	(0.01)
Total Fair Value on Written Currency Options Contracts [∞]				(3,500,320)	(0.13)

¹ The counterparty for the currency options contract is Newedge Group.² The counterparty for the currency options contract is UBS.³ The counterparty for the currency options contract is JPMorgan Chase Bank.⁴ The counterparty for the currency options contract is Morgan Stanley.

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Written Equity Options Contracts (9.46%) (31 December 2021: (13.67%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(228)	15/07/2022	Academy Sports & Outdoors Inc, Strike Price \$40	11,993	(6,612)	(0.00)
(250)	15/07/2022	Academy Sports & Outdoors Inc, Strike Price \$41	10,992	(5,250)	(0.00)
(553)	15/07/2022	Academy Sports & Outdoors Inc, Strike Price \$43	18,027	(5,530)	(0.00)
(415)	19/08/2022	Academy Sports & Outdoors Inc, Strike Price \$45	34,626	(19,713)	(0.00)
(14)	16/09/2022	Adobe Inc, Strike Price \$440	27,980	(8,295)	(0.00)
(300,000)	19/01/2024	Akamai Technologies Inc, Strike Price \$101	7,553,154	(4,257,491)	(0.16)
(166,666)	18/01/2024	Akamai Technologies Inc, Strike Price \$97	4,042,684	(2,672,685)	(0.10)
(166,667)	19/01/2024	Akamai Technologies Inc, Strike Price \$97	4,045,467	(2,675,782)	(0.10)
(166,667)	22/01/2024	Akamai Technologies Inc, Strike Price \$97	4,048,454	(2,685,815)	(0.10)
(42)	16/09/2022	Amgen Inc, Strike Price \$250	36,649	(29,295)	(0.00)
(300,000)	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$38	5,144,280	(6,414,726)	(0.25)
(138)	15/07/2022	Capri Holdings Ltd, Strike Price \$50	8,138	(1,380)	(0.00)
(135)	16/09/2022	Centene Corp, Strike Price \$85	82,431	(79,650)	(0.00)
(400,000)	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$92	11,486,192	(1,877,498)	(0.07)
(117,000)	20/11/2026	Confluent Inc, Strike Price \$100	3,861,000	(686,573)	(0.03)
(117,000)	18/12/2026	Confluent Inc, Strike Price \$100	3,861,000	(697,835)	(0.03)
(116,000)	15/01/2027	Confluent Inc, Strike Price \$100	3,828,000	(706,606)	(0.03)
(1,240,000)	20/12/2024	Deutsche Telekom AG, Strike Price EUR16	1,796,948	(5,088,048)	(0.20)
(1,240,000)	21/03/2025	Deutsche Telekom AG, Strike Price EUR16	1,909,889	(5,195,286)	(0.20)
(90,000)	16/06/2023	Deutsche Telekom AG, Strike Price EUR22	2,711,838	(1,975,900)	(0.08)
(150,000)	19/01/2024	Guardant Health Inc, Strike Price \$95	5,607,101	(1,367,778)	(0.05)
(7,200)	19/12/2022	IMM Eurodollar Option, Strike Price \$97	5,027,256	(2,475,000)	(0.09)
(14,400)	19/12/2022	IMM Eurodollar Option, Strike Price \$97	9,019,512	(4,050,000)	(0.16)
(28,800)	19/09/2022	IMM Eurodollar Option, Strike Price \$98	8,769,024	(1,980,000)	(0.08)
(150,000)	19/01/2024	Insulet Corp, Strike Price \$231	14,407,578	(8,608,578)	(0.33)
(150,000)	19/01/2024	Insulet Corp, Strike Price \$250	15,615,508	(7,462,584)	(0.29)
(1)	18/11/2022	Insulet Corp, Strike Price \$350	999	(277)	(0.00)
(158)	16/09/2022	JPMorgan Chase & Co, Strike Price \$110	128,222	(126,005)	(0.01)
(138)	15/07/2022	Lithia Motors Inc, Strike Price \$330	23,179	(7,590)	(0.00)
(600,000)	19/01/2024	Lyft Inc, Strike Price \$32	9,237,151	(642,851)	(0.03)
(1,000,000)	19/01/2024	Lyft Inc, Strike Price \$40	22,057,332	(650,666)	(0.03)
(27)	19/01/2024	Lyft Inc, Strike Price \$48	3,044	(1,282)	(0.00)
(180)	19/01/2024	Lyft Inc, Strike Price \$60	10,366	(4,590)	(0.00)
(242,907)	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$138	9,619,500	(4,197,384)	(0.16)
(230,000)	19/01/2024	Match Group Inc, Strike Price \$111	8,181,884	(1,629,250)	(0.06)
(300,000)	19/01/2024	Match Group Inc, Strike Price \$117	11,367,626	(1,819,861)	(0.07)
(350,000)	19/01/2024	Match Group Inc, Strike Price \$145	16,659,886	(1,137,537)	(0.04)
(66)	19/01/2024	Match Group Inc, Strike Price \$170	14,063	(12,573)	(0.00)
(238)	19/01/2024	Match Group Inc, Strike Price \$220	12,179	(19,040)	(0.00)
(180,000)	19/01/2024	Middleby Corp, Strike Price \$140	9,640,240	(3,730,532)	(0.14)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Written Equity Options Contracts (9.46%) (31 December 2021: (13.67%)) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
(300,000)	19/01/2024	Middleby Corp, Strike Price \$150	17,745,395	(4,992,311)	(0.19)
(150,000)	19/01/2024	Middleby Corp, Strike Price \$151	8,545,243	(2,437,882)	(0.09)
(142)	16/09/2022	NetApp Inc, Strike Price \$80	40,981	(11,360)	(0.00)
(150,000)	19/01/2024	Okta Inc, Strike Price \$172	11,377,058	(1,378,097)	(0.05)
(250,000)	19/01/2024	Okta Inc, Strike Price \$174	18,913,909	(2,246,109)	(0.09)
(133)	19/01/2024	Okta Inc, Strike Price \$250	28,893	(40,365)	(0.00)
(1,500,000)	20/01/2023	Pure Storage Inc, Strike Price \$25	12,239,388	(6,922,345)	(0.26)
(900,000)	20/01/2023	Pure Storage Inc, Strike Price \$28	7,464,389	(2,947,183)	(0.11)
(3,310)	20/01/2023	Pure Storage Inc, Strike Price \$35	486,376	(413,750)	(0.02)
(766)	20/01/2023	Pure Storage Inc, Strike Price \$37	112,082	(68,940)	(0.00)
(300,000)	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$73	9,619,622	(8,247,525)	(0.32)
(17)	15/07/2022	ServiceNow Inc, Strike Price \$600	5,915	(1,318)	(0.00)
(138)	15/07/2022	Signet Jewelers Ltd, Strike Price \$70	10,898	(690)	(0.00)
(276)	15/07/2022	Signet Jewelers Ltd, Strike Price \$75	18,346	(1,932)	(0.00)
(300,000)	19/01/2024	Sunnova Energy International Inc, Strike Price \$33	4,303,308	(1,090,206)	(0.04)
(312,085)	21/06/2024	T-Mobile US Inc, Strike Price \$122	6,879,032	(10,600,299)	(0.41)
(160,000)	19/01/2024	Wayfair Inc, Strike Price \$165	13,579,501	(625,325)	(0.02)
(120,000)	19/01/2024	Wayfair Inc, Strike Price \$198	11,946,879	(350,994)	(0.01)
(200,000)	19/01/2024	Wayfair Inc, Strike Price \$199	19,953,922	(580,559)	(0.02)
(15)	19/01/2024	Wayfair Inc, Strike Price \$320	2,842	(1,312)	(0.00)
Put Options					
(72,044)	18/01/2024	Akamai Technologies Inc, Strike Price \$110	1,169,131	(1,598,701)	(0.06)
(71,992)	19/01/2024	Akamai Technologies Inc, Strike Price \$110	1,169,243	(1,598,323)	(0.06)
(71,923)	22/01/2024	Akamai Technologies Inc, Strike Price \$110	1,168,325	(1,598,141)	(0.06)
(120,269)	19/01/2024	Akamai Technologies Inc, Strike Price \$115	2,160,558	(3,075,271)	(0.12)
(277)	15/07/2022	American Eagle Outfitters Inc, Strike Price \$11	7,194	(9,141)	(0.00)
(35,210)	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$43	535,760	(532,882)	(0.02)
(238)	15/07/2022	Carnival Corp, Strike Price \$10	7,065	(37,366)	(0.00)
(112,591)	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$105	2,518,634	(6,415,431)	(0.25)
(11,700)	20/11/2026	Confluent Inc, Strike Price \$76	440,505	(593,710)	(0.02)
(11,700)	18/12/2026	Confluent Inc, Strike Price \$76	443,196	(594,533)	(0.02)
(11,600)	15/01/2027	Confluent Inc, Strike Price \$76	441,960	(590,463)	(0.02)
(1,287,996)	20/12/2024	Deutsche Telekom AG, Strike Price EUR11	1,863,089	(569,082)	(0.02)
(1,287,996)	21/03/2025	Deutsche Telekom AG, Strike Price EUR11	1,966,933	(588,684)	(0.02)
(1,287,996)	20/12/2024	Deutsche Telekom AG, Strike Price EUR12	2,350,025	(711,912)	(0.03)
(1,287,996)	21/03/2025	Deutsche Telekom AG, Strike Price EUR12	2,464,177	(735,278)	(0.03)
(221)	19/08/2022	Endeavor Group Holdings Inc, Strike Price \$25	41,541	(103,870)	(0.00)
(21,950)	19/01/2024	Guardant Health Inc, Strike Price \$108	698,676	(1,536,923)	(0.06)
(31,447)	19/01/2024	Insulet Corp, Strike Price \$294	1,975,571	(3,030,789)	(0.12)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Written Equity Options Contracts (9.46%) (31 December 2021: (13.67%)) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
(34,328)	19/01/2024	Insulet Corp, Strike Price \$319	2,283,441	(3,891,634)	(0.15)
(126,616)	19/01/2024	Lyft Inc, Strike Price \$42	1,442,296	(3,399,209)	(0.13)
(214,527)	19/01/2024	Lyft Inc, Strike Price \$56	3,027,795	(8,714,957)	(0.33)
(67,396)	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$154	2,172,122	(3,130,785)	(0.12)
(73,439)	19/01/2024	Match Group Inc, Strike Price \$126	2,108,462	(4,012,645)	(0.15)
(93,377)	19/01/2024	Match Group Inc, Strike Price \$133	2,814,820	(5,681,215)	(0.22)
(103,560)	19/01/2024	Match Group Inc, Strike Price \$164	3,883,241	(9,154,477)	(0.35)
(51,477)	19/01/2024	Middleby Corp, Strike Price \$178	1,664,420	(2,702,105)	(0.10)
(76,824)	19/01/2024	Middleby Corp, Strike Price \$192	2,723,070	(4,830,975)	(0.18)
(50,003)	19/01/2024	Middleby Corp, Strike Price \$193	1,700,488	(3,189,363)	(0.12)
(190)	15/07/2022	Norwegian Cruise Line Holdings Ltd, Strike Price \$10	16,904	(7,695)	(0.00)
(179)	15/07/2022	Norwegian Cruise Line Holdings Ltd, Strike Price \$13	7,026	(30,699)	(0.00)
(37,004)	19/01/2024	Okta Inc, Strike Price \$220	1,943,307	(4,592,566)	(0.18)
(64,205)	19/01/2024	Okta Inc, Strike Price \$223	3,298,048	(8,109,510)	(0.31)
(30)	15/07/2022	Omnicom Group Inc, Strike Price \$60	2,819	(1,875)	(0.00)
(250,000)	16/05/2025	Palo Alto Networks Inc, Strike Price \$298	7,100,000	(8,314,371)	(0.32)
(25,000)	21/11/2025	Palo Alto Networks Inc, Strike Price \$582	3,871,500	(3,928,906)	(0.15)
(368,894)	20/01/2023	Pure Storage Inc, Strike Price \$29	2,182,689	(2,028,707)	(0.08)
(218,951)	20/01/2023	Pure Storage Inc, Strike Price \$31	1,472,136	(1,556,948)	(0.06)
(48)	15/07/2022	Royal Caribbean Group, Strike Price \$45	5,950	(49,080)	(0.00)
(36,421)	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$83	1,030,113	(992,333)	(0.04)
(414)	15/07/2022	Sonos Inc, Strike Price \$18	14,202	(27,531)	(0.00)
(50,619)	19/01/2024	Sunnova Energy International Inc, Strike Price \$38	631,967	(1,039,164)	(0.04)
(400,000)	21/06/2024	T-Mobile US Inc, Strike Price \$116	8,162,054	(4,429,217)	(0.17)
(34)	15/07/2022	Upwork Global Inc, Strike Price \$15	1,155	(340)	(0.00)
(36,946)	19/01/2024	Wayfair Inc, Strike Price \$210	2,396,681	(5,889,765)	(0.23)
(49,550)	19/01/2024	Wayfair Inc, Strike Price \$253	3,647,881	(9,888,085)	(0.38)
(28,288)	19/01/2024	Wayfair Inc, Strike Price \$253	2,149,541	(5,635,774)	(0.22)
(217)	15/07/2022	Zendesk Inc, Strike Price \$65	66,878	(2,713)	(0.00)
Total Fair Value on Written Equity Options Contracts [±]				(247,124,994)	(9.46)

Written Fixed Income Options Contracts (0.25%) (31 December 2021: 0.00%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(6,400)	15/07/2022	3 Month SOFR Future, Strike Price \$97	1,040,016	(400,000)	(0.02)
(3,200)	15/07/2022	3 Month SOFR Future, Strike Price \$98	157,856	(20,000)	(0.00)
(3,200)	15/07/2022	3 Month SOFR Future, Strike Price \$98	395,008	(80,000)	(0.00)
(6,400)	15/07/2022	3 Month SOFR Future, Strike Price \$98	290,016	(80,000)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Written Fixed Income Options Contracts (0.25%) (31 December 2021: 0.00%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
(21,372)	16/12/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$98	3,348,588	(3,472,950)	(0.14)
(21,300)	16/09/2022	One Year Mid-Curve Option on EURIBOR, Strike Price \$99	3,692,142	(266,250)	(0.01)
Put Options					
(4,800)	15/07/2022	3 Month SOFR Future, Strike Price \$96	257,512	(30,000)	(0.00)
(6,400)	15/07/2022	3 Month SOFR Future, Strike Price \$97	1,190,016	(2,080,000)	(0.08)
(1,600)	15/07/2022	3 Month SOFR Future, Strike Price \$97	97,504	(10,000)	(0.00)
(800)	22/07/2022	US Treasury 10-Year Note Futures, Strike Price \$112	373,808	(12,500)	(0.00)
Total Fair Value on Written Fixed Income Options Contracts [±]				(6,451,700)	(0.25)

Contracts for Differences (3.33%) (31 December 2021: (3.82%))

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
2,941,073	AbbVie Inc	JPMorgan Chase Bank	(48,718)	(0.00)
2,598,471	AbbVie Inc	Goldman Sachs International	(43,026)	(0.00)
8	AbCellera Biologics Inc	Goldman Sachs International	(1)	(0.00)
437,359	AbCellera Biologics Inc	JPMorgan Chase Bank	(41,146)	(0.00)
(178,312)	ABSA Group Ltd	Goldman Sachs International	(993)	(0.00)
(4,785,451)	Academy Sports & Outdoors Inc	JPMorgan Chase Bank	(231,801)	(0.01)
(3,866,168)	Academy Sports & Outdoors Inc	Goldman Sachs International	(243,233)	(0.01)
(226,632)	Academy Sports & Outdoors Inc	Morgan Stanley	(34,796)	(0.00)
116,133	ADP Inc	Goldman Sachs International	(127)	(0.00)
10,925	Advanced Micro Devices Inc	Goldman Sachs International	(18)	(0.00)
(735,571)	Advanced Micro-Fabrication Equipment Inc	JPMorgan Chase Bank	(38,761)	(0.00)
(3,277,333)	AECOM	JPMorgan Chase Bank	(321,415)	(0.01)
(5,678,065)	Aemetis Inc	Morgan Stanley	(4,269,328)	(0.18)
(98,595)	Aemetis Inc	Goldman Sachs International	(81,617)	(0.00)
(652,243)	Airbus SE	Goldman Sachs International	(85,590)	(0.00)
(2,885,123)	Airbus SE	Morgan Stanley	(414,706)	(0.02)
1,320	Airbus SE	Morgan Stanley	(18,940)	(0.00)
(4,002,214)	Airbus SE	JPMorgan Chase Bank	(532,141)	(0.02)
(121,825)	Aixtron SE	JPMorgan Chase Bank	(766)	(0.00)
(122,096)	Aixtron SE	Goldman Sachs International	(1,219)	(0.00)
604,609	Aker BP ASA	JPMorgan Chase Bank	(638)	(0.00)
153,559	Aker BP ASA	Goldman Sachs International	(304)	(0.00)
14,311	Akzo Nobel NV	Goldman Sachs International	(306)	(0.00)
(140,483)	Alcon Inc	Goldman Sachs International	(7,472)	(0.00)
(399,349)	Alcon Inc	JPMorgan Chase Bank	(29,653)	(0.00)
107,577	Alfen Beheer BV	JPMorgan Chase Bank	(36,700)	(0.00)
(2,302,770)	Alibaba Group Holding Ltd	JPMorgan Chase Bank	(62,804)	(0.00)
(39,270)	Alignment Healthcare Inc	Goldman Sachs International	(1,326)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
503,040	Alnylam Pharmaceuticals Inc	Goldman Sachs International	(59,992)	(0.00)
339,909	Alnylam Pharmaceuticals Inc	JPMorgan Chase Bank	(21,492)	(0.00)
600,271	Alphabet Inc Class A	Goldman Sachs International	(3,107)	(0.00)
(529,071)	Alstom	Goldman Sachs International	(24,895)	(0.00)
(482,016)	Altimune Inc	Goldman Sachs International	(398)	(0.00)
(479,353)	Amadeus IT Group SA	JPMorgan Chase Bank	(4,093)	(0.00)
(1,003,949)	Amazon.com Inc	Goldman Sachs International	(47,418)	(0.00)
(2,442,085)	Amazon.com Inc	JPMorgan Chase Bank	(457,824)	(0.02)
987,484	Ameresco Inc Class A	Goldman Sachs International	(8,076)	(0.00)
(475,502)	American Assets Trust Inc	Morgan Stanley	(33,924)	(0.00)
(164,665)	American Campus Communities Inc	Goldman Sachs International	(277)	(0.00)
(1,980,095)	AmerisourceBergen Corp	Goldman Sachs International	(125,618)	(0.01)
(1,609,321)	AmerisourceBergen Corp	JPMorgan Chase Bank	(48,869)	(0.00)
(3,245,773)	AmerisourceBergen Corp	Morgan Stanley	(162,237)	(0.01)
3,860,030	Amgen Inc	JPMorgan Chase Bank	(6,836)	(0.00)
(173,611)	Amicus Therapeutics Inc	Morgan Stanley	(1,369)	(0.00)
61,784	Amicus Therapeutics Inc	JPMorgan Chase Bank	(10,379)	(0.00)
256,778	Amicus Therapeutics Inc	Goldman Sachs International	(95,411)	(0.01)
72,746	AMN Healthcare Services Inc	Goldman Sachs International	(2,698)	(0.00)
395,207	AMN Healthcare Services Inc	Morgan Stanley	(22,783)	(0.00)
3,200,000,000	ANA Holdings Inc	Société Générale	(25,027)	(0.00)
(77,018)	Analog Devices Inc	JPMorgan Chase Bank	(1,136)	(0.00)
(873,576)	Analog Devices Inc	Morgan Stanley	(69,923)	(0.00)
(1,907,715)	Analog Devices Inc	Goldman Sachs International	(159,526)	(0.01)
(404,571)	Andritz AG	Goldman Sachs International	(44,342)	(0.00)
(280,479)	Andritz AG	JPMorgan Chase Bank	(25,459)	(0.00)
2,167,716	Anheuser-Busch InBev SA	Goldman Sachs International	(2,510)	(0.00)
(7,398,398)	AP Moller - Maersk A/S	Goldman Sachs International	(195,308)	(0.01)
(3,043,169)	AP Moller - Maersk A/S	Morgan Stanley	(83,389)	(0.01)
(2,011,372)	Aptiv Plc	JPMorgan Chase Bank	(341,741)	(0.01)
(1,944,992)	Aptiv Plc	Goldman Sachs International	(364,312)	(0.02)
(159,033)	Arcelormittal	JPMorgan Chase Bank	(40,010)	(0.00)
(2,557,733)	Archaea Energy Inc	JPMorgan Chase Bank	(743,284)	(0.03)
366,334	Argenx SE	Goldman Sachs International	(53,112)	(0.00)
273	Arista Networks Inc	Goldman Sachs International	(5)	(0.00)
(646,032)	Array Technologies Inc	JPMorgan Chase Bank	(93,059)	(0.00)
(620,183)	Array Technologies Inc	Goldman Sachs International	(63,426)	(0.00)
(942,938)	Array Technologies Inc	Morgan Stanley	(86,973)	(0.01)
(527,931)	Arrowhead Pharmaceuticals Inc	Morgan Stanley	(152,510)	(0.01)
267,239	Ascendis Pharma A/S	Goldman Sachs International	(22,619)	(0.00)
(747,395)	Ascendis Pharma A/S	JPMorgan Chase Bank	(65,144)	(0.00)
(167,692)	Ashtead Group Plc	Morgan Stanley	(14,143)	(0.00)
(2,198,168)	Ashtead Group Plc	Goldman Sachs International	(415,972)	(0.02)
(310,988)	Ashtead Group Plc	JPMorgan Chase Bank	(12,278)	(0.00)
(496,844)	ASML Holding NV	JPMorgan Chase Bank	(16,380)	(0.00)
(876,646)	ASML Holding NV	Goldman Sachs International	(91,729)	(0.00)
(1,767,868)	ASML Holding NV	Morgan Stanley	(204,810)	(0.01)
(72,531)	Assa Abloy AB Class B	Goldman Sachs International	(2,491)	(0.00)
574,085	AT&T Inc	JPMorgan Chase Bank	(70,903)	(0.00)
(7,100)	Atlantica Sustainable Infrastructure PLC	Morgan Stanley	(6,451)	(0.00)
450,477	Atlas Copco AB Class A	Goldman Sachs International	(33)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(876,309)	Atlassian Corp Plc Class A	Goldman Sachs International	(79,449)	(0.00)
(686,738)	Atlassian Corp Plc Class A	Morgan Stanley	(213,282)	(0.01)
(3,211,418)	Atlassian Corp Plc Class A	JPMorgan Chase Bank	(659,043)	(0.02)
(380,421)	Atotech Ltd	JPMorgan Chase Bank	(4,760)	(0.00)
(32,900)	Atotech Ltd	Morgan Stanley	(1,459)	(0.00)
1,501,963	Autoliv Inc	JPMorgan Chase Bank	(6,682)	(0.00)
813,661	AutoZone Inc	Morgan Stanley	(82,105)	(0.00)
(3,254,150)	AvalonBay Communities Inc	Morgan Stanley	(571,261)	(0.02)
(411,134)	Avidity Biosciences Inc	JPMorgan Chase Bank	(184,994)	(0.01)
(166,281)	Avidity Biosciences Inc	Morgan Stanley	(18,236)	(0.00)
592,072	Axonics Inc	Goldman Sachs International	(26,310)	(0.00)
93,758	Azenta Inc	Goldman Sachs International	(4,929)	(0.00)
(330,245)	Baidu Inc	JPMorgan Chase Bank	(8,194)	(0.00)
788,351	Baidu Inc	Goldman Sachs International	(75,131)	(0.00)
368,734	Banco Bilbao Vizcaya Argentaria SA	JPMorgan Chase Bank	(2,457)	(0.00)
15,000,000	Banco Bilbao Vizcaya Argentaria SA	Société Générale	(3,812,884)	(0.15)
5,500,000	Banco BPM SpA	Société Générale	(1,150,884)	(0.05)
(2,472,940)	Bank Pekao SA	Goldman Sachs International	(64,877)	(0.00)
(2,858,438)	Bank Pekao SA	JPMorgan Chase Bank	(121,636)	(0.01)
124	Barco NV	Morgan Stanley	(61)	(0.00)
127,666	BASF SE	Goldman Sachs International	(4,775)	(0.00)
(371,255)	BASF SE	Morgan Stanley	(13,416)	(0.00)
(83,707)	Baxter International Inc	Morgan Stanley	(12,889)	(0.00)
(1,323,267)	Baxter International Inc	JPMorgan Chase Bank	(6,439)	(0.00)
(4,935,362)	Baxter International Inc	Goldman Sachs International	(609,102)	(0.03)
(12,288,788)	Bayer AG	Goldman Sachs International	(933,633)	(0.04)
(2,907,163)	Bayer AG	JPMorgan Chase Bank	(282,902)	(0.01)
(5,387,509)	Bayer AG	Morgan Stanley	(635,475)	(0.03)
(206,152)	Beauty Health Co	Morgan Stanley	(25,002)	(0.00)
(490,643)	Beauty Health Co	JPMorgan Chase Bank	(78,983)	(0.00)
(1,085,901)	Belimo Holding AG	Morgan Stanley	(393,839)	(0.02)
(190,411)	BELLUS Health Inc	JPMorgan Chase Bank	(355)	(0.00)
(65,252)	BELLUS Health Inc	Goldman Sachs International	(4,267)	(0.00)
(4,325,316)	Berkeley Group Holdings Plc	Morgan Stanley	(721,526)	(0.03)
(7,527,215)	Bid Corp Ltd	JPMorgan Chase Bank	(29,587)	(0.00)
(350,794)	Bid Corp Ltd	Morgan Stanley	(1,010)	(0.00)
(4,067,719)	Bidvest Group Ltd	Morgan Stanley	(17,507)	(0.00)
(14,926,169)	Bidvest Group Ltd	JPMorgan Chase Bank	(46,479)	(0.00)
(293,680)	BJ's Wholesale Club Holdings Inc	JPMorgan Chase Bank	(10,872)	(0.00)
(6,400)	Black Hills Corp	Morgan Stanley	(5,007)	(0.00)
39,981	Block Inc	JPMorgan Chase Bank	(2,039)	(0.00)
(5,288)	Boliden AB	JPMorgan Chase Bank	(7,998)	(0.00)
(546,899)	Booking Holdings Inc	Morgan Stanley	(116,893)	(0.01)
(2,546,809)	Booking Holdings Inc	Goldman Sachs International	(466,700)	(0.02)
(155,156)	Booking Holdings Inc	JPMorgan Chase Bank	(17,065)	(0.00)
215,230	Box Inc Class A	Goldman Sachs International	(5,458)	(0.00)
(247,639)	BP Plc	Goldman Sachs International	(29,415)	(0.00)
(192,048)	BP Plc	JPMorgan Chase Bank	(5,560)	(0.00)
(587,192)	Bridgebio Pharma Inc	JPMorgan Chase Bank	(275,830)	(0.01)
346,097	Bristol-Myers Squibb Co	Morgan Stanley	(23,719)	(0.00)
2,994,735	Bristol-Myers Squibb Co	Goldman Sachs International	(35,841)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,027,959	Bristol-Myers Squibb Co	JPMorgan Chase Bank	(123,365)	(0.01)
(3,108,263)	Brixmor Property Group Inc	Morgan Stanley	(440,916)	(0.02)
(246,246)	Broadcom Inc	JPMorgan Chase Bank	(6,265)	(0.00)
(164,615)	Broadcom Inc	Morgan Stanley	(13,354)	(0.00)
(750,620)	Broadcom Inc	Goldman Sachs International	(72,075)	(0.00)
(56)	Brookfield Asset Management Inc Class A	Morgan Stanley	(1,316)	(0.00)
(5,225)	Brookfield Property Preferred LP Class A	Morgan Stanley	(333)	(0.00)
710,044	Brown-Forman Corp Class B	JPMorgan Chase Bank	(9,151)	(0.00)
238,024	Brown-Forman Corp Class B	Morgan Stanley	(3,068)	(0.00)
376,412	Brown-Forman Corp Class B	Goldman Sachs International	(7,633)	(0.00)
(106,426)	Bumble Inc Class A	JPMorgan Chase Bank	(8,713)	(0.00)
(48,233)	Bumble Inc Class A	Goldman Sachs International	(3,979)	(0.00)
(1,346,694)	Bureau Veritas SA	Goldman Sachs International	(52,864)	(0.00)
(2,048,579)	Bureau Veritas SA	Morgan Stanley	(33,598)	(0.00)
48,729	Buzzi Unicem SpA	Goldman Sachs International	(454)	(0.00)
165,982	Cable One Inc	JPMorgan Chase Bank	(11,806)	(0.00)
34,542	Cable One Inc	Goldman Sachs International	(1,531)	(0.00)
(1,807)	Cadence Design Systems Inc	Goldman Sachs International	(19)	(0.00)
5,000,000	CaixaBank SA	Société Générale	(388,604)	(0.02)
(664,487)	California Resources Corp	JPMorgan Chase Bank	(63,549)	(0.00)
(243,926)	California Resources Corp	Morgan Stanley	(13,301)	(0.00)
457,567	Campbell Soup Co	JPMorgan Chase Bank	(55,231)	(0.00)
1,001,662	Campbell Soup Co	Morgan Stanley	(88,110)	(0.01)
433,246	Campbell Soup Co	Goldman Sachs International	(6,484)	(0.00)
(1,448,124)	Canadian Pacific Railway Ltd	JPMorgan Chase Bank	(67,031)	(0.00)
(435,475)	Canadian Solar Inc	JPMorgan Chase Bank	(28,163)	(0.00)
(547,822)	Capgemini SE	JPMorgan Chase Bank	(79,865)	(0.00)
(3,246,084)	Capgemini SE	Morgan Stanley	(495,582)	(0.02)
(604,669)	Capgemini SE	JPMorgan Chase Bank	(24,488)	(0.00)
(1,858,712)	Capgemini SE	Goldman Sachs International	(176,585)	(0.01)
(1,748,361)	Capri Holdings Ltd	Morgan Stanley	(137,318)	(0.01)
209,108	Cardinal Health Inc	Goldman Sachs International	(4,432)	(0.00)
648,286	Carnival Corp	JPMorgan Chase Bank	(5,866)	(0.00)
102,763	Carnival Corp	Goldman Sachs International	(3,457)	(0.00)
(166,800)	Carnival Corp	Morgan Stanley	(82,868)	(0.00)
962,631	Catalent Inc	JPMorgan Chase Bank	(70,401)	(0.00)
143,474	Catalent Inc	Goldman Sachs International	(4,163)	(0.00)
(50,091)	CatchMark Timber Trust Inc Class A	JPMorgan Chase Bank	(1,765)	(0.00)
(554,957)	Caterpillar Inc	JPMorgan Chase Bank	(51,007)	(0.00)
(6,128,965)	Caterpillar Inc	Goldman Sachs International	(1,150,263)	(0.05)
138,808	Celldex Therapeutics Inc	Goldman Sachs International	(6,309)	(0.00)
(475,752)	Cementir Holding NV	Morgan Stanley	(120,330)	(0.01)
255,168	Cerevel Therapeutics Holdings Inc	Goldman Sachs International	(8,568)	(0.00)
195,354	Cerevel Therapeutics Holdings Inc	JPMorgan Chase Bank	(31,265)	(0.00)
(5,864)	CGG SA	Goldman Sachs International	(24,967)	(0.00)
3,234	CGG SA	JPMorgan Chase Bank	(44,921)	(0.00)
(432,960)	Change Healthcare Inc	Goldman Sachs International	(2,084)	(0.00)
575,345	Charter Communications Inc Class A	JPMorgan Chase Bank	(17,016)	(0.00)
408,940	Charter Communications Inc Class A	Goldman Sachs International	(4,440)	(0.00)
124,512	Chemed Corp	JPMorgan Chase Bank	(8,979)	(0.00)
192,700	ChemoCentryx Inc	JPMorgan Chase Bank	(40,178)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
106,967	ChemoCentryx Inc	Goldman Sachs International	(2,778)	(0.00)
(461,988)	Chewy Inc Class A	Morgan Stanley	(202,681)	(0.01)
(423,912)	Chewy Inc Class A	JPMorgan Chase Bank	(207,261)	(0.01)
(270,970)	Chewy Inc Class A	Goldman Sachs International	(151,634)	(0.01)
232,538	China Resources Power Holding Co Ltd	Morgan Stanley	(5,233)	(0.00)
3,446,904	China Resources Power Holding Co Ltd	Goldman Sachs International	(29,501)	(0.00)
1,533,921	China Resources Power Holding Co Ltd	JPMorgan Chase Bank	(29,219)	(0.00)
(4,000)	Choice Hotels International Inc	Morgan Stanley	(2,974)	(0.00)
(132,751)	Church & Dwight Co Inc	Morgan Stanley	(5,527)	(0.00)
(770,335)	Church & Dwight Co Inc	JPMorgan Chase Bank	(6,807)	(0.00)
(1,054,115)	Cie Financiere Richemont SA Class A	JPMorgan Chase Bank	(6,421)	(0.00)
(186,738)	Cinemark Holdings Inc	Goldman Sachs International	(20,727)	(0.00)
(244,843)	Cinemark Holdings Inc	JPMorgan Chase Bank	(17,607)	(0.00)
(219,063)	Citrix Systems Inc	Morgan Stanley	(1,815)	(0.00)
1,149,404	Clorox Co	JPMorgan Chase Bank	(16,769)	(0.00)
(453,957)	Coherent Inc	Goldman Sachs International	(4,674)	(0.00)
278,450	Columbia Banking System Inc	Goldman Sachs International	(6,179)	(0.00)
(83,933)	Comcast Corp Class A	Goldman Sachs International	(11,008)	(0.00)
(577,108)	Compagnie De Saint Gobai	JPMorgan Chase Bank	(156,667)	(0.01)
(254,107)	Compagnie De Saint Gobai	Goldman Sachs International	(4,277)	(0.00)
(3,526,077)	Compass Group Plc	Goldman Sachs International	(87,335)	(0.00)
(4,343,481)	Compass Group Plc	Morgan Stanley	(75,734)	(0.00)
(655,356)	Compass Group Plc	JPMorgan Chase Bank	(1,443)	(0.00)
824,573	Conagra Brands Inc	JPMorgan Chase Bank	(6,094)	(0.00)
(670,877)	CONMED Corp	Goldman Sachs International	(12,959)	(0.00)
(337,133)	Constellation Brands Inc Class A	Goldman Sachs International	(15,034)	(0.00)
1,200,000,000	Cosmo Energy Holdings Co Ltd	Nomura	(12,189)	(0.00)
88,594	Coty Inc Class A	Goldman Sachs International	(28,206)	(0.00)
257,730	Coty Inc Class A	JPMorgan Chase Bank	(14,790)	(0.00)
2,400	Crane Holdings Co	Morgan Stanley	(2,435)	(0.00)
18,700,000	Credit Agricole SA	Société Générale	(2,082,357)	(0.09)
6,000,000	Credit Suisse Group AG	Société Générale	(893,000)	(0.04)
(30,719)	Criteo SA	Goldman Sachs International	(2,124)	(0.00)
563,102	Croda International Plc	Morgan Stanley	(3,782)	(0.00)
47,860	Croda International Plc	JPMorgan Chase Bank	(4,558)	(0.00)
(561,578)	CrowdStrike Holdings Inc Class A	Goldman Sachs International	(2,598)	(0.00)
(1,346,409)	CSX Corp	JPMorgan Chase Bank	(216,208)	(0.01)
(1,337,090)	CSX Corp	Goldman Sachs International	(11,900)	(0.00)
900,000,000	CyberAgent Inc	Société Générale	(27,327)	(0.00)
(337,585)	Cytokinetics Inc	Goldman Sachs International	(17,328)	(0.00)
(214,674)	Daimler AG	Morgan Stanley	(37,713)	(0.00)
(1,096,109)	Daimler AG	Goldman Sachs International	(160,471)	(0.01)
(416,558)	Daimler Truck Holding AG	JPMorgan Chase Bank	(33,944)	(0.00)
(390,909)	Daimler Truck Holding AG	Goldman Sachs International	(71,295)	(0.00)
3,141,600	Danaher Corp	Goldman Sachs International	(13,890)	(0.00)
700,254	Danaher Corp	Morgan Stanley	(994)	(0.00)
383,409	Dassault Systemes SE	JPMorgan Chase Bank	(14,454)	(0.00)
87,898	Dassault Systemes SE	Goldman Sachs International	(4,297)	(0.00)
(60,702)	Datadog Inc Class A	JPMorgan Chase Bank	(3,028)	(0.00)
140,825	DCP Midstream LP	Goldman Sachs International	(46,460)	(0.00)
(27,328)	Dell Technologies Inc Class C	Goldman Sachs International	(1,604)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(537,374)	Dell Technologies Inc Class C	JPMorgan Chase Bank	(17,595)	(0.00)
70,564	Denali Therapeutics Inc	Goldman Sachs International	(14,242)	(0.00)
(607,732)	Denbury Inc	Goldman Sachs International	(72,280)	(0.00)
2,529,609	Deutsche Lufthansa AG	Morgan Stanley	(3,157)	(0.00)
(1,271,675)	Dine Brands Global Inc	Morgan Stanley	(130,538)	(0.01)
(2,743,542)	Dino Polska SA	JPMorgan Chase Bank	(16,374)	(0.00)
(62,660,641)	Disco Corp	Morgan Stanley	(10,913)	(0.00)
135,018	Doximity Inc Class A	Goldman Sachs International	(5,842)	(0.00)
335,088	Doximity Inc Class A	Morgan Stanley	(41,497)	(0.00)
13,400	DraftKings Holdings Inc Class A	Morgan Stanley	(24,746)	(0.00)
(315,791)	Drax Group Plc	Morgan Stanley	(14,525)	(0.00)
(229,453)	Drax Group Plc	Goldman Sachs International	(33,694)	(0.00)
(440,987)	Drax Group Plc	JPMorgan Chase Bank	(29,207)	(0.00)
(1,800)	Dril-Quip Inc	Morgan Stanley	(256,444)	(0.01)
(37,500)	Driven Brands Holdings Inc	Morgan Stanley	(308)	(0.00)
(2,768,313)	DSV	Goldman Sachs International	(13,602)	(0.00)
(14,656,370)	DSV	Morgan Stanley	(295,169)	(0.01)
(6,248,092)	DSV	JPMorgan Chase Bank	(36,183)	(0.00)
34,035	Duolingo Inc	Morgan Stanley	(5,778)	(0.00)
139,664	Duolingo Inc	Goldman Sachs International	(15,866)	(0.00)
(207,339)	Dyne Therapeutics Inc	JPMorgan Chase Bank	(29,478)	(0.00)
(144,124)	Dyne Therapeutics Inc	Morgan Stanley	(17,150)	(0.00)
(6,000)	Eagle Bancorp Inc	Morgan Stanley	(322)	(0.00)
(2,920,141)	easyJet Plc	Goldman Sachs International	(342,670)	(0.01)
(10,829)	easyJet Plc	JPMorgan Chase Bank	(1,906)	(0.00)
(4,432,770)	Eaton Corp Plc	Goldman Sachs International	(533,832)	(0.02)
(1,654,796)	Eaton Corp Plc	JPMorgan Chase Bank	(4,303)	(0.00)
(246,518)	Edenred	JPMorgan Chase Bank	(2,460)	(0.00)
(400)	eGuarantee Inc	Morgan Stanley	(324)	(0.00)
(526,103)	Elanco Animal Health Inc	JPMorgan Chase Bank	(8,748)	(0.00)
(298)	Electricite de France SA	Morgan Stanley	(0)	(0.00)
(2,286,521)	Electrolux AB	Goldman Sachs International	(17,050)	(0.00)
(3,011,414)	Elevance Health Inc	Morgan Stanley	(169,129)	(0.01)
321,153	elf Beauty Inc	Goldman Sachs International	(49,698)	(0.00)
35,944	elf Beauty Inc	JPMorgan Chase Bank	(5,252)	(0.00)
453,077	Enagas SA	Morgan Stanley	(37,415)	(0.00)
3,824,328	Enagas SA	Goldman Sachs International	(527,566)	(0.02)
(684,809)	Enanta Pharmaceuticals Inc	JPMorgan Chase Bank	(121,380)	(0.01)
(401,479)	Encompass Health Corp	Morgan Stanley	(81,309)	(0.00)
(889,225)	Endeavor Group Holdings Inc Class A	Morgan Stanley	(120,263)	(0.01)
(75,629)	Enel SpA	Goldman Sachs International	(9,144)	(0.00)
(675,584)	Enel SpA	JPMorgan Chase Bank	(116,092)	(0.01)
(554,846)	Engie	JPMorgan Chase Bank	(31,631)	(0.00)
(116,147)	Engie	Goldman Sachs International	(13,830)	(0.00)
(640,960)	Ensign Group Inc	JPMorgan Chase Bank	(37,212)	(0.00)
(724,892)	Entain Plc	Goldman Sachs International	(118,354)	(0.01)
(406,519)	Entain Plc	JPMorgan Chase Bank	(90,925)	(0.01)
(7,800)	Equinix Inc	Morgan Stanley	(58,118)	(0.00)
(6,097,693)	Equinor ASA	JPMorgan Chase Bank	(8,746)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(36,363,734)	Equinor ASA	Goldman Sachs International	(59,489)	(0.00)
166,958	Erste Group Bank AG	Goldman Sachs International	(425)	(0.00)
(1,673,086)	Essential Properties Realty Trust Inc	Morgan Stanley	(218,419)	(0.01)
(931,727)	Estee Lauder Cos Inc Class A	JPMorgan Chase Bank	(227,031)	(0.01)
200,503	Eurofins Scientific	JPMorgan Chase Bank	(498)	(0.00)
(50,632)	Euronet Worldwide Inc	Goldman Sachs International	(8,107)	(0.00)
(267,064)	Euronet Worldwide Inc	Morgan Stanley	(65,493)	(0.00)
(645,061)	Euronet Worldwide Inc	JPMorgan Chase Bank	(166,033)	(0.01)
(1,845,006)	Evonik Industries AG	Morgan Stanley	(307,182)	(0.01)
221,893	Evraz Plc	Morgan Stanley	(217,981)	(0.01)
(554,184)	Exelixis Inc	JPMorgan Chase Bank	(3,782)	(0.00)
(3,893,420)	Exxon Mobil Corp	JPMorgan Chase Bank	(58,212)	(0.00)
(53,628)	Faurecia	Morgan Stanley	(5,792)	(0.00)
(548,066)	Faurecia	Goldman Sachs International	(35,772)	(0.00)
(73,709)	Faurecia	JPMorgan Chase Bank	(10,938)	(0.00)
1,383,780	FedEx Corp	Goldman Sachs International	(1,854)	(0.00)
438,415	Ferrovial SA	JPMorgan Chase Bank	(1,204)	(0.00)
(214,690)	Fiat Chrysler Automobile	JPMorgan Chase Bank	(28,076)	(0.00)
(545,099)	First Horizon Corp	JPMorgan Chase Bank	(13,273)	(0.00)
1,361,995	First Solar Inc	JPMorgan Chase Bank	(158,902)	(0.01)
(7,805,060)	Firststrand Ltd	JPMorgan Chase Bank	(41,605)	(0.00)
(588,466)	Fisker Inc	Morgan Stanley	(35,939)	(0.00)
(495,582)	Fisker Inc	Goldman Sachs International	(58,187)	(0.00)
(2,220,047)	Five9 Inc	JPMorgan Chase Bank	(311,423)	(0.01)
(569,240)	Five9 Inc	Morgan Stanley	(44,535)	(0.00)
(607,685)	Five9 Inc	Goldman Sachs International	(44,040)	(0.00)
(560,160)	Flex Ltd	Goldman Sachs International	(91,067)	(0.01)
(25,868)	Flex Ltd	JPMorgan Chase Bank	(2,026)	(0.00)
98,995	Flowers Foods Inc	JPMorgan Chase Bank	(6,463)	(0.00)
(43,300)	Franklin Resources Inc	Morgan Stanley	(13,373)	(0.00)
(7,498,123)	Fuji Electric Co	Morgan Stanley	(1,424)	(0.00)
(61,136,459)	Fuji Electric Co	Goldman Sachs International	(32,274)	(0.00)
(626,614)	Future Plc	JPMorgan Chase Bank	(225,496)	(0.01)
(298,373)	Future Plc	Goldman Sachs International	(49,140)	(0.00)
(139,404)	Future Plc	Morgan Stanley	(49,025)	(0.00)
(309,668)	Galapagos NV	Goldman Sachs International	(5,309)	(0.00)
(457,204)	Galapagos NV	JPMorgan Chase Bank	(665)	(0.00)
(11,500)	Garmin Ltd	Morgan Stanley	(98,906)	(0.01)
556,476	Geberit AG	JPMorgan Chase Bank	(2,130)	(0.00)
(667,031)	Genmab A/S	Morgan Stanley	(6,300)	(0.00)
2,962,070	Genmab A/S	JPMorgan Chase Bank	(37,409)	(0.00)
(849,025)	Genmab A/S	Goldman Sachs International	(21,233)	(0.00)
(3,300)	Gentherm Inc	Morgan Stanley	(5,573)	(0.00)
(19,518)	Gerresheimer AG	Morgan Stanley	(246)	(0.00)
535,368	GlaxoSmithKline Plc	JPMorgan Chase Bank	(43,739)	(0.00)
(627,940)	Glencore Plc	JPMorgan Chase Bank	(52,220)	(0.00)
(784,959)	Glencore Plc	Goldman Sachs International	(64,687)	(0.00)
(2,042,165)	Glencore Plc	Morgan Stanley	(321,402)	(0.01)
(31,018)	Goodyear Tire & Rubber Co	Morgan Stanley	(199,776)	(0.01)
(2,082,195)	Grifols SA	Goldman Sachs International	(83,247)	(0.00)
(310,576)	Grifols SA	JPMorgan Chase Bank	(4,072)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(1,155,674)	GSK Plc	Morgan Stanley	(41,813)	(0.00)
88,068	GSK Plc	Goldman Sachs International	(982)	(0.00)
(3,504,354)	GSK Plc	JPMorgan Chase Bank	(70,568)	(0.00)
354,643	Guardant Health Inc	JPMorgan Chase Bank	(27,742)	(0.00)
476,415	Guardant Health Inc	Goldman Sachs International	(15,178)	(0.00)
560,684	Haemonetics Corp	JPMorgan Chase Bank	(152,227)	(0.01)
140,861	Haemonetics Corp	Goldman Sachs International	(5,277)	(0.00)
442,141	Halozyne Therapeutics Inc	JPMorgan Chase Bank	(35,546)	(0.00)
(221,872)	Hangzhou First PV Material Co Ltd	JPMorgan Chase Bank	(36,412)	(0.00)
358,792	Harmony Biosciences Holdings Inc	JPMorgan Chase Bank	(73,049)	(0.00)
(687,198)	HCA Healthcare Inc	Goldman Sachs International	(130,387)	(0.01)
(6,200)	HCA Healthcare Inc	Morgan Stanley	(135,253)	(0.01)
485,877	HealthEquity Inc	JPMorgan Chase Bank	(17,232)	(0.00)
(576,044)	HealthEquity Inc	Morgan Stanley	(53,369)	(0.00)
(24,942)	HealthEquity Inc	Goldman Sachs International	(2,597)	(0.00)
1,127,526	Healthpeak Properties Inc	Morgan Stanley	(3,014)	(0.00)
93,020	Heidelbergcement AG	Goldman Sachs International	(680)	(0.00)
(321,461)	Heineken NV	JPMorgan Chase Bank	(16,716)	(0.00)
648,680	Hennes & Mauritz AB	Goldman Sachs International	(1,077)	(0.00)
(11,400)	Hilton Grand Vacations Inc	Morgan Stanley	(13,728)	(0.00)
55,125,963	HIS Co Ltd	JPMorgan Chase Bank	(6,640)	(0.00)
13,727,598	HIS Co Ltd	Morgan Stanley	(2,057)	(0.00)
(698,309)	Hoffmann Green Cement Technologies	Morgan Stanley	(275,321)	(0.01)
40,457,980	Honda Motor Co Ltd	Goldman Sachs International	(7,517)	(0.00)
(3,243,921)	Horizon Therapeutics Plc	JPMorgan Chase Bank	(217,882)	(0.01)
(54,000)	Hormel Foods Corp	Morgan Stanley	(2,826)	(0.00)
76,494	Hostess Brands Inc	JPMorgan Chase Bank	(7,680)	(0.00)
808,440	Hostess Brands Inc	Goldman Sachs International	(89,531)	(0.01)
197,387	Howden Joinery Group Plc	JPMorgan Chase Bank	(2,019)	(0.00)
(7,249,171)	Howmet Aerospace Inc	JPMorgan Chase Bank	(731,105)	(0.03)
(538,650)	Howmet Aerospace Inc	Goldman Sachs International	(12,474)	(0.00)
(564,915)	HP Inc	JPMorgan Chase Bank	(16,647)	(0.00)
(53,708)	HP Inc	Goldman Sachs International	(1,620)	(0.00)
(1,387,104)	HubSpot Inc	Goldman Sachs International	(195,995)	(0.01)
(502,960)	HubSpot Inc	JPMorgan Chase Bank	(168,851)	(0.01)
(584,341)	HubSpot Inc	Morgan Stanley	(213,375)	(0.01)
(549,082)	Hudson Pacific Properties Inc	Morgan Stanley	(48,655)	(0.00)
(1,552)	Hyundai Glovis Co Ltd	Morgan Stanley	(179)	(0.00)
(335,427)	Hyundai Glovis Co Ltd	JPMorgan Chase Bank	(30,739)	(0.00)
(103,757)	Hyundai Glovis Co Ltd	Goldman Sachs International	(9,056)	(0.00)
(576,196)	Hyundai Motor Co	JPMorgan Chase Bank	(20,263)	(0.00)
(129,303)	Iberdrola SA	Goldman Sachs International	(9,672)	(0.00)
(550,677)	Iberdrola SA	JPMorgan Chase Bank	(26,223)	(0.00)
6,000,000	Idorsia Ltd	Société Générale	(32,769)	(0.00)
(398,899)	II-VI Inc	JPMorgan Chase Bank	(38,709)	(0.00)
558,961	Illinois Tool Works Inc	Goldman Sachs International	(3,277)	(0.00)
2,206,454	Illinois Tool Works Inc	JPMorgan Chase Bank	(18,571)	(0.00)
1,320,823	Incyte Corp	Goldman Sachs International	(30,736)	(0.00)
(3,298,275)	Industria De Diseno Textil	Goldman Sachs International	(189,690)	(0.01)
268,717	Informatica Inc Class A	Goldman Sachs International	(11,187)	(0.00)
9,320,000	ING Groep NV	Société Générale	(528,281)	(0.02)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(530,864)	Inhibrx Inc	Goldman Sachs International	(235,361)	(0.01)
(248,286)	Inhibrx Inc	Morgan Stanley	(189,043)	(0.01)
(721,416)	Insmmed Inc	Morgan Stanley	(168,951)	(0.01)
(286,886)	Insmmed Inc	Goldman Sachs International	(59,213)	(0.00)
(800,203)	Insmmed Inc	JPMorgan Chase Bank	(230,347)	(0.01)
240,364	Insulet Corp	Morgan Stanley	(656)	(0.00)
417,778	Intellia Therapeutics Inc	JPMorgan Chase Bank	(37,996)	(0.00)
(103,283)	Intellia Therapeutics Inc	Morgan Stanley	(61,660)	(0.00)
(410,675)	Intellia Therapeutics Inc	Goldman Sachs International	(322,455)	(0.01)
44,659	InterContinental Hotels Group Plc	Goldman Sachs International	(268)	(0.00)
397,826	InterContinental Hotels Group Plc	JPMorgan Chase Bank	(8,640)	(0.00)
322,600	Intercos SpA	Goldman Sachs International	(104,371)	(0.01)
268,393	International Business Machines Corp	JPMorgan Chase Bank	(4,977)	(0.00)
32,973	International Business Machines Corp	Goldman Sachs International	(392)	(0.00)
(9,200)	ITT Inc	Morgan Stanley	(13,245)	(0.00)
(1,388,852)	Jazz Pharmaceuticals Plc	Morgan Stanley	(90,333)	(0.01)
(406,453)	JD.com Inc	JPMorgan Chase Bank	(12,719)	(0.00)
(10,924)	JD.com Inc	Goldman Sachs International	(113)	(0.00)
439,590	Jeronimo Martins SGPS SA	JPMorgan Chase Bank	(33,743)	(0.00)
(57,256)	Jet2 Plc	JPMorgan Chase Bank	(6,463)	(0.00)
1,738,633	JM Smucker Co	Goldman Sachs International	(52,842)	(0.00)
1,379,774	JM Smucker Co	Morgan Stanley	(58,995)	(0.00)
1,025,653	JM Smucker Co	JPMorgan Chase Bank	(60,409)	(0.00)
(585,679)	Johnson & Johnson	Goldman Sachs International	(56,678)	(0.00)
937,850	Johnson & Johnson	Morgan Stanley	(42,487)	(0.00)
487,417	Johnson & Johnson	JPMorgan Chase Bank	(2,752)	(0.00)
(31,400)	JPMorgan Chase & Co	Morgan Stanley	(39,537)	(0.00)
1,800,000	JPMorgan Chase Bank N.A.	Société Générale	(99,825)	(0.01)
3,600,000	Just Eat Takeaway.com NV	Société Générale	(47,341)	(0.00)
(584,444)	JYP Entertainment Corp	JPMorgan Chase Bank	(62,639)	(0.00)
(670,902)	Kangwon Land Inc	Goldman Sachs International	(52,770)	(0.00)
20,841,369	Kao Corp	Goldman Sachs International	(20,522)	(0.00)
68,749,904	Kao Corp	JPMorgan Chase Bank	(58,002)	(0.00)
11,572,830	KDDI Corp	Goldman Sachs International	(35)	(0.00)
999,954	Kellogg Co	JPMorgan Chase Bank	(119,367)	(0.00)
1,421,945	Kellogg Co	Morgan Stanley	(111,256)	(0.01)
527,802	Kellogg Co	Goldman Sachs International	(36,043)	(0.00)
1,057,664	Kering	Goldman Sachs International	(13,054)	(0.00)
2,848,747	Kering	Morgan Stanley	(7,942)	(0.00)
(312,389)	Kerry Group Plc Class A	JPMorgan Chase Bank	(371)	(0.00)
125,451	Kesko Oyj Class B	JPMorgan Chase Bank	(3,166)	(0.00)
179,521	Kesko Oyj Class B	Goldman Sachs International	(8,907)	(0.00)
(2,030,586)	Keurig Dr Pepper Inc	JPMorgan Chase Bank	(8,385)	(0.00)
(41,160)	Kia Corp	Goldman Sachs International	(771)	(0.00)
(859,089)	Kia Corp	JPMorgan Chase Bank	(45,455)	(0.00)
533,605	Kimberly-Clark Corp	Goldman Sachs International	(3,934)	(0.00)
913,327	Kimberly-Clark Corp	JPMorgan Chase Bank	(17,943)	(0.00)
833,134	Kingfisher Plc	Goldman Sachs International	(20,702)	(0.00)
128,097	Kingfisher Plc	JPMorgan Chase Bank	(1,338)	(0.00)
(152,315)	Kion Group AG	JPMorgan Chase Bank	(2,824)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
258,169	Kion Group AG	Goldman Sachs International	(6,574)	(0.00)
(40,591)	KLA Corp	JPMorgan Chase Bank	(1,467)	(0.00)
(10,859)	KLA Corp	Goldman Sachs International	(44)	(0.00)
(199,894)	Knorr-Bremse AG	Morgan Stanley	(68)	(0.00)
79,165,017	Kobe Bussan Co Ltd	JPMorgan Chase Bank	(26,518)	(0.00)
74,851	Koninklijke KPN NV	JPMorgan Chase Bank	(18,492)	(0.00)
255,307	Koninklijke KPN NV	Goldman Sachs International	(84,830)	(0.01)
88,000	Koninklijke KPN NV	Morgan Stanley	(41,326)	(0.00)
(226,419)	Krafton Inc	Goldman Sachs International	(40,307)	(0.00)
(1,037,417)	Kuaishou Technology	Goldman Sachs International	(79)	(0.00)
79,106	Kuehne + Nagel International AG	Goldman Sachs International	(98)	(0.00)
725,982	Kuehne + Nagel International AG	JPMorgan Chase Bank	(6,208)	(0.00)
(2,100)	Kyocera Corp	Morgan Stanley	(198)	(0.00)
31,402	Lafargeholcim Ltd	Goldman Sachs International	(125)	(0.00)
289,887	Lam Research Corp	JPMorgan Chase Bank	(4,317)	(0.00)
43,423	Lam Research Corp	Goldman Sachs International	(367)	(0.00)
(147,381)	Lamar Advertising Co Class A	Goldman Sachs International	(12,752)	(0.00)
(313,058)	Lamar Advertising Co Class A	Morgan Stanley	(31,275)	(0.00)
(455,213)	Landis+Gyr Group AG	Morgan Stanley	(71,913)	(0.00)
(33,829)	Lattice Semiconductor Corp	Morgan Stanley	(456)	(0.00)
(129,859)	Lear Corp	Morgan Stanley	(500)	(0.00)
(1,684,247)	Lear Corp	JPMorgan Chase Bank	(42,818)	(0.00)
(2,197,896)	Lear Corp	Goldman Sachs International	(240,121)	(0.01)
(364,103)	Legrand SA	JPMorgan Chase Bank	(10,595)	(0.00)
454,987	Lenovo Group Ltd	Morgan Stanley	(1,712)	(0.00)
1,160,510	Lenovo Group Ltd	JPMorgan Chase Bank	(2,150)	(0.00)
(12,000)	LGI Homes Inc	Morgan Stanley	(13,220)	(0.00)
(645,562)	LHC Group Inc	JPMorgan Chase Bank	(42,231)	(0.00)
331,918	Li Auto Inc	JPMorgan Chase Bank	(226,053)	(0.01)
1,054,760	Li Auto Inc	Goldman Sachs International	(853,758)	(0.03)
33,021	Liberty Broadband Corp	JPMorgan Chase Bank	(110)	(0.00)
(846,492)	Liberty Media Corp-Liberty Formula One Class C	JPMorgan Chase Bank	(62,181)	(0.00)
(744,927)	Liberty Media Corp-Liberty SiriusXM Class A	JPMorgan Chase Bank	(108,290)	(0.01)
(1,884,447)	Liberty Media Corp-Liberty SiriusXM Class A	Goldman Sachs International	(293,105)	(0.01)
(912,631)	Liberty Media Corp-Liberty SiriusXM Class A	Morgan Stanley	(153,244)	(0.01)
(979,237)	Life Time Group Holdings Inc	JPMorgan Chase Bank	(372,882)	(0.02)
(71,278)	Life Time Group Holdings Inc	Morgan Stanley	(18,602)	(0.00)
(356,727)	LifeWorks Inc	Goldman Sachs International	(803)	(0.00)
(3,128,734)	Lithia Motors Inc	JPMorgan Chase Bank	(238,396)	(0.01)
(4,610,979)	Lithia Motors Inc Class A	Morgan Stanley	(282,043)	(0.01)
(380,113)	Live Nation Entertainment Inc	Goldman Sachs International	(26,627)	(0.00)
(102,313)	Live Nation Entertainment Inc	JPMorgan Chase Bank	(2,703)	(0.00)
(6,900)	Live Nation Entertainment Inc	Morgan Stanley	(25,198)	(0.00)
(13,600)	Live Oak Bancshares Inc	Morgan Stanley	(14,588)	(0.00)
7,500,000	Lloyds Banking Group PLC	Société Générale	(1,526,891)	(0.06)
(691,592)	Lockheed Martin Corp	JPMorgan Chase Bank	(21,557)	(0.00)
(27,114)	Lockheed Martin Corp	Morgan Stanley	(9,141)	(0.00)
(665,998)	London Stock Exchange Group Plc	JPMorgan Chase Bank	(7,431)	(0.00)
(960,484)	Longshine Technology Co	Morgan Stanley	(271,975)	(0.01)
(105,389)	L'Oreal	JPMorgan Chase Bank	(2,751)	(0.00)
(241,826)	Lumentum Holdings Inc	Goldman Sachs International	(12,996)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
6,500,000	Luminar Technologies Inc	Goldman Sachs International	(51,215)	(0.00)
2,722,461	LVMH Moët Hennessy Louis Vuitton SE	Morgan Stanley	(70,277)	(0.00)
1,057,610	LVMH Moët Hennessy Louis Vuitton SE	Goldman Sachs International	(67,225)	(0.00)
(643,053)	Maravai LifeSciences Holdings Inc Class A	Morgan Stanley	(128,129)	(0.01)
(693,093)	Martin Marietta Materials Inc	Goldman Sachs International	(68,280)	(0.00)
(1,275,193)	Martin Marietta Materials Inc	JPMorgan Chase Bank	(80,444)	(0.00)
(108,406)	Marvell Technology Inc	JPMorgan Chase Bank	(7,695)	(0.00)
(322,270)	Marvell Technology Inc	Goldman Sachs International	(68,238)	(0.00)
(552,815)	Mastercard Inc Class A	Morgan Stanley	(89,900)	(0.01)
(34,588)	Mastercard Inc Class A	Goldman Sachs International	(4,083)	(0.00)
(29,805)	Mastercard Inc Class A	JPMorgan Chase Bank	(3,388)	(0.00)
861,126	McKesson Corp	JPMorgan Chase Bank	(41,982)	(0.00)
1,012,697	McKesson Corp	Goldman Sachs International	(26,349)	(0.00)
(734,028)	MediaTek Inc	Goldman Sachs International	(148,983)	(0.01)
(1,626,653)	MediaTek Inc	JPMorgan Chase Bank	(519,245)	(0.02)
1,051,071	Medpace Holdings Inc	Morgan Stanley	(20,542)	(0.00)
373,367	Medpace Holdings Inc	Goldman Sachs International	(39,341)	(0.00)
(1,048,644)	Meituan Class B	Goldman Sachs International	(5,608)	(0.00)
(220,845)	Melrose Indust Plc	Goldman Sachs International	(42,664)	(0.00)
(18,616)	Melrose Industries Plc	JPMorgan Chase Bank	(2,303)	(0.00)
(188,991)	Menzies (John) Plc	JPMorgan Chase Bank	(570)	(0.00)
(835,951)	Merit Medical Systems Inc	Goldman Sachs International	(96,297)	(0.01)
(334,012)	Merus NV	Goldman Sachs International	(91,276)	(0.01)
(38,477)	Merus NV	JPMorgan Chase Bank	(10,475)	(0.00)
(97,555)	Merus NV	Morgan Stanley	(25,818)	(0.00)
(3,378,135)	Meta Platforms Inc Class A	Goldman Sachs International	(48,458)	(0.00)
(1,601,993)	Meta Platforms Inc Class A	JPMorgan Chase Bank	(38,915)	(0.00)
(25,700)	MetLife Inc	Morgan Stanley	(59,002)	(0.00)
(1,449,871)	Mettler-Toledo International Inc	Goldman Sachs International	(136,822)	(0.01)
(3,834,748)	Mettler-Toledo International Inc	JPMorgan Chase Bank	(50,551)	(0.00)
(7,478,176)	Microsoft Corp	Goldman Sachs International	(127,668)	(0.01)
(4,516,364)	Microsoft Corp	JPMorgan Chase Bank	(436,131)	(0.02)
(6,900)	Mixi Inc	Morgan Stanley	(224)	(0.00)
(175,283)	Moderna Inc	Morgan Stanley	(38,398)	(0.00)
372,982	Moderna Inc	Goldman Sachs International	(32,567)	(0.00)
618,824	Molina Healthcare Inc	JPMorgan Chase Bank	(67,393)	(0.00)
70,081	Molson Coors Beverage Co Class B	Goldman Sachs International	(4,191)	(0.00)
196,530	Molson Coors Beverage Co Class B	JPMorgan Chase Bank	(13,711)	(0.00)
525,459	Molson Coors Beverage Co Class B	Morgan Stanley	(81,719)	(0.00)
(1,591,413)	Mondelez International Inc Class A	JPMorgan Chase Bank	(18,162)	(0.00)
(395,142)	Mondelez International Inc Class A	Morgan Stanley	(16,628)	(0.00)
(25,288)	MoneyGram International Inc	Goldman Sachs International	(7)	(0.00)
(32,238)	Monolithic Power Systems Inc	JPMorgan Chase Bank	(829)	(0.00)
(23,290)	Monolithic Power Systems Inc	Goldman Sachs International	(1,074)	(0.00)
1,147,688	Monster Beverage Corp	Morgan Stanley	(67,520)	(0.00)
318,470	Monster Beverage Corp	Goldman Sachs International	(24,580)	(0.00)
(360,702)	Morphic Holding Inc	Morgan Stanley	(170,283)	(0.01)
(23,471)	Morphic Holding Inc	JPMorgan Chase Bank	(10,699)	(0.00)
(58,888)	Motorola Solutions Inc	Goldman Sachs International	(2,357)	(0.00)
(40,518)	MTU Aero Engines AG	Morgan Stanley	(1,194)	(0.00)
(584,008)	MTU Aero Engines AG	Goldman Sachs International	(1,559)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(348,951)	MTU Aero Engines AG	JPMorgan Chase Bank	(1,184)	(0.00)
184,140	Multiplan Corp	Goldman Sachs International	(13,756)	(0.00)
300,522	Multiplan Corp	JPMorgan Chase Bank	(344)	(0.00)
(1,940,992)	Murphy USA Inc	Goldman Sachs International	(9,746)	(0.00)
(969,164)	Murphy USA Inc	JPMorgan Chase Bank	(3,657)	(0.00)
(117,527)	NanoString Technologies Inc	JPMorgan Chase Bank	(6,401)	(0.00)
(276,991)	NanoString Technologies Inc	Goldman Sachs International	(54,679)	(0.00)
(722,472)	Natera Inc	JPMorgan Chase Bank	(5,190)	(0.00)
85,132	National Instruments Corp	Morgan Stanley	(32,615)	(0.00)
(165,747)	National Retail Properties Inc	Morgan Stanley	(2,913)	(0.00)
23,300,000	NatWest Group PLC	Société Générale	(3,853,769)	(0.15)
(3,402,635)	Nedbank Group Ltd	Goldman Sachs International	(7,829)	(0.00)
(6,632,612)	Nedbank Group Ltd	JPMorgan Chase Bank	(21,813)	(0.00)
(1,531,714)	Nektar Therapeutics	JPMorgan Chase Bank	(315,206)	(0.01)
(186,000)	Nestle SA	Goldman Sachs International	(5,903)	(0.00)
(364,714)	Nestle SA	JPMorgan Chase Bank	(20,231)	(0.00)
(53,803)	Nestle SA	Morgan Stanley	(7,749)	(0.00)
100,000	New Energy One Acquisition Corp PLC	Bank of America Merrill Lynch	(105,036)	(0.01)
398,062	New York Community Bancorp Inc	Goldman Sachs International	(15,348)	(0.00)
23,033,211	Nexon Co Ltd	Goldman Sachs International	(117)	(0.00)
(2,413,048)	Next Plc	Morgan Stanley	(310,043)	(0.01)
(178,901)	Next Plc	JPMorgan Chase Bank	(7,340)	(0.00)
(1,550,247)	Next Plc	Goldman Sachs International	(109,407)	(0.01)
(492,542)	NextGen Healthcare Inc	Morgan Stanley	(30,101)	(0.00)
(300)	NH Foods Ltd	Morgan Stanley	(188)	(0.00)
61,628	Nick Scali Ltd	Goldman Sachs International	(5,593)	(0.00)
(203,913,351)	Nintendo Co Ltd	JPMorgan Chase Bank	(75,615)	(0.00)
(73,270,698)	Nintendo Co Ltd	Morgan Stanley	(21,022)	(0.00)
45,772,246	Nintendo Co Ltd	Goldman Sachs International	(8,619)	(0.00)
(1,565,064)	NKT Holding A/S	Morgan Stanley	(18,402)	(0.00)
(519,866)	NKT Holding A/S	Goldman Sachs International	(8,174)	(0.00)
2,987	NMC Health Plc	Morgan Stanley	(418)	(0.00)
124	NN Group NV	Morgan Stanley	(318)	(0.00)
(419,918)	Nokia Oyj	JPMorgan Chase Bank	(6,447)	(0.00)
(47,378)	Nokia Oyj	Goldman Sachs International	(1,632)	(0.00)
(562,021)	Nomad Foods Ltd	Goldman Sachs International	(21,357)	(0.00)
1,934,789	Norfolk Southern Corp	JPMorgan Chase Bank	(31,671)	(0.00)
1,118,445	Novartis AG	JPMorgan Chase Bank	(21,367)	(0.00)
(352,934)	Novavax Inc	JPMorgan Chase Bank	(2,849)	(0.00)
(210,135)	Novavax Inc	Goldman Sachs International	(94)	(0.00)
(2,313,634)	Novo Nordisk A/S Class B	Goldman Sachs International	(863)	(0.00)
(214,828)	NuVasive Inc	Goldman Sachs International	(16,938)	(0.00)
(774,143)	NuVasive Inc	Morgan Stanley	(71,681)	(0.00)
(1,988,930)	Okta Inc	Goldman Sachs International	(109,027)	(0.01)
(1,733,481)	Olaplex Holdings Inc	Morgan Stanley	(837,602)	(0.03)
(10,042,097)	Old Mutual Ltd	Goldman Sachs International	(81,311)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(6,089,897)	Old Mutual Ltd	JPMorgan Chase Bank	(86,205)	(0.01)
(48,000)	Olo Inc Class A	Morgan Stanley	(11,997)	(0.00)
(24,425)	ON Semiconductor Corp	Goldman Sachs International	(559)	(0.00)
(120,013)	ON Semiconductor Corp	JPMorgan Chase Bank	(5,516)	(0.00)
433,681	Organon & Co	JPMorgan Chase Bank	(34,284)	(0.00)
871,236	Orion Corp	JPMorgan Chase Bank	(47,746)	(0.00)
2,147,952	Orkla ASA	JPMorgan Chase Bank	(10,147)	(0.00)
(2,800)	Osaka Organic Chemical Industry Ltd	Morgan Stanley	(1,844)	(0.00)
1,900	OSRAM Licht AG	Morgan Stanley	(199)	(0.00)
(46,415)	Outotec Oyj	Morgan Stanley	(9,626)	(0.00)
(27,278)	Outotec Oyj	Goldman Sachs International	(1,636)	(0.00)
(647,485)	Outotec Oyj	JPMorgan Chase Bank	(79,431)	(0.00)
(1,015,634)	Owens & Minor Inc	Goldman Sachs International	(43,731)	(0.00)
(2,365,826)	Owens & Minor Inc	Morgan Stanley	(500,763)	(0.02)
(577,985)	Owens & Minor Inc	JPMorgan Chase Bank	(70,597)	(0.00)
286,657	Pacira BioSciences Inc	Goldman Sachs International	(15,887)	(0.00)
(62,963)	Palo Alto Networks Inc	Goldman Sachs International	(360)	(0.00)
11,467,028	Pan Pacific International	Goldman Sachs International	(771)	(0.00)
1,384,423	Parker-Hannifin Corp	JPMorgan Chase Bank	(2,315)	(0.00)
10,846	PayPal Holdings Inc	Goldman Sachs International	(169)	(0.00)
(86,788)	Petershill Partners Plc	JPMorgan Chase Bank	(8,289)	(0.00)
4,000,452	Pfizer Inc	Goldman Sachs International	(372,847)	(0.02)
1,503,616	Pfizer Inc	JPMorgan Chase Bank	(106,811)	(0.00)
(8,445)	Pioneer Natural Resources Co	Morgan Stanley	(10,475)	(0.00)
(22,774)	Polypid Ltd	Morgan Stanley	(5,629)	(0.00)
(127,783)	Polypid Ltd	JPMorgan Chase Bank	(53,953)	(0.00)
12,000,000	POSCO Holdings Inc	Société Générale	(4,234)	(0.00)
441,779	Post Holdings Inc	Goldman Sachs International	(9,958)	(0.00)
499,184	Post Holdings Inc	JPMorgan Chase Bank	(7,525)	(0.00)
(407,458)	Powszechny Zakład Ubezpieczeń SA	Morgan Stanley	(8,689)	(0.00)
(1,891,283)	Powszechny Zakład Ubezpieczeń SA	Goldman Sachs International	(256)	(0.00)
497,704	Prologis Inc	JPMorgan Chase Bank	(40,053)	(0.00)
(532,187)	ProSiebenSat.1 Media SE	Goldman Sachs International	(275,737)	(0.01)
(55,671)	PS Business Parks Inc	Goldman Sachs International	(12)	(0.00)
163,913	PTC Therapeutics Inc	Goldman Sachs International	(81,149)	(0.00)
453,009	PTC Therapeutics Inc	JPMorgan Chase Bank	(93,675)	(0.01)
(3,908,511)	Publicis Groupe SA	Morgan Stanley	(577,182)	(0.02)
640,840	Qiagen NV	Goldman Sachs International	(647)	(0.00)
(198)	Qorvo Inc	JPMorgan Chase Bank	(11)	(0.00)
(1,400,583)	QUALCOMM Inc	Goldman Sachs International	(50,929)	(0.00)
(55,179)	QUALCOMM Inc	JPMorgan Chase Bank	(2,329)	(0.00)
(21,883)	Quanta Services Inc	Goldman Sachs International	(247)	(0.00)
263,175	Quilter PLC	Morgan Stanley	(19,918)	(0.00)
(850,566)	R1 RCM Inc	Morgan Stanley	(84,242)	(0.01)
(122,585)	Raiffeisen Bank International AG	JPMorgan Chase Bank	(7,780)	(0.00)
(9,400)	Ralph Lauren Corp	Morgan Stanley	(18,350)	(0.00)
1,600	Rambus Inc	Morgan Stanley	(110)	(0.00)
12,178	REA Group Ltd	Goldman Sachs International	(162)	(0.00)
222,239	REA Group Ltd	JPMorgan Chase Bank	(10,576)	(0.00)
(6,606)	Regal Rexnord Corp	Morgan Stanley	(14,437)	(0.00)
344,212	Relay Therapeutics Inc	Goldman Sachs International	(38,781)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(135,353)	Relmada Therapeutics Inc	Morgan Stanley	(770)	(0.00)
497,967	Renault SA	JPMorgan Chase Bank	(16,600)	(0.00)
(3,200)	Renesas Electronics Corp	Morgan Stanley	(484)	(0.00)
(2,240,852)	Retail Opportunity Investments Corp	Morgan Stanley	(168,030)	(0.01)
(512,102)	REVOLUTION Medicines Inc	JPMorgan Chase Bank	(83,948)	(0.01)
(94,277)	Rexel SA	JPMorgan Chase Bank	(19,230)	(0.00)
(696,316)	Rexford Industrial Realty Inc	Morgan Stanley	(38,853)	(0.00)
(993,072)	Rightmove PLC	Morgan Stanley	(174)	(0.00)
(154,231)	RingCentral Inc Class A	JPMorgan Chase Bank	(11,882)	(0.00)
(38,212)	RingCentral Inc Class A	Goldman Sachs International	(2,637)	(0.00)
25,247	Rite Aid Corp	Goldman Sachs International	(3,327)	(0.00)
15,339	Robert Half International Inc	Morgan Stanley	(102,139)	(0.01)
27,891	ROBLOX Corp Class A	Goldman Sachs International	(3,746)	(0.00)
(6,500)	Rogers Corp	Morgan Stanley	(22,168)	(0.00)
(86,477)	Royal Mail Plc	JPMorgan Chase Bank	(3,266)	(0.00)
110,481	Royalty Pharma Plc Class A	Goldman Sachs International	(3,487)	(0.00)
(2,427,101)	Ryanair Holdings Plc	JPMorgan Chase Bank	(639,237)	(0.03)
65,323,112	Ryohin Keikaku Co Ltd	Goldman Sachs International	(12,542)	(0.00)
42,377,233	Ryohin Keikaku Co Ltd	JPMorgan Chase Bank	(11,559)	(0.00)
(6,040)	S&P Global Inc	Morgan Stanley	(202,871)	(0.01)
(7,864,331)	Safran SA	Morgan Stanley	(181,365)	(0.01)
(522,932)	Sage Therapeutics Inc	JPMorgan Chase Bank	(1,411)	(0.00)
(2,137,527)	Samhallsbyggnadsbolaget i Norden AB	Morgan Stanley	(879)	(0.00)
(1,849,937)	Samsung Electronics Co Ltd - Preferred Shares	JPMorgan Chase Bank	(558,040)	(0.02)
(950,798)	Samsung Electronics Co Ltd - Preferred Shares	Morgan Stanley	(233,239)	(0.01)
(1,760,690)	Samsung SDS Co Ltd	Morgan Stanley	(1,253)	(0.00)
(267,914)	Sandvik AB	Morgan Stanley	(4,765)	(0.00)
(8,963,053)	Sandvik AB	Goldman Sachs International	(94,334)	(0.00)
(5,232,292)	Sandvik AB	JPMorgan Chase Bank	(80,189)	(0.00)
(3,720,190)	Sanofi	Goldman Sachs International	(29,029)	(0.00)
2,390,547	Sanofi	JPMorgan Chase Bank	(107,559)	(0.01)
411,056	SAP SE	Goldman Sachs International	(6,233)	(0.00)
750,000,000	SBI Holdings Inc	Nomura	(15,320)	(0.00)
(577,985)	Schneider Electric SE	JPMorgan Chase Bank	(20,729)	(0.00)
(11,245)	Schroders Plc	Morgan Stanley	(1,440)	(0.00)
(1,060,116)	Scotts Miracle-Gro Co	JPMorgan Chase Bank	(302,053)	(0.01)
106,492	Sensient Technologies Corp	Morgan Stanley	(4,309)	(0.00)
(3,025,257)	ServiceNow Inc	JPMorgan Chase Bank	(146,819)	(0.01)
(1,149,892)	ServiceNow Inc	Morgan Stanley	(7,248)	(0.00)
(9,284,746)	Shoprite Holdings Ltd	JPMorgan Chase Bank	(71,210)	(0.00)
(12,432,920)	Shoprite Holdings Ltd	Goldman Sachs International	(52,346)	(0.00)
260,913	Siemens AG	Goldman Sachs International	(70)	(0.00)
(3,973,762)	Siemens Healthineers AG	Morgan Stanley	(451,442)	(0.02)
(114,406)	Siemens Healthineers AG	Goldman Sachs International	(5,017)	(0.00)
(207,258)	Siemens Healthineers AG	JPMorgan Chase Bank	(24,786)	(0.00)
(119,434)	Signet Jewelers Ltd	Goldman Sachs International	(41,478)	(0.00)
(7,490,568)	Signet Jewelers Ltd	Morgan Stanley	(1,371,633)	(0.05)
(4,781,613)	Signet Jewelers Ltd	JPMorgan Chase Bank	(1,801,046)	(0.07)
(1,846,096)	Signify Health Inc Class A	Morgan Stanley	(296,067)	(0.01)
(1,159,413)	Sika AG	Morgan Stanley	(426,431)	(0.02)
(505,008)	Silicon Motion Technology Corp	JPMorgan Chase Bank	(25,183)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(922,921)	Simply Good Foods Co	Morgan Stanley	(3,781)	(0.00)
(215,639)	Simply Good Foods Co	Goldman Sachs International	(7,741)	(0.00)
126,227	Sirius XM Holdings Inc	JPMorgan Chase Bank	(1,992)	(0.00)
(196)	Skyworks Solutions Inc	JPMorgan Chase Bank	(12)	(0.00)
(13,900)	Sleep Number Corp	Morgan Stanley	(46,090)	(0.00)
(192,700)	Smith & Nephew Plc	JPMorgan Chase Bank	(2,292)	(0.00)
(519,087)	Smith & Nephew Plc	Morgan Stanley	(81,695)	(0.00)
(303,898)	Smith & Nephew Plc	Goldman Sachs International	(29,574)	(0.00)
293,309	Snowflake Inc Class A	Goldman Sachs International	(30,165)	(0.00)
(122,157)	Sodexo SA	Goldman Sachs International	(220)	(0.00)
(645,973)	Sodexo SA	JPMorgan Chase Bank	(34,709)	(0.00)
385,952,395	Softbank Group Corp	JPMorgan Chase Bank	(52,416)	(0.00)
(1,237,832)	SolarEdge Technologies Inc	Morgan Stanley	(2,319)	(0.00)
(527,035)	SolarEdge Technologies Inc	Goldman Sachs International	(46,573)	(0.00)
(223,835)	SolarEdge Technologies Inc	JPMorgan Chase Bank	(9,236)	(0.00)
(125,950)	Solvay SA	Morgan Stanley	(150)	(0.00)
(5,000)	Sompo Holdings Inc	Morgan Stanley	(73)	(0.00)
(358,462,291)	Sony Corp	Morgan Stanley	(368,401)	(0.02)
(299,380,384)	Sony Group Corp	JPMorgan Chase Bank	(260,154)	(0.01)
(38,334)	Southern Cross Payments Ltd	Morgan Stanley	(26,816)	(0.00)
(1,143,379)	Spectrum Brands Holdings Inc	Morgan Stanley	(130,629)	(0.01)
(465,645)	Spectrum Brands Holdings Inc	Goldman Sachs International	(15,741)	(0.00)
(957,397)	Spectrum Brands Holdings Inc	JPMorgan Chase Bank	(57,670)	(0.00)
(480,671)	SPIE SA	JPMorgan Chase Bank	(37,598)	(0.00)
(96,367)	SPIE SA	Morgan Stanley	(6,070)	(0.00)
(475,621)	SPIE SA	Goldman Sachs International	(36,293)	(0.00)
(5,000)	Spire Inc	Morgan Stanley	(1,627)	(0.00)
182,564	Sprouts Farmers Market Inc	Goldman Sachs International	(20,022)	(0.00)
429,881	Sprouts Farmers Market Inc	Morgan Stanley	(10,773)	(0.00)
454,657	STAAR Surgical Co	JPMorgan Chase Bank	(30,797)	(0.00)
(915,823)	Stem Inc	Morgan Stanley	(337,313)	(0.01)
(27,319)	Stevanato Group SpA	Goldman Sachs International	(69)	(0.00)
(366,048)	Stevanato Group SpA	Morgan Stanley	(54,194)	(0.00)
(521,431)	STMicroelectronics NV	Goldman Sachs International	(113,224)	(0.01)
(1,440,950)	Stryker Corp	Goldman Sachs International	(66,919)	(0.00)
(54,989,357)	Subaru Corp	JPMorgan Chase Bank	(14,415)	(0.00)
(115,348,794)	SUMCO Corp	JPMorgan Chase Bank	(55,820)	(0.00)
(56,794,237)	SUMCO Corp	Goldman Sachs International	(35,019)	(0.00)
(81,831,960)	SUMCO Corp	Morgan Stanley	(83,443)	(0.01)
40,586,896	Sumitomo Rubber Industries Ltd	JPMorgan Chase Bank	(9,810)	(0.00)
(432,456)	Sunnova Energy International Inc	JPMorgan Chase Bank	(26,406)	(0.00)
(665,932)	Sunnova Energy International Inc	Goldman Sachs International	(100,050)	(0.00)
(769,983)	Sunrun Inc	JPMorgan Chase Bank	(37,045)	(0.00)
(1,265,738)	Sunrun Inc	Goldman Sachs International	(140,091)	(0.01)
276,853	Swisscom AG	Morgan Stanley	(4,984)	(0.00)
(14,500)	Sysco Corp	Morgan Stanley	(15,124)	(0.00)
530,067	Takeda Pharmaceutical Co Ltd	JPMorgan Chase Bank	(31,370)	(0.00)
(320,889)	Take-Two Interactive Software Inc	Goldman Sachs International	(1,751)	(0.00)
(2,027,852)	Tapestry Inc	Morgan Stanley	(264,091)	(0.01)
(396,821)	Tate & Lyle Plc	Morgan Stanley	(63,530)	(0.00)
(1,042,613)	Tate & Lyle Plc	JPMorgan Chase Bank	(139,375)	(0.01)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(502,231)	Tate & Lyle Plc	Goldman Sachs International	(3,405)	(0.00)
(2,400)	TDK Corp	Morgan Stanley	(41)	(0.00)
(9,849)	TechnipFMC PLC	Morgan Stanley	(1,497)	(0.00)
444,547	Teladoc Health Inc	JPMorgan Chase Bank	(2,689)	(0.00)
1,723,136	Tele2 AB	JPMorgan Chase Bank	(6,065)	(0.00)
235,293	Telefonica SA	Goldman Sachs International	(7,804)	(0.00)
2,690,437	Telefonica SA	Morgan Stanley	(115,984)	(0.01)
522,962	Telefonica SA	JPMorgan Chase Bank	(17,175)	(0.00)
(3,158,635)	Teleperformance	Morgan Stanley	(175,754)	(0.01)
(4,840,392)	Teleperformance	JPMorgan Chase Bank	(478,141)	(0.02)
(414,949)	Teleperformance	Goldman Sachs International	(8,740)	(0.00)
2,596,898	Telia Co AB	Morgan Stanley	(27,160)	(0.00)
3,026,901	Telia Co AB	Goldman Sachs International	(9,282)	(0.00)
1,137,644	Telia Co AB	JPMorgan Chase Bank	(5,709)	(0.00)
175,080	TELUS Corp	Goldman Sachs International	(120)	(0.00)
(6,064,183)	Temple & Webster Group Ltd	JPMorgan Chase Bank	(3,190,206)	(0.12)
217,378	Tencent Music Entertainment	Goldman Sachs International	(79,037)	(0.00)
948,442	Tencent Music Entertainment	JPMorgan Chase Bank	(2,267)	(0.00)
(315,611)	Terna-Rete Elettrica Nazionale SpA	JPMorgan Chase Bank	(1,217)	(0.00)
(117,691)	Terna-Rete Elettrica Nazionale SpA	Goldman Sachs International	(5,859)	(0.00)
(221,107)	Tesco Plc	Goldman Sachs International	(3,949)	(0.00)
(340,218)	Tesco Plc	JPMorgan Chase Bank	(19,989)	(0.00)
283,939	Tesla Inc	Goldman Sachs International	(7,219)	(0.00)
(1,369,052)	Tetra Tech Inc	Morgan Stanley	(161,166)	(0.01)
(1,383,797)	Texas Instruments Inc	JPMorgan Chase Bank	(14,680)	(0.00)
(694,224)	Texas Instruments Inc	Goldman Sachs International	(37,829)	(0.00)
(3,347,050)	Thungela Resources Ltd	Goldman Sachs International	(20,291)	(0.00)
38,099	T-Mobile US Inc	Goldman Sachs International	(361)	(0.00)
527,164	T-Mobile US Inc	JPMorgan Chase Bank	(88,856)	(0.01)
(11,471,775)	Tomra Systems Asa	Morgan Stanley	(197,442)	(0.01)
(75,623)	Totalenergies SE	Goldman Sachs International	(1,639)	(0.00)
(241,899)	Totalenergies SE	JPMorgan Chase Bank	(3,650)	(0.00)
(323,171)	Tower Semiconductor Ltd	JPMorgan Chase Bank	(1,625)	(0.00)
(97,040,374)	Toyo Tire Corp	Goldman Sachs International	(23,909)	(0.00)
(1,200)	Toyota Motor Corp	Bank of America Merrill Lynch	(3)	(0.00)
57,222,412	Toyota Motor Corp	Goldman Sachs International	(8,316)	(0.00)
(24,000)	Trane Technologies Plc	Morgan Stanley	(83,493)	(0.01)
(1,403,488)	Travel + Leisure Co	Morgan Stanley	(298,123)	(0.01)
(455,898)	Travel + Leisure Co	JPMorgan Chase Bank	(140,820)	(0.01)
(5,800)	Travelers Cos Inc	Morgan Stanley	(8,417)	(0.00)
(143,512)	Trip.com Group Ltd	Goldman Sachs International	(3,750)	(0.00)
(52,554)	Tritium DCFC Ltd	JPMorgan Chase Bank	(13,050)	(0.00)
11,000,000	TUI AG	Société Générale	(644,859)	(0.03)
(66,763)	Tullow Oil Plc	Morgan Stanley	(3,045)	(0.00)
(1,988,736)	Twist Bioscience Corp	Morgan Stanley	(865,305)	(0.03)
8,000,000	Twitter Inc	Goldman Sachs International	(29,096)	(0.00)
(30,338)	Uber Technologies Inc	JPMorgan Chase Bank	(3,328)	(0.00)
(290,681)	Uber Technologies Inc	Goldman Sachs International	(45,894)	(0.00)
17,644,000	UBS Group AG	Société Générale	(2,437,722)	(0.09)
(3,700)	UFP Industries Inc	Morgan Stanley	(7,973)	(0.00)
(506,124)	Ultragenyx Pharmaceutical Inc	JPMorgan Chase Bank	(56,495)	(0.00)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
635,351	Umicore	JPMorgan Chase Bank	(8,070)	(0.00)
51,314	Unibail-Rodamco-Westfield SE	Goldman Sachs International	(105)	(0.00)
36,481,446	Unicharm Corp	JPMorgan Chase Bank	(8,776)	(0.00)
46,405,468	Unicharm Corp	Goldman Sachs International	(22,595)	(0.00)
(7,781)	Unilever Plc	Morgan Stanley	(430)	(0.00)
(795,623)	Uniqure NV	JPMorgan Chase Bank	(62,558)	(0.00)
63,299	United Parcel Service Inc Class B	Goldman Sachs International	(2,419)	(0.00)
(568,099)	United Rentals Inc	JPMorgan Chase Bank	(10,012)	(0.00)
(5,454,370)	UnitedHealth Group Inc	Morgan Stanley	(82,008)	(0.00)
(1,115,220)	Universal Music Group NV	Morgan Stanley	(110,182)	(0.01)
(238,694)	Universal Music Group NV	Goldman Sachs International	(24,509)	(0.00)
(719,032)	Universal Music Group NV	JPMorgan Chase Bank	(72,838)	(0.00)
6,765	Upwork Inc	Goldman Sachs International	(989)	(0.00)
414,217	US Physical Therapy Inc	Morgan Stanley	(54,289)	(0.00)
21,828	US Physical Therapy Inc	Goldman Sachs International	(677)	(0.00)
135,873	Utz Brands Inc	Goldman Sachs International	(6,519)	(0.00)
33,607	Utz Brands Inc	JPMorgan Chase Bank	(1,982)	(0.00)
(124,357)	Vallourec SA	Goldman Sachs International	(14,404)	(0.00)
750,090	Veeva Systems Inc Class A	Goldman Sachs International	(70,779)	(0.00)
869,351	Verizon Communications Inc	JPMorgan Chase Bank	(8,686)	(0.00)
336,507	Verizon Communications Inc	Goldman Sachs International	(7,564)	(0.00)
(2,105,283)	Vestas Wind System	Goldman Sachs International	(25,389)	(0.00)
(2,072,698)	Vestas Wind Systems A/S	JPMorgan Chase Bank	(83,082)	(0.00)
(722,018)	VICI Properties Inc	Morgan Stanley	(11,481)	(0.00)
(295,627)	Vifor Pharma AG	JPMorgan Chase Bank	(349)	(0.00)
(1,303,244)	Vinci SA	Goldman Sachs International	(52,683)	(0.00)
(1,844,949)	Vinci SA	JPMorgan Chase Bank	(44,603)	(0.00)
(45,675)	Viridian Therapeutics Inc	JPMorgan Chase Bank	(18,446)	(0.00)
(133,467)	Viridian Therapeutics Inc	Morgan Stanley	(53,927)	(0.00)
(2,734,437)	Visa Inc Class A	JPMorgan Chase Bank	(193,548)	(0.01)
(913,726)	Visa Inc Class A	Goldman Sachs International	(64,739)	(0.00)
(548,176)	Visa Inc Class A	Morgan Stanley	(47,873)	(0.00)
(342,112)	Vishay Intertechnology Inc	Goldman Sachs International	(48,435)	(0.00)
132,676	Vita Coco Co Inc	Goldman Sachs International	(1,574)	(0.00)
(483,064)	Vivendi SE	Goldman Sachs International	(64,422)	(0.00)
(426,271)	Vivendi SE	JPMorgan Chase Bank	(27,576)	(0.00)
(317,432)	Vivendi SE	Morgan Stanley	(66,804)	(0.00)
(537,827)	VMware Inc Class A	JPMorgan Chase Bank	(54,047)	(0.00)
1,226,262	Vodafone Group Plc	Morgan Stanley	(101,968)	(0.01)
(14,185,202)	Volvo AB Class B	Goldman Sachs International	(96,302)	(0.00)
(434,515)	Volvo AB Class B	Morgan Stanley	(11,517)	(0.00)
(3,932,567)	Volvo AB Class B	JPMorgan Chase Bank	(37,485)	(0.00)
(137,835)	Vulcan Materials Co	Goldman Sachs International	(17,900)	(0.00)
(1,559,829)	Vulcan Materials Co	JPMorgan Chase Bank	(135,001)	(0.01)
89,357	Wacker Chemie AG	Morgan Stanley	(92)	(0.00)
(7,600)	Walker & Dunlop Inc	Morgan Stanley	(17,732)	(0.00)
10,905	Walt Disney Co	Goldman Sachs International	(116)	(0.00)
(90,208)	Warner Bros Discovery Inc	JPMorgan Chase Bank	(536)	(0.00)
(105,677)	Warner Bros Discovery Inc	Goldman Sachs International	(22,885)	(0.00)
103,272	Wartsila	Goldman Sachs International	(3,873)	(0.00)
21,699	Weir Group PLC	Morgan Stanley	(6,081)	(0.00)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Contracts for Differences (3.33%) (31 December 2021: (3.82%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(4,014,911)	Welltower Inc	Morgan Stanley	(174,541)	(0.01)
(142,623)	Western Digital Corp	JPMorgan Chase Bank	(9,073)	(0.00)
(715,985)	Western Digital Corp	Goldman Sachs International	(131,293)	(0.01)
459,970	Western Midstream Partners LP	Goldman Sachs International	(113,292)	(0.01)
21,904	Western Midstream Partners LP	JPMorgan Chase Bank	(3,620)	(0.00)
(170,410)	Whitbread Plc	JPMorgan Chase Bank	(16,984)	(0.00)
(1,366,417)	Whitbread Plc	Goldman Sachs International	(89,690)	(0.00)
(65,567)	Whitbread Plc	Morgan Stanley	(11,876)	(0.00)
186,488	Wisetech Global Ltd	Goldman Sachs International	(7,812)	(0.00)
39,283	Wolters Kluwer NV	Goldman Sachs International	(1,241)	(0.00)
(459,146)	World Wrestling Entertainment Inc Class A	Goldman Sachs International	(16,295)	(0.00)
4,289,776	WP Carey Inc	Morgan Stanley	(29,239)	(0.00)
32,221,651	W-Scope Corp	JPMorgan Chase Bank	(421,157)	(0.02)
(919,533)	Wyndham Hotels & Resorts Inc	Morgan Stanley	(136,291)	(0.01)
(538,032)	Wyndham Hotels & Resorts Inc	JPMorgan Chase Bank	(105,314)	(0.01)
(575,334)	Wyndham Hotels & Resorts Inc	Goldman Sachs International	(55,697)	(0.00)
(633,795)	Xenon Pharmaceuticals Inc	JPMorgan Chase Bank	(16,651)	(0.00)
(5,162)	Xenon Pharmaceuticals Inc	Morgan Stanley	(308)	(0.00)
(14,300)	Xylem Inc	Morgan Stanley	(24,706)	(0.00)
(420,315)	Yamana Gold Inc	JPMorgan Chase Bank	(71,440)	(0.00)
(53,058,171)	Z Holdings Corp	JPMorgan Chase Bank	(86,698)	(0.01)
(44,130,405)	Z Holdings Corp	Goldman Sachs International	(23,602)	(0.00)
(192,550)	Zendesk Inc	Goldman Sachs International	(742)	(0.00)
12,000,000	Ziff Davis Inc	Goldman Sachs International	(179,183)	(0.01)
(788,799)	Zoom Video Communications Inc Class A	JPMorgan Chase Bank	(80,978)	(0.00)
(2,137,524)	Zurich Insurance Group AG	Goldman Sachs International	(19,733)	(0.00)
(3,966,340)	Zurich Insurance Group AG	Morgan Stanley	(115,044)	(0.01)
Total Unrealised Loss on Contracts for Differences [∞]			(86,860,840)	(3.33)

Written Swaptions (0.01%) (31 December 2021: (0.00%))

Notional Amount	Expiration Date	Description	Counterparty	Fair Value US\$	% of Net Assets
Call Swaptions					
USD (225,000,000)	20/07/2022	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 225,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S37, strike 1.30%	JPMorgan Chase Bank	(203,609)	(0.01)
Total Unrealised Loss on Written Swaptions [∞]				(203,609)	(0.01)

Credit Default Swap Contracts (0.05%) (31 December 2021: (0.02%))

Notional Amount	Termination Date	Counterparty	Reference Obligation	Unrealised Loss US\$	% of Net Assets
EUR 4,300,000	20/06/2023	Goldman Sachs International	Buying default protection on Cellnex Telecom SA, 3.13%, 27/07/2025	(174,135)	(0.01)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Credit Default Swap Contracts (0.05%) (31 December 2021: (0.02%)) (continued)**

Notional Amount	Termination Date	Counterparty	Reference Obligation	Unrealised Loss US\$	% of Net Assets
EUR		Goldman Sachs	Buying default protection on Cellnex Telecom		
8,500,000	20/12/2023	International	SA, 3.13%, 27/07/2022	(449,387)	(0.02)
EUR		Goldman Sachs	Buying default protection on Cellnex Telecom		
6,000,000	20/12/2023	International	SA, 3.13%, 27/07/2025	(317,215)	(0.01)
EUR		Goldman Sachs	Buying default protection on International		
7,000,000	20/06/2023	International	Airlines Group SA, 0.50%, 04/07/2023	(128,647)	(0.00)
USD		Goldman Sachs	Buying default protection on China		
8,000,000	20/12/2026	International	Government Bond, 7.50%, 28/10/2027	(68,139)	(0.00)
EUR		Goldman Sachs	Buying default protection on POSCO		
10,000,000	20/12/2024	International	Holdings Inc, 2.75%, 15/07/2024	(173,366)	(0.01)
Total Unrealised Loss on Credit Default Swap Contracts [∞]				(1,310,889)	(0.05)

Interest Rate Swap Contracts (2.64%) (31 December 2021: (0.47%))

Notional Amount		Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
MXN	71,000	03/11/2023	Chicago Mercantile Exchange ¹	(Pay)	7.80%	28D MXIBTHIE	(71)	(0.00)
EUR	1,472,000,000	14/09/2022	Merrill Lynch International	(Pay)	(0.27)%	1D EURIBOR	(27,793)	(0.00)
CLP	33,840,000,000	24/06/2024	Chicago Mercantile Exchange ¹	(Pay)	7.07%	1D CLICP	(64,398)	(0.00)
CZK	460,800,000	24/06/2024	LCH Clearnet Ltd ¹	Receive	7.18%	6M PRIBOR	(202,200)	(0.01)
MXN	784,800,000	03/05/2024	Chicago Mercantile Exchange ¹	(Pay)	9.02%	28D MXIBTHIE	(335,018)	(0.01)
MXN	784,800,000	22/05/2024	Chicago Mercantile Exchange ¹	(Pay)	8.91%	28D MXIBTHIE	(398,435)	(0.02)
INR	3,420,000,000	21/09/2027	LCH Clearnet Ltd ¹	Receive	7.23%	6M MIBOR	(438,326)	(0.02)
PLN	114,480,000	20/05/2027	LCH Clearnet Ltd ¹	(Pay)	6.35%	6M WIBOR	(544,786)	(0.02)
MXN	390,500,000	31/01/2024	Chicago Mercantile Exchange ¹	(Pay)	7.44%	28D MXIBTHIE	(606,016)	(0.02)
CZK	1,908,000,000	05/06/2024	LCH Clearnet Ltd ¹	Receive	6.75%	3M PRIBOR	(634,202)	(0.02)
PLN	454,400,000	28/04/2023	LCH Clearnet Ltd ¹	(Pay)	4.43%	1D WIBOR	(860,316)	(0.03)
USD	120,320,000	30/06/2024	MLI OTC	Receive	3.68%	12M SOFR	(1,203,561)	(0.05)
MXN	738,300,000	08/09/2023	Chicago Mercantile Exchange ¹	(Pay)	6.30%	28D MXIBTHIE	(1,234,866)	(0.05)
PLN	568,000,000	17/04/2023	LCH Clearnet Ltd ¹	(Pay)	3.97%	1D WIBOR	(1,253,470)	(0.05)
PLN	568,000,000	17/04/2023	LCH Clearnet Ltd ¹	(Pay)	3.96%	1D WIBOR	(1,256,401)	(0.05)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Interest Rate Swap Contracts (2.64%) (31 December 2021: (0.47%)) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
BRL	737,986,349	01/07/2022	LCH Clearnet Ltd ¹	(Pay)	8.73%	1D BROIS	(1,532,766)	(0.06)
CZK	6,532,000,000	05/03/2023	LCH Clearnet Ltd ¹	(Pay)	4.86%	1D PRIBOR	(1,781,582)	(0.07)
MXN	1,164,400,000	11/01/2024	Chicago Mercantile Exchange ¹	(Pay)	7.41%	28D MXIBTIE	(1,801,187)	(0.07)
MXN	1,164,400,000	11/01/2024	Chicago Mercantile Exchange ¹	(Pay)	7.40%	28D MXIBTIE	(1,809,496)	(0.07)
GBP	132,557,000	21/09/2023	LCH Clearnet Ltd ¹	(Pay)	1.38%	1D SONIA	(2,207,491)	(0.08)
GBP	132,557,000	21/09/2023	LCH Clearnet Ltd ¹	(Pay)	1.34%	1D SONIA	(2,262,119)	(0.09)
PLN	1,171,500,000	18/01/2023	LCH Clearnet Ltd ¹	(Pay)	4.02%	1D WIBOR	(2,596,252)	(0.10)
USD	240,800,000	02/07/2024	MLI OTC	Receive	3.75%	12M SOFR	(2,676,480)	(0.10)
BRL	327,675,708	03/07/2023	LCH Clearnet Ltd ¹	(Pay)	9.32%	1D BROIS	(2,868,943)	(0.11)
EUR	42,032,000	15/02/2031	LCH Clearnet Ltd ¹	(Pay)	1.03%	6M EURIBOR	(3,646,527)	(0.14)
BRL	900,980,681	02/01/2023	Chicago Mercantile Exchange ¹	(Pay)	9.73%	1D BROIS	(3,975,312)	(0.15)
EUR	41,535,000	15/02/2031	LCH Clearnet Ltd ¹	(Pay)	0.84%	6M EURIBOR	(4,254,843)	(0.16)
EUR	347,900,000	20/12/2023	LCH Clearnet Ltd ¹	(Pay)	(0.18)%	6M EURIBOR	(6,314,739)	(0.24)
EUR	348,000,000	20/12/2023	LCH Clearnet Ltd ¹	(Pay)	(0.21)%	6M EURIBOR	(6,434,639)	(0.25)
EUR	76,000,000	15/02/2031	LCH Clearnet Ltd ¹	(Pay)	0.83%	6M EURIBOR	(7,813,217)	(0.30)
EUR	76,000,000	15/02/2031	LCH Clearnet Ltd ¹	(Pay)	0.81%	6M EURIBOR	(7,894,533)	(0.30)
Total Unrealised Loss on Interest Rate Swap Contracts^o							(68,929,985)	(2.64)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.

Inflation Swap Contracts (1.36%) (31 December 2021: (0.00%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
EUR	88,750,000	15/01/2025	LCH Clearnet Ltd ¹	(Pay)	2.26%	CPTFEMU	(7,371,623)	(0.28)
EUR	95,850,000	15/01/2024	LCH Clearnet Ltd ¹	(Pay)	2.49%	CPTFEMU	(7,605,286)	(0.29)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Inflation Swap Contracts (1.36%) (31 December 2021: (0.00%)) (continued)**

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) [#]	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
EUR	95,850,000	15/01/2024	LCH Clearnet Ltd ¹	(Pay)	2.49%	CPTFEMU	(7,605,287)	(0.29)
EUR	163,300,000	15/01/2024	LCH Clearnet Ltd ¹	(Pay)	2.48%	CPTFEMU	(12,991,475)	(0.50)
Total Unrealised Loss on Inflation Swap Contracts[∞]							(35,573,671)	(1.36)

[#]Receive - Funds receives variable rate and pays fixed rate.

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

¹Centrally cleared swap.**Total Return Swap Contracts (0.07%) (31 December 2021: (0.24%))**

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD					
(617,541)	22/12/2023	1.32 ¹	Morgan Stanley Basket MSABBLD ⁴	(276)	(0.00)
USD 86,833	17/07/2025	1.51 ³	Goldman Sachs Basket GSXUNPTC ⁴	(5,998)	(0.00)
USD					
(9,062,160)	23/11/2022	0.28 ¹	Morgan Stanley Basket MSACHDGE ²	(6,848)	(0.00)
EUR 108,589	21/10/2022	(0.19) ⁵	Morgan Stanley Basket MSABAUT1 ²	(7,568)	(0.00)
USD					
(1,963,912)	09/01/2023	1.17 ⁶	JPMorgan Basket JP1STP ⁷	(10,433)	(0.00)
EUR					
(812,502)	11/03/2024	(0.99) ⁵	Morgan Stanley Basket MSABMGR2 ²	(18,994)	(0.00)
EUR					
(782,619)	11/03/2024	(0.99) ⁵	Morgan Stanley Basket MSABPAL2 ²	(24,951)	(0.00)
USD					
(676,470)	08/01/2024	0.76 ¹	Morgan Stanley Basket MSXXUPT ²	(36,301)	(0.00)
USD					
(903,921)	22/12/2023	0.93 ¹	Morgan Stanley Basket MS15TAN2 ²	(37,936)	(0.00)
USD					
(1,910,675)	21/07/2023	1.02 ¹	Morgan Stanley Basket MSABNCBP ²	(39,100)	(0.00)
USD					
(1,542,640)	21/07/2023	1.02 ¹	Morgan Stanley Basket MSABNCBP ²	(69,926)	(0.00)
USD					
31,653,098	24/04/2023	0.00 ⁸	Goldman Sachs Basket GSVIDI1B ⁴	(85,911)	(0.00)
USD					
4,717,106	21/10/2022	0.00 ⁸	Morgan Stanley Basket MSABGID1 ²	(145,276)	(0.00)
USD					
60,988,201	24/04/2023	0.00 ⁸	Goldman Sachs Basket GSVIDI1B ⁴	(165,530)	(0.01)
USD					
6,294,795	19/04/2023	0.00 ⁸	Goldman Sachs Basket GSVICQ1E ⁴	(165,968)	(0.01)
USD					
8,993,067	19/04/2023	0.00 ⁸	Goldman Sachs Basket GSVIRVU2 ⁴	(176,154)	(0.01)
USD					
2,688,950	19/04/2023	0.00 ⁸	Goldman Sachs Basket GSVILG10 ⁴	(211,769)	(0.01)
USD					
(5,768,268)	21/07/2023	1.33 ¹	Morgan Stanley Basket MSNBUXLV ²	(236,196)	(0.01)

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Uncorrelated Strategies – Schedule of Investments (continued)

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

Total Return Swap Contracts (0.07%) (31 December 2021: (0.24%)) (continued)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
EUR					
16,033,050	05/05/2023	0.00 ⁸	UBS Basket UBSCFVPR ⁹	(470,923)	(0.02)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(1,916,058)	(0.07)

¹ The 1 day FEDEF is the benchmark for this total return swap contract.

² The counterparty for this total return swap contract is Morgan Stanley.

³ The 1 day SOFR is the benchmark for this total return swap contract.

⁴ The counterparty for this total return swap contract is Goldman Sachs International.

⁵ The 1 month EURIBOR is the benchmark for this total return swap contract.

⁶ The 1 day OBFR is the benchmark for this total return swap contract.

⁷ The counterparty for this total return swap contract is JPMorgan Chase Bank.

⁸ Fixed rate.

⁹ The counterparty for this total return swap contract is UBS AG.

Correlation Swap Contracts (0.00%) (31 December 2021: (0.00%))

Notional Amount	Termination Date	Counterparty	Reference Obligation	Correlation Strike Percentage	Unrealised Loss US\$	% of Net Assets
			Basket of S&P 500 /Nikkei 225 Index correlation swap			
USD 5,00,000	20/12/2024	BNP	20/12/2024	80.50%	(117,390)	(0.00)
Total Unrealised Loss on Correlation Swap Contracts [∞]					(117,390)	(0.00)

Variance Swap Contracts (0.02%) (31 December 2021: (0.01%))

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Volatility Strike Rate	Unrealised Loss US\$	% of Net Assets
			PIMCO Funds Global Investors Series plc Income Fund (PINEEH ID Equity)			
EUR 50,000	13/01/2023	Bank of America Merrill Lynch		5.00%	(104,374)	(0.01)
USD 50,000	08/12/2022	Goldman Sachs International	Korea Stock Exchange KOSPI 200 Index	25.40%	(318,736)	(0.01)
Total Unrealised Loss on Variance Swap Contracts [∞]					(423,110)	(0.02)

Volatility Swap Contracts (0.14%) (31 December 2021: (0.22%))

Notional Amount	Termination Date	Counterparty	Reference Obligation ¹	Unrealised Gain US\$	% of Net Assets
USD			United States Dollar to Chinese Yuan Renminbi vs Euro and Swiss Franc Rate Basket		
10,000,000	28/09/2022	UBS		(10,925)	(0.00)
USD			New Zealand Dollar to United States Dollar Rate Basket		
10,000,000	22/05/2023	UBS		(21,410)	(0.00)
EUR			BAML 18 Names EU Basket		
40,000,000	16/06/2023	Bank of America Merrill Lynch		(26,640)	(0.00)
JPY			BNP 14 Names Japan Basket		
2,195,000,000	09/12/2022	BNP		(61,527)	(0.00)
EUR			BAML 18 Names EU Basket		
35,000,000	15/12/2023	Bank of America Merrill Lynch		(208,285)	(0.01)

Uncorrelated Strategies – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Volatility Swap Contracts (0.14%) (31 December 2021: (0.22%)) (continued)**

Notional Amount	Termination Date	Counterparty	Reference Obligation¹	Unrealised Gain US\$	% of Net Assets
EUR			BNP 8 Names EU Down Geo		
85,000,000	15/12/2023	BNP	Basket	(277,815)	(0.01)
USD			GS 300 Pairwise Theta Flat		
174,971,819 ²	12/01/2024	Goldman Sachs International	CoVol	(1,166,553)	(0.05)
USD			GS 296 Pairwise Theta Flat		
2,213,090 ²	11/08/2023	Goldman Sachs International	CoVol	(1,791,899)	(0.07)
Total Unrealised Loss on Volatility Swap Contracts[∞]				(3,565,054)	(0.14)

¹ Volatility terms are denominated in various foreign currencies based on the local currencies of the positions within the swaps.

² Dispersion swap traded in volatility space.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(730,415,029)	(27.96)
Net Financial Assets at Fair Value through Profit or Loss	1,595,601,958	61.07
Other Net Assets	1,017,040,560	38.93
Net Assets Attributable to Holders of Redeemable Participating Shares	2,612,642,518	100.00
Portfolio Analysis	US\$	Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	239,767,476	6.31
** Transferable securities and/or money market instruments dealt in on a regulated market	1,560,578,013	41.14
± Financial derivative instruments traded on a regulated market	(67,631,918)	(1.78)
∞ Financial derivative instruments that are traded OTC	(137,111,613)	(3.61)
Total Investments	1,595,601,958	42.06

SIX MONTH PERIOD ENDED 30 JUNE 2022
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Uncorrelated Trading – Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
Equities 0.19%			
United States Dollar			
66,107	Graphic Packaging Holding Co	1,355,193	0.19
51	Ormat Technologies Inc	3,996	0.00
100	Twitter Inc	3,739	0.00
	Total Equities *	1,362,928	0.19

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
Treasury Bills 73.39%					
United States Dollar					
41,125,000	United States Cash Management Bill	0.00%	30/08/2022	41,025,272	5.75
52,775,000	United States Cash Management Bill	0.00%	20/09/2022	52,588,572	7.38
40,005,000	United States Treasury Bill	0.00%	07/07/2022	40,000,032	5.61
46,000,000	United States Treasury Bill	0.00%	12/07/2022	45,986,577	6.45
40,590,000	United States Treasury Bill	0.00%	19/07/2022	40,569,350	5.69
41,655,000	United States Treasury Bill	0.00%	26/07/2022	41,625,566	5.84
41,655,000	United States Treasury Bill	0.00%	02/08/2022	41,612,697	5.84
40,590,000	United States Treasury Bill	0.00%	09/08/2022	40,535,584	5.68
42,740,000	United States Treasury Bill	0.00%	16/08/2022	42,665,318	5.98
42,205,000	United States Treasury Bill	0.00%	23/08/2022	42,113,506	5.91
47,245,000	United States Treasury Bill	0.00%	01/09/2022	47,121,527	6.61
47,560,000	United States Treasury Bill	0.00%	15/09/2022	47,401,863	6.65
	Total Treasury Bills **			523,245,864	73.39
Corporate Bonds 3.62%					
Euro					
1,200,000	Banco Bilbao Vizcaya Argentaria SA*	5.88%	29/12/2049	1,208,219	0.17
1,250,000	Banco BPM SpA*	8.75%	29/12/2049	1,292,857	0.18
	Total Euro			2,501,076	0.35
Pound Sterling					
1,000,000	Lloyds Banking Group Plc*	7.63%	29/12/2049	1,215,293	0.17
	Total Pound Sterling			1,215,293	0.17
United States Dollar					
1,600,000	Banco Bilbao Vizcaya Argentaria SA*	6.13%	29/12/2049	1,350,658	0.19
600,000	Banco Bilbao Vizcaya Argentaria SA*	6.50%	29/12/2049	549,369	0.08
3,900,000	Credit Agricole SA*	7.88%	29/12/2049	3,926,772	0.55
750,000	Credit Agricole SA*	8.13%	29/12/2049	770,554	0.11
2,000,000	Credit Suisse Group AG*	7.50%	29/12/2049	1,850,000	0.26

Uncorrelated Trading – 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
Corporate Bonds 3.62% (continued)					
United States Dollar (continued)					
400,000	Credit Suisse Group AG*	9.75%	29/12/2049	409,500	0.06
1,800,000	ING Groep NV*	6.75%	29/12/2049	1,743,534	0.24
1,250,000	Lloyds Banking Group Plc**	7.50%	29/12/2049	1,221,465	0.17
1,000,000	NatWest Group Plc*	6.00%	29/12/2049	927,907	0.13
4,500,000	NatWest Group Plc**	8.00%	29/12/2049	4,463,910	0.63
2,500,000	UBS Group AG*	6.88%	29/12/2049	2,432,862	0.34
2,500,000	UBS Group AG*	7.00%	29/12/2049	2,441,556	0.34
Total United States Dollar				22,088,087	3.10
Total Corporate Bonds				25,804,456	3.62
Total Investments				550,413,248	77.20

Forward Currency Contracts 0.09%

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 400,000	CAD 354,493	13/07/2022	JPMorgan Chase Bank	1	247	0.00
AUD 600,000	NZD 662,460	13/07/2022	JPMorgan Chase Bank	1	731	0.00
BRL 1,047,008	US\$ 200,000	05/07/2022	JPMorgan Chase Bank	1	214	0.00
CAD 677,277	€ 500,000	13/07/2022	JPMorgan Chase Bank	1	2,066	0.00
CHF 874,117	£ 750,000	13/07/2022	JPMorgan Chase Bank	1	2,554	0.00
CHF 377,178	€ 375,000	13/07/2022	JPMorgan Chase Bank	1	1,918	0.00
€ 1,000,000	£ 861,057	13/07/2022	JPMorgan Chase Bank	1	175	0.00
€ 125,000	AUD 189,804	13/07/2022	JPMorgan Chase Bank	1	226	0.00
€ 375,000	US\$ 391,994	13/07/2022	JPMorgan Chase Bank	1	250	0.00
€ 200,000	PLN 933,770	13/07/2022	JPMorgan Chase Bank	1	1,726	0.00
€ 250,000	SEK 2,670,509	13/07/2022	JPMorgan Chase Bank	2	825	0.00
€ 100,000	HUF 39,496,459	13/07/2022	JPMorgan Chase Bank	1	667	0.00
£ 125,000	CHF 144,741	13/07/2022	JPMorgan Chase Bank	1	562	0.00
£ 172,476	€ 200,000	13/07/2022	JPMorgan Chase Bank	1	287	0.00
¥ 400,000,000	US\$ 2,936,944	01/07/2022	Goldman Sachs International	1	7,372	0.00
¥ 100,000,000	US\$ 734,655	13/07/2022	JPMorgan Chase Bank	1	1,749	0.00
¥ 149,910,864	AUD 1,600,000	13/07/2022	JPMorgan Chase Bank	1	3,681	0.00
¥ 41,285,065	£ 250,000	13/07/2022	JPMorgan Chase Bank	1	384	0.00
NOK 1,293,182	€ 125,000	13/07/2022	JPMorgan Chase Bank	1	159	0.00
NOK 990,151	US\$ 100,000	13/07/2022	JPMorgan Chase Bank	1	231	0.00
NOK 1,000,000	SEK 1,032,006	13/07/2022	JPMorgan Chase Bank	1	493	0.00
US\$ 1,842,638	£ 1,500,000	29/07/2022	Goldman Sachs International	1	20,203	0.01
US\$ 2,062,010	¥ 275,000,000	15/12/2022	Goldman Sachs International	2	7,338	0.00
US\$ 3,182,220	€ 3,000,000	29/07/2022	Goldman Sachs International	1	40,763	0.01
US\$ 200,000	NOK 1,962,418	13/07/2022	JPMorgan Chase Bank	1	1,348	0.00
US\$ 249,294	NZD 400,000	13/07/2022	JPMorgan Chase Bank	2	602	0.00
US\$ 100,000	PLN 446,773	13/07/2022	JPMorgan Chase Bank	1	733	0.00
US\$ 500,000	SEK 5,083,294	13/07/2022	JPMorgan Chase Bank	2	3,814	0.00
US\$ 600,000	TWD 17,714,012	29/07/2022	JPMorgan Chase Bank	1	3,696	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Forward Currency Contracts 0.09% (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 200,000	HUF 75,648,178	13/07/2022	JPMorgan Chase Bank	1	939	0.00
US\$ 8,814,650	€ 8,375,000	13/07/2022	JPMorgan Chase Bank	1	54,538	0.01
US\$ 963,963	AUD 1,400,000	13/07/2022	JPMorgan Chase Bank	1	1,228	0.00
US\$ 699,406	CAD 900,000	13/07/2022	JPMorgan Chase Bank	1	1,682	0.00
US\$ 100,000	CLP 90,484,144	29/07/2022	JPMorgan Chase Bank	1	3,952	0.00
US\$ 261,468	CHF 250,000	13/07/2022	JPMorgan Chase Bank	1	211	0.00
US\$ 100,000	COP 414,360,643	29/07/2022	JPMorgan Chase Bank	1	874	0.00
US\$ 200,000	CLP 184,130,288	01/08/2022	JPMorgan Chase Bank	2	4,690	0.00
US\$ 762,221	£ 625,000	13/07/2022	JPMorgan Chase Bank	1	3,119	0.00
US\$ 100,000	TWD 2,960,785	01/08/2022	JPMorgan Chase Bank	1	307	0.00
<i>EUR Hedged Classes</i>						
€ 123,087,746	US\$ 128,420,930	20/07/2022	Goldman Sachs International	3	389,746	0.06
US\$ 489,920	€ 464,655	20/07/2022	Westpac Banking Corp	4	3,660	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					569,960	0.09

Futures Contracts 0.44%

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
113	3 Month SOFR Future March 2023	32,216	0.01
79	3 Month SOFR Future September 2022	8,416	0.00
10	3 Month SOFR Future December 2022	429	0.00
22	3 Month SONIA Future June 2023	10,825	0.00
40	3 Month SONIA Future September 2022	4,478	0.00
156	3-Month Euro EURIBOR Future September 2022	10,769	0.00
105	3-Month Euro EURIBOR Future December 2022	9,948	0.00
46	3-Month Euro EURIBOR Future March 2023	2,562	0.00
3	3-Month Euro EURIBOR Future June 2023	1,764	0.00
47	90-Day Bank Bill Future June 2023	10,421	0.00
10	90-Day Bank Bill Future March 2023	1,879	0.00
1	90-Day Bank Bill Future December 2022	233	0.00
2	90-Day Bank Bill Future September 2022	217	0.00
1	90-Day Bank Bill Future December 2023	150	0.00
141	Australian Government Bond 10-Year Future September 2022	88,427	0.01
6	Bankers Acceptance Future June 2023	1,211	0.00
(11)	BIST 30 Index Future August 2022	383	0.00
(2)	CAC40 Index Future July 2022	2,687	0.00
349	Canadian 10-Year Bond Future September 2022	301,423	0.04
(16)	Canadian Dollar Currency Future September 2022	1,342	0.00
(36)	CBOE VIX Index Future October 2022	8,056	0.00
1	CBOE VIX Index Future September 2022	380	0.00
(7)	DAX Index Future September 2022	73,626	0.01
(1)	E-mini Consumer Discretionary Future September 2022	2,350	0.00
2	E-mini Health Care Future September 2022	1,380	0.00
(1)	E-mini Russell 2000 Index Future September 2022	371	0.00
2	E-mini Utilities Future September 2022	910	0.00
(19)	Euro Stoxx 50 Future September 2022	15,859	0.00
(767)	Euro Stoxx Bank Future September 2022	204,474	0.03
19	Euro-BOBL Future September 2022	8,039	0.00
483	Euro-Bund Future September 2022	1,100,932	0.16

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Futures Contracts 0.44% (continued)**

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(86)	FTSE 100 Index Future September 2022	136,110	0.02
(1)	FTSE Bursa Malaysia KLCI Index Future July 2022	91	0.00
(2)	FTSE/JSE Top 40 Index Future September 2022	1,246	0.00
(2)	FTSE/MIB Index Future September 2022	1,278	0.00
(28)	Hang Seng China Enterprises Index Future July 2022	17,402	0.00
(11)	Hang Seng Index Future July 2022	22,748	0.00
(27)	Hang Seng Index Future July 2022	10,884	0.00
(3)	IBEX 35 Index Future July 2022	274	0.00
(16)	Indian Rupee Currency Future July 2022	1,752	0.00
11	Japan Government 10-Year Bond (OSE) Future September 2022	12,072	0.00
96	Japanese Yen Currency Future September 2022	22,499	0.00
(2)	Mini- TOPIX Index Future September 2022	81	0.00
(2)	Mini-DAX Future September 2022	4,840	0.00
(1)	Mini-Hang Seng China Enterprises Index Future July 2022	13	0.00
(1)	MSCI EAFE Index Future September 2022	2,240	0.00
(50)	Nasdaq 100 E-mini Future September 2022	94,368	0.01
(1)	New Zealand Dollar Currency Future September 2022	275	0.00
(1)	Nikkei 225 (OSE) Future September 2022	2,503	0.00
(3)	Nikkei 225 (SGX) Future September 2022	1,122	0.00
(10)	Nikkei 225 Mini Future September 2022	677	0.00
(2)	NYSE FANG+ Index Future September 2022	672	0.00
(6)	OMXS30 Index Future July 2022	266	0.00
(156)	S&P 500 E-mini Future September 2022	457,410	0.08
(1)	S&P E-mini S&P MidCap 400 Future September 2022	1,290	0.00
(31)	S&P/TSX 60 Index Future September 2022	10,776	0.00
(1)	SGX Nifty 50 Future July 2022	165	0.00
(1)	South African Rand Currency (CME) Future September 2022	25	0.00
(6)	SPI 200 Index Future September 2022	15,524	0.00
(3)	STOXX Europe 600 Index Future September 2022	68	0.00
25	Swiss Franc Currency Future September 2022	3,774	0.00
(10)	TAIEX Index Future July 2022	5,966	0.00
(1)	TOPIX Index Future September 2022	368	0.00
61	United Kingdom Long Gilt Future September 2022	52,454	0.01
(3)	United States Dollar/Chinese Yuan Renminbi Currency Future September 2022	161	0.00
68	US Treasury 10-Year Note (CBT) Future September 2022	125,516	0.02
2	US Treasury 10-Year Ultra Future September 2022	3,781	0.00
93	US Treasury 2-Year Note (CBT) Future September 2022	30,118	0.01
1	US Treasury 5-Year Note (CBT) Future September 2022	234	0.00
47	US Treasury Long Bond (CBT) Future September 2022	172,750	0.03
2	US Treasury Ultra Bond (CBT) Future September 2022	5,594	0.00
100	VSTOXX Future July 2022	5,320	0.00
96	VSTOXX Future August 2022	15,556	0.00
100	VSTOXX Future August 2022	6,083	0.00
Total Unrealised Gain on Futures Contracts [±]		3,152,503	0.44

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Uncorrelated Trading – Schedule of Investments (continued)

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

Purchased Index Options Contracts 0.33%

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
1	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,450	(1,045)	806	0.00
143	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,550	(127,369)	49,484	0.01
1,500	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR86	(155,714)	43,125	0.01
337,500	07/12/2023	Gold Spot US Dollar Index, Strike Price \$1,575	(41,344)	41,344	0.01
11	14/07/2022	KOSPI 200 Index, Strike Price KRW345	(85)	85	0.00
15	08/07/2022	Nikkei 225 Index, Strike Price JPY28,250	(1,108)	442	0.00
28	08/07/2022	Nikkei 225 Index, Strike Price JPY28,375	(1,454)	824	0.00
1	08/07/2022	Nikkei 225 Index, Strike Price JPY28,625	(288)	15	0.00
6	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	(18,905)	4,350	0.00
10	15/07/2022	S&P 500 E-mini Future, Strike Price \$4,110	(2,634)	1,600	0.00
1	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD16,300	(73)	19	0.00
Put Options					
1	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,425	(1,105)	697	0.00
159	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,550	(120,765)	221,746	0.03
110	15/07/2022	Euro Stoxx 50 Index, Strike Price EUR3,650	(180,454)	242,994	0.03
1,000	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR60	(3,922)	2,614	0.00
1	14/07/2022	KOSPI 200 Index, Strike Price KRW315	(1,328)	1,925	0.00
11	14/07/2022	KOSPI 200 Index, Strike Price KRW345	(71,306)	76,142	0.01
35	08/07/2022	Nikkei 225 Index, Strike Price JPY28,250	(389,462)	479,187	0.07
23	15/07/2022	S&P 500 E-mini Future, Strike Price \$2,900	(1,343)	1,093	0.00
99	15/07/2022	S&P 500 E-mini Future, Strike Price \$2,950	(6,769)	5,445	0.00
23	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,000	(1,860)	1,553	0.00
100	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,420	(40,087)	37,500	0.01
4	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,450	(1,853)	1,800	0.00
60	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,500	(36,052)	37,500	0.01
49	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,550	(60,618)	43,488	0.01
158	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,600	(147,987)	199,475	0.03
72	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,640	(84,538)	48,600	0.01
83	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,650	(83,160)	145,250	0.02
15	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,700	(13,138)	18,938	0.00
19	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,710	(19,592)	26,600	0.00
18	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,720	(20,716)	27,675	0.00
50	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,720	(126,169)	134,375	0.02
20	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,880	(55,517)	109,750	0.02
15	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	(49,138)	93,563	0.01
868	16/12/2022	S&P 500 Index, Strike Price \$24	(137,358)	155,000	0.02
4	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD13,900	(622)	726	0.00
45	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,000	(8,283)	9,686	0.00
21	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,100	(4,658)	5,332	0.00
Total Fair Value on Purchased Index Options Contracts [±]				2,270,748	0.33

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Currency Options Contracts 0.00%**

Notional Amount	Expiration Date	Type ¹	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
USD 7,500,000	30/11/2022	Single Barrier United States Dollar/ New Taiwan Dollar Option Strike Price \$30, Barrier Type: Up-and-Out, Barrier \$32.10	(33,000)	173	0.00
Total Fair Value on Purchased Currency Options Contracts [∞]				173	0.00

¹The counterparty for this currency options contract is UBS.

Purchased Equity Options Contracts 2.34%

Number of Contracts/ Notional Amount	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
USD 1,612,500	15/07/2022	Absolute Dispersion Option on Stock Basket, Strike 45%	(3,968)	74,981	0.01
USD 2,500,000	20/01/2023	Absolute Dispersion Option on Stock Basket, Strike 26%	(13,551)	87,000	0.01
USD 2,500,000	17/02/2023	Absolute Dispersion Option on Stock Basket, Strike 36%	(3,547)	62,500	0.01
USD 1,250,000	16/12/2022	Absolute Dispersion Option on Stock Basket, Strike 20%	(94,482)	94,483	0.01
USD 2,500,000	15/07/2022	Absolute Dispersion Option on Stock Basket, Strike 25%	(8)	8	0.00
EUR 2,500,000	16/12/2022	Absolute Dispersion Option on Stock Basket, Strike 24%	(69,310)	69,311	0.01
EUR 2,500,000	16/12/2022	Absolute Dispersion Option on Stock Basket, Strike 24%	(61,707)	78,409	0.01
EUR 2,500,000	09/01/2023	Absolute Dispersion Option on Stock Basket, Strike 23%	(12,369)	12,370	0.00
139	19/01/2024	Akamai Technologies Inc, Strike Price \$100	(180,756)	177,225	0.03
40,090	19/01/2024	Akamai Technologies Inc, Strike Price \$115	(330,594)	380,033	0.05
100,000	19/01/2024	Akamai Technologies Inc, Strike Price \$152	(209,077)	371,019	0.05
11,737	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$43	(233,702)	228,621	0.03
100,000	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$51	(1,741,094)	1,703,639	0.24
14,074	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$105	(30,642)	57,134	0.01
50,000	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$133	(66,368)	160,557	0.02
33	16/09/2022	Ceridian HCM Holding Inc, Strike Price \$70	(9,913)	5,362	0.00
313	18/11/2022	Ceridian HCM Holding Inc, Strike Price \$90	(17,340)	17,215	0.00
69,150	09/12/2022	Dai-ichi Life Holdings Inc, Strike Price JPY2,040	(267,201)	267,201	0.04
7,317	19/01/2024	Guardant Health Inc, Strike Price \$108	(59,947)	58,576	0.01
50,000	19/01/2024	Guardant Health Inc, Strike Price \$126	(346,461)	338,996	0.05
25	18/11/2022	Insulet Corp, Strike Price \$230	(62,510)	65,500	0.01
10,483	19/01/2024	Insulet Corp, Strike Price \$294	(339,021)	369,147	0.05
50,000	19/01/2024	Insulet Corp, Strike Price \$317	(1,363,231)	1,459,598	0.21
651	19/01/2024	Lyft Inc, Strike Price \$33	(78,380)	78,771	0.01
1	19/01/2024	Lyft Inc, Strike Price \$40	(78)	73	0.00
42,205	19/01/2024	Lyft Inc, Strike Price \$42	(28,048)	24,945	0.00
200,000	19/01/2024	Lyft Inc, Strike Price \$49	(88,844)	78,434	0.01

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Uncorrelated Trading – Schedule of Investments (continued)

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

Purchased Equity Options Contracts 2.34% (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options (continued)					
8,425	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$154	(118,134)	106,212	0.02
30,364	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$199	(202,042)	168,398	0.02
224	19/01/2024	Match Group Inc, Strike Price \$110	(144,570)	137,760	0.02
351	19/01/2024	Match Group Inc, Strike Price \$115	(208,985)	202,702	0.03
3,193	19/01/2024	Match Group Inc, Strike Price \$126	(14,516)	15,801	0.00
31,126	19/01/2024	Match Group Inc, Strike Price \$133	(115,866)	130,452	0.02
218	20/01/2023	Match Group Inc, Strike Price \$145	(13,385)	11,009	0.00
100	19/01/2024	Match Group Inc, Strike Price \$145	(25,040)	27,050	0.00
22	19/01/2024	Match Group Inc, Strike Price \$170	(3,683)	4,191	0.00
10,000	19/01/2024	Match Group Inc, Strike Price \$172	(13,790)	18,950	0.00
100,000	19/01/2024	Match Group Inc, Strike Price \$182	(108,789)	158,453	0.02
100	16/12/2022	Middleby Corp, Strike Price \$150	(40,040)	49,000	0.01
17,159	19/01/2024	Middleby Corp, Strike Price \$178	(173,640)	147,385	0.02
25,002	19/01/2024	Middleby Corp, Strike Price \$193	(187,412)	150,228	0.02
60,000	19/01/2024	Middleby Corp, Strike Price \$201	(379,250)	295,957	0.04
75,000	19/01/2024	Middleby Corp, Strike Price \$227	(274,674)	200,423	0.03
257	19/01/2024	Okta Inc, Strike Price \$170	(231,403)	233,227	0.03
12,335	19/01/2024	Okta Inc, Strike Price \$220	(55,891)	62,846	0.01
50,000	19/01/2024	Okta Inc, Strike Price \$258	(139,203)	169,790	0.02
5	20/01/2023	Pure Storage Inc, Strike Price \$25	(2,252)	2,275	0.00
1,703	20/01/2023	Pure Storage Inc, Strike Price \$27	(596,731)	613,080	0.09
72,984	20/01/2023	Pure Storage Inc, Strike Price \$31	(152,910)	155,071	0.02
300,000	20/01/2023	Pure Storage Inc, Strike Price \$39	(231,028)	238,531	0.03
12,140	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$83	(286,250)	289,881	0.04
100,000	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$97	(1,909,098)	1,957,385	0.28
8,316	09/12/2022	Sony Group Corp, Strike Price JPY11,320	(47,533)	47,533	0.01
239	20/01/2023	Sunnova Energy International Inc, Strike Price \$30	(34,751)	34,655	0.01
16,873	19/01/2024	Sunnova Energy International Inc, Strike Price \$38	(51,474)	50,517	0.01
100,000	19/01/2024	Sunnova Energy International Inc, Strike Price \$48	(212,507)	200,448	0.03
15,600	09/12/2022	Taiyo Yuden Co Ltd, Strike Price JPY4,985	(30,196)	30,196	0.00
203	20/01/2023	Wayfair Inc, Strike Price \$160	(12,261)	10,657	0.00
119	20/01/2023	Wayfair Inc, Strike Price \$190	(3,618)	3,867	0.00
55	20/01/2023	Wayfair Inc, Strike Price \$195	(1,397)	1,512	0.00
60	19/01/2024	Wayfair Inc, Strike Price \$195	(16,824)	15,150	0.00
4,618	19/01/2024	Wayfair Inc, Strike Price \$210	(9,931)	12,285	0.00
9,429	19/01/2024	Wayfair Inc, Strike Price \$253	(13,976)	18,673	0.00
20,000	19/01/2024	Wayfair Inc, Strike Price \$268	(26,233)	36,088	0.01
40,000	19/01/2024	Wayfair Inc, Strike Price \$322	(34,901)	53,690	0.01
Put Options					
250	20/01/2023	Airbnb Inc, Strike Price \$55	(53,350)	86,250	0.01
470	20/01/2023	Akamai Technologies Inc, Strike Price \$65	(89,488)	86,950	0.01
1,125	16/09/2022	American Airlines Group Inc, Strike Price \$10	(49,669)	72,000	0.01
5,000	16/12/2022	ams AG, Strike Price CHF8	(393,329)	522,275	0.07
1,125	17/03/2023	ams AG, Strike Price CHF8	(107,291)	141,014	0.02
10	15/07/2022	Apellis Pharmaceuticals Inc, Strike Price \$30	(54)	50	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Purchased Equity Options Contracts 2.34% (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
9,493	16/12/2022	Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR4	(150,719)	173,678	0.02
1,004	16/12/2022	Banco BPM SpA, Strike Price EUR1	(23,362)	26,871	0.00
3,000	17/03/2023	Cellnex Telecom SA, Strike Price EUR30	(508,092)	410,862	0.06
6,652	16/12/2022	Crédit Agricole SA, Strike Price EUR7	(175,905)	222,539	0.03
4,800	17/03/2023	Credit Suisse Group AG, Strike Price CHF4	(102,229)	117,825	0.02
69,150	09/12/2022	Dai-ichi Life Holdings Inc, Strike Price JPY2,040	(27,546)	27,546	0.00
500	17/03/2023	Deutsche Lufthansa AG, Strike Price EUR5	(28,021)	37,375	0.01
5,000	16/12/2022	Deutsche Telekom AG, Strike Price EUR12	(53,548)	39,204	0.01
1,000	16/12/2022	Deutsche Telekom AG, Strike Price EUR8	(4,495)	7,318	0.00
895	16/12/2022	Dufry AG, Strike Price CHF22	(68,584)	126,208	0.02
1,250	16/12/2022	Idorsia Ltd, Strike Price CHF8	(80,127)	94,662	0.01
3,402	16/12/2022	ING Groep NV, Strike Price EUR7	(78,194)	98,910	0.01
125	16/09/2022	Insulet Corp, Strike Price \$130	(17,550)	19,062	0.00
2,500	17/03/2023	International Consolidated Airlines Group SA, Strike Price GBP80	(299,262)	273,251	0.04
390	16/12/2022	Just Eat Takeaway.com NV, Strike Price EUR12	(47,674)	84,807	0.01
8,500	16/12/2022	Lloyds Banking Group Plc, Strike Price GBP24	(33,700)	129,035	0.02
811	20/01/2023	Luminar Technologies Inc, Strike Price \$5	(70,881)	93,265	0.01
86	15/07/2022	Marriott Vacations Worldwide Corp, Strike Price \$100	(9,064)	8,170	0.00
317	16/12/2022	Middleby Corp, Strike Price \$100	(171,307)	175,935	0.03
33	16/09/2022	Middleby Corp, Strike Price \$105	(12,223)	11,220	0.00
113	16/09/2022	Middleby Corp, Strike Price \$110	(58,805)	51,415	0.01
3,150	16/12/2022	Natwest Group Plc, Strike Price GBP120	(43,230)	81,292	0.01
23	16/12/2022	Neurocrine Biosciences Inc, Strike Price \$55	(5,529)	5,635	0.00
7	16/12/2022	Neurocrine Biosciences Inc, Strike Price \$60	(2,103)	1,137	0.00
235	16/12/2022	Nexi SpA, Strike Price EUR7	(67,241)	74,945	0.01
125	17/03/2023	Ocado Group Plc, Strike Price GBP520	(84,059)	99,813	0.01
5	16/12/2022	Ormat Technologies Inc, Strike Price \$50	(732)	613	0.00
3	20/01/2023	Sarepta Therapeutics Inc, Strike Price \$40	(571)	533	0.00
73	16/12/2022	Sika AG, Strike Price CHF160	(27,892)	35,457	0.01
8,316	09/12/2022	Sony Group Corp, Strike Price JPY11,320	(63,298)	63,299	0.01
350	16/12/2022	Swiss Re AG, Strike Price CHF56	(33,398)	42,409	0.01
61	17/03/2023	Swiss Re AG, Strike Price CHF56	(9,985)	10,896	0.00
21,100	09/12/2022	Taiyo Yuden Co Ltd, Strike Price JPY4,985	(105,503)	105,503	0.01
1,298	20/01/2023	The Walt Disney Company, Strike Price \$13	(156,279)	175,230	0.03
9,625	16/12/2022	TUI AG, Strike Price EUR2	(195,320)	256,593	0.04
5,045	16/12/2022	UBS Group AG, Strike Price CHF10	(65,311)	97,490	0.01
1,467	18/11/2022	Vishay Intertechnology Inc, Strike Price \$13	(147,287)	55,012	0.01
391	16/09/2022	Ziff Davis Inc, Strike Price \$65	(117,456)	116,322	0.02
Total Fair Value on Purchased Equity Options Contracts [±]				16,742,312	2.34

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Uncorrelated Trading – Schedule of Investments (continued)

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

Purchased Fixed Income Options Contracts 0.30%

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
33	17/02/2023	Cybag, Strike Price JPY90	(115,085)	99,067	0.01
40	01/11/2024	HIS Co Ltd, Strike Price JPY58	(32,841)	0	0.00
10	20/12/2024	Koei Tecmo Holdings Co Ltd, Strike Price JPY60	(64,377)	54,767	0.01
25	13/01/2026	Kyoritsu Maintenance, Strike Price JPY110	(436,402)	439,550	0.06
40	16/09/2024	Nipro Corp, Strike Price JPY50	(110,264)	111,060	0.02
135	11/07/2025	SBI Group, Strike Price JPY148	(1,431,838)	1,442,166	0.20
25	17/03/2026	Seino Group, Strike Price JPY55	(25,304)	25,487	0.00
Total Fair Value on Purchased Fixed Income Options Contracts [±]				2,172,097	0.30

Contracts for Differences 0.43%

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(12,200)	1Life Healthcare Inc	Goldman Sachs International	3,902	0.00
(9,200)	3D Systems Corp	Goldman Sachs International	629	0.00
(11,167)	3M Co	Goldman Sachs International	2,434	0.00
4,700	AAR Corp	Goldman Sachs International	803	0.00
2,500	Abbott Laboratories	Goldman Sachs International	62	0.00
2,315	Abcam Plc	Bank of America Merrill Lynch	33	0.00
1,400	ABM Industries Inc	Goldman Sachs International	553	0.00
(2,400)	Acadia Healthcare Co Inc	Goldman Sachs International	3,183	0.00
(3,330)	Acciona SA	Morgan Stanley	1,568	0.00
800	ACI Worldwide Inc	Goldman Sachs International	94	0.00
(6,800)	AdaptHealth Corp	Goldman Sachs International	1,736	0.00
(1,094)	Adobe Inc	Goldman Sachs International	1	0.00
(7,100)	ADT Inc	Goldman Sachs International	334	0.00
15,636	Advanced Micro Devices Inc	Goldman Sachs International	844	0.00
3,200	AdvanSix Inc	Goldman Sachs International	566	0.00
(600)	AEON Financial Service Co Ltd	Bank of America Merrill Lynch	9	0.00
1,400	AES Corp	Goldman Sachs International	637	0.00
(8,500)	Affirm Holdings Inc	Goldman Sachs International	6,496	0.00
(1,100)	Aflac Inc	Goldman Sachs International	551	0.00
(17,500)	AGNC Investment Corp	Goldman Sachs International	2,053	0.00
(2,500)	Agree Realty Corp	Goldman Sachs International	1,764	0.00
(300)	Ain Holdings Inc	Bank of America Merrill Lynch	6	0.00
(316,351)	Air France-KLM	Goldman Sachs International	6,464	0.00
600	Air Lease Corp	Goldman Sachs International	301	0.00
(1,500)	Air Transport Services Group Inc	Goldman Sachs International	743	0.00
(3,000)	Airbnb Inc Class A	Goldman Sachs International	9,760	0.00
(200)	Aisin Corp	Bank of America Merrill Lynch	5	0.00
19,286	AJ Bell Plc	Bank of America Merrill Lynch	18	0.00
900	Albany International Corp Class A	Goldman Sachs International	233	0.00
(12,141)	Alcoa Corp	Goldman Sachs International	10,298	0.00
(1,400)	Alexandria Real Estate Equities Inc	Goldman Sachs International	48	0.00
(400)	Alfresa Holdings Corp	Bank of America Merrill Lynch	6	0.00
(400)	ALLETE Inc	Goldman Sachs International	98	0.00
3,700	Allstate Corp	Goldman Sachs International	2,436	0.00
100	Alpha & Omega Semiconductor Ltd	Goldman Sachs International	59	0.00
96,283	Alphabet Inc Class A	Goldman Sachs International	2,618	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(1,000)	Alphatec Holdings Inc	Goldman Sachs International	304	0.00
(32,376)	Alstom SA	Goldman Sachs International	20,361	0.01
600	Altra Industrial Motion Corp	Goldman Sachs International	390	0.00
(1,026)	Amazon.com Inc	Morgan Stanley	304	0.00
(700)	Ambarella Inc	Goldman Sachs International	1,312	0.00
(22,800)	Amcor Plc	Goldman Sachs International	840	0.00
800	Ameresco Inc Class A	Goldman Sachs International	1,013	0.00
1,194,368	American Airlines Group Inc	Goldman Sachs International	57,304	0.02
(3,600)	American Campus Communities Inc	Goldman Sachs International	320	0.00
(1,600)	American Eagle Outfitters Inc	Goldman Sachs International	519	0.00
4,600	American Electric Power Co Inc	Goldman Sachs International	1,792	0.00
1,500	American Financial Group Inc	Goldman Sachs International	2,057	0.00
(4,100)	American International Group Inc	Goldman Sachs International	255	0.00
800	American Water Works Co Inc	Goldman Sachs International	953	0.00
(1,800)	AmerisourceBergen Corp	Goldman Sachs International	2,858	0.00
900	Amphastar Pharmaceuticals Inc	Goldman Sachs International	408	0.00
(5,100)	Amplitude Inc Class A	Goldman Sachs International	41	0.00
566,576	ams AG	Société Générale	51,278	0.01
200,000,000	ANA Holdings Inc	Nomura	8,750	0.00
1,200	ANA Holdings Inc	Bank of America Merrill Lynch	5	0.00
(700)	Analog Devices Inc	Goldman Sachs International	1,028	0.00
500	Andersons Inc	Goldman Sachs International	52	0.00
(24,076)	Anglo American Plc	Bank of America Merrill Lynch	17,807	0.01
(40,500)	Annaly Capital Management Inc	Goldman Sachs International	1,941	0.00
(100)	ANSYS Inc	Goldman Sachs International	195	0.00
(4,500)	Antero Midstream Corp	Goldman Sachs International	1,021	0.00
(1,900)	Antero Resources Corp	Goldman Sachs International	3,371	0.00
(1,400)	AO Smith Corp	Goldman Sachs International	341	0.00
800	Aon Plc Class A	Goldman Sachs International	559	0.00
(314)	AP Moller - Maersk A/S Class B	Morgan Stanley	7,290	0.00
(100)	APA Corp	Goldman Sachs International	145	0.00
(4,400)	Apartment Income REIT Corp	Goldman Sachs International	254	0.00
(3,700)	API Group Corp	Goldman Sachs International	505	0.00
1,400	Apollo Commercial Real Estate Finance Inc	Goldman Sachs International	116	0.00
(2,700)	Apollo Medical Holdings Inc	Goldman Sachs International	1,138	0.00
(700)	Appfolio Inc - Class A	Goldman Sachs International	471	0.00
(1,000)	Appian Corp	Goldman Sachs International	1,134	0.00
(6,300)	Apple Hospitality REIT Inc	Goldman Sachs International	646	0.00
200	Applied Industrial Technologies Inc	Goldman Sachs International	257	0.00
1,000	AptarGroup Inc	Goldman Sachs International	97	0.00
4,991	ArcBest Corp	Morgan Stanley	319	0.00
(5,293)	ArcelorMittal SA	Morgan Stanley	1,912	0.00
2,100	Arch Capital Group Ltd	Goldman Sachs International	1,020	0.00
(3,200)	Archaea Energy Inc	Goldman Sachs International	722	0.00
(700)	Arconic Corp	Goldman Sachs International	130	0.00
6,600	Arcos Dorados Holdings Inc Class A	Goldman Sachs International	329	0.00
3,200	Arcosa Inc	Goldman Sachs International	1,100	0.00
(4,000)	Ares Management Corp	Goldman Sachs International	2,415	0.00
1,700	Arrow Electronics Inc	Goldman Sachs International	1,450	0.00
(1,000)	Arthur J Gallagher & Co	Goldman Sachs International	119	0.00
(1,200)	Artisan Partners Asset Management Inc Class A	Goldman Sachs International	377	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
400	Asahi Intecc Co Ltd	Bank of America Merrill Lynch	1	0.00
(5,900)	Asana Inc Class A	Goldman Sachs International	3,912	0.00
(17,242)	Ascential Plc	Bank of America Merrill Lynch	327	0.00
1,200	ASGN Inc	Goldman Sachs International	2,094	0.00
(19,029)	Ashtead Group Plc	Bank of America Merrill Lynch	6,204	0.00
(200)	Asics Corp	Bank of America Merrill Lynch	15	0.00
393,178	ASML Holding NV	Société Générale	6,378	0.00
(20)	ASML Holding NV	Bank of America Merrill Lynch	184	0.00
(2,385)	ASOS Plc	Bank of America Merrill Lynch	141	0.00
(45,146)	Assa Abloy AB Class B	Morgan Stanley	3,624	0.00
(2,200)	Assured Guaranty Ltd	Goldman Sachs International	1,131	0.00
(1,625)	AstraZeneca Plc	Bank of America Merrill Lynch	1,700	0.00
(2,687)	AT&T Inc	Goldman Sachs International	47	0.00
300	Atlantic Union Bankshares Corp	Goldman Sachs International	3	0.00
(2,300)	Atlantica Sustainable Infrastructure Plc	Goldman Sachs International	82	0.00
(24,014)	Atlas Copco AB Class A	Morgan Stanley	2,287	0.00
(13,569)	Autoliv Inc	Morgan Stanley	15,070	0.01
(1,700)	Avalara Inc	Goldman Sachs International	3,322	0.00
(1,400)	AvalonBay Communities Inc	Goldman Sachs International	1,665	0.00
1,700	Avanos Medical Inc	Goldman Sachs International	417	0.00
(5,100)	Avantor Inc	Goldman Sachs International	1,341	0.00
(100)	Avery Dennison Corp	Goldman Sachs International	8	0.00
(254)	AVEVA Group Plc	Bank of America Merrill Lynch	135	0.00
2,000	Avid Technology Inc	Goldman Sachs International	107	0.00
(11,800)	AvidXchange Holdings Inc	Goldman Sachs International	1,670	0.00
(400)	Avis Budget Group Inc	Goldman Sachs International	621	0.00
400	Avnet Inc	Goldman Sachs International	163	0.00
(900)	Axis Capital Holdings Ltd	Goldman Sachs International	17	0.00
(2,100)	Axonics Inc	Goldman Sachs International	414	0.00
200	Axsome Therapeutics Inc	Goldman Sachs International	249	0.00
2,700	AZZ Inc	Goldman Sachs International	804	0.00
(1,300)	B Riley Financial Inc	Goldman Sachs International	1,284	0.00
(34,502)	B&M European Value Retail SA	Bank of America Merrill Lynch	2,124	0.00
(1,425)	Babcock International Group Plc	Bank of America Merrill Lynch	152	0.00
5,846	BAE Systems Plc	Bank of America Merrill Lynch	158	0.00
(9,800)	Baker Hughes Co	Goldman Sachs International	5,411	0.00
(3,900)	Bancorp Inc	Goldman Sachs International	424	0.00
3,400	Barnes Group Inc	Goldman Sachs International	428	0.00
(57,201)	Barratt Developments Plc	Bank of America Merrill Lynch	4,869	0.00
(39,825)	BASF SE	Morgan Stanley	15,681	0.01
(311)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	178	0.00
(6,700)	Beauty Health Co	Goldman Sachs International	2,247	0.00
(1,700)	Becton Dickinson & Co	Goldman Sachs International	1,923	0.00
(1,229)	Beiersdorf AG	Morgan Stanley	301	0.00
(1,600)	Belden Inc	Goldman Sachs International	348	0.00
(760)	Bellway Plc	Bank of America Merrill Lynch	102	0.00
(5,100)	Bentley Systems Inc Class B	Goldman Sachs International	1,460	0.00
(13,117)	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	4,383	0.00
(3,100)	Berkshire Hills Bancorp Inc	Goldman Sachs International	454	0.00
(26,549)	BHP Group Ltd	Goldman Sachs International	7,950	0.00
(6,988)	Biffa Plc	Bank of America Merrill Lynch	510	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(3,233)	Big Yellow Group Plc	Bank of America Merrill Lynch	426	0.00
(3,700)	BigCommerce Holdings Inc	Goldman Sachs International	2,608	0.00
(1,000)	Bill.com Holdings Inc	Goldman Sachs International	2,569	0.00
(200)	Bio-Rad Laboratories Inc Class A	Goldman Sachs International	368	0.00
(2,400)	BJ's Wholesale Club Holdings Inc	Goldman Sachs International	1,398	0.00
(7,300)	Black Stone Minerals LP	Goldman Sachs International	1,204	0.00
(2,200)	Blackline Inc	Goldman Sachs International	3,167	0.00
(1,000)	BlackRock Inc	Goldman Sachs International	9,002	0.00
(6,200)	Blackstone Mortgage Trust Inc Class A	Goldman Sachs International	1,740	0.00
(2,000)	Block Inc	Goldman Sachs International	2,380	0.00
(16,100)	Blue Owl Capital Inc	Goldman Sachs International	3,366	0.00
(200)	BML Inc	Bank of America Merrill Lynch	5	0.00
(66,405)	Bodycote Plc	Bank of America Merrill Lynch	5,462	0.00
(5,200)	Boeing Co	Goldman Sachs International	4,193	0.00
(100)	Boot Barn Holdings Inc	Goldman Sachs International	361	0.00
(11,400)	Boston Scientific Corp	Goldman Sachs International	2,779	0.00
(12,027)	Bouygues SA	Goldman Sachs International	4,625	0.00
(1,300)	Box Inc Class A	Goldman Sachs International	346	0.00
(10,700)	Brandywine Realty Trust	Goldman Sachs International	1,009	0.00
(300)	Bridgestone Corp	Bank of America Merrill Lynch	4	0.00
(13,400)	Bristol-Myers Squibb Co	Goldman Sachs International	11,633	0.00
(5,000)	Broadmark Realty Capital Inc	Goldman Sachs International	238	0.00
(2,100)	Broadridge Financial Solutions Inc	Goldman Sachs International	1,351	0.00
(7,300)	Broadstone Net Lease Inc	Goldman Sachs International	1,253	0.00
(1,000)	Brother Industries Ltd	Bank of America Merrill Lynch	40	0.00
(2,800)	Brown-Forman Corp Class B	Goldman Sachs International	2,040	0.00
(500)	Bruker Corp	Goldman Sachs International	116	0.00
200	Builders FirstSource Inc	Goldman Sachs International	148	0.00
(2,600)	Bumble Inc Class A	Goldman Sachs International	807	0.00
(6,293)	Bytes Technology Group Plc	Bank of America Merrill Lynch	67	0.00
(2,300)	Cabot Corp	Goldman Sachs International	12	0.00
(1,900)	Cadence Design Systems Inc	Goldman Sachs International	967	0.00
(600)	Caesars Entertainment Inc	Goldman Sachs International	1,716	0.00
(700)	Calbee Inc	Bank of America Merrill Lynch	45	0.00
700	Callaway Golf Co	Goldman Sachs International	26	0.00
(4,000)	Campbell Soup Co	Goldman Sachs International	501	0.00
(1,900)	Canada Goose Holdings Inc	Goldman Sachs International	739	0.00
(5,200)	Cannae Holdings Inc	Goldman Sachs International	616	0.00
(17,300)	Cano Health Inc	Goldman Sachs International	1,914	0.00
(6,635)	Capital & Counties Properties Plc	Bank of America Merrill Lynch	362	0.00
(200)	Capri Holdings Ltd	Goldman Sachs International	428	0.00
(2,900)	Cardlytics Inc	Goldman Sachs International	1,300	0.00
(2,200)	CarMax Inc	Goldman Sachs International	4,916	0.00
(26,000)	Carnival Corp	Goldman Sachs International	8,873	0.00
(20,882)	Carnival Plc	Goldman Sachs International	1,996	0.00
2,400	Carpenter Technology Corp	Goldman Sachs International	157	0.00
(5,400)	Carrier Global Corp	Goldman Sachs International	1,091	0.00
(4,100)	Carvana Co	Goldman Sachs International	2,810	0.00
800	Casella Waste Systems Inc Class A	Goldman Sachs International	757	0.00
(1,300)	Cathay General Bancorp	Goldman Sachs International	418	0.00
100	Cavco Industries Inc	Goldman Sachs International	43	0.00
(1,400)	CBRE Group Inc	Goldman Sachs International	134	0.00
1,700	CDK Global Inc	Goldman Sachs International	0	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(33,014)	Cellnex Telecom SA	Société Générale	91,144	0.02
(100)	Celsius Holdings Inc	Goldman Sachs International	72	0.00
(47,710)	Centamin Plc	Bank of America Merrill Lynch	542	0.00
(4,800)	Centene Corp	Goldman Sachs International	628	0.00
6,400	CenterPoint Energy Inc	Goldman Sachs International	1,543	0.00
(3,400)	Century Aluminum Co	Goldman Sachs International	566	0.00
300	Century Communities Inc	Goldman Sachs International	191	0.00
(600)	Ceridian HCM Holding Inc	Goldman Sachs International	320	0.00
10,691	CH Robinson Worldwide Inc	Morgan Stanley	1,380	0.00
(6,100)	ChampionX Corp	Goldman Sachs International	2,729	0.00
(7,200)	ChargePoint Holdings Inc	Goldman Sachs International	1,919	0.00
(11,857)	Charter Communications Inc	Goldman Sachs International	299	0.00
1,100	Check Point Software Technologies Ltd	Goldman Sachs International	226	0.00
(2,400)	Chefs' Warehouse Inc	Goldman Sachs International	432	0.00
10,400	Chegg Inc	Goldman Sachs International	3,591	0.00
(147)	Chemring Group Plc	Bank of America Merrill Lynch	0	0.00
500	Chesapeake Utilities Corp	Goldman Sachs International	835	0.00
(400)	Chevron Corp	Goldman Sachs International	1,447	0.00
(4,500)	Chewy Inc Class A	Goldman Sachs International	2,177	0.00
(13,300)	Chimera Investment Corp	Goldman Sachs International	634	0.00
500	Chipotle Mexican Grill Inc Class A	Goldman Sachs International	4,045	0.00
(800)	Choice Hotels International Inc	Goldman Sachs International	1,037	0.00
(17,080)	Chr Hansen Holding A/S	Morgan Stanley	5,501	0.00
700	Chubb Ltd	Goldman Sachs International	903	0.00
1,800	Chugoku Electric Power Co Inc	Bank of America Merrill Lynch	3	0.00
(400)	Churchill Downs Inc	Goldman Sachs International	505	0.00
(17,447)	Cie Generale des Etablissements Michelin SCA	Goldman Sachs International	1,584	0.00
(600)	Ciena Corp	Goldman Sachs International	121	0.00
2,300	Cinemark Holdings Inc	Goldman Sachs International	118	0.00
(100)	Cintas Corp	Goldman Sachs International	26	0.00
799	Cisco Systems Inc	Goldman Sachs International	8	0.00
(5,500)	Citigroup Inc	Goldman Sachs International	3,785	0.00
80,516	Clariant AG	Goldman Sachs International	3,411	0.00
(15,500)	Clarivate Plc	Goldman Sachs International	2,073	0.00
(10,600)	Clean Energy Fuels Corp	Goldman Sachs International	1,250	0.00
4,000	Clean Harbors Inc	Goldman Sachs International	259	0.00
(4,855)	Close Brothers Group Plc	Bank of America Merrill Lynch	440	0.00
(200)	Cloudflare Inc Class A	Goldman Sachs International	81	0.00
(900)	CMC Materials Inc	Goldman Sachs International	920	0.00
(100)	CME Group Inc Class A	Goldman Sachs International	136	0.00
(45,860)	CNH Industrial NV	Goldman Sachs International	8,962	0.00
(600)	Coca-Cola Bottlers Japan Holdings Inc	Bank of America Merrill Lynch	21	0.00
12,580	Coca-Cola Co	Goldman Sachs International	2,148	0.00
200	Coca-Cola Consolidated Inc	Goldman Sachs International	833	0.00
(2,300)	Coca-Cola Europacific Partners Plc	Goldman Sachs International	1,205	0.00
(2,100)	Cogent Communications Holdings Inc	Goldman Sachs International	524	0.00
(700)	Coherent Inc	Goldman Sachs International	675	0.00
(44,395)	Colgate-Palmolive Co	Goldman Sachs International	715	0.00
3,784	Colgate-Palmolive Co	Morgan Stanley	695	0.00
500	Colowide Co Ltd	Bank of America Merrill Lynch	7	0.00
(4,100)	Columbia Banking System Inc	Goldman Sachs International	357	0.00
(1,100)	Columbia Sportswear Co	Goldman Sachs International	694	0.00
(1,200)	Comerica Inc	Goldman Sachs International	1,828	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
900	Comfort Systems USA Inc	Goldman Sachs International	618	0.00
(1,200)	Commerce Bancshares Inc	Goldman Sachs International	406	0.00
(4,700)	Commercial Metals Co	Goldman Sachs International	3,711	0.00
(2,200)	Community Bank System Inc	Goldman Sachs International	208	0.00
(300)	Compass Minerals International Inc	Goldman Sachs International	110	0.00
(1,400)	Concentrix Corp	Goldman Sachs International	404	0.00
(5,800)	Confluent Inc Class A	Goldman Sachs International	1,815	0.00
(1,200)	CONMED Corp	Goldman Sachs International	2,944	0.00
(2,600)	ConocoPhillips	Goldman Sachs International	4,042	0.00
(18,326)	Continental AG	Morgan Stanley	17,808	0.01
(500)	Continental Resources Inc	Goldman Sachs International	323	0.00
(31,775)	ConvaTec Group Plc	Bank of America Merrill Lynch	86	0.00
(100)	Cooper Cos Inc	Goldman Sachs International	362	0.00
(2,000)	Corcept Therapeutics Inc	Goldman Sachs International	965	0.00
(1,800)	Core Laboratories NV	Goldman Sachs International	541	0.00
(5,200)	Corporate Office Properties Trust	Goldman Sachs International	633	0.00
(6,600)	Corsair Gaming Inc	Goldman Sachs International	1,674	0.00
(9,300)	Corteva Inc	Goldman Sachs International	2,040	0.00
7,500	Costamare Inc	Goldman Sachs International	240	0.00
900	CoStar Group Inc	Goldman Sachs International	113	0.00
(7,900)	Coterra Energy Inc	Goldman Sachs International	6,964	0.00
15,700	Coty Inc Class A	Goldman Sachs International	1,122	0.00
(16,442)	Countryside Partnerships Plc	Bank of America Merrill Lynch	1,371	0.00
(13,700)	Coupang Inc	Goldman Sachs International	1,214	0.00
(7,900)	Coursera Inc	Goldman Sachs International	2,427	0.00
(5,700)	Cousins Properties Inc	Goldman Sachs International	2,169	0.00
(2,134)	Cranswick Plc	Bank of America Merrill Lynch	728	0.00
(5,000)	Crestwood Equity Partners LP	Goldman Sachs International	1,551	0.00
56,618	CRH Plc	Goldman Sachs International	446	0.00
1,900	Crown Castle International Corp	Goldman Sachs International	413	0.00
(3,100)	CryoPort Inc	Goldman Sachs International	78	0.00
(4,500)	CS Disco Inc	Goldman Sachs International	1,125	0.00
(2,800)	CubeSmart	Goldman Sachs International	1,087	0.00
600	Curtiss-Wright Corp	Goldman Sachs International	468	0.00
6,600	Cushman & Wakefield Plc	Goldman Sachs International	1,060	0.00
(1,400)	Cutera Inc	Goldman Sachs International	2,043	0.00
(6,000)	CVB Financial Corp	Goldman Sachs International	586	0.00
(1,951)	CVS Group Plc	Bank of America Merrill Lynch	67	0.00
(400)	CyberAgent Inc	Bank of America Merrill Lynch	6	0.00
92,779,700	CyberAgent Inc	Société Générale	20,130	0.01
(9,100)	Cytek Biosciences Inc	Goldman Sachs International	175	0.00
(300)	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	9	0.00
(200)	Daihen Corp	Bank of America Merrill Lynch	3	0.00
128,209,900	Dai-ichi Life Holdings Inc	Société Générale	0	0.00
400	Dai-ichi Life Holdings Inc	Bank of America Merrill Lynch	15	0.00
600	Daiwa House Industry Co Ltd	Bank of America Merrill Lynch	17	0.00
5,527	Daqo New Energy Corp	Morgan Stanley	5,337	0.00
(20,665)	Dassault Systemes SE	Goldman Sachs International	6,578	0.00
(400)	Deckers Outdoor Corp	Goldman Sachs International	1,458	0.00
(4,600)	Definitive Healthcare Corp	Goldman Sachs International	4,459	0.00
(5,800)	Dell Technologies Inc	Goldman Sachs International	6,242	0.00
2,500	Deluxe Corp	Goldman Sachs International	149	0.00
200	DeNA Co Ltd	Bank of America Merrill Lynch	2	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(700)	Dentsply Sirona Inc	Goldman Sachs International	290	0.00
(500)	Descente Ltd	Bank of America Merrill Lynch	58	0.00
10,781	Deutsche Lufthansa AG	Société Générale	946	0.00
(1,300,000)	Deutsche Post AG	Société Générale	4,122	0.00
(13,300)	DHT Holdings Inc	Goldman Sachs International	994	0.00
(4,416)	Diageo Plc	Bank of America Merrill Lynch	694	0.00
(13,000)	DiamondRock Hospitality Co	Goldman Sachs International	39	0.00
(1,500)	Dick's Sporting Goods Inc	Goldman Sachs International	1,194	0.00
14,400	DigitalBridge Group Inc	Goldman Sachs International	1,534	0.00
(2,500)	DigitalOcean Holdings Inc	Goldman Sachs International	2,661	0.00
(400)	Dillard's Inc Class A	Goldman Sachs International	3,357	0.00
(500)	Dine Brands Global Inc	Goldman Sachs International	51	0.00
(200)	Diodes Inc	Goldman Sachs International	212	0.00
(2,178)	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	15	0.00
(300)	Discover Financial Services	Goldman Sachs International	58	0.00
2,100,000	DISH Network Corp	Goldman Sachs International	13,138	0.01
(44,379)	Diversified Energy Co Plc	Bank of America Merrill Lynch	448	0.00
(100)	Dolby Laboratories Inc Class A	Goldman Sachs International	194	0.00
(1,300)	Dollar General Corp	Goldman Sachs International	648	0.00
1,200	Dollar Tree Inc	Goldman Sachs International	206	0.00
(58,676)	Dometic Group AB	Morgan Stanley	3,993	0.00
1,000	Dominion Energy Inc	Goldman Sachs International	193	0.00
(700)	Domino's Pizza Inc	Goldman Sachs International	321	0.00
(1,800)	Domo Inc Class B	Goldman Sachs International	2,049	0.00
(2,300)	Donnelley Financial Solutions Inc	Goldman Sachs International	97	0.00
(3,600)	DoorDash Inc	Goldman Sachs International	6,471	0.00
(3,027)	Dover Corp	Goldman Sachs International	262	0.00
(6,535)	Dow Inc	Goldman Sachs International	1,074	0.00
(27,045)	Dr Martens Plc	Bank of America Merrill Lynch	1,001	0.00
(2,721)	Draegerwerk AG & Co KGaA	Morgan Stanley	279	0.00
(2,500)	DraftKings Holdings Inc Class A	Goldman Sachs International	2,928	0.00
(12,900)	DraftKings Inc	Goldman Sachs International	5,280	0.00
(6,200)	Driven Brands Holdings Inc	Goldman Sachs International	2,052	0.00
(13,629)	DS Smith Plc	Bank of America Merrill Lynch	1,302	0.00
(500)	DT Midstream Inc	Goldman Sachs International	177	0.00
2,000,000	Dufry One BV	Société Générale	616	0.00
900	Duke Energy Corp	Goldman Sachs International	640	0.00
(6,700)	Duke Realty Corp	Goldman Sachs International	2,144	0.00
(1,300)	Duolingo Inc	Goldman Sachs International	1,512	0.00
(117,471)	E.ON SE	Morgan Stanley	16,492	0.01
(15,600)	E2open Parent Holdings Inc	Goldman Sachs International	3,153	0.00
(1,900)	Eagle Bancorp Inc	Goldman Sachs International	241	0.00
1,800	Eagle Materials Inc	Goldman Sachs International	444	0.00
(5,700)	Earthstone Energy Inc	Goldman Sachs International	5,990	0.00
(5,500)	Easterly Government Properties Inc	Goldman Sachs International	199	0.00
(3,600)	Eastern Bankshares Inc	Goldman Sachs International	436	0.00
(1,100)	EastGroup Properties Inc	Goldman Sachs International	2,294	0.00
(314,210)	easyJet Plc	Bank of America Merrill Lynch	43,407	0.01
(1,900)	Eaton Corp Plc	Goldman Sachs International	1,590	0.00
400	Ebara Corp	Bank of America Merrill Lynch	10	0.00
(700)	eBay Inc	Goldman Sachs International	346	0.00
(400)	Ecolab Inc	Goldman Sachs International	26	0.00
600	Edgewell Personal Care Co	Goldman Sachs International	126	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
500	Edison International	Goldman Sachs International	37	0.00
(2,400)	Elastic NV	Goldman Sachs International	5,558	0.00
(1,100)	Elecom Co Ltd	Bank of America Merrill Lynch	3	0.00
(70,648)	Electrolux AB Class B	Morgan Stanley	4,725	0.00
1,600	Eli Lilly & Co	Goldman Sachs International	2,992	0.00
(800)	Encore Wire Corp	Goldman Sachs International	1,100	0.00
(2,100)	Endeavor Group Holdings Inc Class A	Goldman Sachs International	505	0.00
(992)	Energear Plc	Bank of America Merrill Lynch	463	0.00
800	Energy Recovery Inc	Goldman Sachs International	167	0.00
1,000	EnerSys	Goldman Sachs International	699	0.00
(56,618)	Engie SA	Goldman Sachs International	8,735	0.00
191,737	Eni SpA	Société Générale	5,116	0.00
(10,400)	Enovix Corp	Goldman Sachs International	993	0.00
966	Enphase Energy Inc	Goldman Sachs International	1,500	0.00
(400)	EnPro Industries Inc	Goldman Sachs International	160	0.00
100	Enstar Group Ltd	Goldman Sachs International	145	0.00
(1,195)	Entain Plc	Bank of America Merrill Lynch	264	0.00
(200)	Entegris Inc	Goldman Sachs International	218	0.00
1,800	Entergy Corp	Goldman Sachs International	839	0.00
(11,400)	Enterprise Products Partners LP	Goldman Sachs International	886	0.00
(200)	Envista Holdings Corp	Goldman Sachs International	2	0.00
(1,300)	EOG Resources Inc	Goldman Sachs International	3,290	0.00
(63,151)	Epiroc AB Class A	Morgan Stanley	11,746	0.00
400	ePlus Inc	Goldman Sachs International	132	0.00
1,300	Equifax Inc	Goldman Sachs International	2,526	0.00
(5,000)	Equity Commonwealth	Goldman Sachs International	174	0.00
(4,000)	Equity LifeStyle Properties Inc	Goldman Sachs International	2,487	0.00
9,700	Essential Utilities Inc	Goldman Sachs International	1,248	0.00
(1,600)	Establishment Labs Holdings Inc	Goldman Sachs International	1,720	0.00
(500)	euglena Co Ltd	Bank of America Merrill Lynch	10	0.00
(2,800)	European Wax Center Inc Class A	Goldman Sachs International	1,334	0.00
(200)	Evercore Inc Class A	Goldman Sachs International	232	0.00
1,200	Evergy Inc	Goldman Sachs International	64	0.00
2,600	Eversource Energy	Goldman Sachs International	1,240	0.00
1,700	EVERTEC Inc	Goldman Sachs International	698	0.00
(1,800)	Evolent Health Inc	Goldman Sachs International	90	0.00
(83,247)	Evonik Industries AG	Morgan Stanley	28,592	0.01
2,600	Evoqua Water Technologies Corp	Goldman Sachs International	434	0.00
(500)	Exedy Corp	Bank of America Merrill Lynch	3	0.00
(400)	ExlService Holdings Inc	Goldman Sachs International	410	0.00
(900)	Expeditors International of Washington Inc	Goldman Sachs International	423	0.00
(5,000)	Expensify Inc	Goldman Sachs International	956	0.00
800	Exponent Inc	Goldman Sachs International	712	0.00
(6,300)	Expro Group Holdings NV	Goldman Sachs International	1,471	0.00
(5,800)	Exxon Mobil Corp	Goldman Sachs International	12,604	0.00
(600)	F5 Inc	Goldman Sachs International	166	0.00
(300)	Fancl Corp	Bank of America Merrill Lynch	29	0.00
(12,600)	Farfetch Ltd Class A	Goldman Sachs International	4,370	0.00
(500)	Federated Hermes Inc	Goldman Sachs International	191	0.00
(1,298)	Ferrari NV	Morgan Stanley	511	0.00
(5,518)	Ferrari NV	Goldman Sachs International	6,549	0.00
12,300	Fidelity National Financial Inc	Goldman Sachs International	172	0.00
1,900	Figs Inc Class A	Goldman Sachs International	1,626	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
7,500	First Advantage Corp	Goldman Sachs International	1,363	0.00
4,500	First American Financial Corp	Goldman Sachs International	1,350	0.00
(5,500)	First BanCorp	Goldman Sachs International	1,258	0.00
(200)	First Citizens BancShares Inc Class A	Goldman Sachs International	1,536	0.00
(2,900)	First Financial Bankshares Inc	Goldman Sachs International	366	0.00
(1,500)	First Horizon Corp	Goldman Sachs International	44	0.00
(4,300)	First Interstate BancSystem Inc Class A	Goldman Sachs International	464	0.00
(1,300)	First Republic Bank	Goldman Sachs International	1,429	0.00
(1,900)	FirstCash Holdings Inc	Goldman Sachs International	620	0.00
7,200	FirstEnergy Corp	Goldman Sachs International	728	0.00
(30,591)	Firstgroup Plc	Bank of America Merrill Lynch	770	0.00
2,100	FleetCor Technologies Inc	Goldman Sachs International	90	0.00
(900)	Floor & Decor Holdings Inc Class A	Goldman Sachs International	2,333	0.00
4,600	Flowers Foods Inc	Goldman Sachs International	1	0.00
(3,800)	Flowserve Corp	Goldman Sachs International	405	0.00
2,200	Fluor Corp	Goldman Sachs International	1,210	0.00
(2,600)	FMC Corp	Goldman Sachs International	1,717	0.00
(5,900)	FNB Corp	Goldman Sachs International	740	0.00
(1,800)	Focus Financial Partners Inc Class A	Goldman Sachs International	927	0.00
(1,700)	FormFactor Inc	Goldman Sachs International	205	0.00
(1,000)	Four Corners Property Trust Inc	Goldman Sachs International	212	0.00
(3,800)	Fox Corp Class A	Goldman Sachs International	1,203	0.00
(2,500)	Fox Corp Class B	Goldman Sachs International	842	0.00
(8,700)	Franklin Resources Inc	Goldman Sachs International	2,418	0.00
(300)	Freee KK	Bank of America Merrill Lynch	40	0.00
(300)	Freshpet Inc	Goldman Sachs International	505	0.00
(4,200)	Fresnillo Plc	Bank of America Merrill Lynch	556	0.00
7,200	Frontdoor Inc	Goldman Sachs International	3,353	0.00
6,900	Frontier Communications Parent Inc	Goldman Sachs International	1,050	0.00
(12,200)	Frontier Group Holdings Inc	Goldman Sachs International	663	0.00
(12,000)	Frontline Ltd	Goldman Sachs International	2,288	0.00
800	Fuji Corp	Bank of America Merrill Lynch	12	0.00
(2,000)	Fuji Media Holdings Inc	Bank of America Merrill Lynch	25	0.00
(1,100)	Fuji Oil Holdings Inc	Bank of America Merrill Lynch	12	0.00
(1,100)	Fujitsu General Ltd	Bank of America Merrill Lynch	1	0.00
700	Future Corp	Bank of America Merrill Lynch	16	0.00
(1,400)	Gaming & Leisure Properties Inc	Goldman Sachs International	337	0.00
(1,014)	Gamma Communications Plc	Bank of America Merrill Lynch	342	0.00
(3,500)	Garmin Ltd	Goldman Sachs International	1,676	0.00
2,200	Gartner Inc	Goldman Sachs International	2,674	0.00
(600)	GATX Corp	Goldman Sachs International	119	0.00
(3,800)	GCP Applied Technologies Inc	Goldman Sachs International	288	0.00
(2,592)	Geberit AG	Goldman Sachs International	6,604	0.00
(36,646)	General Electric Co	Goldman Sachs International	16,623	0.01
(100)	General Mills Inc	Goldman Sachs International	1,421	0.00
(4,700)	Genpact Ltd	Goldman Sachs International	549	0.00
(1,100)	Gentex Corp	Goldman Sachs International	247	0.00
(2,107)	Gerresheimer AG	Morgan Stanley	2,662	0.00
(28,127)	Getinge AB Class B	Morgan Stanley	1,113	0.00
(2,600)	Getty Realty Corp	Goldman Sachs International	239	0.00
300	Gibraltar Industries Inc	Goldman Sachs International	25	0.00
(3,700)	Glacier Bancorp Inc	Goldman Sachs International	367	0.00
(1,700)	Gladstone Land Corp	Goldman Sachs International	641	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(2,100)	Glaukos Corp	Goldman Sachs International	54	0.00
(5,000)	Global Net Lease Inc	Goldman Sachs International	278	0.00
(6,900)	Global-e Online Ltd	Goldman Sachs International	5,919	0.00
(3,800)	GLOBALFOUNDRIES Inc	Goldman Sachs International	7,680	0.00
(900)	Globant SA	Goldman Sachs International	3,935	0.00
700	GMO internet Inc	Bank of America Merrill Lynch	12	0.00
(200)	GMS Inc	Goldman Sachs International	80	0.00
(2,300)	Golar LNG Ltd	Goldman Sachs International	536	0.00
(400)	Goldwin Inc	Bank of America Merrill Lynch	28	0.00
(100)	Goosehead Insurance Inc Class A	Goldman Sachs International	9	0.00
(2,000)	GoPro Inc Class A	Goldman Sachs International	588	0.00
(4,100)	Graco Inc	Goldman Sachs International	741	0.00
(8,739)	Grainger Plc	Bank of America Merrill Lynch	335	0.00
(400)	Grand Canyon Education Inc	Goldman Sachs International	109	0.00
3,100	Granite Construction Inc	Goldman Sachs International	635	0.00
(5,300)	Graphic Packaging Holding Co	Goldman Sachs International	479	0.00
(8,336)	Great Portland Estates Plc	Bank of America Merrill Lynch	1,674	0.00
1,200	Gree Inc	Bank of America Merrill Lynch	9	0.00
1,000	Green Brick Partners Inc	Goldman Sachs International	184	0.00
(800)	Green Plains Inc	Goldman Sachs International	396	0.00
1,500	Greenbrier Cos Inc	Goldman Sachs International	103	0.00
(4,604)	Greggs Plc	Bank of America Merrill Lynch	1,463	0.00
(5,000)	Grid Dynamics Holdings Inc	Goldman Sachs International	1,964	0.00
1,500	Griffon Corp	Goldman Sachs International	45	0.00
(3,300)	Grocery Outlet Holding Corp	Goldman Sachs International	348	0.00
(3,800)	Guardant Health Inc	Goldman Sachs International	3,880	0.00
(2,400)	Guidewire Software Inc	Goldman Sachs International	4,560	0.00
(8,828)	GXO Logistics Inc	Goldman Sachs International	4,188	0.00
5,200	H&E Equipment Services Inc	Goldman Sachs International	1,526	0.00
(1,900)	H2O Retailing Corp	Bank of America Merrill Lynch	11	0.00
(100)	Haemonetics Corp	Goldman Sachs International	41	0.00
9,200	Hain Celestial Group Inc	Goldman Sachs International	1,141	0.00
2,408	Halma Plc	Bank of America Merrill Lynch	186	0.00
(42,904)	Hammerson Plc	Bank of America Merrill Lynch	316	0.00
(14,800)	Hanesbrands Inc	Goldman Sachs International	1,652	0.00
(13,471)	Harbour Energy Plc	Bank of America Merrill Lynch	640	0.00
(2,100)	Harmony Biosciences Holdings Inc	Goldman Sachs International	2,045	0.00
5,300	Hartford Financial Services Group Inc	Goldman Sachs International	579	0.00
(1,200)	Hasbro Inc	Goldman Sachs International	1,638	0.00
4,500	Hawaiian Electric Industries Inc	Goldman Sachs International	438	0.00
(9,900)	Hayward Holdings Inc	Goldman Sachs International	3,135	0.00
(1,000)	HB Fuller Co	Goldman Sachs International	271	0.00
(1,200)	HCA Healthcare Inc	Goldman Sachs International	6,036	0.00
(100)	HealthEquity Inc	Goldman Sachs International	201	0.00
23,200	Healthpeak Properties Inc	Goldman Sachs International	2,304	0.00
800	Heico Corp	Goldman Sachs International	389	0.00
1,800	HEICO Corp Class A	Goldman Sachs International	180	0.00
(51,699)	HeidelbergCement AG	Morgan Stanley	39,711	0.01
700	Helen of Troy Ltd	Goldman Sachs International	521	0.00
(700)	Helmerich & Payne Inc	Goldman Sachs International	472	0.00
(2,100)	Herbalife Nutrition Ltd	Goldman Sachs International	2,350	0.00
2,900	Herc Holdings Inc	Goldman Sachs International	791	0.00
(5,600)	Hertz Global Holdings Inc	Goldman Sachs International	4,670	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(1,500)	Hess Corp	Goldman Sachs International	2,395	0.00
(3,100)	Hess Midstream LP Class A	Goldman Sachs International	787	0.00
(8,400)	Hewlett Packard Enterprise Co	Goldman Sachs International	1,445	0.00
(4,148)	Hexcel Corp	Goldman Sachs International	60	0.00
(200)	HF Sinclair Corp	Goldman Sachs International	77	0.00
(4,900)	HighPeak Energy Inc	Goldman Sachs International	4,034	0.00
(609)	Hill & Smith Holdings Plc	Bank of America Merrill Lynch	22	0.00
(3,400)	Hilltop Holdings Inc	Goldman Sachs International	382	0.00
(2,700)	Hilton Grand Vacations Inc	Goldman Sachs International	1,752	0.00
(4,958)	Hilton Worldwide Holdings Inc	Goldman Sachs International	6,401	0.00
2,486,400	HIS Co Ltd	Société Générale	371	0.00
(6,137)	Hiscox Ltd	Bank of America Merrill Lynch	179	0.00
(200)	HNI Corp	Goldman Sachs International	152	0.00
(2,800)	Hokuetsu Corp	Bank of America Merrill Lynch	4	0.00
1,100	Hokuhoku Financial Group Inc	Bank of America Merrill Lynch	10	0.00
(35,143)	Holcim AG	Goldman Sachs International	12,416	0.00
(3,500)	Home BancShares Inc	Goldman Sachs International	285	0.00
600	Honda Motor Co Ltd	Bank of America Merrill Lynch	115	0.00
(3,000)	Honeywell International Inc	Goldman Sachs International	766	0.00
(6,100)	Hope Bancorp Inc	Goldman Sachs International	308	0.00
(8,600)	Hormel Foods Corp	Goldman Sachs International	2,104	0.00
(700)	Hosiden Corp	Bank of America Merrill Lynch	9	0.00
5,500	Hostess Brands Inc	Goldman Sachs International	1,426	0.00
(600)	Houlihan Lokey Inc	Goldman Sachs International	1,043	0.00
(103,171)	Howden Joinery Group Plc	Bank of America Merrill Lynch	6,005	0.00
(14,200)	HP Inc	Goldman Sachs International	9,602	0.00
2,500	Hub Group Inc Class A	Goldman Sachs International	1,307	0.00
(1,700)	Hudson Pacific Properties Inc	Goldman Sachs International	961	0.00
300	Humana Inc	Goldman Sachs International	450	0.00
(14,100)	Huntington Bancshares Inc	Goldman Sachs International	2,041	0.00
(29,357)	Huntsman Corp	Goldman Sachs International	3,041	0.00
(128,869)	Husqvarna AB	Morgan Stanley	15,335	0.01
(300)	Hyatt Hotels Corp Class A	Goldman Sachs International	394	0.00
(4,311)	Ibstock Plc	Bank of America Merrill Lynch	120	0.00
(6,400)	Icahn Enterprises LP	Goldman Sachs International	1,213	0.00
(200)	ICF International Inc	Goldman Sachs International	17	0.00
1,400	Ichigo Inc	Bank of America Merrill Lynch	5	0.00
(400)	ICU Medical Inc	Goldman Sachs International	821	0.00
(700)	IDACORP Inc	Goldman Sachs International	100	0.00
1,500	IDEX Corp	Goldman Sachs International	282	0.00
(2,000)	IDOM Inc	Bank of America Merrill Lynch	17	0.00
165,770	Idorsia Ltd	Société Générale	11,382	0.00
(500)	IHI Corp	Bank of America Merrill Lynch	25	0.00
(200)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	4	0.00
(182)	Illinois Tool Works Inc	Goldman Sachs International	1,166	0.00
(4,588)	Impax Asset Management Group Plc	Bank of America Merrill Lynch	123	0.00
(200)	Inabata & Co Ltd	Bank of America Merrill Lynch	1	0.00
(2,100)	Inari Medical Inc	Goldman Sachs International	1,106	0.00
(88,737)	Inchcape Plc	Goldman Sachs International	7,583	0.00
(4,600)	Independence Realty Trust Inc	Goldman Sachs International	680	0.00
(1,900)	Independent Bank Corp	Goldman Sachs International	222	0.00
200	Independent Bank Group Inc	Goldman Sachs International	34	0.00
(3,659)	Indivior Plc	Bank of America Merrill Lynch	20	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(23,082)	Industria de Diseno Textil SA	Morgan Stanley	2,386	0.00
(400)	Industrial Logistics Properties Trust	Goldman Sachs International	72	0.00
(12,324)	Informa Plc	Bank of America Merrill Lynch	614	0.00
5,200	Ingevity Corp	Goldman Sachs International	247	0.00
(400)	Ingles Markets Inc Class A	Goldman Sachs International	26	0.00
(1,100)	Ingredion Inc	Goldman Sachs International	670	0.00
(5,500)	Innoviva Inc	Goldman Sachs International	626	0.00
1,500	Insight Enterprises Inc	Goldman Sachs International	329	0.00
800	Insperty Inc	Goldman Sachs International	1,512	0.00
(900)	Inspire Medical Systems Inc	Goldman Sachs International	2,560	0.00
(1,000)	Insulet Corp	Goldman Sachs International	2,003	0.00
(18,562)	IntegraFin Holdings Plc	Bank of America Merrill Lynch	593	0.00
1,800	Inter Parfums Inc	Goldman Sachs International	1,392	0.00
(1,001)	InterContinental Hotels Group Plc	Bank of America Merrill Lynch	130	0.00
(1,600)	InterDigital Inc	Goldman Sachs International	1,179	0.00
(1,452)	Intermediate Capital Group Plc	Bank of America Merrill Lynch	347	0.00
(425)	International Business Machines Corp	Goldman Sachs International	157	0.00
(1,522,536)	International Consolidated Airlines Group SA	Goldman Sachs International	41,887	0.01
141,605	International Consolidated Airlines Group SA	Société Générale	41,310	0.01
11,719	International Flavors & Fragrances Inc	Morgan Stanley	4,934	0.00
(3,800)	International Seaways Inc	Goldman Sachs International	82	0.00
(600)	Internet Initiative Japan Inc	Bank of America Merrill Lynch	23	0.00
(100)	Interpublic Group of Cos Inc	Goldman Sachs International	121	0.00
(2,050)	Intertek Group Plc	Bank of America Merrill Lynch	1,506	0.00
(2,800)	Intra-Cellular Therapies Inc	Goldman Sachs International	406	0.00
(28,957)	IP Group Plc	Bank of America Merrill Lynch	513	0.00
(700)	IPG Photonics Corp	Goldman Sachs International	292	0.00
(600)	iRhythm Technologies Inc	Goldman Sachs International	2,268	0.00
(1,400)	iRobot Corp	Goldman Sachs International	3,190	0.00
(300)	ITOCHU Corp	Bank of America Merrill Lynch	7	0.00
(2,000)	Itron Inc	Goldman Sachs International	53	0.00
(2,700)	ITT Inc	Goldman Sachs International	175	0.00
(21,895)	ITV Plc	Bank of America Merrill Lynch	226	0.00
(18,282)	IWG Plc	Bank of America Merrill Lynch	89	0.00
(3,100)	Iyo Bank Ltd	Bank of America Merrill Lynch	8	0.00
(7,015)	J D Wetherspoon Plc	Bank of America Merrill Lynch	576	0.00
(1,900)	J Front Retailing Co Ltd	Bank of America Merrill Lynch	8	0.00
(26,543)	J Sainsbury Plc	Bank of America Merrill Lynch	1,057	0.00
595,875	J2 Global Inc	Goldman Sachs International	2,341	0.00
(800)	Jack Henry & Associates Inc	Goldman Sachs International	1,099	0.00
900	Jacobs Engineering Group Inc	Goldman Sachs International	1,251	0.00
(600)	JAFCO Group Co Ltd	Bank of America Merrill Lynch	8	0.00
(5,500)	Jamf Holding Corp	Goldman Sachs International	2,542	0.00
(1,000)	Janus Henderson Group Plc	Goldman Sachs International	494	0.00
1,000	Japan Elevator Service Holdings Co Ltd	Bank of America Merrill Lynch	3	0.00
1,100	Japan Lifeline Co Ltd	Bank of America Merrill Lynch	20	0.00
(5,700)	JBG SMITH Properties	Goldman Sachs International	2,000	0.00
300	JCU Corp	Bank of America Merrill Lynch	7	0.00
40,229	JD Sports Fashion Plc	Bank of America Merrill Lynch	131	0.00
9,800	JELD-WEN Holding Inc	Goldman Sachs International	844	0.00
(9,200)	JetBlue Airways Corp	Goldman Sachs International	1,977	0.00
800	JFE Holdings Inc	Bank of America Merrill Lynch	6	0.00
(4,300)	JFrog Ltd	Goldman Sachs International	3,028	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(700)	JGC Holdings Corp	Bank of America Merrill Lynch	14	0.00
300	JINS Holdings Inc	Bank of America Merrill Lynch	21	0.00
(200)	JM Smucker Co	Goldman Sachs International	355	0.00
(6,500)	Johnson Controls International Plc	Goldman Sachs International	3,593	0.00
(1,000)	Jones Lang LaSalle Inc	Goldman Sachs International	1,480	0.00
(1,100)	Joyful Honda Co Ltd	Bank of America Merrill Lynch	3	0.00
(5,800)	JPMorgan Chase & Co	Goldman Sachs International	10,457	0.00
(4,359)	JTC Plc	Bank of America Merrill Lynch	322	0.00
(2,800)	JTEKT Corp	Bank of America Merrill Lynch	7	0.00
(2,800)	Juniper Networks Inc	Goldman Sachs International	470	0.00
(157,387)	Just Eat Takeawaycom NV	Société Générale	460	0.00
600	Justsystems Corp	Bank of America Merrill Lynch	28	0.00
(5,044)	K+S AG	Morgan Stanley	1,459	0.00
1,496	Kainos Group Plc	Bank of America Merrill Lynch	52	0.00
(1,300)	Kajima Corp	Bank of America Merrill Lynch	2	0.00
300	Kakakucom Inc	Bank of America Merrill Lynch	3	0.00
2,400	Kaman Corp	Goldman Sachs International	417	0.00
(300)	Kamigumi Co Ltd	Bank of America Merrill Lynch	15	0.00
(1,100)	Kanematsu Corp	Bank of America Merrill Lynch	2	0.00
(3,900)	KAR Auction Services Inc	Goldman Sachs International	1,074	0.00
(300)	Katitas Co Ltd	Bank of America Merrill Lynch	9	0.00
(300)	Kawasaki Heavy Industries Ltd	Bank of America Merrill Lynch	2	0.00
200	KB Home	Goldman Sachs International	86	0.00
(900)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	57	0.00
(1,400)	Keikyu Corp	Bank of America Merrill Lynch	19	0.00
(4,200)	Kellogg Co	Goldman Sachs International	145	0.00
700	Kemper Corp	Goldman Sachs International	43	0.00
(49,699)	Kennametal Inc	Goldman Sachs International	7,020	0.00
(6,900)	Kennedy-Wilson Holdings Inc	Goldman Sachs International	79	0.00
(5,000)	Keurig Dr Pepper Inc	Goldman Sachs International	817	0.00
2,000	Kforce Inc	Goldman Sachs International	693	0.00
1,000	Kimbell Royalty Partners LP	Goldman Sachs International	67	0.00
(1,200)	Kinetik Holdings Inc	Goldman Sachs International	641	0.00
(26,976)	Kingspan Group Plc	Goldman Sachs International	18,551	0.01
(1,100)	Kintetsu Group Holdings Co Ltd	Bank of America Merrill Lynch	3	0.00
(22,795)	KION Group AG	Morgan Stanley	9,327	0.00
(5,900)	Kite Realty Group Trust	Goldman Sachs International	2,846	0.00
(5,000)	KKR Real Estate Finance Trust Inc	Goldman Sachs International	391	0.00
(200)	KLA Corp	Goldman Sachs International	323	0.00
(6,352)	Knight-Swift Transportation Holdings Inc	Goldman Sachs International	118	0.00
(21,583)	Knorr-Bremse AG	Morgan Stanley	24,652	0.01
400	Kobayashi Pharmaceutical Co Ltd	Bank of America Merrill Lynch	101	0.00
(700)	Kobe Bussan Co Ltd	Bank of America Merrill Lynch	50	0.00
35,874,900	Koei Tecmo Holdings Co Ltd	Société Générale	2,981	0.00
(200)	Kohnan Shoji Co Ltd	Bank of America Merrill Lynch	11	0.00
600	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	6	0.00
300	KOMEDA Holdings Co Ltd	Bank of America Merrill Lynch	1	0.00
(400)	Konica Minolta Inc	Bank of America Merrill Lynch	2	0.00
1,644	Koninklijke DSM NV	Société Générale	11	0.00
(300)	Korn Ferry	Goldman Sachs International	13	0.00
(1,200)	Kosmos Energy Ltd	Goldman Sachs International	11	0.00
3,100	Kraft Heinz Co	Goldman Sachs International	150	0.00
1,600	Kratos Defense & Security Solutions Inc	Goldman Sachs International	169	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(8,900)	Krispy Kreme Inc	Goldman Sachs International	247	0.00
(1,700)	Kroger Co	Goldman Sachs International	917	0.00
1,000	Kubota Corp	Bank of America Merrill Lynch	27	0.00
(200)	Kyocera Corp	Bank of America Merrill Lynch	18	0.00
(800)	Kyowa Kirin Co Ltd	Bank of America Merrill Lynch	36	0.00
2,087	L3Harris Technologies Inc	Morgan Stanley	1,759	0.00
(8,500)	Ladder Capital Corp	Goldman Sachs International	584	0.00
(100)	Lakeland Financial Corp	Goldman Sachs International	38	0.00
(100)	Lamb Weston Holdings Inc	Goldman Sachs International	30	0.00
10,778	Lancashire Holdings Ltd	Bank of America Merrill Lynch	1,133	0.00
(900)	Lancaster Colony Corp	Goldman Sachs International	406	0.00
(1,100)	Landstar System Inc	Goldman Sachs International	56	0.00
(12,100)	Las Vegas Sands Corp	Goldman Sachs International	2,218	0.00
(2,900)	Lattice Semiconductor Corp	Goldman Sachs International	1,084	0.00
17,000	Laureate Education Inc	Goldman Sachs International	2,876	0.00
(4,600)	Lazard Ltd Class A	Goldman Sachs International	1,996	0.00
(14,675)	Lear Corp	Goldman Sachs International	32,944	0.01
1,392	Legal & General Group Plc	Bank of America Merrill Lynch	2	0.00
(8,000)	Legalzoom.com Inc	Goldman Sachs International	2,701	0.00
(4,900)	Leggett & Platt Inc	Goldman Sachs International	918	0.00
(37,016)	Legrand SA	Goldman Sachs International	16,290	0.01
(200)	LendingTree Inc	Goldman Sachs International	865	0.00
211,154	Leonardo SpA	Société Générale	1,543	0.00
(8,700)	Leslie's Inc	Goldman Sachs International	1,529	0.00
(10,700)	Liberty Latin America Ltd Class C	Goldman Sachs International	396	0.00
(3,200)	Liberty Media Corp-Liberty Formula One	Goldman Sachs International	510	0.00
(7,700)	Liberty Media Corp-Liberty SiriusXM	Goldman Sachs International	659	0.00
(1,200)	Life Storage Inc	Goldman Sachs International	436	0.00
(6,500)	Life Time Group Holdings Inc	Goldman Sachs International	1,398	0.00
400	Lincoln Electric Holdings Inc	Goldman Sachs International	87	0.00
(6,000)	Linde Plc	Goldman Sachs International	7,339	0.00
(2,564)	Linde Plc	Morgan Stanley	6,061	0.00
(1,200)	Lions Gate Entertainment Corp Class A	Goldman Sachs International	106	0.00
(2,059)	Liontrust Asset Management Plc	Bank of America Merrill Lynch	1,078	0.00
(400)	Lithia Motors Inc	Goldman Sachs International	2,496	0.00
(700)	Littelfuse Inc	Goldman Sachs International	933	0.00
(1,600)	LivaNova Plc	Goldman Sachs International	1,153	0.00
(1,200)	Live Nation Entertainment Inc	Goldman Sachs International	1,128	0.00
(2,800)	Live Oak Bancshares Inc	Goldman Sachs International	340	0.00
(6,600)	Livent Corp	Goldman Sachs International	767	0.00
(4,000)	LiveRamp Holdings Inc	Goldman Sachs International	1,876	0.00
(251,349)	Lloyds Banking Group Plc	Bank of America Merrill Lynch	623	0.00
3,400	Loews Corp	Goldman Sachs International	16	0.00
(1,813)	London Stock Exchange Group Plc	Bank of America Merrill Lynch	425	0.00
(3,118)	LondonMetric Property Plc	Bank of America Merrill Lynch	188	0.00
(65,965)	Lonza Group AG	Société Générale	609	0.00
(2,158)	L'Oreal SA	Goldman Sachs International	1,958	0.00
23,758	Louisiana-Pacific Corp	Morgan Stanley	6,196	0.00
2,438	Lowe's Cos Inc	Morgan Stanley	222	0.00
(1,100)	LPL Financial Holdings Inc	Goldman Sachs International	2,330	0.00
(1,000)	LSB Industries Inc	Goldman Sachs International	132	0.00
(2,400)	LTC Properties Inc	Goldman Sachs International	477	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(24,000)	Lumen Technologies Inc	Goldman Sachs International	4,707	0.00
(7,985)	Luminar Technologies Inc	Goldman Sachs International	6,076	0.00
13,520	LVMH Moët Hennessy Louis Vuitton SE	Société Générale	171	0.00
(8,400)	LXP Industrial Trust	Goldman Sachs International	111	0.00
200	M&A Capital Partners Co Ltd	Bank of America Merrill Lynch	18	0.00
(41,893)	M&G Plc	Bank of America Merrill Lynch	257	0.00
(600)	M&T Bank Corp	Goldman Sachs International	1,454	0.00
3,000	M/I Homes Inc	Goldman Sachs International	361	0.00
200	Macnica Fuji Electronics Holdings Inc	Bank of America Merrill Lynch	3	0.00
1,500	Madison Square Garden Entertainment Corp	Goldman Sachs International	543	0.00
1,200	Madison Square Garden Sports Corp Class A	Goldman Sachs International	419	0.00
(5,300)	Magellan Midstream Partners LP	Goldman Sachs International	2,155	0.00
(3,051)	Magna International Inc	Morgan Stanley	2,333	0.00
(4,100)	Magnolia Oil & Gas Corp	Goldman Sachs International	3,795	0.00
(300)	Makino Milling Machine Co Ltd	Bank of America Merrill Lynch	10	0.00
21,775	Man Group Plc	Bank of America Merrill Lynch	556	0.00
6,000	Maravai LifeSciences Holdings Inc Class A	Goldman Sachs International	2,681	0.00
100	Marcus & Millichap Inc	Goldman Sachs International	26	0.00
3,503	Marks & Spencer Group Plc	Bank of America Merrill Lynch	64	0.00
(17,900)	Marqeta Inc	Goldman Sachs International	7,160	0.00
(800)	Marriott Vacations Worldwide Corp	Goldman Sachs International	1,332	0.00
9,900	Marten Transport Ltd	Goldman Sachs International	215	0.00
(4,081)	Martin Marietta Materials Inc	Goldman Sachs International	3,830	0.00
(200)	Maruichi Steel Tube Ltd	Bank of America Merrill Lynch	5	0.00
1,100	Maruwa Unyu Kikan Co Ltd	Bank of America Merrill Lynch	13	0.00
(4,300)	Marvell Technology Inc	Goldman Sachs International	3,258	0.00
2,800	Masonite International Corp	Goldman Sachs International	1,677	0.00
1,300	MasTec Inc	Goldman Sachs International	152	0.00
(100)	Matador Resources Co	Goldman Sachs International	385	0.00
2,258,886	Match Group Inc	Goldman Sachs International	290	0.00
(300)	MatsukiyoCocokara & Co	Bank of America Merrill Lynch	14	0.00
(100)	Mattel Inc	Goldman Sachs International	21	0.00
(800)	MaxLinear Inc	Goldman Sachs International	357	0.00
(1,300)	McCormick & Co Inc	Goldman Sachs International	2,744	0.00
1,400	McGrath RentCorp	Goldman Sachs International	807	0.00
(1,100)	McKesson Corp	Goldman Sachs International	541	0.00
(9,814)	McPhy Energy SA	Goldman Sachs International	2,989	0.00
1,200	MDU Resources Group Inc	Goldman Sachs International	6	0.00
4,700	Mebuki Financial Group Inc	Bank of America Merrill Lynch	15	0.00
6,084	Mediclinic International Plc	Bank of America Merrill Lynch	55	0.00
900	Medpace Holdings Inc	Goldman Sachs International	157	0.00
1,400	Meidensha Corp	Bank of America Merrill Lynch	30	0.00
600	Meitec Corp	Bank of America Merrill Lynch	2	0.00
645,156	Meituan Class B	Société Générale	27,696	0.01
1,400	Mercury General Corp	Goldman Sachs International	484	0.00
2,500	Merit Medical Systems Inc	Goldman Sachs International	85	0.00
800	Meritage Homes Corp	Goldman Sachs International	70	0.00
(18,364)	Meta Platforms Inc Class A	Goldman Sachs International	65	0.00
(3,739)	Meta Platforms Inc Class A	Morgan Stanley	137	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(600)	Methode Electronics Inc	Goldman Sachs International	190	0.00
(5,100)	MetLife Inc	Goldman Sachs International	1,760	0.00
(700)	Metropolitan Bank Holding Corp	Goldman Sachs International	293	0.00
200	Mettler-Toledo International Inc	Goldman Sachs International	160	0.00
(2,750,300)	Microchip Technology Inc	Goldman Sachs International	82,188	0.01
1,800	Mid-America Apartment Communities Inc	Goldman Sachs International	1,427	0.00
(3,600)	MillerKnoll Inc	Goldman Sachs International	3,553	0.00
1,200	Mirait Holdings Corp	Bank of America Merrill Lynch	8	0.00
1,900	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	2	0.00
(500)	Mitsubishi Estate Co Ltd	Bank of America Merrill Lynch	15	0.00
(9,900)	Mitsubishi Motors Corp	Bank of America Merrill Lynch	20	0.00
4,400	Mitsubishi UFJ Financial Group Inc	Bank of America Merrill Lynch	28	0.00
(500)	Mitsui & Co Ltd	Bank of America Merrill Lynch	1	0.00
(200)	Mitsui Chemicals Inc	Bank of America Merrill Lynch	0	0.00
(600)	Mitsui Fudosan Co Ltd	Bank of America Merrill Lynch	12	0.00
300	Mitsui OSK Lines Ltd	Bank of America Merrill Lynch	9	0.00
3,800	Mizuho Financial Group Inc	Bank of America Merrill Lynch	38	0.00
(100)	MKS Instruments Inc	Goldman Sachs International	98	0.00
(1,800)	Moelis & Co Class A	Goldman Sachs International	605	0.00
(3,400)	Molson Coors Beverage Co	Goldman Sachs International	1,832	0.00
(80,426)	Mondi Plc	Goldman Sachs International	16,869	0.01
18,950	Moneysupermarket.com Group Plc	Bank of America Merrill Lynch	56	0.00
(1,100)	MongoDB Inc	Goldman Sachs International	11,476	0.00
1,900	Moody's Corp	Goldman Sachs International	674	0.00
(3,100)	Morgan Stanley	Goldman Sachs International	2,751	0.00
(500)	Morinaga & Co Ltd	Bank of America Merrill Lynch	47	0.00
400	Morinaga Milk Industry Co Ltd	Bank of America Merrill Lynch	1	0.00
200	Morningstar Inc	Goldman Sachs International	91	0.00
(1,800)	Motorola Solutions Inc	Goldman Sachs International	513	0.00
(2,800)	MP Materials Corp	Goldman Sachs International	4,212	0.00
3,300	MPLX LP	Goldman Sachs International	528	0.00
(400)	Mr Cooper Group Inc	Goldman Sachs International	205	0.00
9,000	MRC Global Inc	Goldman Sachs International	735	0.00
800	MS&AD Insurance Group Holdings Inc	Bank of America Merrill Lynch	60	0.00
(600)	MSCI Inc	Goldman Sachs International	912	0.00
(6,929)	MTU Aero Engines AG	Morgan Stanley	10,490	0.00
3,500	Mueller Water Products Inc Class A	Goldman Sachs International	147	0.00
1,100	MYR Group Inc	Goldman Sachs International	866	0.00
(300)	Nabtesco Corp	Bank of America Merrill Lynch	18	0.00
(1,300)	Nagase & Co Ltd	Bank of America Merrill Lynch	30	0.00
(700)	Nakanishi Inc	Bank of America Merrill Lynch	12	0.00
(700)	Nankai Electric Railway Co Ltd	Bank of America Merrill Lynch	5	0.00
(2,100)	Nasdaq Inc	Goldman Sachs International	1,198	0.00
3,200	National Beverage Corp	Goldman Sachs International	2,035	0.00
(3,832)	National Express Group Plc	Bank of America Merrill Lynch	149	0.00
(7,972)	National Grid Plc	Bank of America Merrill Lynch	1,454	0.00
(2,100)	National Health Investors Inc	Goldman Sachs International	1,049	0.00
(5,000)	National Retail Properties Inc	Goldman Sachs International	3,525	0.00
(1,400)	National Vision Holdings Inc	Goldman Sachs International	552	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(70,967)	NatWest Group Plc	Bank of America Merrill Lynch	1,340	0.00
(8,300)	Navient Corp	Goldman Sachs International	422	0.00
(4,600)	nCino Inc	Goldman Sachs International	3,974	0.00
(1,200)	NEC Networks & System Integration Corp	Bank of America Merrill Lynch	9	0.00
(289,357)	NEL ASA	Morgan Stanley	10,191	0.00
(4,700)	Neogen Corp	Goldman Sachs International	115	0.00
(8,800)	NeoGenomics Inc	Goldman Sachs International	1,063	0.00
(3,600)	NetScout Systems Inc	Goldman Sachs International	972	0.00
(4,000)	NETSTREIT Corp	Goldman Sachs International	428	0.00
(5,400)	New Fortress Energy Inc	Goldman Sachs International	84	0.00
(2,700)	New Relic Inc	Goldman Sachs International	1,398	0.00
(400)	New Residential Investment Corp	Goldman Sachs International	20	0.00
(2,700)	New York Times Co Class A	Goldman Sachs International	1,019	0.00
(5,300)	Newmark Group Inc Class A	Goldman Sachs International	148	0.00
100	NewMarket Corp	Goldman Sachs International	31	0.00
800	News Corp Class A	Goldman Sachs International	179	0.00
2,900	News Corp Class B	Goldman Sachs International	334	0.00
(100)	Nexstar Media Group Inc Class A	Goldman Sachs International	102	0.00
(6,851)	Next Plc	Bank of America Merrill Lynch	2,426	0.00
(300)	Nextage Co Ltd	Bank of America Merrill Lynch	14	0.00
(2,100)	NexTier Oilfield Solutions Inc	Goldman Sachs International	100	0.00
14,661	Nibe Industrier AB	Morgan Stanley	353	0.00
(400)	Nichicon Corp	Bank of America Merrill Lynch	12	0.00
(200)	Nihon M&A Center Holdings Inc	Bank of America Merrill Lynch	9	0.00
(200)	NIKE Inc Class B	Goldman Sachs International	239	0.00
(23,700)	Nikola Corp	Goldman Sachs International	1,346	0.00
1,000	Ninety One Plc	Bank of America Merrill Lynch	1	0.00
(300)	Nippon Electric Glass Co Ltd	Bank of America Merrill Lynch	1	0.00
400	Nippon Light Metal Holdings Co Ltd	Bank of America Merrill Lynch	2	0.00
700	Nippon Sanso Holdings Corp	Bank of America Merrill Lynch	9	0.00
1,200	Nippon Suisan Kaisha Ltd	Bank of America Merrill Lynch	1	0.00
(200)	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	11	0.00
55,311,000	Nipro Corp	Société Générale	3,033	0.00
200	Nishimatsu Construction Co Ltd	Bank of America Merrill Lynch	7	0.00
2,500	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	12	0.00
(800)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	19	0.00
6,500	NiSource Inc	Goldman Sachs International	70	0.00
6,700	NMI Holdings Inc	Goldman Sachs International	225	0.00
(1,600)	Noble Corp	Goldman Sachs International	2,885	0.00
(700)	NOF Corp	Bank of America Merrill Lynch	11	0.00
(200)	NOK Corp	Bank of America Merrill Lynch	2	0.00
9,700	Nomad Foods Ltd	Goldman Sachs International	1,702	0.00
(300)	Nomura Research Institute Ltd	Bank of America Merrill Lynch	14	0.00
(1,600)	Norfolk Southern Corp	Goldman Sachs International	123	0.00
1,000	Northwest Natural Holding Co	Goldman Sachs International	166	0.00
(13,100)	NortonLifeLock Inc	Goldman Sachs International	2,670	0.00
(15,000)	Norwegian Cruise Line Holdings Ltd	Goldman Sachs International	5,951	0.00
(3,500)	NOV Inc	Goldman Sachs International	244	0.00
(1,000)	Nova Ltd	Goldman Sachs International	975	0.00
(1,200)	Novanta Inc	Goldman Sachs International	3,201	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(500)	Novocure Ltd	Goldman Sachs International	687	0.00
(16,785)	Novozymes A/S	Morgan Stanley	3,731	0.00
4,200	NOW Inc	Goldman Sachs International	400	0.00
1,200	NTT Data Corp	Bank of America Merrill Lynch	1	0.00
(700)	Nucor Corp	Goldman Sachs International	1,473	0.00
8,700	NuStar Energy LP	Goldman Sachs International	450	0.00
1,500	Nutanix Inc	Goldman Sachs International	124	0.00
200	NV5 Global Inc	Goldman Sachs International	449	0.00
98,781	NVIDIA Corp	Goldman Sachs International	9,735	0.00
(900)	NXP Semiconductors NV	Goldman Sachs International	2,519	0.00
(9,300)	Oak Street Health Inc	Goldman Sachs International	7,029	0.00
(11,078)	Ocado Group Plc	Bank of America Merrill Lynch	1,671	0.00
1,300	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	12	0.00
(3,800)	Office Properties Income Trust	Goldman Sachs International	268	0.00
(900)	OFG Bancorp	Goldman Sachs International	348	0.00
800	Oisix ra daichi Inc	Bank of America Merrill Lynch	36	0.00
2,500	Oki Electric Industry Co Ltd	Bank of America Merrill Lynch	4	0.00
(1,500)	Okta Inc	Goldman Sachs International	1,833	0.00
1,500	Olaplex Holdings Inc	Goldman Sachs International	192	0.00
(2,600)	Ollie's Bargain Outlet Holdings Inc	Goldman Sachs International	1,854	0.00
(7,600)	Olo Inc Class A	Goldman Sachs International	1,339	0.00
(500)	Olympus Corp	Bank of America Merrill Lynch	1	0.00
(7,200)	Omega Healthcare Investors Inc	Goldman Sachs International	4,162	0.00
(1,400)	Omniceil Inc	Goldman Sachs International	1,670	0.00
3,400	Omnicom Group Inc	Goldman Sachs International	409	0.00
(6,300)	ON Semiconductor Corp	Goldman Sachs International	5,149	0.00
200	ONE Gas Inc	Goldman Sachs International	89	0.00
(4,500)	OneMain Holdings Inc	Goldman Sachs International	1,813	0.00
(3,900)	ONEOK Inc	Goldman Sachs International	1,802	0.00
800	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	52	0.00
(1,400)	Onto Innovation Inc	Goldman Sachs International	915	0.00
(300)	Open House Group Co Ltd	Bank of America Merrill Lynch	14	0.00
(11,600)	Opendoor Technologies Inc	Goldman Sachs International	1,553	0.00
(5,400)	Option Care Health Inc	Goldman Sachs International	3,946	0.00
300	Optorun Co Ltd	Bank of America Merrill Lynch	3	0.00
4,200	Oracle Corp	Goldman Sachs International	1,980	0.00
(6,200)	Organon & Co	Goldman Sachs International	3,632	0.00
1,000	Orion Engineered Carbons SA	Goldman Sachs International	118	0.00
500,000	Ormat Technologies Inc	Goldman Sachs International	604	0.00
(13,293)	Orsted A/S	Morgan Stanley	4,364	0.00
16,888	Otis Worldwide Corp	Morgan Stanley	3,001	0.00
(400)	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	18	0.00
(3,500)	Outset Medical Inc	Goldman Sachs International	1,644	0.00
400	Outsourcing Inc	Bank of America Merrill Lynch	3	0.00
(3,400)	Ovintiv Inc	Goldman Sachs International	5,201	0.00
(18,353)	PACCAR Inc	Goldman Sachs International	5,083	0.00
3,800	Pacific Premier Bancorp Inc	Goldman Sachs International	262	0.00
2,400	Pacira BioSciences Inc	Goldman Sachs International	339	0.00
(4,000)	PagerDuty Inc	Goldman Sachs International	2,017	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
12,800	Pagseguro Digital Ltd Class A	Goldman Sachs International	973	0.00
(25,600)	Palantir Technologies Inc Class A	Goldman Sachs International	1,851	0.00
(1,400)	Par Pacific Holdings Inc	Goldman Sachs International	68	0.00
(214)	Paragon Banking Group Plc	Bank of America Merrill Lynch	15	0.00
(2,500)	Paramount Global Class B	Goldman Sachs International	689	0.00
(300)	Park24 Co Ltd	Bank of America Merrill Lynch	15	0.00
(200)	Pasona Group Inc	Bank of America Merrill Lynch	1	0.00
(100)	Patterson-UTI Energy Inc	Goldman Sachs International	82	0.00
(6,400)	Paycor HCM Inc	Goldman Sachs International	2,201	0.00
12,143	Pearson Plc	Bank of America Merrill Lynch	423	0.00
(7,000)	Pebblebrook Hotel Trust	Goldman Sachs International	992	0.00
(300)	Pegasystems Inc	Goldman Sachs International	158	0.00
(4,600)	Peloton Interactive Inc Class A	Goldman Sachs International	1,016	0.00
(300)	Penn National Gaming Inc	Goldman Sachs International	97	0.00
(6,400)	PennyMac Mortgage Investment Trust	Goldman Sachs International	550	0.00
(1,541)	Penske Automotive Group Inc	Goldman Sachs International	2,994	0.00
(2,400)	Penta-Ocean Construction Co Ltd	Bank of America Merrill Lynch	15	0.00
(1,200)	Penumbra Inc	Goldman Sachs International	3,709	0.00
2,900	PepsiCo Inc	Goldman Sachs International	1,090	0.00
400	Perficient Inc	Goldman Sachs International	385	0.00
(1,600)	Performance Food Group Co	Goldman Sachs International	480	0.00
(200)	Perrigo Co Plc	Goldman Sachs International	150	0.00
(17,438)	Persimmon Plc	Bank of America Merrill Lynch	2,821	0.00
(9,800)	Petco Health & Wellness Co Inc	Goldman Sachs International	3,346	0.00
(3,081)	Pets at Home Group Plc	Bank of America Merrill Lynch	256	0.00
(900)	Phillips 66	Goldman Sachs International	2,569	0.00
(4,500)	Phillips Edison & Co Inc	Goldman Sachs International	1,450	0.00
(3,600)	Phreesia Inc	Goldman Sachs International	332	0.00
(100)	Piedmont Lithium Inc	Goldman Sachs International	493	0.00
(7,600)	Piedmont Office Realty Trust Inc Class A	Goldman Sachs International	1,807	0.00
(1,100)	Pilgrim's Pride Corp	Goldman Sachs International	120	0.00
(5,500)	Ping Identity Holding Corp	Goldman Sachs International	1,710	0.00
2,200	Pinnacle West Capital Corp	Goldman Sachs International	563	0.00
(2,800)	Pinterest Inc Class A	Goldman Sachs International	1,811	0.00
(1,300)	Pioneer Natural Resources Co	Goldman Sachs International	4,043	0.00
(2,700)	Planet Fitness Inc Class A	Goldman Sachs International	1,080	0.00
(19,100)	Planet Labs PBC	Goldman Sachs International	950	0.00
(1,400)	Plexus Corp	Goldman Sachs International	93	0.00
5,974	Plus500 Ltd	Bank of America Merrill Lynch	203	0.00
(1,400)	PNC Financial Services Group Inc	Goldman Sachs International	886	0.00
4,500	PNM Resources Inc	Goldman Sachs International	691	0.00
(1,600)	Polaris Inc	Goldman Sachs International	3,322	0.00
(278,100)	Postal Savings Bank of China Ltd	Société Générale	82	0.00
(1,000)	Power Integrations Inc	Goldman Sachs International	376	0.00
(3,600)	PowerSchool Holdings Inc Class A	Goldman Sachs International	883	0.00
(5,773)	PPG Industries Inc	Goldman Sachs International	8,999	0.00
9,700	PPL Corp	Goldman Sachs International	132	0.00
(1,000)	Premier Inc Class A	Goldman Sachs International	561	0.00
200	Prestige Brands Holdings Inc	Goldman Sachs International	109	0.00
1,100	PriceSmart Inc	Goldman Sachs International	522	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
1,200	Primerica Inc	Goldman Sachs International	56	0.00
6,000	Primoris Services Corp	Goldman Sachs International	174	0.00
(1,200)	Principal Financial Group Inc	Goldman Sachs International	453	0.00
(4,300)	Procore Technologies Inc	Goldman Sachs International	4,722	0.00
(13,639)	Procter & Gamble Co	Goldman Sachs International	541	0.00
(2,200)	Progress Software Corp	Goldman Sachs International	1,891	0.00
(2,300)	Progyny Inc	Goldman Sachs International	902	0.00
(200)	Prologis Inc	Goldman Sachs International	82	0.00
(3,100)	PROS Holdings Inc	Goldman Sachs International	2,331	0.00
(2,600)	Prosperity Bancshares Inc	Goldman Sachs International	613	0.00
1,800	Proto Labs Inc	Goldman Sachs International	525	0.00
4,100	Provident Financial Services Inc	Goldman Sachs International	40	0.00
(4,400)	Prudential Financial Inc	Goldman Sachs International	3,046	0.00
3,200	Public Service Enterprise Group Inc	Goldman Sachs International	1,251	0.00
1,000	Public Storage	Goldman Sachs International	264	0.00
(100)	PulteGroup Inc	Goldman Sachs International	50	0.00
(1,200)	Pure Storage Inc Class A	Goldman Sachs International	59	0.00
(300)	Q2 Holdings Inc	Goldman Sachs International	13	0.00
21,615	QinetiQ Group Plc	Bank of America Merrill Lynch	760	0.00
(6,500)	Qualtrics International Inc Class A	Goldman Sachs International	324	0.00
(100)	Qualys Inc	Goldman Sachs International	9	0.00
(15,800)	QuantumScape Corp	Goldman Sachs International	2,705	0.00
(700)	Raito Kogyo Co Ltd	Bank of America Merrill Lynch	10	0.00
(600)	Rakus Co Ltd	Bank of America Merrill Lynch	11	0.00
(1,600)	Ralph Lauren Corp	Goldman Sachs International	1,725	0.00
(300)	Rambus Inc	Goldman Sachs International	13	0.00
(31,089)	Randstad NV	Morgan Stanley	8,207	0.00
(400)	Range Resources Corp	Goldman Sachs International	108	0.00
(8,200)	Ranpak Holdings Corp	Goldman Sachs International	2,294	0.00
(2,100)	Rapid7 Inc	Goldman Sachs International	2,383	0.00
(2,009)	Rathbones Group Plc	Bank of America Merrill Lynch	206	0.00
(1,400)	Raymond James Financial Inc	Goldman Sachs International	708	0.00
1,900	Ready Capital Corp	Goldman Sachs International	88	0.00
(7,500)	Realty Income Corp	Goldman Sachs International	4,452	0.00
(2,400)	Reata Pharmaceuticals Inc Class A	Goldman Sachs International	1,494	0.00
300	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	4	0.00
(8,900)	Redfin Corp	Goldman Sachs International	2,212	0.00
(1,500)	Regal Rexnord Corp	Goldman Sachs International	826	0.00
(300)	Reliance Steel & Aluminum Co	Goldman Sachs International	268	0.00
(1,000)	Relo Group Inc	Bank of America Merrill Lynch	59	0.00
(11,500)	Remitly Global Inc	Goldman Sachs International	3,081	0.00
(44,766)	Renault SA	Goldman Sachs International	21,305	0.01
(400)	Renesas Electronics Corp	Bank of America Merrill Lynch	22	0.00
(1,400)	Repligen Corp	Goldman Sachs International	2,616	0.00
226,056	Repsol SA	Société Générale	2,432	0.00
(2,000)	ResMed Inc	Goldman Sachs International	3,787	0.00
3,500	Resolute Forest Products Inc	Goldman Sachs International	1,827	0.00
3,200	Resona Holdings Inc	Bank of America Merrill Lynch	9	0.00
(4,300)	Revnance Therapeutics Inc	Goldman Sachs International	1,227	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(900)	Ricoh Co Ltd	Bank of America Merrill Lynch	7	0.00
(112,960)	Rightmove Plc	Bank of America Merrill Lynch	1,635	0.00
(200)	Rinnai Corp	Bank of America Merrill Lynch	43	0.00
(7,127)	Rio Tinto Plc	Bank of America Merrill Lynch	3,860	0.00
(14,800)	Rivian Automotive Inc Class A	Goldman Sachs International	6,524	0.00
300	RLI Corp	Goldman Sachs International	522	0.00
(4,500)	RLJ Lodging Trust	Goldman Sachs International	222	0.00
1,121	Robert Half International Inc	Morgan Stanley	114	0.00
(23,800)	Robinhood Markets Inc	Goldman Sachs International	5,741	0.00
(10,100)	ROBLOX Corp Class A	Goldman Sachs International	6,559	0.00
(300)	Rohm Co Ltd	Bank of America Merrill Lynch	58	0.00
(600)	Roku Inc	Goldman Sachs International	1,988	0.00
1,700	Rollins Inc	Goldman Sachs International	65	0.00
(1,100,221)	Rolls-Royce Holdings Plc	Bank of America Merrill Lynch	12,800	0.00
(2,800)	Ross Stores Inc	Goldman Sachs International	4,051	0.00
(5,100)	Royal Caribbean Cruises Ltd	Goldman Sachs International	5,749	0.00
(2,300)	RPM International Inc	Goldman Sachs International	562	0.00
400	Rush Enterprises Inc Class A	Goldman Sachs International	14	0.00
6,231	RWE AG	Société Générale	351	0.00
800	Ryan Specialty Holdings Inc	Goldman Sachs International	728	0.00
2,800	Ryder System Inc	Goldman Sachs International	926	0.00
(2,100)	Ryman Hospitality Properties Inc	Goldman Sachs International	693	0.00
(200)	Ryohin Keikaku Co Ltd	Bank of America Merrill Lynch	2	0.00
(5,161)	S4 Capital Plc	Bank of America Merrill Lynch	274	0.00
20,574	Saab AB	Morgan Stanley	7,263	0.00
(300)	Sabra Health Care REIT Inc	Goldman Sachs International	110	0.00
(18,700)	Sabre Corp	Goldman Sachs International	3,061	0.00
974,070	Safran SA	Société Générale	6,402	0.00
1,975	Sage Group Plc	Bank of America Merrill Lynch	63	0.00
7,800	Sally Beauty Holdings Inc	Goldman Sachs International	352	0.00
(230,795)	Samhallsbyggnadsbolaget i Norden AB	Morgan Stanley	5,254	0.00
(7,100)	Samsara Inc Class A	Goldman Sachs International	818	0.00
(200)	Sanderson Farms Inc	Goldman Sachs International	888	0.00
(400)	Sandy Spring Bancorp Inc	Goldman Sachs International	245	0.00
(2,600)	Sanmina Corp	Goldman Sachs International	734	0.00
1,700	Sansan Inc	Bank of America Merrill Lynch	3	0.00
(900)	Santen Pharmaceutical Co Ltd	Bank of America Merrill Lynch	6	0.00
(3,025)	Savills Plc	Bank of America Merrill Lynch	1,895	0.00
671,336,000	SBI Holdings Inc	Société Générale	96,750	0.02
(87,741)	Schaeffler AG	Morgan Stanley	12,734	0.00
(9,301)	Schindler Holding AG	Goldman Sachs International	335	0.00
(7,200)	Schlumberger NV	Goldman Sachs International	3,667	0.00
(700)	Schnitzer Steel Industries Inc Class A	Goldman Sachs International	154	0.00
(3,948)	Schroders Plc	Bank of America Merrill Lynch	1,197	0.00
(3,800)	Schrodinger Inc	Goldman Sachs International	2,828	0.00
1,200	Science Applications International Corp	Goldman Sachs International	553	0.00
(3,200)	Scorpio Tankers Inc	Goldman Sachs International	1,494	0.00
(800)	Scotts Miracle-Gro Co	Goldman Sachs International	1,088	0.00
(800)	SCSK Corp	Bank of America Merrill Lynch	35	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(3,300)	Seacoast Banking Corp of Florida	Goldman Sachs International	347	0.00
(1,500)	Seagate Technology Holdings Plc	Goldman Sachs International	415	0.00
(3,656)	Secure Income REIT Plc	Bank of America Merrill Lynch	154	0.00
(27,197)	Securitas AB	Morgan Stanley	2,243	0.00
(67,036)	Segro Plc	Bank of America Merrill Lynch	13,941	0.01
10,147,600	Seino Holdings Co Ltd	Société Générale	1,219	0.00
(1,500)	Seino Holdings Co Ltd	Bank of America Merrill Lynch	7	0.00
(1,000)	Sekisui Chemical Co Ltd	Bank of America Merrill Lynch	33	0.00
(200)	Sekisui House Ltd	Bank of America Merrill Lynch	5	0.00
(5,900)	Select Medical Holdings Corp	Goldman Sachs International	1,600	0.00
10,781	Sensient Technologies Corp	Morgan Stanley	4,045	0.00
700	Septeni Holdings Co Ltd	Bank of America Merrill Lynch	11	0.00
10	Serco Group Plc	Bank of America Merrill Lynch	0	0.00
(10,197)	Serica Energy Plc	Bank of America Merrill Lynch	682	0.00
1,600	Service Corp International	Goldman Sachs International	184	0.00
8,500	SFL Corp Ltd	Goldman Sachs International	117	0.00
1,800	Sharp Corp	Bank of America Merrill Lynch	12	0.00
(13,600)	Shell Midstream Partners LP	Goldman Sachs International	609	0.00
1,000	Shibaura Machine Co Ltd	Bank of America Merrill Lynch	28	0.00
(3,100)	Shift4 Payments Inc Class A	Goldman Sachs International	4,330	0.00
(600)	Shimizu Corp	Bank of America Merrill Lynch	0	0.00
400	Shinsei Bank Ltd	Bank of America Merrill Lynch	0	0.00
(800)	Ship Healthcare Holdings Inc	Bank of America Merrill Lynch	16	0.00
200	Shiseido Co Ltd	Bank of America Merrill Lynch	2	0.00
2,400	Shizuoka Bank Ltd	Bank of America Merrill Lynch	30	0.00
(500)	SHO-BOND Holdings Co Ltd	Bank of America Merrill Lynch	24	0.00
(500)	Shockwave Medical Inc	Goldman Sachs International	1,504	0.00
(6,800)	Shopify Inc Class A	Goldman Sachs International	3,697	0.00
2,300	Shutterstock Inc	Goldman Sachs International	210	0.00
(136,425)	Siemens Energy AG	Morgan Stanley	56,140	0.01
13,100	Siemens Healthineers AG	Morgan Stanley	1,795	0.00
(100)	Signature Bank	Goldman Sachs International	105	0.00
(9,000)	Signify Health Inc Class A	Goldman Sachs International	2,650	0.00
(26,024)	Signify NV	Morgan Stanley	13,069	0.00
2,127,604	Sika AG	Société Générale	54,006	0.01
(1,200)	Silicon Laboratories Inc	Goldman Sachs International	827	0.00
(2,400)	Silk Road Medical Inc	Goldman Sachs International	1,326	0.00
(2,800)	Simply Good Foods Co	Goldman Sachs International	4,863	0.00
1,300	Simpson Manufacturing Co Inc	Goldman Sachs International	1,483	0.00
(600)	SiTime Corp	Goldman Sachs International	1,084	0.00
2,500	Sixth Street Specialty Lending Inc	Goldman Sachs International	124	0.00
2,400	SJW Group	Goldman Sachs International	1,458	0.00
(67,078)	Skanska AB	Morgan Stanley	1,845	0.00
(168,513)	SKF AB	Morgan Stanley	35,859	0.01
900	Skylark Holdings Co Ltd	Bank of America Merrill Lynch	19	0.00
7,900	SkyWest Inc	Goldman Sachs International	214	0.00
(2,000)	Sleep Number Corp	Goldman Sachs International	688	0.00
(3,600)	SLM Corp	Goldman Sachs International	99	0.00
(3,900)	SMART Global Holdings Inc	Goldman Sachs International	8,965	0.00
800	Smartsheet Inc Class A	Goldman Sachs International	38	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(2,959)	Smiths Group Plc	Bank of America Merrill Lynch	374	0.00
(24,000)	Snap Inc	Goldman Sachs International	8,857	0.00
(400)	Snap-on Inc	Goldman Sachs International	832	0.00
(2,800)	Snowflake Inc Class A	Goldman Sachs International	6,058	0.00
(33,000)	SoFi Technologies Inc	Goldman Sachs International	5,311	0.00
(14,200)	Solid Power Inc	Goldman Sachs International	1,173	0.00
(13,599)	Solvay SA	Morgan Stanley	16,015	0.01
(15,700)	SomaLogic Inc	Goldman Sachs International	1,931	0.00
25,573	Sonoco Products Co	Morgan Stanley	1,126	0.00
(2,500)	Sonos Inc	Goldman Sachs International	2,115	0.00
6,656,400	Sony Group Corp	Société Générale	0	0.00
(400)	South State Corp	Goldman Sachs International	295	0.00
1,700	Southern Co	Goldman Sachs International	597	0.00
(4,200)	Southern Copper Corp	Goldman Sachs International	4,366	0.00
300	Southwest Gas Holdings Inc	Goldman Sachs International	189	0.00
(8,200)	Southwestern Energy Co	Goldman Sachs International	3,178	0.00
(415)	Spectris Plc	Bank of America Merrill Lynch	179	0.00
(1,400)	Spectrum Brands Holdings Inc	Goldman Sachs International	276	0.00
(10,479)	Spirit AeroSystems Holdings Inc Class A	Goldman Sachs International	184	0.00
(4,100)	Spirit Realty Capital Inc	Goldman Sachs International	2,066	0.00
(900)	Spotify Technology SA	Goldman Sachs International	2,623	0.00
(8,300)	Sprinklr Inc	Goldman Sachs International	1,744	0.00
(1,200)	Sprout Social Inc Class A	Goldman Sachs International	185	0.00
(200)	Square Enix Holdings Co Ltd	Bank of America Merrill Lynch	3	0.00
(5,200)	Squarespace Inc Class A	Goldman Sachs International	904	0.00
(39,861)	SSP Group Plc	Bank of America Merrill Lynch	1,250	0.00
(8,539)	St James's Place Plc	Bank of America Merrill Lynch	1,753	0.00
(800)	STAAR Surgical Co	Goldman Sachs International	998	0.00
(14,759)	Stadler Rail AGH	Goldman Sachs International	4,420	0.00
(4,404)	Stanley Black & Decker Inc	Goldman Sachs International	3,607	0.00
(9,900)	Starbucks Corp	Goldman Sachs International	400	0.00
(500)	Steel Dynamics Inc	Goldman Sachs International	255	0.00
400	Stepan Co	Goldman Sachs International	343	0.00
(2,700)	StepStone Group Inc Class A	Goldman Sachs International	985	0.00
1,500	Stericycle Inc	Goldman Sachs International	304	0.00
(1,400)	STERIS Plc	Goldman Sachs International	840	0.00
2,300	Stewart Information Services Corp	Goldman Sachs International	537	0.00
(1,300)	Stride Inc	Goldman Sachs International	124	0.00
1,700	Stryker Corp	Goldman Sachs International	304	0.00
(1,500)	Subaru Corp	Bank of America Merrill Lynch	40	0.00
(500)	Sumitomo Forestry Co Ltd	Bank of America Merrill Lynch	10	0.00
500	Sumitomo Metal Mining Co Ltd	Bank of America Merrill Lynch	2	0.00
1,200	Sumitomo Pharma Co Ltd	Bank of America Merrill Lynch	12	0.00
1,000	Summit Materials Inc Class A	Goldman Sachs International	311	0.00
(9,800)	Sumo Logic Inc	Goldman Sachs International	2,357	0.00
(2,100)	Sun Communities Inc	Goldman Sachs International	1,702	0.00
3,100	Sun Country Airlines Holdings Inc	Goldman Sachs International	271	0.00
600	Sundrug Co Ltd	Bank of America Merrill Lynch	10	0.00
(2,900)	Sunoco LP	Goldman Sachs International	1,096	0.00
1,300	Sunrun Inc	Goldman Sachs International	787	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(3,400)	Sunstone Hotel Investors Inc	Goldman Sachs International	335	0.00
1,300	Supernus Pharmaceuticals Inc	Goldman Sachs International	302	0.00
5,000	Suruga Bank Ltd	Bank of America Merrill Lynch	35	0.00
(500)	Suzuken Co Ltd	Bank of America Merrill Lynch	10	0.00
(400)	Suzuki Motor Corp	Bank of America Merrill Lynch	16	0.00
1,365	Swatch Group AG	Société Générale	12	0.00
23,363	Swiss Life Holding AG	Société Générale	170	0.00
760,295	Swiss Re AG	Société Générale	4,859	0.00
883	Swisscom AG	Goldman Sachs International	462	0.00
1,200	Switch Inc Class A	Goldman Sachs International	33	0.00
(500)	Synaptics Inc	Goldman Sachs International	1,244	0.00
(200)	Synopsys Inc	Goldman Sachs International	351	0.00
(2,500)	Sysco Corp	Goldman Sachs International	904	0.00
2,600	Systema Corp	Bank of America Merrill Lynch	7	0.00
(1,300)	T Rowe Price Group Inc	Goldman Sachs International	1,477	0.00
(400)	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	28	0.00
(6,452,600)	Taiyo Yuden Co Ltd	Société Générale	0	0.00
(1,200)	Takara Bio Inc	Bank of America Merrill Lynch	12	0.00
700	Takashimaya Co Ltd	Bank of America Merrill Lynch	10	0.00
200	Takeda Pharmaceutical Co Ltd	Bank of America Merrill Lynch	5	0.00
2,200	Takuma Co Ltd	Bank of America Merrill Lynch	31	0.00
(1,700)	Tapestry Inc	Goldman Sachs International	886	0.00
200	Taylor Morrison Home Corp	Goldman Sachs International	79	0.00
300	TBS Holdings Inc	Bank of America Merrill Lynch	1	0.00
(300)	TD SYNnex Corp	Goldman Sachs International	26	0.00
(200)	TDK Corp	Bank of America Merrill Lynch	12	0.00
(1,200)	TE Connectivity Ltd	Goldman Sachs International	749	0.00
(1,600)	TechTarget Inc	Goldman Sachs International	1,268	0.00
1,300	Teijin Ltd	Bank of America Merrill Lynch	3	0.00
(5,400)	Teladoc Health Inc	Goldman Sachs International	4,252	0.00
1,567	Telecom Plus Plc	Bank of America Merrill Lynch	14	0.00
48,318	Telefonica SA	Morgan Stanley	277	0.00
(2,400)	Tempur Sealy International Inc	Goldman Sachs International	499	0.00
(800)	Tenable Holdings Inc	Goldman Sachs International	483	0.00
500	Tenneco Inc Class A	Goldman Sachs International	19	0.00
(900)	Teradyne Inc	Goldman Sachs International	1,339	0.00
(1,400)	Terminix Global Holdings Inc	Goldman Sachs International	55	0.00
1,300	Texas Instruments Inc	Goldman Sachs International	174	0.00
6,500	Textron Inc	Goldman Sachs International	4,004	0.00
1,200	Thermo Fisher Scientific Inc	Goldman Sachs International	4,588	0.00
24,742	THG Plc	Bank of America Merrill Lynch	646	0.00
(1,900)	Thor Industries Inc	Goldman Sachs International	2,680	0.00
(22,833)	Timken Co	Goldman Sachs International	9,456	0.00
(9,500)	TJX Cos Inc	Goldman Sachs International	8,483	0.00
(11,600)	Toast Inc Class A	Goldman Sachs International	2,889	0.00
(600)	Toho Titanium Co Ltd	Bank of America Merrill Lynch	46	0.00
2,400	Tohoku Electric Power Co Inc	Bank of America Merrill Lynch	8	0.00
(1,300)	Tokai Carbon Co Ltd	Bank of America Merrill Lynch	1	0.00
(200)	Tokai Rika Co Ltd	Bank of America Merrill Lynch	4	0.00
200	Tokyo Gas Co Ltd	Bank of America Merrill Lynch	3	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
900	Tokyu Corp	Bank of America Merrill Lynch	18	0.00
1,900	Toll Brothers Inc	Goldman Sachs International	367	0.00
(1,000)	Tomy Co Ltd	Bank of America Merrill Lynch	33	0.00
400	TopBuild Corp	Goldman Sachs International	68	0.00
(200)	Topcon Corp	Bank of America Merrill Lynch	1	0.00
(3,000)	Toray Industries Inc	Bank of America Merrill Lynch	9	0.00
(13,106)	Toro Co	Goldman Sachs International	3,351	0.00
1,200	Tosoh Corp	Bank of America Merrill Lynch	7	0.00
(3,800)	Tower Semiconductor Ltd	Goldman Sachs International	1,130	0.00
600	Toyo Construction Co Ltd	Bank of America Merrill Lynch	8	0.00
(700)	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	2	0.00
(600)	Toyo Tire Corp	Bank of America Merrill Lynch	8	0.00
3,300	Toyobo Co Ltd	Bank of America Merrill Lynch	5	0.00
(600)	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	37	0.00
(2,300)	TPG Inc	Goldman Sachs International	1,123	0.00
(6,502)	Tractor Supply Co	Morgan Stanley	2,200	0.00
(3,100)	Tradeweb Markets Inc Class A	Goldman Sachs International	4,446	0.00
(1,482)	Trainline Plc	Bank of America Merrill Lynch	38	0.00
(3,300)	Trane Technologies Plc	Goldman Sachs International	208	0.00
75,470,400	Transcosmos Inc	Société Générale	1,590	0.00
300	TransDigm Group Inc	Goldman Sachs International	844	0.00
(3,600)	Travel + Leisure Co	Goldman Sachs International	3,163	0.00
800	TreeHouse Foods Inc	Goldman Sachs International	342	0.00
8,161	Tremor International Ltd	Bank of America Merrill Lynch	68	0.00
(7,235)	Trex Co Inc	Goldman Sachs International	2,669	0.00
17,000	TRI Pointe Homes Inc	Goldman Sachs International	785	0.00
2,600	TriNet Group Inc	Goldman Sachs International	3,671	0.00
(24,516)	Tritax Big Box REIT Plc	Bank of America Merrill Lynch	1,114	0.00
5,400	Triumph Group Inc	Goldman Sachs International	1,194	0.00
(9,500)	Truist Financial Corp	Goldman Sachs International	2,094	0.00
1,600	Trusco Nakayama Corp	Bank of America Merrill Lynch	7	0.00
(3,600)	Trustmark Corp	Goldman Sachs International	227	0.00
(600)	TS Tech Co Ltd	Bank of America Merrill Lynch	5	0.00
17,100	TTM Technologies Inc	Goldman Sachs International	409	0.00
(13,000)	TuSimple Holdings Inc	Goldman Sachs International	2,619	0.00
(200)	Twilio Inc Class A	Goldman Sachs International	85	0.00
222,285	Twitter Inc	Goldman Sachs International	9,586	0.00
(400)	Tyler Technologies Inc	Goldman Sachs International	546	0.00
(700)	UACJ Corp	Bank of America Merrill Lynch	66	0.00
(24,100)	Uber Technologies Inc	Goldman Sachs International	17,419	0.01
(500)	Ubiquiti Inc	Goldman Sachs International	822	0.00
(9,200)	Udemy Inc	Goldman Sachs International	3,521	0.00
(6,700)	UDR Inc	Goldman Sachs International	1,116	0.00
(500)	UGI Corp	Goldman Sachs International	347	0.00
(12,200)	UiPath Inc Class A	Goldman Sachs International	12,143	0.00
(8,079)	UK Commercial Property REIT Ltd	Bank of America Merrill Lynch	202	0.00
860	Ultra Electronics Holdings Plc	Bank of America Merrill Lynch	31	0.00
8,100	UMH Properties Inc	Goldman Sachs International	924	0.00
(7,700)	Umpqua Holdings Corp	Goldman Sachs International	972	0.00
(8,902)	UNITE Group Plc	Bank of America Merrill Lynch	2,129	0.00

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 0.43% (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(30,686)	United Airlines Holdings Inc	Goldman Sachs International	9,713	0.00
(5,000)	United Bankshares Inc	Goldman Sachs International	477	0.00
(9,081)	United Utilities Group Plc	Bank of America Merrill Lynch	1,370	0.00
8,900	Uniti Group Inc	Goldman Sachs International	276	0.00
(6,900)	Unity Software Inc	Goldman Sachs International	12,829	0.00
100	US Physical Therapy Inc	Goldman Sachs International	30	0.00
600	UT Group Co Ltd	Bank of America Merrill Lynch	41	0.00
(1,800)	Valero Energy Corp	Goldman Sachs International	3,558	0.00
(57,626)	Valmet Oyj	Morgan Stanley	16,315	0.01
(2,200)	Valvoline Inc	Goldman Sachs International	577	0.00
(4,100)	Varonis Systems Inc	Goldman Sachs International	3,501	0.00
(1,900)	Veeco Instruments Inc	Goldman Sachs International	60	0.00
(6,200)	Veris Residential Inc	Goldman Sachs International	962	0.00
1,300	VeriSign Inc	Goldman Sachs International	714	0.00
500	Verisk Analytics Inc	Goldman Sachs International	572	0.00
(400)	Veritiv Corp	Goldman Sachs International	18	0.00
(65,988)	Verizon Communications Inc	Goldman Sachs International	378	0.00
(38,214)	Vertiv Holdings Co	Goldman Sachs International	7,645	0.00
(58,546)	Vestas Wind Systems A/S	Morgan Stanley	35,959	0.01
(4,100)	VF Corp	Goldman Sachs International	3,107	0.00
(13,200)	VICI Properties Inc	Goldman Sachs International	2,405	0.00
(1,200)	Vicor Corp	Goldman Sachs International	1,087	0.00
(1,400)	Victory Capital Holdings Inc	Goldman Sachs International	1,146	0.00
(12,600)	Vimeo Inc	Goldman Sachs International	2,474	0.00
(16,600)	Virgin Galactic Holdings Inc	Goldman Sachs International	195	0.00
(400)	Virtus Investment Partners Inc	Goldman Sachs International	1,932	0.00
(1,300)	Visa Inc Class A	Goldman Sachs International	1,537	0.00
2,433,538	Vishay Intertechnology Inc	Goldman Sachs International	29,907	0.01
(11,100)	Vistra Corp	Goldman Sachs International	815	0.00
(1,658)	Vistry Group Plc	Bank of America Merrill Lynch	173	0.00
(8,500)	Vizio Holding Corp Class A	Goldman Sachs International	458	0.00
(5,300)	Vornado Realty Trust	Goldman Sachs International	1,660	0.00
(2,800)	Voya Financial Inc	Goldman Sachs International	1,149	0.00
1,100	Wacom Co Ltd	Bank of America Merrill Lynch	15	0.00
(3,800)	Walmart Inc	Goldman Sachs International	1,176	0.00
(4,700)	Walt Disney Co	Goldman Sachs International	3,896	0.00
(7,200)	Warby Parker Inc Class A	Goldman Sachs International	1,737	0.00
(100)	Warrior Met Coal Inc	Goldman Sachs International	210	0.00
(225,853)	Wartsila OYJ Abp	Morgan Stanley	34,015	0.01
(2,420)	Watches of Switzerland Group Plc	Bank of America Merrill Lynch	324	0.00
700	Waters Corp	Goldman Sachs International	339	0.00
200	Watts Water Technologies Inc Class A	Goldman Sachs International	71	0.00
(3,000)	Wayfair Inc Class A	Goldman Sachs International	10,028	0.00
(846)	Weir Group Plc	Goldman Sachs International	450	0.00
(6,200)	Welbilt Inc	Goldman Sachs International	82	0.00
1,200	Welcia Holdings Co Ltd	Bank of America Merrill Lynch	21	0.00
(5,500)	Welltower Inc	Goldman Sachs International	2,842	0.00
200	Wendy's Co	Goldman Sachs International	2	0.00
4,000	Werner Enterprises Inc	Goldman Sachs International	712	0.00

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences 0.43% (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
2,200	WesBanco Inc	Goldman Sachs International	166	0.00
(500)	WESCO International Inc	Goldman Sachs International	633	0.00
200	West Holdings Corp	Bank of America Merrill Lynch	3	0.00
(700)	Westamerica BanCorp	Goldman Sachs International	596	0.00
(29,500)	WeWork Inc Class A	Goldman Sachs International	3,420	0.00
(2,530)	WH Smith Plc	Bank of America Merrill Lynch	468	0.00
(1,629)	Whirlpool Corp	Goldman Sachs International	2,658	0.00
(3,416)	Whitbread Plc	Bank of America Merrill Lynch	1,105	0.00
11,700	WideOpenWest Inc	Goldman Sachs International	84	0.00
(500)	Williams Cos Inc	Goldman Sachs International	12	0.00
(900)	Williams-Sonoma Inc	Goldman Sachs International	2,505	0.00
(300)	Wingstop Inc	Goldman Sachs International	189	0.00
(300)	Wintrust Financial Corp	Goldman Sachs International	110	0.00
2,591	Wise Plc	Bank of America Merrill Lynch	114	0.00
800	Wix.com Ltd	Goldman Sachs International	162	0.00
(77,350)	Wizz Air Holdings Plc	Bank of America Merrill Lynch	54,515	0.01
(3,400)	Wolfspeed Inc	Goldman Sachs International	3,529	0.00
(2,700)	Wolverine World Wide Inc	Goldman Sachs International	741	0.00
(1,785)	Woodward Inc	Goldman Sachs International	412	0.00
(600)	Workiva Inc	Goldman Sachs International	480	0.00
(300)	Workman Co Ltd	Bank of America Merrill Lynch	7	0.00
2,100	World Wrestling Entertainment Inc Class A	Goldman Sachs International	529	0.00
(3,800)	WP Carey Inc	Goldman Sachs International	4,054	0.00
(3,100)	WSFS Financial Corp	Goldman Sachs International	543	0.00
(3,600)	Wynn Resorts Ltd	Goldman Sachs International	2,884	0.00
1,300	Xcel Energy Inc	Goldman Sachs International	897	0.00
(300)	Yakult Honsha Co Ltd	Bank of America Merrill Lynch	43	0.00
(4,500)	Yamada Holdings Co Ltd	Bank of America Merrill Lynch	9	0.00
2,200	Yamaguchi Financial Group Inc	Bank of America Merrill Lynch	16	0.00
350,399,200	Yaoko Co Ltd	Société Générale	33,447	0.01
(19,045)	Yara International ASA	Morgan Stanley	19,920	0.01
(1,600)	Yokohama Rubber Co Ltd	Bank of America Merrill Lynch	16	0.00
2,600	Z Holdings Corp	Bank of America Merrill Lynch	6	0.00
(500)	Zeon Corp	Bank of America Merrill Lynch	2	0.00
11,400	Zeta Global Holdings Corp Class A	Goldman Sachs International	356	0.00
400	Ziff Davis Inc	Goldman Sachs International	101	0.00
(4,000)	ZIM Integrated Shipping Services Ltd	Goldman Sachs International	255	0.00
7,100	ZipRecruiter Inc Class A	Goldman Sachs International	10	0.00
(400)	Zoom Video Communications Inc Class A	Goldman Sachs International	1,476	0.00
(500)	Zscaler Inc	Goldman Sachs International	1,401	0.00
Total Unrealised Gain on Contracts for Differences [∞]			3,076,919	0.43

Uncorrelated Trading – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Total Return Swap Contracts 0.10%**

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD					
3,750,000	17/03/2023	1.04 ¹	Société Générale Basket SGBVRRU ²	728,750	0.10
Total Unrealised Gain on Total Return Swap Contracts [∞]				728,750	0.10

¹ The 1 day SOFR is the benchmark for this total return swap contract.

² The counterparty for the total return swap contracts is Société Générale.

Credit Default Swap Contracts 0.00%

Notional Amount	Termination Date	Counterparty	Reference Obligation	Fair Value US\$	% of Net Assets
EUR					
497,689	20/06/2027	ICE Clear U.S. ¹	Buying default protection on iTraxx Europe S37	2,204	0.00
Total Fair Value on Credit Default Swap Contracts [∞]				2,204	0.00

¹ Centrally cleared swap.

Variance Swap Contracts 0.00%

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Variance Strike Rate	Unrealised Gain US\$	% of Net Assets
USD 25,108	16/12/2022	BNP Paribas	Euro Stoxx 50 Index	18.50%	5,169	0.00
USD (24,717)	16/12/2022	BNP Paribas	S&P 500 Index	18.95%	9,534	0.00
Total Unrealised Gain on Variance Swap Contracts [∞]					14,703	0.00

Volatility Swap Contracts 0.00%

Notional Amount	Termination Date	Counterparty	Reference Obligation ¹	Unrealised Gain US\$	% of Net Assets
US\$ 999,740	28/09/2022	UBS	United States Dollar to Chinese Yuan Renminbi vs		
		Goldman Sachs	Euro and Swiss Franc Rate Basket	19,988	0.00
US\$ 88,268,200	16/12/2022	International	GS 19.1 Pairwise Theta Flat CoVol	0	0.00
Total Unrealised Gain on Volatility Swap Contracts [∞]				19,988	0.00

¹ 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
Total Financial Assets at Fair Value through Profit or Loss	579,163,605	81.23

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Uncorrelated Trading – Schedule of Investments (continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.10%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 200,000	¥ 18,724,920	13/07/2022	JPMorgan Chase Bank	1	(358)	(0.00)
AUD 700,000	US\$ 482,144	13/07/2022	JPMorgan Chase Bank	1	(777)	(0.00)
BRL 523,774	US\$ 100,000	02/08/2022	JPMorgan Chase Bank	1	(733)	(0.00)
CAD 200,000	¥ 21,129,858	13/07/2022	JPMorgan Chase Bank	1	(551)	(0.00)
CLP 93,414,856	US\$ 100,000	01/08/2022	JPMorgan Chase Bank	1	(913)	(0.00)
CNY 28,156,162	US\$ 4,200,000	13/07/2022	JPMorgan Chase Bank	1	(509)	(0.00)
COP 409,639,357	US\$ 100,000	01/08/2022	JPMorgan Chase Bank	1	(2,061)	(0.00)
€ 1,400,000	¥ 200,248,516	13/07/2022	JPMorgan Chase Bank	2	(10,261)	(0.00)
€ 250,000	AUD 381,770	13/07/2022	JPMorgan Chase Bank	1	(1,035)	(0.00)
€ 250,000	NOK 2,586,606	13/07/2022	JPMorgan Chase Bank	1	(342)	(0.00)
£ 750,000	¥ 124,449,278	13/07/2022	JPMorgan Chase Bank	1	(5,527)	(0.00)
MXN 15,000,000	US\$ 743,813	13/07/2022	JPMorgan Chase Bank	2	(1,400)	(0.00)
NZD 600,000	¥ 50,804,400	13/07/2022	JPMorgan Chase Bank	1	(1,089)	(0.00)
SEK 1,036,028	NOK 1,000,000	13/07/2022	JPMorgan Chase Bank	1	(100)	(0.00)
TWD 5,932,609	US\$ 200,000	05/08/2022	JPMorgan Chase Bank	1	(178)	(0.00)
US\$ 2,977,165	¥ 400,000,000	15/12/2022	Goldman Sachs International	1	(11,448)	(0.00)
US\$ 1,441,142	£ 1,187,500	13/07/2022	JPMorgan Chase Bank	1	(1,153)	(0.00)
US\$ 200,000	TRY 3,557,948	15/09/2022	JPMorgan Chase Bank	1	(576)	(0.00)
US\$ 100,000	CLP 94,517,144	05/08/2022	JPMorgan Chase Bank	1	(164)	(0.00)
US\$ 5,240,656	¥ 712,500,000	13/07/2022	JPMorgan Chase Bank	1	(6,223)	(0.00)
US\$ 309,934	CAD 400,000	13/07/2022	JPMorgan Chase Bank	1	(165)	(0.00)
US\$ 600,000	BRL 3,174,540	02/08/2022	JPMorgan Chase Bank	5	(1,645)	(0.00)
US\$ 200,000	BRL 1,051,357	05/07/2022	JPMorgan Chase Bank	2	(1,045)	(0.00)
<i>EUR Hedged Classes</i>						
€ 192,680	US\$ 202,922	20/07/2022	Goldman Sachs International	3	(1,282)	(0.00)
€ 533,046,002	US\$ 565,619,772	20/07/2022	Westpac Banking Corp	9	(7,789,950)	(1.10)
Total Unrealised Loss on Forward Currency Contracts [∞]					(7,839,485)	(1.10)

Futures Contracts (0.35%)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(13)	3 Month SOFR Future September 2022	(2,004)	(0.00)
(34)	3 Month SOFR Future March 2023	(16,056)	(0.00)
(355)	3 Month SOFR Future December 2022	(110,100)	(0.02)
(198)	3 Month SOFR Future June 2023	(124,423)	(0.02)
6	3 Month SONIA Future December 2023	(115)	(0.00)
(39)	3 Month SONIA Future December 2022	(7,760)	(0.00)
(16)	3 Month SONIA Future June 2023	(15,574)	(0.00)
(122)	3 Month SONIA Future December 2022	(47,372)	(0.01)
(102)	3 Month SONIA Future March 2023	(62,399)	(0.01)
(6)	3-Month Euro EURIBOR Future September 2023	(3,084)	(0.00)
(40)	3-Month Euro EURIBOR Future March 2023	(26,401)	(0.00)
(41)	3-Month Euro EURIBOR Future December 2023	(33,899)	(0.00)
(28)	90-Day Bank Bill Future December 2022	(5,828)	(0.00)
(157)	90-Day Bank Bill Future September 2022	(17,172)	(0.00)
(544)	Australian Dollar Currency Future September 2022	(49,691)	(0.01)
(14)	Australian Government Bond 10-Year Future September 2022	(586)	(0.00)
(115)	Australian Government Bond 3-Year Future September 2022	(37,168)	(0.01)
(3)	Bankers Acceptance Future December 2022	(233)	(0.00)
(3)	Bankers Acceptance Future June 2023	(388)	(0.00)
(3)	Bankers Acceptance Future September 2023	(698)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Futures Contracts (0.35%) (continued)**

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(211)	Bankers Acceptance Future September 2022	(2,248)	(0.00)
(120)	Bankers Acceptance Future March 2023	(12,878)	(0.00)
9	Brazil Real Currency Future July 2022	(510)	(0.00)
287	British Pound Currency Future September 2022	(68,080)	(0.01)
11	CAC40 Index Future July 2022	(6,409)	(0.00)
(71)	Canadian 10-Year Bond Future September 2022	(46,451)	(0.01)
(3)	Canadian 5-Year Bond Future September 2022	(1,969)	(0.00)
4	Canadian Dollar Currency Future September 2022	(415)	(0.00)
7	CBOE VIX Index Future July 2022	(2,744)	(0.00)
(24)	CBOE VIX Index Future August 2022	(22,008)	(0.00)
28	DAX Index Future September 2022	(70,855)	(0.01)
1	DJIA Micro E-mini Future September 2022	(428)	(0.00)
1	DJIA Mini E-CBOT Future September 2022	(6,194)	(0.00)
7	Dollar Index Future September 2022	(1,807)	(0.00)
2	E-mini Euro Future September 2022	(681)	(0.00)
(2)	E-mini Russell 2000 Index Future September 2022	(225)	(0.00)
(192)	Euro FX Currency Future September 2022	(54,784)	(0.01)
163	Euro Stoxx 50 Future September 2022	(38,807)	(0.01)
1	Euro Stoxx 50 Index Dividend Future December 2023	(345)	(0.00)
(1)	Euro Stoxx 600 Bank Index Future September 2022	(47)	(0.00)
70	Euro Stoxx Bank Future September 2022	(13,654)	(0.00)
1	Euro/Japanese Yen Currency Future September 2022	(1,242)	(0.00)
1	Euro/Pound Sterling Currency Future September 2022	(630)	(0.00)
(84)	Euro-BOBL Future September 2022	(63,731)	(0.01)
(11)	Euro-BTP Future September 2022	(22,226)	(0.00)
(162)	Euro-Bund Future September 2022	(409,074)	(0.06)
(7)	Euro-Buxl 30-Year Bond Future September 2022	(11,144)	(0.00)
(27)	Euro-OAT Future September 2022	(46,658)	(0.01)
(70)	Euro-Schatz Future September 2022	(23,920)	(0.00)
(1)	FTSE China A50 Index Future July 2022	(106)	(0.00)
24	Hang Seng China Enterprises Index Future July 2022	(13,305)	(0.00)
1	Hang Seng China Enterprises Index Future July 2022	(22,225)	(0.00)
(46)	Hang Seng Index Future July 2022	(24,970)	(0.00)
(11)	Japanese Yen Currency Future September 2022	(3,786)	(0.00)
9	Mexican Peso Currency Future September 2022	(610)	(0.00)
2	Mini- TOPIX Index Future September 2022	(324)	(0.00)
6	Mini-Hang Seng Index Future July 2022	(1,678)	(0.00)
8	MSCI Emerging Markets Index Future September 2022	(2,830)	(0.00)
1	MSCI Singapore Index Future July 2022	(463)	(0.00)
1	NASD 100 Micro E-mini Future September 2022	(27)	(0.00)
33	New Zealand Dollar Currency Future September 2022	(11,553)	(0.00)
6	Nikkei 225 (SGX) Future September 2022	(9,238)	(0.00)
(1)	S&P 500 Consumer Staples Index September 2022	(130)	(0.00)
53	S&P 500 E-mini Future September 2022	(127,992)	(0.02)
6	S&P/TSX 60 Index Future September 2022	(21,489)	(0.00)
1	SGX FTSE Taiwan Future July 2022	(1,640)	(0.00)
(2)	Short-Term Euro-BTP Future September 2022	(1,464)	(0.00)
38	SPI 200 Index Future September 2022	(114,631)	(0.02)
30	Turkish Lira Currency Future August 2022	(25)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Futures Contracts (0.35%) (continued)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(39)	United Kingdom Long Gilt Future September 2022	(36,287)	(0.01)
(196)	US Treasury 10-Year Note (CBT) Future September 2022	(271,322)	(0.04)
(3)	US Treasury 2-Year Note (CBT) Future September 2022	(1,718)	(0.00)
(150)	US Treasury 5-Year Note (CBT) Future September 2022	(152,980)	(0.02)
(72)	US Treasury Long Bond (CBT) Future September 2022	(222,847)	(0.03)
(1)	VSTOXX Future July 2022	(115)	(0.00)
(8)	Yen Denominated Nikkei Future September 2022	(1,767)	(0.00)
3	Yen Denominated Nikkei Future September 2022	(4,353)	(0.00)
Total Unrealised Loss on Futures Contracts [±]		(2,540,990)	(0.35)

Written Index Options Contracts (0.33%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(1)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,750	4,259	(1,362)	(0.00)
(5)	12/08/2022	Nikkei 225 Index, Strike Price JPY27,000	23,369	(17,850)	(0.00)
(22)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,805	103,656	(79,750)	(0.01)
(11)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,820	48,503	(35,612)	(0.01)
(12)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,850	42,890	(30,300)	(0.00)
(7)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,880	17,494	(6,737)	(0.00)
(60)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,890	152,948	(105,750)	(0.02)
(6)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,920	9,595	(3,225)	(0.00)
(8)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,700	4,080	(3,847)	(0.00)
(70)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,000	35,515	(19,540)	(0.00)
(60)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,100	25,349	(13,419)	(0.00)
(35)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,200	16,498	(6,239)	(0.00)
(1)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,300	390	(141)	(0.00)
(5)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,400	1,360	(589)	(0.00)
(107)	20/07/2022	VIX Index, Strike Price \$30	22,309	(20,865)	(0.00)
(107)	17/08/2022	VIX Index, Strike Price \$30	33,544	(34,775)	(0.01)

Put Options

(1,000)	15/07/2022	Euro Stoxx Banks Index, Strike Price EUR75	14,478	(44,432)	(0.01)
(1)	08/07/2022	Nikkei 225 Index, Strike Price JPY26,625	4,410	(3,460)	(0.00)
(5)	12/08/2022	Nikkei 225 Index, Strike Price JPY27,000	32,503	(40,116)	(0.01)
(23)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,670	40,805	(45,712)	(0.01)
(95)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,700	197,042	(225,625)	(0.03)
(28)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,705	59,476	(68,600)	(0.01)
(30)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,740	84,630	(55,125)	(0.01)
(31)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,750	126,148	(99,975)	(0.01)
(33)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,760	101,034	(72,187)	(0.01)
(22)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,770	88,943	(79,750)	(0.01)
(6)	08/07/2022	S&P 500 E-mini Future, Strike Price \$3,780	16,720	(15,525)	(0.00)
(11)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,780	44,540	(42,212)	(0.01)
(72)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,800	282,237	(308,700)	(0.04)
(80)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,820	232,055	(381,000)	(0.05)
(50)	15/07/2022	S&P 500 E-mini Future, Strike Price \$3,900	208,332	(356,250)	(0.05)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Written Index Options Contracts (0.33%) (continued)**

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
(29)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD14,700	15,816	(17,751)	(0.00)
(91)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,000	45,218	(82,634)	(0.01)
(10)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,100	5,161	(10,174)	(0.00)
(35)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,200	18,469	(40,022)	(0.01)
(5)	20/07/2022	Taiwan Stock Exchange Index, Strike Price TWD15,400	3,944	(7,147)	(0.00)
Total Fair Value on Written Index Options Contracts [±]				(2,376,398)	(0.33)

Written Equity Options Contracts (4.35%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Call Options					
(100,000)	19/01/2024	Akamai Technologies Inc, Strike Price \$101	1,310,256	(1,419,164)	(0.20)
(100,000)	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$38	2,182,962	(2,138,242)	(0.30)
(50,000)	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$92	144,272	(234,687)	(0.03)
(11,250)	16/06/2023	Deutsche Telekom AG, Strike Price EUR22	385,345	(246,988)	(0.04)
(50,000)	19/01/2024	Guardant Health Inc, Strike Price \$95	463,151	(455,926)	(0.06)
(50,000)	19/01/2024	Insulet Corp, Strike Price \$231	2,646,730	(2,869,526)	(0.40)
(200,000)	19/01/2024	Lyft Inc, Strike Price \$32	233,779	(214,284)	(0.03)
(65)	19/01/2024	Lyft Inc, Strike Price \$48	3,159	(3,087)	(0.00)
(30,364)	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$138	572,453	(524,684)	(0.07)
(10,000)	19/01/2024	Match Group Inc, Strike Price \$111	69,125	(70,837)	(0.01)
(100,000)	19/01/2024	Match Group Inc, Strike Price \$117	577,384	(606,620)	(0.09)
(60,000)	19/01/2024	Middleby Corp, Strike Price \$140	1,265,812	(1,243,511)	(0.17)
(75,000)	19/01/2024	Middleby Corp, Strike Price \$151	1,286,526	(1,218,941)	(0.17)
(50,000)	19/01/2024	Okta Inc, Strike Price \$172	442,425	(459,366)	(0.06)
(300,000)	20/01/2023	Pure Storage Inc, Strike Price \$28	982,037	(982,394)	(0.14)
(225)	20/01/2023	Pure Storage Inc, Strike Price \$37	20,160	(20,250)	(0.00)
(100,000)	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$73	2,749,586	(2,749,175)	(0.39)
(100,000)	19/01/2024	Sunnova Energy International Inc, Strike Price \$33	365,177	(363,402)	(0.05)
(20,000)	19/01/2024	Wayfair Inc, Strike Price \$165	67,638	(78,166)	(0.01)
(40,000)	19/01/2024	Wayfair Inc, Strike Price \$198	96,108	(116,998)	(0.02)
Put Options					
(40,090)	19/01/2024	Akamai Technologies Inc, Strike Price \$115	1,053,638	(1,025,099)	(0.14)
(11,737)	19/01/2024	Apellis Pharmaceuticals Inc, Strike Price \$43	181,591	(177,632)	(0.03)
(14,074)	19/01/2024	Ceridian HCM Holding Inc, Strike Price \$105	773,927	(801,936)	(0.11)
(7,317)	19/01/2024	Guardant Health Inc, Strike Price \$108	513,401	(512,331)	(0.07)
(10,483)	19/01/2024	Insulet Corp, Strike Price \$294	987,845	(1,010,327)	(0.14)
(42,205)	19/01/2024	Lyft Inc, Strike Price \$42	1,135,687	(1,133,061)	(0.16)
(8,425)	19/01/2024	Marriott Vacations Worldwide Corp, Strike Price \$154	374,734	(391,371)	(0.06)
(3,193)	19/01/2024	Match Group Inc, Strike Price \$126	173,376	(174,463)	(0.03)
(31,126)	19/01/2024	Match Group Inc, Strike Price \$133	1,881,094	(1,893,759)	(0.27)
(17,159)	19/01/2024	Middleby Corp, Strike Price \$178	930,842	(900,702)	(0.13)
(25,002)	19/01/2024	Middleby Corp, Strike Price \$193	1,637,503	(1,594,714)	(0.22)
(12,335)	19/01/2024	Okta Inc, Strike Price \$220	1,524,247	(1,530,897)	(0.22)
(72,984)	20/01/2023	Pure Storage Inc, Strike Price \$31	516,683	(518,985)	(0.07)
(12,140)	19/01/2024	Sarepta Therapeutics Inc, Strike Price \$83	327,410	(330,769)	(0.05)
(16,873)	19/01/2024	Sunnova Energy International Inc, Strike Price \$38	347,058	(346,388)	(0.05)
(4,618)	19/01/2024	Wayfair Inc, Strike Price \$210	734,390	(736,181)	(0.10)
(9,429)	19/01/2024	Wayfair Inc, Strike Price \$253	1,874,920	(1,878,525)	(0.26)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Written Equity Options Contracts (4.35%) (continued)

	Fair Value	% of
	US\$	Net
		Assets
Total Fair Value on Written Equity Options Contracts [±]	(30,973,388)	(4.35)

Contracts for Differences (0.49%)

Units	Security Description	Counterparty	Unrealised	% of
			Loss US\$	Net
				Assets
(1,463)	3i Group Plc	Bank of America Merrill Lynch	(77)	(0.00)
(1,000)	77 Bank Ltd	Bank of America Merrill Lynch	(27)	(0.00)
24,066	888 Holdings Plc	Bank of America Merrill Lynch	(1,243)	(0.00)
9,300	8x8 Inc	Goldman Sachs International	(554)	(0.00)
(2,400)	A10 Networks Inc	Goldman Sachs International	(140)	(0.00)
(700)	AAON Inc	Goldman Sachs International	(1,029)	(0.00)
5,700	Abercrombie & Fitch Co - Class A	Goldman Sachs International	(3,362)	(0.00)
600	ABIOMED Inc	Goldman Sachs International	(3,481)	(0.00)
65,345	abrdn Plc	Bank of America Merrill Lynch	(1,429)	(0.00)
1,200	Academy Sports & Outdoors Inc	Goldman Sachs International	(569)	(0.00)
22,500	Acadia Realty Trust	Goldman Sachs International	(4,229)	(0.00)
2,000	Accenture Plc Class A	Goldman Sachs International	(3,839)	(0.00)
(2,300)	Aclaris Therapeutics Inc	Goldman Sachs International	(48)	(0.00)
4,900	Acom Co Ltd	Bank of America Merrill Lynch	(32)	(0.00)
(2,100)	Activision Blizzard Inc	Goldman Sachs International	(216)	(0.00)
300	Acuity Brands Inc	Goldman Sachs International	(439)	(0.00)
(3,300)	Acushnet Holdings Corp	Goldman Sachs International	(525)	(0.00)
(10,600)	ACV Auctions Inc Class A	Goldman Sachs International	(746)	(0.00)
100	Adastria Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
12,000	Adecoagro SA	Goldman Sachs International	(1,578)	(0.00)
300	ADEKA Corp	Bank of America Merrill Lynch	(6)	(0.00)
800	Adient Plc	Goldman Sachs International	(1,294)	(0.00)
(6,466)	Admiral Group Plc	Bank of America Merrill Lynch	(642)	(0.00)
3,200	Adobe Inc	Goldman Sachs International	(3,678)	(0.00)
(600)	Adtalem Global Education Inc	Goldman Sachs International	(148)	(0.00)
2,000	Advance Auto Parts Inc	Goldman Sachs International	(4,751)	(0.00)
2,500	Advanced Drainage Systems Inc	Goldman Sachs International	(505)	(0.00)
1,000	Advanced Energy Industries Inc	Goldman Sachs International	(81)	(0.00)
7,200	Advanced Micro Devices Inc	Goldman Sachs International	(9,159)	(0.00)
100	Advantest Corp	Bank of America Merrill Lynch	(0)	(0.00)
(1,300)	AECOM	Goldman Sachs International	(533)	(0.00)
(700)	AerCap Holdings NV	Goldman Sachs International	(325)	(0.00)
(1,100)	AeroVironment Inc	Goldman Sachs International	(2,830)	(0.00)
400	AGCO Corp	Goldman Sachs International	(435)	(0.00)
(100)	Agilent Technologies Inc	Goldman Sachs International	(115)	(0.00)
(11,100)	agilon health Inc	Goldman Sachs International	(3,433)	(0.00)
1,000	Aica Kogyo Co Ltd	Bank of America Merrill Lynch	(27)	(0.00)
2,000	Aiful Corp	Bank of America Merrill Lynch	(15)	(0.00)
23,454	Air Liquide SA	Goldman Sachs International	(40,010)	(0.01)
4,531	Air Products & Chemicals Inc	Morgan Stanley	(584)	(0.00)
200	Air Water Inc	Bank of America Merrill Lynch	(7)	(0.00)
(281,331)	Airbnb Inc - Class A	Goldman Sachs International	(21,495)	(0.01)
1,967	Airtel Africa Plc	Bank of America Merrill Lynch	(57)	(0.00)
339,071	Akamai Technologies Inc	Goldman Sachs International	(1,884)	(0.00)
3,757	Akzo Nobel NV	Morgan Stanley	(1,890)	(0.00)
(1,200)	Alarm.com Holdings Inc	Goldman Sachs International	(577)	(0.00)
24,437	Alaska Air Group Inc	Goldman Sachs International	(4,581)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,125	Albemarle Corp	Morgan Stanley	(4,350)	(0.00)
10,500	Albertsons Cos Inc Class A	Goldman Sachs International	(8,870)	(0.00)
8,300	Alexander & Baldwin Inc	Goldman Sachs International	(702)	(0.00)
55,192	Alfa Laval AB	Morgan Stanley	(18,084)	(0.01)
(21,300)	Alight Inc Class A	Goldman Sachs International	(1,208)	(0.00)
(200)	Alleghany Corp	Goldman Sachs International	(94)	(0.00)
(2,700)	Allegheny Technologies Inc	Goldman Sachs International	(280)	(0.00)
4,282	Allegiant Travel Co	Morgan Stanley	(3,858)	(0.00)
(1,484)	Allegion Plc	Goldman Sachs International	(480)	(0.00)
13,000	Allegro MicroSystems Inc	Goldman Sachs International	(2,090)	(0.00)
(700)	Alliant Energy Corp	Goldman Sachs International	(410)	(0.00)
3,400	Allison Transmission Holdings Inc	Goldman Sachs International	(430)	(0.00)
1,400	Allscripts Healthcare Solutions Inc	Goldman Sachs International	(321)	(0.00)
3,100	Ally Financial Inc	Goldman Sachs International	(1,647)	(0.00)
400	Alpha Metallurgical Resources Inc	Goldman Sachs International	(3,077)	(0.00)
(900)	Alps Alpine Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
(2,400)	Altair Engineering Inc	Goldman Sachs International	(2,004)	(0.00)
500	Amada Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
200	Amano Corp	Bank of America Merrill Lynch	(5)	(0.00)
(16,599)	Amazon.com Inc	Goldman Sachs International	(187)	(0.00)
2,700	Amdocs Ltd	Goldman Sachs International	(198)	(0.00)
1,200	Amedisys Inc	Goldman Sachs International	(3,535)	(0.00)
(1,000)	Ameren Corp	Goldman Sachs International	(97)	(0.00)
5,700	American Assets Trust Inc	Goldman Sachs International	(457)	(0.00)
200	American Equity Investment Life Holding Co	Goldman Sachs International	(26)	(0.00)
3,400	American Express Co	Goldman Sachs International	(2,651)	(0.00)
1,300	American Homes 4 Rent	Goldman Sachs International	(102)	(0.00)
(1,400)	American States Water Co	Goldman Sachs International	(1,402)	(0.00)
(2,400)	American Tower Corp	Goldman Sachs International	(3,190)	(0.00)
(7,600)	Americold Realty Trust Inc	Goldman Sachs International	(438)	(0.00)
2,200	Ameriprise Financial Inc	Goldman Sachs International	(5,856)	(0.00)
2,600	Ameris Bancorp	Goldman Sachs International	(216)	(0.00)
4,506	AMETEK Inc	Goldman Sachs International	(1,091)	(0.00)
8,800	Amkor Technology Inc	Goldman Sachs International	(4)	(0.00)
2,500	Amphenol Corp Class A	Goldman Sachs International	(261)	(0.00)
(1,361,665)	ams AG	Société Générale	(135,798)	(0.02)
4,500,000	ams-OSRAM AG	Société Générale	(147,325)	(0.02)
41,434,800	Ana Holdings Inc	Société Générale	(11,331)	(0.00)
23,076	Andritz AG	Morgan Stanley	(15,033)	(0.01)
(100)	Anritsu Corp	Bank of America Merrill Lynch	(0)	(0.00)
2,571	Antofagasta Plc	Bank of America Merrill Lynch	(343)	(0.00)
(500)	Aozora Bank Ltd	Bank of America Merrill Lynch	(7)	(0.00)
101,595	Apellis Pharmaceuticals Inc	Goldman Sachs International	(23)	(0.00)
(1,453)	Apple Inc	Goldman Sachs International	(4,376)	(0.00)
1,700	Applied Materials Inc	Goldman Sachs International	(1,828)	(0.00)
1,128	Aptiv Plc	Morgan Stanley	(926)	(0.00)
3,700	Aramark	Goldman Sachs International	(362)	(0.00)
12,200	Arbor Realty Trust Inc	Goldman Sachs International	(1,570)	(0.00)
(6,100)	Archer-Daniels-Midland Co	Goldman Sachs International	(2,748)	(0.00)
15,500	Archrock Inc	Goldman Sachs International	(1,681)	(0.00)
(25,800)	Ardagh Metal Packaging SA	Goldman Sachs International	(746)	(0.00)
2,600	Argo Group International Holdings Ltd	Goldman Sachs International	(1,255)	(0.00)
(400)	Ariake Japan Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
3,300	Arista Networks Inc	Goldman Sachs International	(2,770)	(0.00)
400	Armada Hoffer Properties Inc	Goldman Sachs International	(1)	(0.00)
4,000	Armstrong World Industries Inc	Goldman Sachs International	(1,449)	(0.00)
(9,200)	Array Technologies Inc	Goldman Sachs International	(412)	(0.00)
500	As One Corp	Bank of America Merrill Lynch	(104)	(0.00)
300	Asahi Group Holdings Ltd	Bank of America Merrill Lynch	(11)	(0.00)
100	Asahi Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
(400)	Asahi Kasei Corp	Bank of America Merrill Lynch	(5)	(0.00)
100	Asbury Automotive Group Inc	Goldman Sachs International	(401)	(0.00)
(110)	Ashland Global Holdings Inc	Morgan Stanley	(3)	(0.00)
17,980	Ashmore Group Plc	Bank of America Merrill Lynch	(107)	(0.00)
(400)	ASKUL Corp	Bank of America Merrill Lynch	(9)	(0.00)
500	Aspen Technology Inc	Goldman Sachs International	(3,064)	(0.00)
30,500	Associated Banc-Corp	Goldman Sachs International	(5,779)	(0.00)
1,672	Associated British Foods Plc	Bank of America Merrill Lynch	(409)	(0.00)
57,354	Assura Plc	Bank of America Merrill Lynch	(551)	(0.00)
(800)	Assurant Inc	Goldman Sachs International	(382)	(0.00)
(500)	Astellas Pharma Inc	Bank of America Merrill Lynch	(13)	(0.00)
(31,400)	AT&T Inc	Goldman Sachs International	(1,521)	(0.00)
3,200	Atkore Inc	Goldman Sachs International	(2,122)	(0.00)
3,800	Atlas Air Worldwide Holdings Inc	Goldman Sachs International	(3,251)	(0.00)
400	Atlassian Corp Plc Class A	Goldman Sachs International	(948)	(0.00)
(2,700)	Atmos Energy Corp	Goldman Sachs International	(1,939)	(0.00)
(7,300)	Atotech Ltd	Goldman Sachs International	(1,008)	(0.00)
(2,600)	AtriCure Inc	Goldman Sachs International	(763)	(0.00)
2,571	Auction Technology Group Plc	Bank of America Merrill Lynch	(281)	(0.00)
(2,025)	Auto Trader Group Plc	Bank of America Merrill Lynch	(106)	(0.00)
3,500	Autodesk Inc	Goldman Sachs International	(11,025)	(0.00)
100	Autoliv Inc	Goldman Sachs International	(289)	(0.00)
200	Automatic Data Processing Inc	Goldman Sachs International	(238)	(0.00)
900	AutoNation Inc	Goldman Sachs International	(2,664)	(0.00)
(7,200)	Avangrid Inc	Goldman Sachs International	(758)	(0.00)
3,100	Avient Corp	Goldman Sachs International	(1,190)	(0.00)
(1,800)	Avista Corp	Goldman Sachs International	(511)	(0.00)
20,268	Aviva Plc	Bank of America Merrill Lynch	(2,099)	(0.00)
20	AXA SA	Bank of America Merrill Lynch	(24)	(0.00)
6,290	Axalta Coating Systems Ltd	Goldman Sachs International	(2,588)	(0.00)
1,200	Axon Enterprise Inc	Goldman Sachs International	(1,958)	(0.00)
700	Axos Financial Inc	Goldman Sachs International	(409)	(0.00)
400	Azbil Corp	Bank of America Merrill Lynch	(10)	(0.00)
12,679	AZEK Co Inc	Morgan Stanley	(1,654)	(0.00)
(2,600)	Azenta Inc	Goldman Sachs International	(571)	(0.00)
(1,400)	Badger Meter Inc	Goldman Sachs International	(1,113)	(0.00)
(1,200)	Balchem Corp	Goldman Sachs International	(1,735)	(0.00)
11,217	Ball Corp	Morgan Stanley	(3,340)	(0.00)
5,700	Banc of California Inc	Goldman Sachs International	(32)	(0.00)
(1,400)	BancFirst Corp	Goldman Sachs International	(195)	(0.00)
(100)	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
3,500	Bank of America Corp	Goldman Sachs International	(364)	(0.00)
(269,086)	Bank of China Ltd	Société Générale	(90)	(0.00)
200	Bank of Hawaii Corp	Goldman Sachs International	(45)	(0.00)
(100)	Bank of Kyoto Ltd	Bank of America Merrill Lynch	(0)	(0.00)
3,400	Bank of New York Mellon Corp	Goldman Sachs International	(1,418)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
5,600	Bank OZK	Goldman Sachs International	(872)	(0.00)
100	BankUnited Inc	Goldman Sachs International	(8)	(0.00)
34,550	Barclays Plc	Bank of America Merrill Lynch	(574)	(0.00)
9,600	Barings BDC Inc	Goldman Sachs International	(713)	(0.00)
(9,986)	BASF SE	Société Générale	(17)	(0.00)
8,500	Bath & Body Works Inc	Goldman Sachs International	(1,255)	(0.00)
12,400	Bausch Health Cos Inc	Goldman Sachs International	(2,554)	(0.00)
5,600	Baxter International Inc	Goldman Sachs International	(5,203)	(0.00)
(1,500)	Beacon Roofing Supply Inc	Goldman Sachs International	(511)	(0.00)
(11,763)	Beazley Plc	Bank of America Merrill Lynch	(594)	(0.00)
100	Bell System24 Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
(4,100)	BellRing Brands Inc	Goldman Sachs International	(499)	(0.00)
(700)	Benesse Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
(400)	BeNext-Yumeshin Group Co	Bank of America Merrill Lynch	(7)	(0.00)
5,000	Berkshire Hathaway Inc	Goldman Sachs International	(3,653)	(0.00)
2,200	Berry Global Group Inc	Goldman Sachs International	(1,531)	(0.00)
1,800	Best Buy Co Inc	Goldman Sachs International	(2,418)	(0.00)
700	Bic Camera Inc	Bank of America Merrill Lynch	(15)	(0.00)
400	BIPROGY Inc	Bank of America Merrill Lynch	(1)	(0.00)
(2,200)	Black Hills Corp	Goldman Sachs International	(127)	(0.00)
1,400	Black Knight Inc	Goldman Sachs International	(38)	(0.00)
1,300	Blackstone Secured Lending Fund	Goldman Sachs International	(111)	(0.00)
2,600	Blackstone Inc	Goldman Sachs International	(580)	(0.00)
15,200	Bloomin' Brands Inc	Goldman Sachs International	(5,828)	(0.00)
(11,353)	Boise Cascade Co	Goldman Sachs International	(17)	(0.00)
2,600	BOK Financial Corp	Goldman Sachs International	(1,394)	(0.00)
(31,838)	boohoo Group Plc	Bank of America Merrill Lynch	(58)	(0.00)
(1,883,478)	Booking Holdings Inc	Goldman Sachs International	(75,205)	(0.01)
12,599	BorgWarner Inc	Goldman Sachs International	(12,777)	(0.00)
100	Boston Beer Co Inc Class A	Goldman Sachs International	(1,229)	(0.00)
3,500	Boston Properties Inc	Goldman Sachs International	(3,086)	(0.00)
8,600	Boyd Gaming Corp	Goldman Sachs International	(5,649)	(0.00)
(2,200)	Brady Corp Class A	Goldman Sachs International	(1,114)	(0.00)
8,000	Bread Financial Holdings Inc	Goldman Sachs International	(6,224)	(0.00)
15,550	Brenntag SE	Morgan Stanley	(4,856)	(0.00)
11,251	Bridgepoint Group Plc	Bank of America Merrill Lynch	(1,120)	(0.00)
2,700	Brigham Minerals Inc Class A	Goldman Sachs International	(831)	(0.00)
600	Bright Horizons Family Solutions Inc	Goldman Sachs International	(25)	(0.00)
3,700	Brighthouse Financial Inc	Goldman Sachs International	(1,186)	(0.00)
6,100	BrightSpire Capital Inc	Goldman Sachs International	(382)	(0.00)
5,900	Brinker International Inc	Goldman Sachs International	(1,823)	(0.00)
(100)	Brink's Co	Goldman Sachs International	(45)	(0.00)
9,131	British Land Co Plc	Bank of America Merrill Lynch	(1,130)	(0.00)
6,343	Britvic Plc	Bank of America Merrill Lynch	(914)	(0.00)
4,800	Brixmor Property Group Inc	Goldman Sachs International	(1,448)	(0.00)
10,900	Brookdale Senior Living Inc	Goldman Sachs International	(2,668)	(0.00)
7,300	Brookfield Renewable Corp Class A	Goldman Sachs International	(546)	(0.00)
(900)	Brown & Brown Inc	Goldman Sachs International	(286)	(0.00)
(3,600)	BRP Group Inc Class A	Goldman Sachs International	(713)	(0.00)
3,700	Brunswick Corp	Goldman Sachs International	(1,632)	(0.00)
52,192	BT Group Plc	Bank of America Merrill Lynch	(1,134)	(0.00)
1,800	Buckle Inc	Goldman Sachs International	(510)	(0.00)
2,200	Bunge Ltd	Goldman Sachs International	(1,115)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(14,373)	Bunzl Plc	Bank of America Merrill Lynch	(1,147)	(0.00)
4,921	Burberry Group Plc	Bank of America Merrill Lynch	(1,428)	(0.00)
447	Burford Capital Ltd	Bank of America Merrill Lynch	(161)	(0.00)
71,700	Buzzi Unicem SpA	Goldman Sachs International	(14,180)	(0.00)
(1,700)	BWX Technologies Inc	Goldman Sachs International	(1,634)	(0.00)
200	C Uyemura & Co Ltd	Bank of America Merrill Lynch	(23)	(0.00)
6,367	C&C Group Plc	Bank of America Merrill Lynch	(34)	(0.00)
(6,000)	C3ai Inc Class A	Goldman Sachs International	(1,698)	(0.00)
1,100	Cactus Inc- Class A	Goldman Sachs International	(1,609)	(0.00)
9,000	Cadence Bank	Goldman Sachs International	(690)	(0.00)
3,200	California Resources Corp	Goldman Sachs International	(2,971)	(0.00)
(2,400)	California Water Service Group	Goldman Sachs International	(2,004)	(0.00)
600	Calix Inc	Goldman Sachs International	(277)	(0.00)
1,200	Callon Petroleum Co	Goldman Sachs International	(1,765)	(0.00)
200	Cal-Maine Foods Inc	Goldman Sachs International	(88)	(0.00)
(1,800)	Camden Property Trust	Goldman Sachs International	(100)	(0.00)
(3,500)	Canadian Solar Inc	Goldman Sachs International	(1,324)	(0.00)
(100)	Canon Marketing Japan Inc	Bank of America Merrill Lynch	(0)	(0.00)
100	Capcom Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
600	Capital One Financial Corp	Goldman Sachs International	(1,212)	(0.00)
9,900	Capitol Federal Financial Inc	Goldman Sachs International	(53)	(0.00)
3,600	Cardinal Health Inc	Goldman Sachs International	(3,299)	(0.00)
40,141	Cargotec Oyj	Morgan Stanley	(33,284)	(0.01)
4,400	Cargurus Inc	Goldman Sachs International	(2,341)	(0.00)
4,499	Carlisle Cos Inc	Morgan Stanley	(1,037)	(0.00)
1,700	Carlyle Group Inc	Goldman Sachs International	(693)	(0.00)
300	Carter's Inc	Goldman Sachs International	(187)	(0.00)
400	Casio Computer Co Ltd	Bank of America Merrill Lynch	(7)	(0.00)
(1,700)	Catalent Inc	Goldman Sachs International	(669)	(0.00)
5,466	Caterpillar Inc	Morgan Stanley	(11,232)	(0.00)
(300)	CBIZ Inc	Goldman Sachs International	(151)	(0.00)
(18,000)	CCC Intelligent Solutions Holdings Inc	Goldman Sachs International	(1,444)	(0.00)
1,000	CDW Corp	Goldman Sachs International	(804)	(0.00)
4,300,000	Cellnex Telecom SA	Société Générale	(86,746)	(0.01)
20,500	Centennial Resource Development Inc Class A	Goldman Sachs International	(4,941)	(0.00)
(900)	Centerspace	Goldman Sachs International	(573)	(0.00)
(2,200)	Central Garden & Pet Co Class A	Goldman Sachs International	(1,644)	(0.00)
500	Central Japan Railway Co	Bank of America Merrill Lynch	(33)	(0.00)
38,312	Centrica Plc	Bank of America Merrill Lynch	(531)	(0.00)
900	Cerence Inc	Goldman Sachs International	(371)	(0.00)
19,484	Ceres Power Holdings Plc	Bank of America Merrill Lynch	(2,655)	(0.00)
734,494	Ceridian HCM Holding Inc	Goldman Sachs International	(159)	(0.00)
(800)	Certara Inc	Goldman Sachs International	(19)	(0.00)
2,800	CF Industries Holdings Inc	Goldman Sachs International	(1,605)	(0.00)
5,500	Change Healthcare Inc	Goldman Sachs International	(495)	(0.00)
300	Charles River Laboratories International Inc	Goldman Sachs International	(1,143)	(0.00)
2,100	Charles Schwab Corp	Goldman Sachs International	(618)	(0.00)
(600)	Chart Industries Inc	Goldman Sachs International	(2,648)	(0.00)
(700)	Charter Communications Inc Class A	Goldman Sachs International	(2,470)	(0.00)
7,300	Cheesecake Factory Inc	Goldman Sachs International	(5,626)	(0.00)
800	Chemed Corp	Goldman Sachs International	(3,708)	(0.00)
(2,000)	Chemours Co	Goldman Sachs International	(372)	(0.00)
904	Cheniere Energy Inc	Morgan Stanley	(418)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(800)	Chiba Bank Ltd	Bank of America Merrill Lynch	(0)	(0.00)
3,100	Chiyoda Corp	Bank of America Merrill Lynch	(21)	(0.00)
(100)	Chubu Electric Power Co Inc	Bank of America Merrill Lynch	(0)	(0.00)
100	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(1,600)	Chugoku Bank Ltd	Bank of America Merrill Lynch	(2)	(0.00)
(4,000)	Church & Dwight Co Inc	Goldman Sachs International	(1,362)	(0.00)
33,580	Cie de Saint-Gobain	Goldman Sachs International	(17,568)	(0.01)
200	Cigna Corp	Goldman Sachs International	(657)	(0.00)
400	Cirrus Logic Inc	Goldman Sachs International	(66)	(0.00)
200	Cisco Systems Inc	Goldman Sachs International	(10)	(0.00)
(2,200)	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(12)	(0.00)
400	Citizens Financial Group Inc	Goldman Sachs International	(119)	(0.00)
(1,100)	Citrix Systems Inc	Goldman Sachs International	(282)	(0.00)
(900)	City Holding Co	Goldman Sachs International	(82)	(0.00)
400	Civitas Resources Inc	Goldman Sachs International	(438)	(0.00)
(200)	CKD Corp	Bank of America Merrill Lynch	(5)	(0.00)
2,900	Clear Secure Inc Class A	Goldman Sachs International	(342)	(0.00)
1,500	Clearwater Analytics Holdings Inc Class A	Goldman Sachs International	(98)	(0.00)
(3,800)	Clearway Energy Inc	Goldman Sachs International	(476)	(0.00)
14,800	Cleveland-Cliffs Inc	Goldman Sachs International	(2,094)	(0.00)
(800)	Clorox Co	Goldman Sachs International	(534)	(0.00)
(1,400)	CMS Energy Corp	Goldman Sachs International	(887)	(0.00)
(3,400)	CNA Financial Corp	Goldman Sachs International	(34)	(0.00)
7,800	CNH Industrial NV	Goldman Sachs International	(1,861)	(0.00)
12,100	CNO Financial Group Inc	Goldman Sachs International	(733)	(0.00)
3,300	CNX Resources Corp	Goldman Sachs International	(1,444)	(0.00)
74,999	Coca-Cola Co	Goldman Sachs International	(779)	(0.00)
2,200	Cognex Corp	Goldman Sachs International	(1,842)	(0.00)
800	Cognizant Technology Solutions Corp Class A	Goldman Sachs International	(532)	(0.00)
1,000	Cohen & Steers Inc	Goldman Sachs International	(887)	(0.00)
(2,000)	Cohu Inc	Goldman Sachs International	(696)	(0.00)
9,500	Comcast Corp Class A	Goldman Sachs International	(443)	(0.00)
5,700	CommScope Holding Co Inc	Goldman Sachs International	(408)	(0.00)
2,900	Community Health Systems Inc	Goldman Sachs International	(1,046)	(0.00)
1,700	CommVault Systems Inc	Goldman Sachs International	(972)	(0.00)
7,144	Compass Group Plc	Bank of America Merrill Lynch	(110)	(0.00)
(28,000)	Compass Inc Class A	Goldman Sachs International	(1,516)	(0.00)
(930)	Computacenter Plc	Bank of America Merrill Lynch	(6)	(0.00)
2,500	Comstock Resources Inc	Goldman Sachs International	(2,112)	(0.00)
100	COMSYS Holdings Corp	Bank of America Merrill Lynch	(0)	(0.00)
4,700	Conagra Brands Inc	Goldman Sachs International	(96)	(0.00)
(500)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	(8)	(0.00)
(4,900)	Consolidated Edison Inc	Goldman Sachs International	(1,114)	(0.00)
600	Constellation Brands Inc Class A	Goldman Sachs International	(2,559)	(0.00)
8,300	Constellium SE	Goldman Sachs International	(1,708)	(0.00)
(1,400)	Copa Holdings SA Class A	Goldman Sachs International	(970)	(0.00)
500	Copart Inc	Goldman Sachs International	(152)	(0.00)
(7,000)	Core & Main Inc Class A	Goldman Sachs International	(1,401)	(0.00)
4,200	CoreCivic Inc	Goldman Sachs International	(526)	(0.00)
(4,700)	Cornerstone Building Brands Inc	Goldman Sachs International	(194)	(0.00)
3,600	Corning Inc	Goldman Sachs International	(2,081)	(0.00)
213,350,400	Cosmo Energy Holdings Co Ltd	Société Générale	(23,319)	(0.01)
85,204	Costco Wholesale Corp	Goldman Sachs International	(1,965)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,900	Coupa Software Inc	Goldman Sachs International	(3,618)	(0.00)
(2,000)	Covetrus Inc	Goldman Sachs International	(95)	(0.00)
2,600	Cracker Barrel Old Country Store Inc	Goldman Sachs International	(2,119)	(0.00)
(300)	Crane Holdings Co	Goldman Sachs International	(135)	(0.00)
(1,000)	Create Restaurants Holdings Inc	Bank of America Merrill Lynch	(6)	(0.00)
1,700	Credicorp Ltd	Goldman Sachs International	(3,087)	(0.00)
(200)	Credit Acceptance Corp	Goldman Sachs International	(169)	(0.00)
(9,186)	Credit Agricole SA	Société Générale	(325)	(0.00)
10,163	Crest Nicholson Holdings Plc	Bank of America Merrill Lynch	(563)	(0.00)
(1,557)	CRH Plc	Bank of America Merrill Lynch	(321)	(0.00)
1,800	Crocs Inc	Goldman Sachs International	(361)	(0.00)
15,752	Croda International Plc	Goldman Sachs International	(1,138)	(0.00)
1,300	Crowdstrike Holdings Inc	Goldman Sachs International	(5,664)	(0.00)
900	Crown Holdings Inc	Goldman Sachs International	(252)	(0.00)
(1,900)	CSG Systems International Inc	Goldman Sachs International	(308)	(0.00)
15,300	CSX Corp	Goldman Sachs International	(1,066)	(0.00)
6,259	Cummins Inc	Goldman Sachs International	(4,233)	(0.00)
23,580	Currys Plc	Bank of America Merrill Lynch	(188)	(0.00)
700	Customers Bancorp Inc	Goldman Sachs International	(465)	(0.00)
1,600	CVR Energy Inc	Goldman Sachs International	(2,286)	(0.00)
400	CVS Health Corp	Goldman Sachs International	(122)	(0.00)
(5,200)	Cyxtera Technologies Inc	Goldman Sachs International	(364)	(0.00)
(3,000)	Daicel Corp	Bank of America Merrill Lynch	(5)	(0.00)
100	Daido Steel Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
200	Daifuku Co Ltd	Bank of America Merrill Lynch	(19)	(0.00)
(300)	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	(19)	(0.00)
200	Daiichikoshō Co Ltd	Bank of America Merrill Lynch	(19)	(0.00)
(100)	Daikin Industries Ltd	Bank of America Merrill Lynch	(1)	(0.00)
71,789	Daimler Truck Holding AG	Morgan Stanley	(21,166)	(0.01)
100	Daio Paper Corp	Bank of America Merrill Lynch	(0)	(0.00)
2,100	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(2)	(0.00)
200	Daiwabo Holdings Co Ltd	Bank of America Merrill Lynch	(3)	(0.00)
3,850	Dana Inc	Morgan Stanley	(255)	(0.00)
(1,200)	Danaher Corp	Goldman Sachs International	(693)	(0.00)
100	Danaos Corp	Goldman Sachs International	(18)	(0.00)
3,600	Darden Restaurants Inc	Goldman Sachs International	(3,435)	(0.00)
7,847	Darktrace Plc	Bank of America Merrill Lynch	(1,014)	(0.00)
7,200	Darling Ingredients Inc	Goldman Sachs International	(18,313)	(0.01)
1,400	Datadog Inc Class A	Goldman Sachs International	(2,784)	(0.00)
6,500	Dave & Buster's Entertainment Inc	Goldman Sachs International	(3,190)	(0.00)
2,300	DaVita Inc	Goldman Sachs International	(1,953)	(0.00)
1,106	DCC Plc	Bank of America Merrill Lynch	(331)	(0.00)
3,800	DCM Holdings Co Ltd	Bank of America Merrill Lynch	(30)	(0.00)
700	DCP Midstream LP	Goldman Sachs International	(118)	(0.00)
(2,504)	Dechra Pharmaceuticals Plc	Bank of America Merrill Lynch	(178)	(0.00)
2,585	Deere & Co	Morgan Stanley	(6,232)	(0.00)
2,000	Delek US Holdings Inc	Goldman Sachs International	(1,393)	(0.00)
(14,655)	Deliveroo Plc	Bank of America Merrill Lynch	(198)	(0.00)
43,435	Delta Air Lines Inc	Goldman Sachs International	(17,374)	(0.01)
(700)	Denbury Inc	Goldman Sachs International	(84)	(0.00)
300	Denka Co Ltd	Bank of America Merrill Lynch	(4)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
200	Denso Corp	Bank of America Merrill Lynch	(18)	(0.00)
100	Dentsu Group Inc	Bank of America Merrill Lynch	(0)	(0.00)
1,464	Derwent London Plc	Bank of America Merrill Lynch	(1,213)	(0.00)
300,000	Deutsche Lufthansa AG	Société Générale	(4,418)	(0.00)
273,130	Deutsche Lufthansa AG	Morgan Stanley	(34,573)	(0.01)
(242,513)	Deutsche Post AG	Société Générale	(4,205)	(0.00)
(2,788,290)	Deutsche Telekom AG	Société Générale	(2,272)	(0.00)
2,800	Devon Energy Corp	Goldman Sachs International	(2,651)	(0.00)
7,300	DexCom Inc	Goldman Sachs International	(2,834)	(0.00)
(100)	Dexerials Corp	Bank of America Merrill Lynch	(0)	(0.00)
600	Diamondback Energy Inc	Goldman Sachs International	(1,088)	(0.00)
900	DIC Corp	Bank of America Merrill Lynch	(10)	(0.00)
100	Digital Arts Inc	Bank of America Merrill Lynch	(0)	(0.00)
(3,700)	Digital Realty Trust Inc	Goldman Sachs International	(533)	(0.00)
5,300	Digital Turbine Inc	Goldman Sachs International	(575)	(0.00)
(1,200)	Dime Community Bancshares Inc	Goldman Sachs International	(86)	(0.00)
(100)	Dip Corp	Bank of America Merrill Lynch	(0)	(0.00)
2,749	Diploma Plc	Bank of America Merrill Lynch	(115)	(0.00)
(100)	Disco Corp	Bank of America Merrill Lynch	(2)	(0.00)
(174,967)	DISH Network Corp Class A	Goldman Sachs International	(8,985)	(0.00)
20,700	Diversey Holdings Ltd	Goldman Sachs International	(1,281)	(0.00)
200	DMG Mori Co Ltd	Bank of America Merrill Lynch	(6)	(0.00)
3,500	DocuSign Inc	Goldman Sachs International	(7,686)	(0.00)
8,100	Dole Plc	Goldman Sachs International	(1,368)	(0.00)
3,216	Domino's Pizza Group Plc	Bank of America Merrill Lynch	(215)	(0.00)
3,100	Donaldson Co Inc	Goldman Sachs International	(80)	(0.00)
(700)	Dorman Products Inc	Goldman Sachs International	(1,227)	(0.00)
(5,500)	DoubleVerify Holdings Inc	Goldman Sachs International	(1,361)	(0.00)
14,500	Douglas Emmett Inc	Goldman Sachs International	(1,816)	(0.00)
(100)	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
2,600	Doximity Inc Class A	Goldman Sachs International	(4,998)	(0.00)
(5,800)	DR Horton Inc	Goldman Sachs International	(386)	(0.00)
(2,100)	Dril-Quip Inc	Goldman Sachs International	(425)	(0.00)
3,600	Dropbox Inc Class A	Goldman Sachs International	(841)	(0.00)
100	DTE Energy Co	Goldman Sachs International	(93)	(0.00)
(100)	DTS Corp	Bank of America Merrill Lynch	(0)	(0.00)
200	Duckhorn Portfolio Inc	Goldman Sachs International	(40)	(0.00)
(221,184)	Dufry AG	Société Générale	(9,567)	(0.00)
(5,700)	Dun & Bradstreet Holdings Inc	Goldman Sachs International	(19)	(0.00)
1,947	Dunelm Group Plc	Bank of America Merrill Lynch	(94)	(0.00)
9,200	DuPont de Nemours Inc	Goldman Sachs International	(5,104)	(0.00)
(1,400)	Dycom Industries Inc	Goldman Sachs International	(796)	(0.00)
600	Dynatrace Inc	Goldman Sachs International	(864)	(0.00)
(59)	E.ON SE	Société Générale	(3)	(0.00)
100	East Japan Railway Co	Bank of America Merrill Lynch	(0)	(0.00)
400	East West Bancorp Inc	Goldman Sachs International	(756)	(0.00)
(1,400)	Ebix Inc	Goldman Sachs International	(118)	(0.00)
100	EDION Corp	Bank of America Merrill Lynch	(0)	(0.00)
1,900	Edwards Lifesciences Corp	Goldman Sachs International	(928)	(0.00)
2,400	Elanco Animal Health Inc	Goldman Sachs International	(234)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
3,400	Electronic Arts Inc	Goldman Sachs International	(2,677)	(0.00)
600	Element Solutions Inc	Goldman Sachs International	(95)	(0.00)
(3,200)	elf Beauty Inc	Goldman Sachs International	(4,078)	(0.00)
19,924	Elkem ASA	Morgan Stanley	(1,119)	(0.00)
(4,300)	Ellington Financial Inc	Goldman Sachs International	(272)	(0.00)
3,200,000	ELM BV for Swiss Re Ltd	Société Générale	(19,863)	(0.01)
5,300	Embecta Corp	Goldman Sachs International	(2,427)	(0.00)
(600)	EMCOR Group Inc	Goldman Sachs International	(242)	(0.00)
826	Emerson Electric Co	Goldman Sachs International	(1,455)	(0.00)
20,500	Empire State Realty Trust Inc Class A	Goldman Sachs International	(925)	(0.00)
1,900	Encompass Health Corp	Goldman Sachs International	(930)	(0.00)
(1,500)	Encore Capital Group Inc	Goldman Sachs International	(32)	(0.00)
(300)	ENEOS Holdings Inc	Bank of America Merrill Lynch	(2)	(0.00)
(1,600)	Energizer Holdings Inc	Goldman Sachs International	(146)	(0.00)
46,500	Energy Transfer LP	Goldman Sachs International	(5,946)	(0.00)
(2,700)	Enerpac Tool Group Corp	Goldman Sachs International	(590)	(0.00)
2,200	EngageSmart Inc	Goldman Sachs International	(242)	(0.00)
9,507	Eni SpA	Goldman Sachs International	(711)	(0.00)
1,000	en-japan Inc	Bank of America Merrill Lynch	(23)	(0.00)
17,600	EnLink Midstream LLC	Goldman Sachs International	(2,468)	(0.00)
3,900	Enova International Inc	Goldman Sachs International	(785)	(0.00)
500	Ensign Group Inc	Goldman Sachs International	(529)	(0.00)
1,900	Enterprise Financial Services Corp	Goldman Sachs International	(595)	(0.00)
3,000	Envestnet Inc	Goldman Sachs International	(1,188)	(0.00)
2,800	EPR Properties	Goldman Sachs International	(980)	(0.00)
2,500	EQT Corp	Goldman Sachs International	(5,684)	(0.00)
(800)	Equinix Inc	Goldman Sachs International	(2,585)	(0.00)
8,800	Equitable Holdings Inc	Goldman Sachs International	(3,526)	(0.00)
14,100	Equitrans Midstream Corp	Goldman Sachs International	(1,738)	(0.00)
2,900	Equity Residential	Goldman Sachs International	(479)	(0.00)
1,594	Eramet SA	Goldman Sachs International	(1,547)	(0.00)
(400)	eRex Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
(1,200)	Erie Indemnity Co Class A	Goldman Sachs International	(2,372)	(0.00)
(1,000)	ESCO Technologies Inc	Goldman Sachs International	(1,107)	(0.00)
100	Essent Group Ltd	Goldman Sachs International	(6)	(0.00)
4,500	Essential Properties Realty Trust Inc	Goldman Sachs International	(433)	(0.00)
1,800	Essex Property Trust Inc	Goldman Sachs International	(2,084)	(0.00)
89,280	Essity AB Class B	Morgan Stanley	(1,017)	(0.00)
2,019	Estee Lauder Cos Inc Class A	Morgan Stanley	(1,090)	(0.00)
4,600	Etsy Inc	Goldman Sachs International	(3,623)	(0.00)
800	Euronet Worldwide Inc	Goldman Sachs International	(1,356)	(0.00)
300	Eventbrite Inc Class A	Goldman Sachs International	(5)	(0.00)
3,700	Everbridge Inc	Goldman Sachs International	(4,303)	(0.00)
(900)	Everest Re Group Ltd	Goldman Sachs International	(337)	(0.00)
15,400	Everi Holdings Inc	Goldman Sachs International	(1,337)	(0.00)
(9,500)	Exelon Corp	Goldman Sachs International	(5,758)	(0.00)
300	EXEO Group Inc	Bank of America Merrill Lynch	(0)	(0.00)
7,300	eXp World Holdings Inc	Goldman Sachs International	(911)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(2,754,144)	Expedia Group Inc	Goldman Sachs International	(34,314)	(0.01)
(3,149)	Experian Plc	Bank of America Merrill Lynch	(96)	(0.00)
400	Extra Space Storage Inc	Goldman Sachs International	(427)	(0.00)
300	Ezaki Glico Co Ltd	Bank of America Merrill Lynch	(12)	(0.00)
100	Fabrinet	Goldman Sachs International	(61)	(0.00)
(400)	FactSet Research Systems Inc	Goldman Sachs International	(977)	(0.00)
100	Fair Isaac Corp	Goldman Sachs International	(166)	(0.00)
24,898,200	Fanciel Corp	Société Générale	(3,003)	(0.00)
(23,212)	Fastenal Co	Goldman Sachs International	(4,153)	(0.00)
100	FB Financial Corp	Goldman Sachs International	(7)	(0.00)
2,900	Federal Realty OP LP	Goldman Sachs International	(2,604)	(0.00)
(3,300)	Federal Signal Corp	Goldman Sachs International	(1,536)	(0.00)
3,209	FedEx Corp	Goldman Sachs International	(6,105)	(0.00)
6,394	Ferguson Plc	Morgan Stanley	(3,412)	(0.00)
6,226	Ferguson Plc	Goldman Sachs International	(4,284)	(0.00)
(1,396)	Ferrari NV	Société Générale	(2)	(0.00)
10,700	Ferroglobe Plc	Goldman Sachs International	(530)	(0.00)
6,854	Fevertree Drinks Plc	Bank of America Merrill Lynch	(3,625)	(0.00)
500	Fidelity National Information Services Inc	Goldman Sachs International	(632)	(0.00)
800	Fifth Third Bancorp	Goldman Sachs International	(647)	(0.00)
10,900	First Commonwealth Financial Corp	Goldman Sachs International	(994)	(0.00)
6,900	First Financial Bancorp	Goldman Sachs International	(548)	(0.00)
6,400	First Hawaiian Inc	Goldman Sachs International	(598)	(0.00)
18,800	First Industrial Realty Trust Inc	Goldman Sachs International	(5,120)	(0.00)
4,700	First Merchants Corp	Goldman Sachs International	(1,227)	(0.00)
(3,100)	First Solar Inc	Goldman Sachs International	(1,904)	(0.00)
300	Fiserv Inc	Goldman Sachs International	(355)	(0.00)
1,100	Five Below Inc	Goldman Sachs International	(3,046)	(0.00)
(1,400)	Flagstar Bancorp Inc	Goldman Sachs International	(237)	(0.00)
5,200	Flex Ltd	Goldman Sachs International	(1,242)	(0.00)
28,734	FLSmidth & Co A/S	Morgan Stanley	(12,409)	(0.00)
2,688	Flutter Entertainment Plc	Bank of America Merrill Lynch	(3,554)	(0.00)
100	Food & Life Cos Ltd	Bank of America Merrill Lynch	(0)	(0.00)
1,900	Foot Locker Inc	Goldman Sachs International	(1,597)	(0.00)
15,800	Ford Motor Co	Goldman Sachs International	(4,784)	(0.00)
2,100	Fortinet Inc	Goldman Sachs International	(850)	(0.00)
7,635	Fortive Corp	Goldman Sachs International	(1,223)	(0.00)
17,036	Fortune Brands Home & Security Inc	Goldman Sachs International	(6,324)	(0.00)
(1,200)	Forward Air Corp	Goldman Sachs International	(1,711)	(0.00)
(300)	FP Corp	Bank of America Merrill Lynch	(11)	(0.00)
1,600	Franchise Group Inc	Goldman Sachs International	(1,885)	(0.00)
(1,900)	Franklin Electric Co Inc	Goldman Sachs International	(867)	(0.00)
588	Frasers Group Plc	Bank of America Merrill Lynch	(34)	(0.00)
1,100	Freeport-McMoRan Inc	Goldman Sachs International	(785)	(0.00)
(11,513)	Fresenius SE & Co KGaA	Société Générale	(106)	(0.00)
(7,200)	Freshworks Inc Class A	Goldman Sachs International	(850)	(0.00)
(9,000)	FREYR Battery SA	Goldman Sachs International	(1,435)	(0.00)
(900)	FTI Consulting Inc	Goldman Sachs International	(2,794)	(0.00)
100	Fuji Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
100	Fuji Electric Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
100	Fuji Kyuko Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(200)	Fuji Soft Inc	Bank of America Merrill Lynch	(1)	(0.00)
(1,900)	Fujikura Ltd	Bank of America Merrill Lynch	(5)	(0.00)
(800)	Fujitec Co Ltd	Bank of America Merrill Lynch	(27)	(0.00)
100	Fujitsu Ltd	Bank of America Merrill Lynch	(1)	(0.00)
(200)	Fukuoka Financial Group Inc	Bank of America Merrill Lynch	(5)	(0.00)
400	Fulgent Genetics Inc	Goldman Sachs International	(81)	(0.00)
9,300	Fulton Financial Corp	Goldman Sachs International	(1,931)	(0.00)
300	Furukawa Electric Co Ltd	Bank of America Merrill Lynch	(11)	(0.00)
100	Fuso Chemical Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(861)	Future Plc	Bank of America Merrill Lynch	(139)	(0.00)
(200)	Fuyo General Lease Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
18,000	Gap Inc	Goldman Sachs International	(6,507)	(0.00)
2,600	Gates Industrial Corp Plc	Goldman Sachs International	(121)	(0.00)
5,738	Gaztransport Et Technigaz SA	Goldman Sachs International	(3,459)	(0.00)
6,493	GB Group PLC	Bank of America Merrill Lynch	(2,171)	(0.00)
10,100	Genco Shipping & Trading Ltd	Goldman Sachs International	(1,125)	(0.00)
933	Generac Holdings Inc	Goldman Sachs International	(1,519)	(0.00)
22,100	General Motors Co	Goldman Sachs International	(26,734)	(0.01)
(1,000)	Gentherm Inc	Goldman Sachs International	(335)	(0.00)
1,100	Genuine Parts Co	Goldman Sachs International	(473)	(0.00)
2,874	Genuit Group Plc	Bank of America Merrill Lynch	(144)	(0.00)
(745)	Genus PLC	Bank of America Merrill Lynch	(572)	(0.00)
5,200	G-III Apparel Group Ltd	Goldman Sachs International	(2,379)	(0.00)
(3,100)	Gitlab Inc Class A	Goldman Sachs International	(766)	(0.00)
(636)	Givaudan SA	Goldman Sachs International	(6,313)	(0.00)
261,246	Glencore Plc	Goldman Sachs International	(13,964)	(0.00)
800	Global Payments Inc	Goldman Sachs International	(901)	(0.00)
400	Globe Life Inc	Goldman Sachs International	(146)	(0.00)
500	Globus Medical Inc Class A	Goldman Sachs International	(413)	(0.00)
200	GMO Payment Gateway Inc	Bank of America Merrill Lynch	(38)	(0.00)
5,200	GoDaddy Inc Class A	Goldman Sachs International	(700)	(0.00)
13,100	Gogo Inc	Goldman Sachs International	(784)	(0.00)
(2,100)	Golden Ocean Group Ltd	Goldman Sachs International	(84)	(0.00)
800	GoodRx Holdings Inc Class A	Goldman Sachs International	(271)	(0.00)
17,600	GrafTech International Ltd	Goldman Sachs International	(2,362)	(0.00)
7,200	Gray Television Inc	Goldman Sachs International	(1,326)	(0.00)
1,000	Green Dot Corp Class A	Goldman Sachs International	(637)	(0.00)
300	Greif Inc Class A	Goldman Sachs International	(31)	(0.00)
100	Group 1 Automotive Inc	Goldman Sachs International	(106)	(0.00)
100	GS Yuasa Corp	Bank of America Merrill Lynch	(0)	(0.00)
7,420	GSK Plc	Bank of America Merrill Lynch	(603)	(0.00)
101,550	Guardant Health Inc	Goldman Sachs International	(26)	(0.00)
(5,900)	Gunma Bank Ltd	Bank of America Merrill Lynch	(35)	(0.00)
(3,100)	H&R Block Inc	Goldman Sachs International	(963)	(0.00)
(5,500)	Hachijuni Bank Ltd	Bank of America Merrill Lynch	(24)	(0.00)
900	Hakuhodo DY Holdings Inc	Bank of America Merrill Lynch	(14)	(0.00)
600	Halliburton Co	Goldman Sachs International	(372)	(0.00)
200	Hamamatsu Photonics KK	Bank of America Merrill Lynch	(8)	(0.00)
2,300	Hamilton Lane Inc Class A	Goldman Sachs International	(869)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
6,800	Hancock Whitney Corp	Goldman Sachs International	(323)	(0.00)
(1,000)	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	(26)	(0.00)
	Hannon Armstrong Sustainable Infrastructure Capital			
(3,400)	Inc	Goldman Sachs International	(2,073)	(0.00)
(700)	Hanover Insurance Group Inc	Goldman Sachs International	(527)	(0.00)
300	Hanwa Co Ltd	Bank of America Merrill Lynch	(25)	(0.00)
8,110	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	(461)	(0.00)
(2,400)	HashiCorp Inc Class A	Goldman Sachs International	(93)	(0.00)
305,607	Hays Plc	Bank of America Merrill Lynch	(3,406)	(0.00)
(200)	Hazama Ando Corp	Bank of America Merrill Lynch	(0)	(0.00)
1,100	Healthcare Realty Trust Inc	Goldman Sachs International	(492)	(0.00)
(5,200)	Healthcare Services Group Inc	Goldman Sachs International	(1,389)	(0.00)
1,500	Healthcare Trust of America Inc Class A	Goldman Sachs International	(436)	(0.00)
300	Heiwa Corp	Bank of America Merrill Lynch	(5)	(0.00)
200	Heiwa Real Estate Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(1,400)	Helios Technologies Inc	Goldman Sachs International	(812)	(0.00)
7,819	Henkel AG & Co KGaA – Preferred Shares	Morgan Stanley	(4,263)	(0.00)
1,700	Henry Schein Inc	Goldman Sachs International	(590)	(0.00)
600	Hershey Co	Goldman Sachs International	(1,347)	(0.00)
(700)	Heska Corp	Goldman Sachs International	(303)	(0.00)
1,100	Highwoods Properties Inc	Goldman Sachs International	(437)	(0.00)
2,719	Hikma Pharmaceuticals Plc	Bank of America Merrill Lynch	(376)	(0.00)
(1,300)	Hillenbrand Inc	Goldman Sachs International	(160)	(0.00)
(7,200)	Hillman Solutions Corp	Goldman Sachs International	(42)	(0.00)
100	Hioki EE Corp	Bank of America Merrill Lynch	(0)	(0.00)
(100)	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
(100)	HIS Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
300	Hisamitsu Pharmaceutical Co Inc	Bank of America Merrill Lynch	(12)	(0.00)
(200)	Hitachi Construction Machinery Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(1,700)	Hitachi Zosen Corp	Bank of America Merrill Lynch	(3)	(0.00)
2,100	Hokkaido Electric Power Co Inc	Bank of America Merrill Lynch	(2)	(0.00)
2,500	Hokuriku Electric Power Co	Bank of America Merrill Lynch	(3)	(0.00)
(11,540)	Holcim Ltd	Société Générale	(232)	(0.00)
3,500	Hologic Inc	Goldman Sachs International	(2,123)	(0.00)
(3,079)	Home Depot Inc	Goldman Sachs International	(4,113)	(0.00)
2,800	Horace Mann Educators Corp	Goldman Sachs International	(10)	(0.00)
(100)	Hoshizaki Corp	Bank of America Merrill Lynch	(0)	(0.00)
6,700	Host Hotels & Resorts Inc	Goldman Sachs International	(552)	(0.00)
1,100	House Foods Group Inc	Bank of America Merrill Lynch	(44)	(0.00)
86,787	Howmet Aerospace Inc	Goldman Sachs International	(6,815)	(0.00)
100	Hoya Corp	Bank of America Merrill Lynch	(1)	(0.00)
12,465	HSBC Holdings Plc	Bank of America Merrill Lynch	(901)	(0.00)
700	HubSpot Inc	Goldman Sachs International	(3,866)	(0.00)
400	Hulic Co Ltd	Bank of America Merrill Lynch	(7)	(0.00)
(1,400)	Huron Consulting Group Inc	Goldman Sachs International	(3,338)	(0.00)
6,800	IAA Inc	Goldman Sachs International	(3,670)	(0.00)
77,525	Iberdrola SA	Morgan Stanley	(6,900)	(0.00)
800	Ibiden Co Ltd	Bank of America Merrill Lynch	(127)	(0.00)
800	IDEXX Laboratories Inc	Goldman Sachs International	(3,858)	(0.00)
1,600,000	Idorsia Ltd	Société Générale	(65,315)	(0.01)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
9,146	IG Group Holdings Plc	Bank of America Merrill Lynch	(338)	(0.00)
100	Iino Kaiun Kaisha Ltd	Bank of America Merrill Lynch	(0)	(0.00)
1,100	II-VI Inc	Goldman Sachs International	(861)	(0.00)
1,300	Illumina Inc	Goldman Sachs International	(2,032)	(0.00)
(4,800)	IMAX Corp	Goldman Sachs International	(572)	(0.00)
84,112	IMI Plc	Bank of America Merrill Lynch	(19,849)	(0.01)
(1,600)	Impinj Inc	Goldman Sachs International	(2,380)	(0.00)
(8,600)	Informatica Inc Class A	Goldman Sachs International	(1,043)	(0.00)
5,001	Ingersoll Rand Inc	Morgan Stanley	(921)	(0.00)
4,800	Inmode Ltd	Goldman Sachs International	(2,662)	(0.00)
(1,000)	Innospec Inc	Goldman Sachs International	(707)	(0.00)
3,300	Innovative Industrial Properties Inc	Goldman Sachs International	(2,644)	(0.00)
500	Inpex Corp	Bank of America Merrill Lynch	(9)	(0.00)
(700)	Insource Co Ltd	Bank of America Merrill Lynch	(5)	(0.00)
(700)	Installed Building Products Inc	Goldman Sachs International	(694)	(0.00)
185,258	Insulet Corp	Goldman Sachs International	(9)	(0.00)
600	Integer Holdings Corp	Goldman Sachs International	(373)	(0.00)
4,200	Integra LifeSciences Holdings Corp	Goldman Sachs International	(3,569)	(0.00)
11,824	Intel Corp	Goldman Sachs International	(1,506)	(0.00)
6,700	Interactive Brokers Group Inc Class A	Goldman Sachs International	(8,069)	(0.00)
500	Intercontinental Exchange Inc	Goldman Sachs International	(617)	(0.00)
34,832	Intercos SpA	Goldman Sachs International	(3,693)	(0.00)
3,500	International Bancshares Corp	Goldman Sachs International	(363)	(0.00)
2,436,780	International Consolidated Airlines Group SA	Société Générale	(76,961)	(0.02)
4,000	International Game Technology Plc	Goldman Sachs International	(1,873)	(0.00)
(17,238)	International Paper Co	Goldman Sachs International	(435)	(0.00)
(2,431)	Intesa Sanpaolo	Société Générale	(285)	(0.00)
1,400	Intrepid Potash Inc	Goldman Sachs International	(1,071)	(0.00)
1,000	Intuit Inc	Goldman Sachs International	(2,203)	(0.00)
4,500	Intuitive Surgical Inc	Goldman Sachs International	(5,418)	(0.00)
(4,000)	InvenTrust Properties Corp	Goldman Sachs International	(70)	(0.00)
1,800	Invesco Ltd	Goldman Sachs International	(683)	(0.00)
13,532	Investec Plc	Bank of America Merrill Lynch	(475)	(0.00)
8,100	Invitation Homes Inc	Goldman Sachs International	(345)	(0.00)
(1,000)	IQVIA Holdings Inc	Goldman Sachs International	(832)	(0.00)
(4,600)	Iridium Communications Inc	Goldman Sachs International	(751)	(0.00)
(100)	Iriso Electronics Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(6,200)	Iron Mountain Inc	Goldman Sachs International	(860)	(0.00)
1,100	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	(7)	(0.00)
2,800	iStar Inc	Goldman Sachs International	(255)	(0.00)
600	Isuzu Motors Ltd	Bank of America Merrill Lynch	(6)	(0.00)
39,392	ITM Power Plc	Goldman Sachs International	(2,656)	(0.00)
100	Ito En Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(400)	Itochu Techno-Solutions Corp	Bank of America Merrill Lynch	(3)	(0.00)
1,900	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	(11)	(0.00)
(900)	J & J Snack Foods Corp	Goldman Sachs International	(761)	(0.00)
1,400	Jabil Inc	Goldman Sachs International	(312)	(0.00)
1,200	Jack in the Box Inc	Goldman Sachs International	(207)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,600	Jackson Financial Inc	Goldman Sachs International	(328)	(0.00)
1,200	Janus International Group Inc	Goldman Sachs International	(65)	(0.00)
(1,900)	Japan Airlines Co Ltd	Bank of America Merrill Lynch	(9)	(0.00)
200	Japan Airport Terminal Co Ltd	Bank of America Merrill Lynch	(15)	(0.00)
(1,400)	Japan Exchange Group Inc	Bank of America Merrill Lynch	(39)	(0.00)
(1,100)	Japan Material Co Ltd	Bank of America Merrill Lynch	(26)	(0.00)
(500)	Japan Petroleum Exploration Co Ltd	Bank of America Merrill Lynch	(28)	(0.00)
(2,300)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	(42)	(0.00)
(1,200)	Japan Post Holdings Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
100	Japan Post Insurance Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(400)	Jazz Pharmaceuticals Plc	Goldman Sachs International	(34)	(0.00)
1,100	JB Hunt Transport Services Inc	Goldman Sachs International	(82)	(0.00)
5,600	Jefferies Financial Group Inc	Goldman Sachs International	(1,112)	(0.00)
200	Jeol Ltd	Bank of America Merrill Lynch	(12)	(0.00)
197	JET2 Plc	Bank of America Merrill Lynch	(63)	(0.00)
(100)	JMDC Inc	Bank of America Merrill Lynch	(0)	(0.00)
1,300	John Bean Technologies Corp	Goldman Sachs International	(28)	(0.00)
33,831	Johnson & Johnson	Goldman Sachs International	(297)	(0.00)
8,997	Johnson Matthey Plc	Bank of America Merrill Lynch	(3,584)	(0.00)
300	JSR Corp	Bank of America Merrill Lynch	(12)	(0.00)
24,447	Jupiter Fund Management Plc	Bank of America Merrill Lynch	(487)	(0.00)
200,000	Just Eat Takeaway.com NV	Société Générale	(6,457)	(0.00)
(500)	Kadant Inc	Goldman Sachs International	(30)	(0.00)
400	Kagome Co Ltd	Bank of America Merrill Lynch	(4)	(0.00)
(100)	Kaiser Aluminum Corp	Goldman Sachs International	(17)	(0.00)
(100)	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(100)	Kanamoto Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
100	Kaneka Corp	Bank of America Merrill Lynch	(0)	(0.00)
(2,100)	Kansai Electric Power Co Inc	Bank of America Merrill Lynch	(13)	(0.00)
(100)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(100)	KAO Corp	Bank of America Merrill Lynch	(0)	(0.00)
(3,000)	KBR Inc	Goldman Sachs International	(961)	(0.00)
(400)	KeePer Technical Laboratory Co Ltd	Bank of America Merrill Lynch	(71)	(0.00)
(800)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	(24)	(0.00)
500	Kewpie Corp	Bank of America Merrill Lynch	(23)	(0.00)
12,800	KeyCorp	Goldman Sachs International	(2,500)	(0.00)
1,500	Keysight Technologies Inc	Goldman Sachs International	(755)	(0.00)
(963)	Keywords Studios Plc	Bank of America Merrill Lynch	(143)	(0.00)
(500)	KH Neochem Co Ltd	Bank of America Merrill Lynch	(23)	(0.00)
3,900	Kilroy Realty Corp	Goldman Sachs International	(938)	(0.00)
(6,144)	Kimberly-Clark Corp	Goldman Sachs International	(3,731)	(0.00)
5,400	Kimco Realty Corp	Goldman Sachs International	(1,928)	(0.00)
3,900	Kinder Morgan Inc	Goldman Sachs International	(677)	(0.00)
99,794	Kingfisher Plc	Bank of America Merrill Lynch	(536)	(0.00)
1,000	Kirby Corp	Goldman Sachs International	(758)	(0.00)
(2,200)	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	(16)	(0.00)
200	Ki-Star Real Estate Co Ltd	Bank of America Merrill Lynch	(15)	(0.00)
8,700	KKR & Co Inc	Goldman Sachs International	(7,655)	(0.00)
10,200	Knowles Corp	Goldman Sachs International	(885)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
100	Kobe Steel Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(100)	Koei Tecmo Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
1,700	Kohl's Corp	Goldman Sachs International	(368)	(0.00)
200	Kokuyo Co Ltd	Bank of America Merrill Lynch	(6)	(0.00)
(500)	Komeri Co Ltd	Bank of America Merrill Lynch	(10)	(0.00)
100	Konami Holdings Corp	Bank of America Merrill Lynch	(0)	(0.00)
(35,885)	Kone OYJ Class B	Morgan Stanley	(252)	(0.00)
15,284	Koninklijke DSM NV	Morgan Stanley	(14,225)	(0.01)
1,500	Kontoor Brands Inc	Goldman Sachs International	(373)	(0.00)
500	Kornit Digital Ltd	Goldman Sachs International	(66)	(0.00)
1,200	K's Holdings Corp	Bank of America Merrill Lynch	(18)	(0.00)
500	Kulicke & Soffa Industries Inc	Goldman Sachs International	(159)	(0.00)
(1,700)	Kuraray Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
(100)	Kureha Corp	Bank of America Merrill Lynch	(1)	(0.00)
(300)	Kurita Water Industries Ltd	Bank of America Merrill Lynch	(52)	(0.00)
(100)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
7,900	Kyndryl Holdings Inc	Goldman Sachs International	(123)	(0.00)
352,092,200	Kyoritsu Maintenance Co Ltd	Société Générale	(7,552)	(0.00)
400	Kyudenko Corp	Bank of America Merrill Lynch	(18)	(0.00)
(1,300)	Kyushu Electric Power Co Inc	Bank of America Merrill Lynch	(6)	(0.00)
2,800	Kyushu Financial Group Inc	Bank of America Merrill Lynch	(1)	(0.00)
(1,300)	Kyushu Railway Co	Bank of America Merrill Lynch	(15)	(0.00)
1,200	Laboratory Corp of America Holdings	Goldman Sachs International	(3,095)	(0.00)
400	Lam Research Corp	Goldman Sachs International	(1,117)	(0.00)
2,100	Lamar Advertising Co Class A	Goldman Sachs International	(660)	(0.00)
5,397	Land Securities Group Plc	Bank of America Merrill Lynch	(791)	(0.00)
(1,400)	Lantheus Holdings Inc	Goldman Sachs International	(1,445)	(0.00)
22,236	LANXESS AG	Morgan Stanley	(17,576)	(0.01)
1,500	Laredo Petroleum Inc	Goldman Sachs International	(5,160)	(0.00)
300	Latham Group Inc	Goldman Sachs International	(157)	(0.00)
3,300	La-Z-Boy Inc	Goldman Sachs International	(1,342)	(0.00)
100	LCI Industries	Goldman Sachs International	(58)	(0.00)
19,167	Learning Technologies Group Plc	Bank of America Merrill Lynch	(356)	(0.00)
(1,500)	Leidos Holdings Inc	Goldman Sachs International	(1,276)	(0.00)
300	LeMaitre Vascular Inc	Goldman Sachs International	(191)	(0.00)
5,000	LendingClub Corp	Goldman Sachs International	(1,657)	(0.00)
(1,400)	Lennar Corp Class A	Goldman Sachs International	(668)	(0.00)
(200)	Lennar Corp	Goldman Sachs International	(80)	(0.00)
(300)	Lennox International Inc	Goldman Sachs International	(310)	(0.00)
2,200	Levi Strauss & Co Class A	Goldman Sachs International	(723)	(0.00)
(1,200)	LGI Homes Inc	Goldman Sachs International	(1,276)	(0.00)
(400)	LHC Group Inc	Goldman Sachs International	(82)	(0.00)
(900)	Liberty Broadband Corp Class A	Goldman Sachs International	(178)	(0.00)
(2,600)	Liberty Broadband Corp Class C	Goldman Sachs International	(1,431)	(0.00)
12,500	Liberty Energy Inc	Goldman Sachs International	(4,365)	(0.00)
16,200	Liberty Global Plc	Goldman Sachs International	(12,900)	(0.00)
12,600	Liberty Global Plc Class A	Goldman Sachs International	(10,725)	(0.00)
(1,500)	Liberty Media Corp-Liberty Formula One	Goldman Sachs International	(296)	(0.00)
(12,700)	Li-Cycle Holdings Corp	Goldman Sachs International	(1,325)	(0.00)
100	Life Corp	Bank of America Merrill Lynch	(0)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
900	Lincoln National Corp	Goldman Sachs International	(358)	(0.00)
(700)	Lindsay Corp	Goldman Sachs International	(4,327)	(0.00)
500	Lintec Corp	Bank of America Merrill Lynch	(24)	(0.00)
(1,000)	Lion Corp	Bank of America Merrill Lynch	(7)	(0.00)
900	Lions Gate Entertainment Corp Class B	Goldman Sachs International	(77)	(0.00)
2,900	LivePerson Inc	Goldman Sachs International	(627)	(0.00)
5,100	LKQ Corp	Goldman Sachs International	(1,361)	(0.00)
(2,578)	Lockheed Martin Corp	Goldman Sachs International	(2,647)	(0.00)
200	Lululemon Athletica Inc	Goldman Sachs International	(1,259)	(0.00)
1,300	Lumentum Holdings Inc	Goldman Sachs International	(1,544)	(0.00)
500,000	Luminar Technologies Inc	Goldman Sachs International	(3,940)	(0.00)
1,604	LVMH Moet Hennessy Louis Vuitton SE	Goldman Sachs International	(4,246)	(0.00)
353,315	Lyft Inc Class A	Goldman Sachs International	(288)	(0.00)
500	LyondellBasell Industries NV Class A	Goldman Sachs International	(162)	(0.00)
(200)	M3 Inc	Bank of America Merrill Lynch	(3)	(0.00)
15,900	Macerich Co	Goldman Sachs International	(2,376)	(0.00)
3,600	MACOM Technology Solutions Holdings Inc	Goldman Sachs International	(2,911)	(0.00)
9,800	Macy's Inc	Goldman Sachs International	(4,337)	(0.00)
1,700	Magnite Inc	Goldman Sachs International	(483)	(0.00)
(4,000)	MakeMyTrip Ltd	Goldman Sachs International	(380)	(0.00)
1,100	Malibu Boats Inc	Goldman Sachs International	(401)	(0.00)
2,100	Manhattan Associates Inc	Goldman Sachs International	(2,254)	(0.00)
800	Mani Inc	Bank of America Merrill Lynch	(15)	(0.00)
13,823	ManpowerGroup Inc	Goldman Sachs International	(3,322)	(0.00)
(1,400)	Mantech International Corp Class A	Goldman Sachs International	(112)	(0.00)
4,500	Marathon Digital Holdings Inc	Goldman Sachs International	(1,311)	(0.00)
8,300	Marathon Oil Corp	Goldman Sachs International	(3,281)	(0.00)
4,000	Marathon Petroleum Corp	Goldman Sachs International	(8,820)	(0.00)
800	MarketAxess Holdings Inc	Goldman Sachs International	(3,430)	(0.00)
3,800	Marriott International Inc Class A	Goldman Sachs International	(5,278)	(0.00)
(64,978)	Marriott Vacations Worldwide Corp	Goldman Sachs International	(6)	(0.00)
(4,500)	Marsh & McLennan Cos Inc	Goldman Sachs International	(348)	(0.00)
(630)	Marshalls Plc	Bank of America Merrill Lynch	(11)	(0.00)
2,200	Marubeni Corp	Bank of America Merrill Lynch	(8)	(0.00)
(500)	Maruha Nichiro Corp	Bank of America Merrill Lynch	(6)	(0.00)
700	Marui Group Co Ltd	Bank of America Merrill Lynch	(7)	(0.00)
(100)	Maruwa Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
12,292	Masco Corp	Morgan Stanley	(2,075)	(0.00)
1,100	Masimo Corp	Goldman Sachs International	(3,843)	(0.00)
3,300	Mastercard Inc	Goldman Sachs International	(11,304)	(0.00)
(1,200)	Materion Corp	Goldman Sachs International	(655)	(0.00)
1,000	Matson Inc	Goldman Sachs International	(623)	(0.00)
1,900	Matsui Securities Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
3,100	Maxar Technologies Inc	Goldman Sachs International	(20)	(0.00)
(2,400)	Maximus Inc	Goldman Sachs International	(560)	(0.00)
2,200	Mazda Motor Corp	Bank of America Merrill Lynch	(22)	(0.00)
58,574	McDonald's Corp	Goldman Sachs International	(1,470)	(0.00)
600	McDonald's Holdings Co Japan Ltd	Bank of America Merrill Lynch	(46)	(0.00)
(2,400)	MDC Holdings Inc	Goldman Sachs International	(1,158)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
14,100	Medical Properties Trust Inc	Goldman Sachs International	(5,211)	(0.00)
700	Medifast Inc	Goldman Sachs International	(1,862)	(0.00)
(3,600)	MEDNAX Inc	Goldman Sachs International	(113)	(0.00)
2,100	Medtronic Plc	Goldman Sachs International	(539)	(0.00)
300	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
400	Meiko Electronics Co Ltd	Bank of America Merrill Lynch	(48)	(0.00)
3,800,000	Meituan	Nomura	(14,250)	(0.01)
1,657,236	Melrose Industries Plc	Goldman Sachs International	(36,008)	(0.01)
(800)	Menicon Co Ltd	Bank of America Merrill Lynch	(30)	(0.00)
400	MercadoLibre Inc	Goldman Sachs International	(5,080)	(0.00)
100	Mercari Inc	Bank of America Merrill Lynch	(0)	(0.00)
23,358	Mercedes-Benz Group AG	Morgan Stanley	(24,907)	(0.01)
2,000	Merck & Co Inc	Goldman Sachs International	(1,457)	(0.00)
1,433	Mercury Systems Inc	Morgan Stanley	(3,079)	(0.00)
(3,500)	Meritor Inc	Goldman Sachs International	(335)	(0.00)
(200)	Mesa Laboratories Inc	Goldman Sachs International	(233)	(0.00)
1,223,218	Meyer Burger Technology AG	Goldman Sachs International	(7,526)	(0.00)
18,200	MFA Financial Inc	Goldman Sachs International	(3,238)	(0.00)
2,000	MGIC Investment Corp	Goldman Sachs International	(70)	(0.00)
9,800	MGM Resorts International	Goldman Sachs International	(2,870)	(0.00)
(1,200)	MGP Ingredients Inc	Goldman Sachs International	(2,592)	(0.00)
10,047	Micro Focus International Plc	Bank of America Merrill Lynch	(864)	(0.00)
(618,392)	Microchip Technology Inc	Goldman Sachs International	(28,128)	(0.01)
4,700	Micron Technology Inc	Goldman Sachs International	(4,579)	(0.00)
78,686	Microsoft Corp	Goldman Sachs International	(110)	(0.00)
(852,432)	Middleby Corp	Goldman Sachs International	(69)	(0.00)
(900)	Middlesex Water Co	Goldman Sachs International	(891)	(0.00)
400	Milbon Co Ltd	Bank of America Merrill Lynch	(12)	(0.00)
300	MINEBEA MITSUMI Inc	Bank of America Merrill Lynch	(1)	(0.00)
600	Minerals Technologies Inc	Goldman Sachs International	(57)	(0.00)
6,900	Mister Car Wash Inc	Goldman Sachs International	(1,670)	(0.00)
100	MISUMI Group Inc	Bank of America Merrill Lynch	(0)	(0.00)
200	Mitsubishi Corp	Bank of America Merrill Lynch	(9)	(0.00)
(1,100)	Mitsubishi Electric Corp	Bank of America Merrill Lynch	(1)	(0.00)
(600)	Mitsubishi Gas Chemical Co Inc	Bank of America Merrill Lynch	(5)	(0.00)
(100)	Mitsubishi Logistics Corp	Bank of America Merrill Lynch	(0)	(0.00)
600	Mitsubishi Materials Corp	Bank of America Merrill Lynch	(17)	(0.00)
200	Miura Co Ltd	Bank of America Merrill Lynch	(5)	(0.00)
(900)	Mixi Inc	Bank of America Merrill Lynch	(30)	(0.00)
300	Mizuho Leasing Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
1,900	ModivCare Inc	Goldman Sachs International	(574)	(0.00)
500	Mohawk Industries Inc	Goldman Sachs International	(1,327)	(0.00)
1,100	Molina Healthcare Inc	Goldman Sachs International	(89)	(0.00)
8,237	Molten Ventures Plc	Bank of America Merrill Lynch	(873)	(0.00)
14,800	Momentive Global Inc	Goldman Sachs International	(7,781)	(0.00)
900	Monarch Casino & Resort Inc	Goldman Sachs International	(387)	(0.00)
26,593	Mondelez International Inc Class A	Goldman Sachs International	(165)	(0.00)
700	Mondelez International Inc Class A	Goldman Sachs International	(8)	(0.00)
2,800	Monex Group Inc	Bank of America Merrill Lynch	(20)	(0.00)
(7,900)	MoneyGram International Inc	Goldman Sachs International	(96)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
700	Monro Inc	Goldman Sachs International	(376)	(0.00)
(100)	Monster Beverage Corp	Goldman Sachs International	(135)	(0.00)
(2,300)	Montrose Environmental Group Inc	Goldman Sachs International	(231)	(0.00)
(1,300)	Moog Inc Class A	Goldman Sachs International	(1,588)	(0.00)
7,400	Mosaic Co	Goldman Sachs International	(5,660)	(0.00)
(200)	MSA Safety Inc	Goldman Sachs International	(160)	(0.00)
(1,900)	MSC Industrial Direct Co Inc Class A	Goldman Sachs International	(204)	(0.00)
(2,600)	Mueller Industries Inc	Goldman Sachs International	(303)	(0.00)
11,700	Multiplan Corp	Goldman Sachs International	(1,715)	(0.00)
1,700	Murphy Oil Corp	Goldman Sachs International	(1,212)	(0.00)
400	Nabors Industries Ltd	Goldman Sachs International	(1,615)	(0.00)
3,200	Nagoya Railroad Co Ltd	Bank of America Merrill Lynch	(25)	(0.00)
126,645,800	Nagoya Railroad Co Ltd	Société Générale	(10,378)	(0.00)
4,000	National Fuel Gas Co	Goldman Sachs International	(1,501)	(0.00)
6,295	National Instruments Corp	Morgan Stanley	(1,173)	(0.00)
1,300	National Storage Affiliates Trust	Goldman Sachs International	(460)	(0.00)
(2,600)	Natus Medical Inc	Goldman Sachs International	(75)	(0.00)
(5,200)	NCR Corp	Goldman Sachs International	(321)	(0.00)
(1,400)	Nelnet Inc Class A	Goldman Sachs International	(14)	(0.00)
(6,336)	Nestle SA	Goldman Sachs International	(758)	(0.00)
(200)	NET One Systems Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
5,700	NetApp Inc	Goldman Sachs International	(841)	(0.00)
(38,222)	Netflix Inc	Goldman Sachs International	(1,014)	(0.00)
(4,329)	Network International Holdings Plc	Bank of America Merrill Lynch	(57)	(0.00)
(100)	New Jersey Resources Corp	Goldman Sachs International	(9)	(0.00)
(18,500)	New York Community Bancorp Inc	Goldman Sachs International	(531)	(0.00)
10,284	Newmont Corp	Morgan Stanley	(5,443)	(0.00)
1,446,862	Nexi SpA	Société Générale	(57,133)	(0.01)
(1,400)	NexPoint Residential Trust Inc	Goldman Sachs International	(476)	(0.00)
4,175	Next Fifteen Communications Group Plc	Bank of America Merrill Lynch	(819)	(0.00)
(10,900)	NextEra Energy Inc	Goldman Sachs International	(8,605)	(0.00)
6,200	NextGen Healthcare Inc	Goldman Sachs International	(89)	(0.00)
400	NGK Insulators Ltd	Bank of America Merrill Lynch	(14)	(0.00)
100	Nichias Corp	Bank of America Merrill Lynch	(0)	(0.00)
13,900	Nielsen Holdings Plc	Goldman Sachs International	(3,073)	(0.00)
(900)	Nifco Inc	Bank of America Merrill Lynch	(9)	(0.00)
400	Nihon Kohden Corp	Bank of America Merrill Lynch	(1)	(0.00)
(1,200)	Nikon Corp	Bank of America Merrill Lynch	(2)	(0.00)
(1,600)	Nippon Kayaku Co Ltd	Bank of America Merrill Lynch	(3)	(0.00)
(200)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
100	Nippon Shinyaku Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(200)	Nippon Shokubai Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
800	Nippon Steel Corp	Bank of America Merrill Lynch	(10)	(0.00)
100	Nippon Steel Trading Corp	Bank of America Merrill Lynch	(0)	(0.00)
2,800	Nippon Television Holdings Inc	Bank of America Merrill Lynch	(8)	(0.00)
1,500	Nishimatsuya Chain Co Ltd	Bank of America Merrill Lynch	(45)	(0.00)
1,700	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(3)	(0.00)
700	Nisshin Seifun Group Inc	Bank of America Merrill Lynch	(3)	(0.00)
100	Nisshinbo Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)

SIX MONTH PERIOD ENDED 30 JUNE 2022
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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
100	Nissin Foods Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(100)	Nojima Corp	Bank of America Merrill Lynch	(0)	(0.00)
(3,300)	Nomura Holdings Inc	Bank of America Merrill Lynch	(1)	(0.00)
(100)	Nomura Real Estate Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
(700)	Nordson Corp	Goldman Sachs International	(58)	(0.00)
5,900	Nordstrom Inc	Goldman Sachs International	(4,841)	(0.00)
(100)	Noritsu Koki Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
85,990	Norsk Hydro ASA	Morgan Stanley	(15,525)	(0.01)
6,800	Northern Trust Corp	Goldman Sachs International	(10,206)	(0.00)
(8,000)	Northwest Bancshares Inc	Goldman Sachs International	(149)	(0.00)
(700)	NorthWestern Corp	Goldman Sachs International	(89)	(0.00)
(2,000)	NRG Energy Inc	Goldman Sachs International	(453)	(0.00)
100	NS United Kaiun Kaisha Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(500)	NSD Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
1,500	NSK Ltd	Bank of America Merrill Lynch	(2)	(0.00)
(5,800)	NTN Corp	Bank of America Merrill Lynch	(7)	(0.00)
1,900	Nu Skin Enterprises Inc Class A	Goldman Sachs International	(784)	(0.00)
15,535	Nutrien Ltd Class A	Morgan Stanley	(18,501)	(0.01)
(3,300)	nVent Electric Plc	Goldman Sachs International	(107)	(0.00)
(300)	OBIC Business Consultants Co Ltd	Bank of America Merrill Lynch	(41)	(0.00)
500,000	Ocado Group Plc	Société Générale	(5,746)	(0.00)
6,000	Occidental Petroleum Corp	Goldman Sachs International	(3,858)	(0.00)
1,800	Oceaneering International Inc	Goldman Sachs International	(10)	(0.00)
5,000	ODP Corp	Goldman Sachs International	(318)	(0.00)
(5,700)	OGE Energy Corp	Goldman Sachs International	(1,321)	(0.00)
(17,794)	O-I Glass Inc	Goldman Sachs International	(563)	(0.00)
(700)	Okinawa Electric Power Co Inc	Bank of America Merrill Lynch	(32)	(0.00)
1,029,773	Okta Inc	Goldman Sachs International	(115)	(0.00)
(200)	OKUMA Corp	Bank of America Merrill Lynch	(8)	(0.00)
(2,209)	Old Dominion Freight Line Inc	Goldman Sachs International	(2,850)	(0.00)
2,300	Old National Bancorp	Goldman Sachs International	(203)	(0.00)
(700)	Old Republic International Corp	Goldman Sachs International	(126)	(0.00)
15,680	Olin Corp	Morgan Stanley	(4,849)	(0.00)
100	Omron Corp	Bank of America Merrill Lynch	(0)	(0.00)
(10,100)	On Holding AG Class A	Goldman Sachs International	(132)	(0.00)
3,600	Open Lending Corp Class A	Goldman Sachs International	(974)	(0.00)
743	Oracle Corp	Goldman Sachs International	(14)	(0.00)
(2,852)	Orange SA	Société Générale	(11)	(0.00)
300	Organo Corp	Bank of America Merrill Lynch	(1)	(0.00)
2,300	Orient Corp	Bank of America Merrill Lynch	(4)	(0.00)
(5,700)	Origin Materials Inc	Goldman Sachs International	(401)	(0.00)
200	ORIX Corp	Bank of America Merrill Lynch	(8)	(0.00)
349,080	Ormat Technologies Inc	Goldman Sachs International	(30,719)	(0.01)
(100)	Osaka Gas Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
984	OSB Group Plc	Bank of America Merrill Lynch	(60)	(0.00)
400	Oshkosh Corp	Goldman Sachs International	(434)	(0.00)
(1,900)	Otter Tail Corp	Goldman Sachs International	(1,729)	(0.00)
14,300	Outfront Media Inc	Goldman Sachs International	(3,584)	(0.00)
1,800	Overstock.com Inc	Goldman Sachs International	(2,080)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,300	Owens & Minor Inc	Goldman Sachs International	(414)	(0.00)
21,408	Owens Corning	Goldman Sachs International	(12,323)	(0.00)
(2,400)	Owl Rock Capital Corp	Goldman Sachs International	(26)	(0.00)
21	Oxford Instruments Plc	Bank of America Merrill Lynch	(8)	(0.00)
3,100	Packaging Corp of America	Goldman Sachs International	(2,290)	(0.00)
4,900	PacWest Bancorp	Goldman Sachs International	(1,989)	(0.00)
849	Pagegroup Plc	Bank of America Merrill Lynch	(74)	(0.00)
(1,100)	Palomar Holdings Inc	Goldman Sachs International	(1,453)	(0.00)
300	PALTAC Corp	Bank of America Merrill Lynch	(26)	(0.00)
1,100	Panasonic Holdings Corp	Bank of America Merrill Lynch	(4)	(0.00)
600	Papa John's International Inc	Goldman Sachs International	(613)	(0.00)
(2,100)	PAR Technology Corp	Goldman Sachs International	(59)	(0.00)
32,400	Paramount Group Inc	Goldman Sachs International	(3,430)	(0.00)
13,800	Park Hotels & Resorts Inc	Goldman Sachs International	(2,187)	(0.00)
1,400	Parker-Hannifin Corp	Goldman Sachs International	(2,267)	(0.00)
(3,400)	Parsons Corp	Goldman Sachs International	(895)	(0.00)
1,700	Patrick Industries Inc	Goldman Sachs International	(1,813)	(0.00)
400	Patterson Cos Inc	Goldman Sachs International	(251)	(0.00)
400	Paychex Inc	Goldman Sachs International	(880)	(0.00)
1,600	Paycom Software Inc	Goldman Sachs International	(3,872)	(0.00)
1,100	Paylocity Holding Corp	Goldman Sachs International	(2,596)	(0.00)
13,300	PayPal Holdings Inc	Goldman Sachs International	(12,911)	(0.00)
2,400	PBF Energy Inc Class A	Goldman Sachs International	(4,489)	(0.00)
1,200	PDC Energy Inc	Goldman Sachs International	(913)	(0.00)
2,837	Pennon Group Plc	Bank of America Merrill Lynch	(786)	(0.00)
(1,300)	PennyMac Financial Services Inc	Goldman Sachs International	(4)	(0.00)
(4,299)	Pentair Plc	Goldman Sachs International	(313)	(0.00)
60,311	PepsiCo Inc	Goldman Sachs International	(983)	(0.00)
1,100	PeptiDream Inc	Bank of America Merrill Lynch	(18)	(0.00)
(10,000)	Perimeter Solutions SA	Goldman Sachs International	(808)	(0.00)
(600)	PerkinElmer Inc	Goldman Sachs International	(7)	(0.00)
(100)	Pfizer Inc	Goldman Sachs International	(127)	(0.00)
11,992	Phoenix Group Holdings Plc	Bank of America Merrill Lynch	(1,212)	(0.00)
(1,800)	Photronics Inc	Goldman Sachs International	(359)	(0.00)
3,100	Physicians Realty Trust	Goldman Sachs International	(329)	(0.00)
1,100	Pigeon Corp	Bank of America Merrill Lynch	(7)	(0.00)
100	Pilot Corp	Bank of America Merrill Lynch	(0)	(0.00)
1,400	Pinnacle Financial Partners Inc	Goldman Sachs International	(421)	(0.00)
100	Piper Sandler Cos	Goldman Sachs International	(37)	(0.00)
219,140	Pirelli & C SpA	Goldman Sachs International	(14,211)	(0.00)
2,400	PJT Partners Inc Class A	Goldman Sachs International	(1,302)	(0.00)
10,400	Plains All American Pipeline LP	Goldman Sachs International	(1,126)	(0.00)
12,100	Plains GP Holdings LP Class A	Goldman Sachs International	(1,854)	(0.00)
(1,200)	Plantronics Inc	Goldman Sachs International	(26)	(0.00)
13,200	Playa Hotels & Resorts NV	Goldman Sachs International	(183)	(0.00)
1,051	Playtech Plc	Bank of America Merrill Lynch	(36)	(0.00)
2,000	Playtika Holding Corp	Goldman Sachs International	(253)	(0.00)
(15,000)	Plug Power Inc	Goldman Sachs International	(818)	(0.00)
(1,200)	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	(96)	(0.00)
(200)	Pool Corp	Goldman Sachs International	(44)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
900	Portland General Electric Co	Goldman Sachs International	(159)	(0.00)
700	Post Holdings Inc	Goldman Sachs International	(335)	(0.00)
6,900	PotlatchDeltic Corp	Goldman Sachs International	(204)	(0.00)
(2,600)	PRA Group Inc	Goldman Sachs International	(342)	(0.00)
13,610	Primary Health Properties Plc	Bank of America Merrill Lynch	(380)	(0.00)
(2,800)	PROCEPT BioRobotics Corp	Goldman Sachs International	(495)	(0.00)
7,400	PROG Holdings Inc	Goldman Sachs International	(656)	(0.00)
(4,100)	Progressive Corp	Goldman Sachs International	(4,828)	(0.00)
12,400	ProPetro Holding Corp	Goldman Sachs International	(1,918)	(0.00)
(15,000)	Proterra Inc	Goldman Sachs International	(2,130)	(0.00)
5,209	Prudential Plc	Bank of America Merrill Lynch	(503)	(0.00)
64,524	Prysmian SpA	Goldman Sachs International	(29,827)	(0.01)
(900)	PS Business Parks Inc	Goldman Sachs International	(43)	(0.00)
800	PTC Inc	Goldman Sachs International	(295)	(0.00)
2,069,737	Pure Storage Inc Class A	Goldman Sachs International	(838)	(0.00)
(12,100)	PureCycle Technologies Inc	Goldman Sachs International	(2,878)	(0.00)
2,000	PVH Corp	Goldman Sachs International	(2,495)	(0.00)
(2,600)	QIAGEN NV	Goldman Sachs International	(738)	(0.00)
1,000	Qorvo Inc	Goldman Sachs International	(1,921)	(0.00)
(700)	Quaker Chemical Corp	Goldman Sachs International	(933)	(0.00)
600	QUALCOMM Inc	Goldman Sachs International	(2,115)	(0.00)
(2,600)	Quanta Services Inc	Goldman Sachs International	(7,365)	(0.00)
700	Quest Diagnostics Inc	Goldman Sachs International	(1,692)	(0.00)
1,900	Quidel Corp	Goldman Sachs International	(3,639)	(0.00)
17,560	Quilter Plc	Bank of America Merrill Lynch	(343)	(0.00)
900	R1 RCM Holdco Inc	Goldman Sachs International	(140)	(0.00)
8,300	Rackspace Technology Inc	Goldman Sachs International	(632)	(0.00)
7,200	Radian Group Inc	Goldman Sachs International	(281)	(0.00)
(5,500)	Radius Global Infrastructure Inc Class A	Goldman Sachs International	(330)	(0.00)
3,100	Radware Ltd	Goldman Sachs International	(864)	(0.00)
4,200	Rakuten Group Inc	Bank of America Merrill Lynch	(42)	(0.00)
(2,800)	Rayonier Inc	Goldman Sachs International	(223)	(0.00)
3,303	Raytheon Technologies Corp	Morgan Stanley	(9,972)	(0.00)
(700)	RBC Bearings Inc	Goldman Sachs International	(1,290)	(0.00)
33,305	Reckitt Benckiser Group Plc	Goldman Sachs International	(7,908)	(0.00)
3,200	Red Rock Resorts Inc Class A	Goldman Sachs International	(593)	(0.00)
12,077	Redde Northgate Plc	Bank of America Merrill Lynch	(412)	(0.00)
18,739	Redrow Plc	Bank of America Merrill Lynch	(1,026)	(0.00)
1,200	Redwood Trust Inc	Goldman Sachs International	(8)	(0.00)
200	Regency Centers Corp	Goldman Sachs International	(106)	(0.00)
4,500	Regions Financial Corp	Goldman Sachs International	(1,731)	(0.00)
700	Reinsurance Group of America Inc Class A	Goldman Sachs International	(388)	(0.00)
51,671,800	Relo Holdings Inc	Société Générale	(4,222)	(0.00)
(1,312)	RELX Plc	Bank of America Merrill Lynch	(68)	(0.00)
617	Remy Cointreau SA	Goldman Sachs International	(479)	(0.00)
(1,200)	RenaissanceRe Holdings Ltd	Goldman Sachs International	(93)	(0.00)
2,400	Rengo Co Ltd	Bank of America Merrill Lynch	(15)	(0.00)
417	Renishaw Plc	Goldman Sachs International	(572)	(0.00)
(300)	RENOVA Inc	Bank of America Merrill Lynch	(28)	(0.00)
900	Rent-A-Center Inc	Goldman Sachs International	(261)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
177,881	Rentokil Initial Plc	Bank of America Merrill Lynch	(5,623)	(0.00)
(6,800)	Repay Holdings Corp	Goldman Sachs International	(586)	(0.00)
(100)	Republic Services Inc	Goldman Sachs International	(100)	(0.00)
9,400	Resideo Technologies Inc	Goldman Sachs International	(495)	(0.00)
100	Resorttrust Inc	Bank of America Merrill Lynch	(0)	(0.00)
4,000	Retail Opportunity Investments Corp	Goldman Sachs International	(984)	(0.00)
3,000	Revolve Group Inc	Goldman Sachs International	(2,570)	(0.00)
162,369	Rexel SA	Goldman Sachs International	(56,695)	(0.01)
1,200	Rexford Industrial Realty Inc	Goldman Sachs International	(93)	(0.00)
(7,100)	Reynolds Consumer Products Inc	Goldman Sachs International	(1,638)	(0.00)
500	RH	Goldman Sachs International	(8,013)	(0.00)
5,892	Rheinmetall AG	Morgan Stanley	(4,999)	(0.00)
714	Rhi Magnesita NV	Bank of America Merrill Lynch	(240)	(0.00)
400	RingCentral Inc Class A	Goldman Sachs International	(1,154)	(0.00)
11,000	Riot Blockchain Inc	Goldman Sachs International	(2,216)	(0.00)
(3,815)	Rockwell Automation Inc	Goldman Sachs International	(1,576)	(0.00)
1,247	ROCKWOOL A/S	Morgan Stanley	(5,095)	(0.00)
(500)	Rogers Corp	Goldman Sachs International	(1,036)	(0.00)
(700)	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(5)	(0.00)
(2,997)	Roper Technologies Inc	Goldman Sachs International	(2,267)	(0.00)
27,461	Rotork Plc	Bank of America Merrill Lynch	(486)	(0.00)
2,000	Royal Gold Inc	Goldman Sachs International	(3,663)	(0.00)
200	Royal Holdings Co Ltd	Bank of America Merrill Lynch	(15)	(0.00)
7,600	Royalty Pharma Plc Class A	Goldman Sachs International	(571)	(0.00)
5,700	RPC Inc	Goldman Sachs International	(607)	(0.00)
13,200	RPT Realty	Goldman Sachs International	(3,106)	(0.00)
1,745	RS GROUP Plc	Bank of America Merrill Lynch	(124)	(0.00)
31,588	RWE AG	Morgan Stanley	(22,180)	(0.01)
7,054	RWS Holdings Plc	Bank of America Merrill Lynch	(227)	(0.00)
180,860	Ryanair Holdings Plc	Morgan Stanley	(34,200)	(0.01)
2,400	Ryerson Holding Corp	Goldman Sachs International	(447)	(0.00)
(500)	Safehold Inc	Goldman Sachs International	(40)	(0.00)
3,837	Safestore Holdings Plc	Bank of America Merrill Lynch	(199)	(0.00)
25,342	Safran SA	Goldman Sachs International	(18,068)	(0.01)
(4,682)	Saia Inc	Goldman Sachs International	(8,232)	(0.00)
(3,100)	Sailpoint Technologies Holdings Inc	Goldman Sachs International	(639)	(0.00)
(700)	Saizeriya Co Ltd	Bank of America Merrill Lynch	(17)	(0.00)
(200)	Sakata Seed Corp	Bank of America Merrill Lynch	(8)	(0.00)
1,300	Salesforce Inc	Goldman Sachs International	(4,522)	(0.00)
16,808	Salvatore Ferragamo SpA	Goldman Sachs International	(2,552)	(0.00)
(200)	SAMTY Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
42,910	Sandvik AB	Morgan Stanley	(10,687)	(0.00)
(100)	Sankyo Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(600)	Sanwa Holdings Corp	Bank of America Merrill Lynch	(10)	(0.00)
(80,264)	Sarepta Therapeutics Inc	Goldman Sachs International	(91)	(0.00)
(300)	SBA Communications Corp	Goldman Sachs International	(472)	(0.00)
11,866	Schneider Electric SE	Goldman Sachs International	(16,806)	(0.01)
8,000	Schneider National Inc Class B	Goldman Sachs International	(333)	(0.00)
100	SCREEN Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
800	Sealed Air Corp	Goldman Sachs International	(381)	(0.00)
900	SeaWorld Entertainment Inc	Goldman Sachs International	(95)	(0.00)
1,600	Sega Sammy Holdings Inc	Bank of America Merrill Lynch	(49)	(0.00)
1,200	SEI Investments Co	Goldman Sachs International	(466)	(0.00)
400	Seibu Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
200	Seiren Co Ltd	Bank of America Merrill Lynch	(10)	(0.00)
(2,100)	Selective Insurance Group Inc	Goldman Sachs International	(2,313)	(0.00)
1,800	Sempra Energy	Goldman Sachs International	(330)	(0.00)
2,700	Semtech Corp	Goldman Sachs International	(534)	(0.00)
100	Senko Group Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
2,300	Sensata Technologies Holding Plc	Goldman Sachs International	(1,335)	(0.00)
(12,800)	Service Properties Trust	Goldman Sachs International	(207)	(0.00)
36,333	ServiceNow Inc	Goldman Sachs International	(363)	(0.00)
(2,100)	ServisFirst Bancshares Inc	Goldman Sachs International	(1,290)	(0.00)
(1,800)	Seven Bank Ltd	Bank of America Merrill Lynch	(4)	(0.00)
562	Severn Trent Plc	Bank of America Merrill Lynch	(249)	(0.00)
(126,407)	SGS SA	Société Générale	(2,004)	(0.00)
6,663	Shaftesbury Plc	Bank of America Merrill Lynch	(751)	(0.00)
3,500	Shake Shack Inc Class A	Goldman Sachs International	(1,176)	(0.00)
28,581	Shell Plc	Morgan Stanley	(4,116)	(0.00)
1,304	Shell Plc	Bank of America Merrill Lynch	(726)	(0.00)
183	Sherwin-Williams Co	Goldman Sachs International	(1,929)	(0.00)
(600)	Shiga Bank Ltd	Bank of America Merrill Lynch	(7)	(0.00)
200	Shikoku Electric Power Co Inc	Bank of America Merrill Lynch	(0)	(0.00)
100	Shimadzu Corp	Bank of America Merrill Lynch	(0)	(0.00)
100	Shimamura Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
200	Shin-Etsu Chemical Co Ltd	Bank of America Merrill Lynch	(9)	(0.00)
600	Shinko Electric Industries Co Ltd	Bank of America Merrill Lynch	(32)	(0.00)
(6,600)	Shoals Technologies Group Inc Class A	Goldman Sachs International	(3,913)	(0.00)
100	Shochiku Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
(100)	Shoei Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(400)	Showa Denko KK	Bank of America Merrill Lynch	(6)	(0.00)
1,100	Signet Jewelers Ltd	Goldman Sachs International	(1,721)	(0.00)
2,700,000	Sika AG	Société Générale	(56,806)	(0.01)
5,449	Sika AG	Goldman Sachs International	(4,590)	(0.00)
3,600	Silgan Holdings Inc	Goldman Sachs International	(885)	(0.00)
400	Silvergate Capital Corp Class A	Goldman Sachs International	(781)	(0.00)
6,000	Simmons First National Corp Class A	Goldman Sachs International	(250)	(0.00)
1,700	Simon Property Group Inc	Goldman Sachs International	(2,627)	(0.00)
3,900	Sinclair Broadcast Group Inc Class A	Goldman Sachs International	(31)	(0.00)
83,415	Sirius Real Estate Ltd	Bank of America Merrill Lynch	(1,430)	(0.00)
5,200	SITE Centers Corp	Goldman Sachs International	(912)	(0.00)
(1,400)	SiteOne Landscape Supply Inc	Goldman Sachs International	(1,219)	(0.00)
400	Six Flags Entertainment Corp	Goldman Sachs International	(81)	(0.00)
1,016	Sixt SE	Morgan Stanley	(2,374)	(0.00)
800	Skechers USA Inc Class A	Goldman Sachs International	(128)	(0.00)
(4,100)	SKY Perfect JSAT Holdings Inc	Bank of America Merrill Lynch	(4)	(0.00)
(100)	Skyline Champion Corp	Goldman Sachs International	(1)	(0.00)
2,800	Skyworks Solutions Inc	Goldman Sachs International	(3,479)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
400	SL Green Realty Corp	Goldman Sachs International	(116)	(0.00)
2,800	SM Energy Co	Goldman Sachs International	(3,794)	(0.00)
5,982	Smith & Nephew Plc	Bank of America Merrill Lynch	(284)	(0.00)
400	SMS Co Ltd	Bank of America Merrill Lynch	(3)	(0.00)
25,718	Smurfit Kappa Group Plc	Goldman Sachs International	(9,433)	(0.00)
1,928	Smurfit Kappa Group Plc	Bank of America Merrill Lynch	(1,038)	(0.00)
(900)	Softbank Corp	Bank of America Merrill Lynch	(9)	(0.00)
503	Softcat Plc	Bank of America Merrill Lynch	(74)	(0.00)
200	Sojitz Corp	Bank of America Merrill Lynch	(4)	(0.00)
(438)	SolarEdge Technologies Inc	Morgan Stanley	(4,196)	(0.00)
14,000	SolarWinds Corp	Goldman Sachs International	(4,852)	(0.00)
(600)	Sompo Holdings Inc	Bank of America Merrill Lynch	(97)	(0.00)
4,600	Sonic Automotive Inc Class A	Goldman Sachs International	(2,342)	(0.00)
(100)	Sony Group Corp	Bank of America Merrill Lynch	(1)	(0.00)
1,900	Sotera Health Co	Goldman Sachs International	(573)	(0.00)
1,000	Sotetsu Holdings Inc	Bank of America Merrill Lynch	(11)	(0.00)
(3,200)	South Jersey Industries Inc	Goldman Sachs International	(738)	(0.00)
3,900	Southwest Airlines Co	Goldman Sachs International	(548)	(0.00)
1,400	SpartanNash Co	Goldman Sachs International	(173)	(0.00)
(582)	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	(1,019)	(0.00)
(2,100)	Spire Inc	Goldman Sachs International	(300)	(0.00)
500	Splunk Inc	Goldman Sachs International	(996)	(0.00)
300	S-Pool Inc	Bank of America Merrill Lynch	(0)	(0.00)
1,200	Sprouts Farmers Market Inc	Goldman Sachs International	(171)	(0.00)
1,300	SPS Commerce Inc	Goldman Sachs International	(339)	(0.00)
(2,200)	SPX Corp	Goldman Sachs International	(1,521)	(0.00)
3,000	SS&C Technologies Holdings Inc	Goldman Sachs International	(1,568)	(0.00)
14,700	STAG Industrial Inc	Goldman Sachs International	(6,116)	(0.00)
19,197	Standard Chartered Plc	Bank of America Merrill Lynch	(2,633)	(0.00)
600	Stanley Electric Co Ltd	Bank of America Merrill Lynch	(5)	(0.00)
(5,100)	Star Bulk Carriers Corp	Goldman Sachs International	(221)	(0.00)
12,400	Starwood Property Trust Inc	Goldman Sachs International	(2,490)	(0.00)
2,600	State Street Corp	Goldman Sachs International	(3,223)	(0.00)
100	Steelcase Inc Class A	Goldman Sachs International	(45)	(0.00)
117,898	Stellantis NV	Goldman Sachs International	(25,772)	(0.01)
(11,600)	Stem Inc	Goldman Sachs International	(1,081)	(0.00)
3,600	Steven Madden Ltd	Goldman Sachs International	(1,104)	(0.00)
3,200	Stifel Financial Corp	Goldman Sachs International	(3,226)	(0.00)
11,200	StoneCo Ltd Class A	Goldman Sachs International	(2,506)	(0.00)
15,186	Stora Enso OYJ	Morgan Stanley	(3,877)	(0.00)
1,500	STORE Capital Corp	Goldman Sachs International	(879)	(0.00)
(1,400)	Stratasys Ltd	Goldman Sachs International	(144)	(0.00)
(1,400)	Strategic Education Inc	Goldman Sachs International	(1,592)	(0.00)
(1,200)	Sturm Ruger & Co Inc	Goldman Sachs International	(211)	(0.00)
(100)	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
100	SUMCO Corp	Bank of America Merrill Lynch	(0)	(0.00)
100	Sumitomo Bakelite Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
2,100	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	(2)	(0.00)
(1,600)	Sumitomo Electric Industries Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(100)	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(0)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(700)	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	(10)	(0.00)
(500)	Sumitomo Mitsui Trust Holdings Inc	Bank of America Merrill Lynch	(49)	(0.00)
(700)	Sumitomo Realty & Development Co Ltd	Bank of America Merrill Lynch	(20)	(0.00)
1,600	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(6)	(0.00)
700	Sumitomo Warehouse Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
(4,900)	Summit Hotel Properties Inc	Goldman Sachs International	(159)	(0.00)
138,994	Sunnova Energy International Inc	Goldman Sachs International	(80)	(0.00)
16,318	Sunnova Energy International Inc	Morgan Stanley	(1,966)	(0.00)
100	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(0)	(0.00)
1,900	Surgery Partners Inc	Goldman Sachs International	(1,571)	(0.00)
700	SVB Financial Group	Goldman Sachs International	(3,179)	(0.00)
(7,200)	Sweetgreen Inc Class A	Goldman Sachs International	(326)	(0.00)
(242,357)	Swiss Re AG	Société Générale	(5,403)	(0.00)
(2,600)	Sylvamo Corp	Goldman Sachs International	(755)	(0.00)
9,163	Symrise AG	Morgan Stanley	(3,865)	(0.00)
9,000	Synchrony Financial	Goldman Sachs International	(5,557)	(0.00)
3,200	Syneos Health Inc	Goldman Sachs International	(937)	(0.00)
1,000	Synovus Financial Corp	Goldman Sachs International	(526)	(0.00)
17,673	Synthomer Plc	Bank of America Merrill Lynch	(791)	(0.00)
(900)	T&D Holdings Inc	Bank of America Merrill Lynch	(8)	(0.00)
(100)	Taiheiyō Cement Corp	Bank of America Merrill Lynch	(0)	(0.00)
(600)	Taisei Corp	Bank of America Merrill Lynch	(16)	(0.00)
600	Taiyo Holdings Co Ltd	Bank of America Merrill Lynch	(22)	(0.00)
1,900	Takara Holdings Inc	Bank of America Merrill Lynch	(10)	(0.00)
1,000	Take-Two Interactive Software Inc	Goldman Sachs International	(1,733)	(0.00)
300	Takeuchi Manufacturing Co Ltd	Bank of America Merrill Lynch	(11)	(0.00)
5,700	Talos Energy Inc	Goldman Sachs International	(4,070)	(0.00)
400	Tama Home Co Ltd	Bank of America Merrill Lynch	(26)	(0.00)
300	Tandem Diabetes Care Inc	Goldman Sachs International	(367)	(0.00)
5,400	Tanger Factory Outlet Centers Inc	Goldman Sachs International	(284)	(0.00)
5,700	Targa Resources Corp	Goldman Sachs International	(4,688)	(0.00)
1,600	Target Corp	Goldman Sachs International	(1,821)	(0.00)
92,664	Tate & Lyle Plc	Bank of America Merrill Lynch	(8,164)	(0.00)
195,606	Taylor Wimpey Plc	Bank of America Merrill Lynch	(2,768)	(0.00)
(300)	TechMatrix Corp	Bank of America Merrill Lynch	(22)	(0.00)
34,400	TechnipFMC Plc	Goldman Sachs International	(4,258)	(0.00)
(6,000)	TEGNA Inc	Goldman Sachs International	(1)	(0.00)
(700)	Teledyne Technologies Inc	Goldman Sachs International	(816)	(0.00)
800	Teleflex Inc	Goldman Sachs International	(5,185)	(0.00)
3,300	Telephone & Data Systems Inc	Goldman Sachs International	(98)	(0.00)
4,900	Tenet Healthcare Corp	Goldman Sachs International	(10,660)	(0.00)
1,500	Teradata Corp	Goldman Sachs International	(292)	(0.00)
1,200	Terex Corp	Goldman Sachs International	(331)	(0.00)
400	Terreno Realty Corp	Goldman Sachs International	(129)	(0.00)
48,941	Tesco Plc	Bank of America Merrill Lynch	(508)	(0.00)
400	Tesla Inc	Goldman Sachs International	(2,852)	(0.00)
(700)	Tetra Tech Inc	Goldman Sachs International	(856)	(0.00)
1,400	Texas Capital Bancshares Inc	Goldman Sachs International	(666)	(0.00)
(766)	Texas Instruments Inc	Goldman Sachs International	(3)	(0.00)
5,200	Texas Roadhouse Inc	Goldman Sachs International	(4,169)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
3,700	Textainer Group Holdings Ltd	Goldman Sachs International	(22)	(0.00)
10,417	Thales SA	Goldman Sachs International	(1,253)	(0.00)
(6,800)	Thoughtworks Holding Inc	Goldman Sachs International	(691)	(0.00)
(1,700)	TimkenSteel Corp	Goldman Sachs International	(27)	(0.00)
(200)	TIS Inc	Bank of America Merrill Lynch	(10)	(0.00)
(1,700)	Titan International Inc	Goldman Sachs International	(337)	(0.00)
900	Tobu Railway Co Ltd	Bank of America Merrill Lynch	(48)	(0.00)
1,200	Toda Corp	Bank of America Merrill Lynch	(4)	(0.00)
(300)	Toho Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
(400)	Toho Gas Co Ltd	Bank of America Merrill Lynch	(6)	(0.00)
(100)	Toho Holdings Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
2,000	Tokai Tokyo Financial Holdings Inc	Bank of America Merrill Lynch	(11)	(0.00)
200	Token Corp	Bank of America Merrill Lynch	(15)	(0.00)
(1,100)	Tokuyama Corp	Bank of America Merrill Lynch	(18)	(0.00)
(600)	Tokyo Century Corp	Bank of America Merrill Lynch	(53)	(0.00)
(2,100)	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	(17)	(0.00)
(100)	Tokyo Ohka Kogyo Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(200)	Tokyo Seimitsu Co Ltd	Bank of America Merrill Lynch	(8)	(0.00)
(1,200)	Tokyo Steel Manufacturing Co Ltd	Bank of America Merrill Lynch	(7)	(0.00)
600	Tokyo Tatemono Co Ltd	Bank of America Merrill Lynch	(15)	(0.00)
(200)	Tokyotokeiba Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(1,400)	Tokyu Fudosan Holdings Corp	Bank of America Merrill Lynch	(3)	(0.00)
200	TOPPAN Inc	Bank of America Merrill Lynch	(6)	(0.00)
200	Toridoll Holdings Corp	Bank of America Merrill Lynch	(0)	(0.00)
18,264	TotalEnergies SE	Goldman Sachs International	(3,205)	(0.00)
100	TOTO Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(900)	Toyo Seikan Group Holdings Ltd	Bank of America Merrill Lynch	(18)	(0.00)
800	Toyota Boshoku Corp	Bank of America Merrill Lynch	(32)	(0.00)
100	Toyota Motor Corp	Goldman Sachs International	(69)	(0.00)
(100)	Toyota Tsusho Corp	Bank of America Merrill Lynch	(0)	(0.00)
15,655	TP ICAP Group Plc	Bank of America Merrill Lynch	(121)	(0.00)
5,900	Trade Desk Inc Class A	Goldman Sachs International	(4,367)	(0.00)
(300)	TransUnion	Goldman Sachs International	(46)	(0.00)
(900)	Travelers Cos Inc	Goldman Sachs International	(1,431)	(0.00)
6,818	Travis Perkins Plc	Bank of America Merrill Lynch	(639)	(0.00)
100	Trend Micro Inc	Bank of America Merrill Lynch	(0)	(0.00)
500	Tri Chemical Laboratories Inc	Bank of America Merrill Lynch	(7)	(0.00)
4,100	Trimble Inc	Goldman Sachs International	(2,076)	(0.00)
(1,400)	Trinity Industries Inc	Goldman Sachs International	(158)	(0.00)
4,500	TripAdvisor Inc	Goldman Sachs International	(2,090)	(0.00)
3,300	Triton International Ltd	Goldman Sachs International	(476)	(0.00)
(300)	Triumph Bancorp Inc	Goldman Sachs International	(29)	(0.00)
8,100	Tronox Holdings Plc	Goldman Sachs International	(1,633)	(0.00)
(1,900)	Trupanion Inc	Goldman Sachs International	(55)	(0.00)
500	Tsumura & Co	Bank of America Merrill Lynch	(45)	(0.00)
(100)	Tsuruha Holdings Inc	Bank of America Merrill Lynch	(0)	(0.00)
(1,900)	TTEC Holdings Inc	Goldman Sachs International	(629)	(0.00)
10,659	TUI AG	Bank of America Merrill Lynch	(429)	(0.00)
1,356,267	TUI AG	Société Générale	(101,290)	(0.02)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
2,000,000	Twitter Inc	Goldman Sachs International	(7,274)	(0.00)
28,200	Two Harbors Investment Corp	Goldman Sachs International	(536)	(0.00)
2,400	Tyson Foods Inc Class A	Goldman Sachs International	(142)	(0.00)
(100)	UBE Corp	Bank of America Merrill Lynch	(0)	(0.00)
7,608	Ubisoft Entertainment SA	Goldman Sachs International	(4,817)	(0.00)
(600)	UFP Industries Inc	Goldman Sachs International	(270)	(0.00)
300	Ultra Beauty Inc	Goldman Sachs International	(1,265)	(0.00)
(3,100)	Ultra Clean Holdings Inc	Goldman Sachs International	(62)	(0.00)
100	Ulvac Inc	Bank of America Merrill Lynch	(0)	(0.00)
11,600	Under Armour Inc Class A	Goldman Sachs International	(4,220)	(0.00)
17,500	Under Armour Inc Class C	Goldman Sachs International	(3,548)	(0.00)
(100)	Unicharm Corp	Bank of America Merrill Lynch	(0)	(0.00)
(100)	UniFirst Corp	Goldman Sachs International	(226)	(0.00)
16,549	Unilever Plc	Morgan Stanley	(1,044)	(0.00)
(3,600)	Union Pacific Corp	Goldman Sachs International	(1,099)	(0.00)
(4,700)	United Community Banks Inc	Goldman Sachs International	(55)	(0.00)
3,200	United Natural Foods Inc	Goldman Sachs International	(730)	(0.00)
(3,781)	United Parcel Service Inc Class B	Goldman Sachs International	(1,719)	(0.00)
3,552	United Rentals Inc	Goldman Sachs International	(4,020)	(0.00)
4,800	United States Steel Corp	Goldman Sachs International	(2,152)	(0.00)
(1,200)	UnitedHealth Group Inc	Goldman Sachs International	(42)	(0.00)
10,841	Univar Solutions Inc	Goldman Sachs International	(2,195)	(0.00)
1,800	Universal Display Corp	Goldman Sachs International	(4,447)	(0.00)
100	Universal Entertainment Corp	Bank of America Merrill Lynch	(0)	(0.00)
2,300	Universal Health Services Inc Class B	Goldman Sachs International	(7,676)	(0.00)
400	Unum Group	Goldman Sachs International	(169)	(0.00)
7,102	UPM-Kymmene OYJ	Morgan Stanley	(2,158)	(0.00)
(6,400)	Upwork Inc	Goldman Sachs International	(2,186)	(0.00)
21,700	Urban Edge Properties	Goldman Sachs International	(3,631)	(0.00)
600	Urban Outfitters Inc	Goldman Sachs International	(113)	(0.00)
100	US Bancorp	Goldman Sachs International	(3)	(0.00)
5,400	US Foods Holding Corp	Goldman Sachs International	(1,441)	(0.00)
4,500	US Silica Holdings Inc	Goldman Sachs International	(1,067)	(0.00)
400	Ushio Inc	Bank of America Merrill Lynch	(14)	(0.00)
(300)	USS Co Ltd	Bank of America Merrill Lynch	(10)	(0.00)
(6,200)	Utz Brands Inc	Goldman Sachs International	(635)	(0.00)
500	Vail Resorts Inc	Goldman Sachs International	(1,175)	(0.00)
36,154	Valeo SA	Goldman Sachs International	(16,848)	(0.01)
5,200	Valley National Bancorp	Goldman Sachs International	(367)	(0.00)
1,200	Veeva Systems Inc Class A	Goldman Sachs International	(1,113)	(0.00)
2,700	Ventas Inc	Goldman Sachs International	(55)	(0.00)
5,600	Verint Systems Inc	Goldman Sachs International	(859)	(0.00)
6,300	Veritex Holdings Inc	Goldman Sachs International	(1,279)	(0.00)
8,300	Verizon Communications Inc	Goldman Sachs International	(422)	(0.00)
(8,100)	Verra Mobility Corp	Goldman Sachs International	(241)	(0.00)
27,018	Vesuvius Plc	Bank of America Merrill Lynch	(1,119)	(0.00)
8,000	Viasat Inc	Goldman Sachs International	(890)	(0.00)
9,100	Viatis Inc	Goldman Sachs International	(1,567)	(0.00)
12,700	Viavi Solutions Inc	Goldman Sachs International	(463)	(0.00)
200	Victoria's Secret & Co	Goldman Sachs International	(274)	(0.00)

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Contracts for Differences (0.49%) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(48)	Victrex Plc	Bank of America Merrill Lynch	(31)	(0.00)
4,600	Viper Energy Partners LP	Goldman Sachs International	(702)	(0.00)
(12,241)	Virgin Money UK Plc	Bank of America Merrill Lynch	(194)	(0.00)
200	Virtu Financial Inc Class A	Goldman Sachs International	(61)	(0.00)
(197)	Visa Inc Class A	Goldman Sachs International	(1)	(0.00)
3,200	Vishay Intertechnology Inc	Goldman Sachs International	(350)	(0.00)
3,700	Vista Outdoor Inc	Goldman Sachs International	(2,092)	(0.00)
2,617	Visteon Corp	Goldman Sachs International	(4,080)	(0.00)
18,389	Vitesco Technologies Group AG	Morgan Stanley	(24,286)	(0.01)
(53,480)	Vivo Energy Plc	Bank of America Merrill Lynch	(56)	(0.00)
3,600	VMware Inc Class A	Goldman Sachs International	(3,197)	(0.00)
10	Vodafone Group Plc	Goldman Sachs International	(0)	(0.00)
20	Volkswagen AG	Bank of America Merrill Lynch	(269)	(0.00)
9,919	Volkswagen AG	Morgan Stanley	(37,111)	(0.01)
1,690	Volution Group Plc	Bank of America Merrill Lynch	(83)	(0.00)
159,597	Volvo AB	Morgan Stanley	(29,171)	(0.01)
4,600	Vontier Corp	Goldman Sachs International	(258)	(0.00)
5,651	Vulcan Materials Co	Morgan Stanley	(1,549)	(0.00)
9,649	Wacker Chemie AG	Morgan Stanley	(2,108)	(0.00)
(1,400)	Walker & Dunlop Inc	Goldman Sachs International	(848)	(0.00)
(69,185)	Walmart Inc	Goldman Sachs International	(454)	(0.00)
(9,551)	Warner Bros. Discovery Inc	Goldman Sachs International	(186)	(0.00)
7,200	Warner Music Group Corp Class A	Goldman Sachs International	(1,865)	(0.00)
3,500	Washington Federal Inc	Goldman Sachs International	(498)	(0.00)
1,000	Washington Real Estate Investment Trust	Goldman Sachs International	(14)	(0.00)
(400)	Waste Management Inc	Goldman Sachs International	(730)	(0.00)
(2,960)	Watsco Inc	Goldman Sachs International	(51)	(0.00)
439,797	Wayfair Inc Class A	Goldman Sachs International	(103)	(0.00)
(500)	WD-40 Co	Goldman Sachs International	(604)	(0.00)
1,200	Weatherford International Plc	Goldman Sachs International	(1,558)	(0.00)
8,000	Webster Financial Corp	Goldman Sachs International	(7,266)	(0.00)
(4,400)	WEC Energy Group Inc	Goldman Sachs International	(3,162)	(0.00)
(1,400)	Weis Markets Inc	Goldman Sachs International	(413)	(0.00)
4,600	Wells Fargo & Co	Goldman Sachs International	(2,595)	(0.00)
(9,703)	West Fraser Timber Co Ltd	Morgan Stanley	(4,005)	(0.00)
(200)	West Pharmaceutical Services Inc	Goldman Sachs International	(254)	(0.00)
1,300	Western Alliance Bancorp	Goldman Sachs International	(2,124)	(0.00)
8,100	Western Digital Corp	Goldman Sachs International	(4,910)	(0.00)
11,500	Western Midstream Partners LP	Goldman Sachs International	(194)	(0.00)
3,000	Western Union Co	Goldman Sachs International	(202)	(0.00)
1,300	Westinghouse Air Brake Technologies Corp	Goldman Sachs International	(513)	(0.00)
900	Westlake Corp	Goldman Sachs International	(363)	(0.00)
36,291	Westrock Co	Goldman Sachs International	(5,300)	(0.00)
700	WEX Inc	Goldman Sachs International	(450)	(0.00)
12,600	Weyerhaeuser Co	Goldman Sachs International	(914)	(0.00)
1,700	Whiting Petroleum Corp	Goldman Sachs International	(6,114)	(0.00)
900	Wills Towers Watson Plc	Goldman Sachs International	(1,552)	(0.00)
3,900	WillScot Mobile Mini Holdings Corp	Goldman Sachs International	(925)	(0.00)
1,400	Workday Inc Class A	Goldman Sachs International	(5,286)	(0.00)
2,129	Workspace Group Plc	Bank of America Merrill Lynch	(660)	(0.00)

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Uncorrelated Trading – Schedule of Investments (continued)

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

Contracts for Differences (0.49%) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
3,600	World Fuel Services Corp	Goldman Sachs International	(1,056)	(0.00)
1,000	Worthington Industries Inc	Goldman Sachs International	(568)	(0.00)
(4,508)	WPP Plc	Bank of America Merrill Lynch	(234)	(0.00)
(700)	WW Grainger Inc	Goldman Sachs International	(740)	(0.00)
2,000	Wyndham Hotels & Resorts Inc	Goldman Sachs International	(1,649)	(0.00)
15,900	Xenia Hotels & Resorts Inc	Goldman Sachs International	(524)	(0.00)
2,700	Xerox Holdings Corp	Goldman Sachs International	(624)	(0.00)
(2,800)	Xometry Inc	Goldman Sachs International	(930)	(0.00)
8,600	XP Inc Class A	Goldman Sachs International	(2,511)	(0.00)
(600)	XPEL Inc	Goldman Sachs International	(69)	(0.00)
5,500	Xperi Holding Corp	Goldman Sachs International	(711)	(0.00)
6,940	XPO Logistics Inc	Goldman Sachs International	(620)	(0.00)
(3,500)	Xylem Inc	Goldman Sachs International	(540)	(0.00)
(300)	Yamaha Corp	Bank of America Merrill Lynch	(45)	(0.00)
600	Yamaha Motor Co Ltd	Bank of America Merrill Lynch	(39)	(0.00)
(100)	YA-MAN Ltd	Bank of America Merrill Lynch	(0)	(0.00)
600	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	(4)	(0.00)
(600)	Yamato Kogyo Co Ltd	Bank of America Merrill Lynch	(23)	(0.00)
700	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	(11)	(0.00)
300	Yaoko Co Ltd	Bank of America Merrill Lynch	(1)	(0.00)
(100)	Yaskawa Electric Corp	Bank of America Merrill Lynch	(0)	(0.00)
3,100	Yelp Inc	Goldman Sachs International	(1,204)	(0.00)
2,000	YETI Holdings Inc	Goldman Sachs International	(2,186)	(0.00)
(5,700)	Yum China Holdings Inc	Goldman Sachs International	(3,414)	(0.00)
700	Yum! Brands Inc	Goldman Sachs International	(323)	(0.00)
1,500	Zebra Technologies Corp Class A	Goldman Sachs International	(4,966)	(0.00)
200	Zenkoku Hoshu Co Ltd	Bank of America Merrill Lynch	(0)	(0.00)
(1,100)	Zensho Holdings Co Ltd	Bank of America Merrill Lynch	(10)	(0.00)
3,000,000	Ziff Davis Inc	Goldman Sachs International	(44,796)	(0.01)
3,300	Zillow Group Inc	Goldman Sachs International	(2,420)	(0.00)
300	Zimmer Biomet Holdings Inc	Goldman Sachs International	(253)	(0.00)
3,700	Zions Bancorp NA	Goldman Sachs International	(2,782)	(0.00)
5,100	ZoomInfo Technologies Inc	Goldman Sachs International	(3,333)	(0.00)
2,400	Zuora Inc Class A	Goldman Sachs International	(279)	(0.00)
(5,500)	Zurn Water Solutions Corp	Goldman Sachs International	(1,425)	(0.00)

Total Unrealised Loss on Contracts for Differences [∞] **(3,485,644) (0.49)**

Total Return Swap Contracts (0.00%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
EUR					
4,074,050	05/05/2023	0.00 ¹	UBS Basket UBSCSFVPR ²	(18,661)	(0.00)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(18,661)	(0.00)

¹ Fixed rate.

² The counterparty for the total return swap contracts is UBS AG.

Uncorrelated Trading – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Volatility Swap Contracts (0.00%)**

Notional Amount	Termination Date	Counterparty	Reference Obligation ¹	Unrealised Loss US\$	% of Net Assets
USD 999,780	28/09/2022	UBS	United States Dollar to Chinese Yuan Renminbi vs Euro and Swiss Franc Rate Basket	(587)	(0.00)
USD 1,999,550	28/09/2022	UBS	United States Dollar to Chinese Yuan Renminbi vs Euro and Swiss Franc Rate Basket	(2,684)	(0.00)
Total Unrealised Loss on Volatility Swap Contracts[∞]				(3,271)	(0.00)

¹ 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
Total Financial Liabilities at Fair Value through Profit or Loss	(47,237,837)	(6.62)
Net Financial Assets at Fair Value through Profit or Loss	531,925,768	74.61
Other Net Assets	181,021,717	25.39
Net Assets Attributable to Holders of Redeemable Participating Shares	712,947,485	100.00

Portfolio Analysis		US\$	% of Total Assets
*	Transferable securities and/or money market instruments admitted to an official stock exchange listing	21,482,009	2.67
**	Transferable securities and/or money market instruments dealt in on a regulated market	528,931,239	65.89
±	Financial derivative instruments traded on a regulated market	(11,553,116)	(1.44)
∞	Financial derivative instruments that are traded OTC	(6,934,364)	(0.86)
Total Investments		531,925,768	66.26

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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
Equities 95.53% (31 December 2021: 92.22%)			
United States Dollar			
3,261	Activision Blizzard Inc	253,901	1.12
1,142	Adobe Inc	418,040	1.84
889	Air Products & Chemicals Inc	213,787	0.94
656	Alphabet Inc Class A	1,429,595	6.28
7,555	Amazon.com Inc	802,417	3.53
2,031	Analog Devices Inc	296,709	1.30
9,191	Apollo Global Management Inc	445,580	1.96
9,834	Apple Inc	1,344,504	5.91
1,008	Atlassian Corp Plc Class A	188,899	0.83
1,117	Avery Dennison Corp	180,809	0.79
7,496	Brookfield Asset Management Inc Class A	333,347	1.46
3,304	CDW Corp	520,578	2.29
5,305	Chewy Inc Class A	184,190	0.81
2,566	CME Group Inc Class A	525,260	2.31
917	Costco Wholesale Corp	439,500	1.93
2,812	DoubleVerify Holdings Inc	63,748	0.28
11,827	Enterprise Products Partners LP	288,224	1.27
2,283	Equifax Inc	417,287	1.83
1,583	Fidelity National Information Services Inc	145,114	0.64
1,734	Home Depot Inc	475,584	2.09
379	Intuit Inc	146,082	0.64
2,471	Johnson & Johnson	438,627	1.93
4,862	JPMorgan Chase & Co	547,510	2.41
12,712	Keurig Dr Pepper Inc	449,878	1.98
1,191	Mastercard Inc Class A	375,737	1.65
3,632	McDonald's Corp	896,668	3.94
4,592	Medtronic Plc	412,132	1.81
2,822	Meta Platforms Inc Class A	455,047	2.00
6,299	Microsoft Corp	1,617,772	7.11
867	Netflix Inc	151,612	0.67
5,595	NextEra Energy Inc	433,389	1.90
2,837	NIKE Inc Class B	289,941	1.27
2,029	Okta Inc Class A	183,422	0.81
6,900	Paycor HCM Inc	179,400	0.79
2,031	S&P Global Inc	684,569	3.01
3,161	Salesforce Inc	521,691	2.29
1,070	ServiceNow Inc	508,806	2.24
1,271	Sweetgreen Inc Class A	14,807	0.06
2,477	TE Connectivity Ltd	280,273	1.23
1,394	Thermo Fisher Scientific Inc	757,332	3.33
8,079	TJX Cos Inc	451,212	1.98
2,852	Uber Technologies Inc	58,352	0.26
2,133	Union Pacific Corp	454,926	2.00
1,613	UnitedHealth Group Inc	828,485	3.64
2,083	Visa Inc Class A	410,122	1.80
2,567	Walmart Inc	312,096	1.37
3,422	Waste Management Inc	523,498	2.30
1,719	Workday Inc Class A	239,938	1.05
1,991	Zendesk Inc	147,473	0.65
	Total Equities *	21,737,870	95.53

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
	Real Estate Investment Trusts 1.91% (31 December 2021: 1.58%)		
	United States Dollar		
1,361	SBA Communications Corp Class A	435,588	1.91
	Total Real Estate Investment Trusts *	435,588	1.91
	Total Investments	22,173,458	97.44

Forward Currency Contracts 0.55% (31 December 2021: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>JPY Hedged Classes</i>						
¥ 138,305,284	US\$ 1,016,769	20/07/2022	Royal Bank of Canada	2	2,173	0.01
US\$ 309,806	¥ 38,771,216	20/07/2022	Citibank NA	4	24,165	0.11
US\$ 3,234,553	¥ 425,707,860	20/07/2022	Royal Bank of Canada	17	98,220	0.43
Total Unrealised Gain on Forward Currency Contracts [∞]					124,558	0.55
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **22,298,016** **97.99**

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (4.38%) (31 December 2021: (0.00%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>JPY Hedged Classes</i>						
¥ 138,487,976	US\$ 1,046,192	20/07/2022	Citibank NA	3	(25,903)	(0.11)
¥ 2,042,648,831	US\$ 16,017,403	20/07/2022	Royal Bank of Canada	20	(968,516)	(4.26)
US\$ 456,770	¥ 62,247,120	20/07/2022	Royal Bank of Canada	2	(1,826)	(0.01)
Total Unrealised Loss on Forward Currency Contracts [∞]					(996,245)	(4.38)
					Fair Value US\$	% of Net Assets

Total Financial Liabilities at Fair Value through Profit or Loss **(996,245)** **(4.38)**

Net Financial Assets at Fair Value through Profit or Loss **21,301,771** **93.61**

Other Net Assets **1,453,051** **6.39**

Net Assets Attributable to Holders of Redeemable Participating Shares **22,754,822** **100.00**

Portfolio Analysis	US\$	% of Total Assets

* Transferable securities and/or money market instruments admitted to an official stock exchange listing	22,173,458	93.19
[∞] Financial derivative instruments that are traded OTC	(871,687)	(3.66)

Total Investments **21,301,771** **89.53**

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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
Government Bonds 92.36% (31 December 2021: 82.53%)					
United States Dollar					
81,800,000	United States Treasury Note/Bond	0.13%	15/09/2023	79,087,180	13.56
77,900,000	United States Treasury Note/Bond	0.13%	15/12/2023	74,762,699	12.82
68,400,000	United States Treasury Note/Bond	0.25%	15/06/2023	66,663,749	11.43
86,400,000	United States Treasury Note/Bond	0.25%	15/03/2024	82,508,625	14.14
35,600,000	United States Treasury Note/Bond	0.25%	15/06/2024	33,764,375	5.79
72,200,000	United States Treasury Note/Bond	0.50%	15/03/2023	71,079,992	12.18
56,700,000	United States Treasury Note/Bond	1.50%	15/09/2022	56,680,944	9.72
74,500,000	United States Treasury Note/Bond	1.63%	15/12/2022	74,236,852	12.72
Total Government Bonds *				538,784,416	92.36
Total Investments				538,784,416	92.36

Forward Currency Contracts 0.23% (31 December 2021: 0.23%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 130,201	US\$ 136,153	20/07/2022	Goldman Sachs International	1	102	0.00
€ 31,512	US\$ 32,976	20/07/2022	Westpac Banking Corp	2	2	0.00
US\$ 155,879	€ 142,589	20/07/2022	Citibank NA	2	6,660	0.00
US\$ 1,355,464	€ 1,279,291	20/07/2022	Goldman Sachs International	13	16,691	0.00
US\$ 1,118,262	€ 1,051,432	20/07/2022	Westpac Banking Corp	16	17,944	0.00
<i>GBP Hedged Classes</i>						
£ 702,674	US\$ 847,903	20/07/2022	Westpac Banking Corp	4	5,660	0.00
US\$ 2,842	£ 2,173	20/07/2022	Citibank NA	1	202	0.00
US\$ 18,722,632	£ 14,905,450	20/07/2022	Goldman Sachs International	13	616,465	0.11
US\$ 32,278,577	£ 25,991,186	20/07/2022	Westpac Banking Corp	24	706,182	0.12
<i>SGD Hedged Classes</i>						
SGD 2,985	US\$ 2,142	20/07/2022	Goldman Sachs International	2	3	0.00
SGD 3,772	US\$ 2,708	20/07/2022	Westpac Banking Corp	1	2	0.00
US\$ 12,101	SGD 16,709	20/07/2022	Goldman Sachs International	6	95	0.00
US\$ 70,126	SGD 96,616	20/07/2022	Westpac Banking Corp	7	703	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					1,370,711	0.23

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	540,155,127	92.59

US Equity Index PutWrite – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss****Forward Currency Contracts (2.88%) (31 December 2021: (0.03%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 8,106,596	US\$ 8,876,630	20/07/2022	Citibank NA	7	(393,118)	(0.07)
€ 696,926	US\$ 740,654	20/07/2022	Goldman Sachs International	12	(11,325)	(0.00)
€ 932,698	US\$ 998,684	20/07/2022	Westpac Banking Corp	28	(22,621)	(0.00)
US\$ 165,011	€ 157,739	20/07/2022	Citibank NA	1	(62)	(0.00)
US\$ 352,890	€ 338,024	20/07/2022	Goldman Sachs International	2	(851)	(0.00)
US\$ 28,150	€ 26,990	20/07/2022	Westpac Banking Corp	5	(94)	(0.00)
<i>GBP Hedged Classes</i>						
£ 228,991	US\$ 299,466	20/07/2022	Citibank NA	1	(21,303)	(0.00)
£ 126,855,079	US\$ 164,521,634	20/07/2022	Goldman Sachs International	21	(10,426,365)	(1.79)
£ 99,754,136	US\$ 126,993,009	20/07/2022	Westpac Banking Corp	76	(5,818,198)	(1.00)
US\$ 9,598,250	£ 7,988,369	20/07/2022	Westpac Banking Corp	7	(105,500)	(0.02)
<i>SGD Hedged Classes</i>						
SGD 162,282	US\$ 119,302	20/07/2022	Citibank NA	4	(2,694)	(0.00)
SGD 96,310	US\$ 70,651	20/07/2022	Goldman Sachs International	10	(1,448)	(0.00)
SGD 54,821	US\$ 39,782	20/07/2022	Westpac Banking Corp	19	(391)	(0.00)
US\$ 7,820	SGD 10,893	20/07/2022	Goldman Sachs International	2	(7)	(0.00)
US\$ 5,823	SGD 8,113	20/07/2022	Westpac Banking Corp	3	(5)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(16,803,982)	(2.88)

Written Index Options Contracts (2.40%) (31 December 2021: (0.78%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options					
(48)	15/07/2022	CBOE Russell 2000 Index, Strike Price \$1,660	320,621	(122,880)	(0.02)
(50)	15/07/2022	CBOE Russell 2000 Index, Strike Price \$1,680	330,998	(162,500)	(0.03)
(10)	15/07/2022	CBOE Russell 2000 Index, Strike Price \$1,720	74,590	(50,500)	(0.01)
(27)	15/07/2022	CBOE Russell 2000 Index, Strike Price \$1,730	190,952	(151,335)	(0.03)
(4)	15/07/2022	CBOE Russell 2000 Index, Strike Price \$1,740	29,196	(24,800)	(0.01)
(32)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,685	341,727	(75,840)	(0.01)
(141)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,685	1,722,263	(623,925)	(0.11)
(1)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,695	8,445	(218)	(0.00)
(16)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,695	159,593	(41,760)	(0.01)
(22)	22/07/2022	CBOE S&P 500 Index, Strike Price \$3,695	279,657	(139,920)	(0.02)
(122)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,695	1,391,464	(576,450)	(0.10)
(83)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,770	932,864	(162,265)	(0.03)
(34)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,770	469,525	(252,960)	(0.04)
(3)	29/07/2022	CBOE S&P 500 Index, Strike Price \$3,900	37,497	(52,665)	(0.01)
(15)	29/07/2022	CBOE S&P 500 Index, Strike Price \$3,910	177,814	(273,600)	(0.05)
(10)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,920	135,090	(163,500)	(0.03)
(115)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,920	1,426,872	(1,723,275)	(0.30)
(79)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,770	992,689	(410,010)	(0.07)
(1)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,775	6,799	(2,190)	(0.00)
(2)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,775	17,378	(10,830)	(0.00)
(4)	22/07/2022	CBOE S&P 500 Index, Strike Price \$3,775	47,596	(37,460)	(0.01)
(47)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,780	477,152	(113,035)	(0.02)
(27)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,780	346,402	(212,760)	(0.04)
(41)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,780	458,208	(231,445)	(0.04)
(33)	22/07/2022	CBOE S&P 500 Index, Strike Price \$3,780	394,216	(316,140)	(0.05)

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US Equity Index PutWrite – Schedule of Investments (continued)

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

Written Index Options Contracts (2.40%) (31 December 2021: (0.78%)) (continued)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options (continued)					
(3)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,785	21,597	(8,070)	(0.00)
(4)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,785	35,876	(23,380)	(0.00)
(14)	22/07/2022	CBOE S&P 500 Index, Strike Price \$3,785	168,546	(137,340)	(0.02)
(19)	15/07/2022	CBOE S&P 500 Index, Strike Price \$3,805	266,410	(171,950)	(0.03)
(163)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,805	1,922,906	(629,180)	(0.11)
(2)	29/07/2022	CBOE S&P 500 Index, Strike Price \$3,820	23,698	(26,360)	(0.01)
(1)	08/07/2022	CBOE S&P 500 Index, Strike Price \$3,860	7,049	(10,330)	(0.00)
(11)	29/07/2022	CBOE S&P 500 Index, Strike Price \$3,860	131,769	(167,805)	(0.03)
(16)	01/07/2022	CBOE S&P 500 Index, Strike Price \$3,900	95,023	(193,280)	(0.03)
(260)	22/07/2022	CBOE S&P 500 Index, Strike Price \$3,900	2,849,332	(4,206,800)	(0.72)
(11)	08/07/2022	Russell 2000 Index, Strike Price \$1,660	65,199	(16,280)	(0.00)
(13)	01/07/2022	Russell 2000 Index, Strike Price \$1,675	62,517	(5,590)	(0.00)
(6)	08/07/2022	Russell 2000 Index, Strike Price \$1,675	33,654	(11,580)	(0.00)
(3)	01/07/2022	Russell 2000 Index, Strike Price \$1,695	11,457	(3,060)	(0.00)
(1)	08/07/2022	Russell 2000 Index, Strike Price \$1,695	4,809	(2,685)	(0.00)
(19)	22/07/2022	Russell 2000 Index, Strike Price \$1,695	124,500	(92,625)	(0.02)
(5)	01/07/2022	Russell 2000 Index, Strike Price \$1,700	20,495	(6,150)	(0.00)
(3)	08/07/2022	Russell 2000 Index, Strike Price \$1,700	15,117	(8,715)	(0.00)
(14)	22/07/2022	Russell 2000 Index, Strike Price \$1,700	93,846	(71,330)	(0.01)
(7)	01/07/2022	Russell 2000 Index, Strike Price \$1,710	29,533	(12,285)	(0.00)
(10)	22/07/2022	Russell 2000 Index, Strike Price \$1,710	67,090	(55,650)	(0.01)
(1)	29/07/2022	Russell 2000 Index, Strike Price \$1,710	6,179	(6,375)	(0.00)
(1)	08/07/2022	Russell 2000 Index, Strike Price \$1,715	3,599	(3,655)	(0.00)
(58)	01/07/2022	Russell 2000 Index, Strike Price \$1,720	353,530	(138,910)	(0.02)
(63)	08/07/2022	Russell 2000 Index, Strike Price \$1,720	265,415	(247,590)	(0.04)
(1)	29/07/2022	Russell 2000 Index, Strike Price \$1,720	6,339	(6,885)	(0.00)
(1)	01/07/2022	Russell 2000 Index, Strike Price \$1,735	5,889	(3,465)	(0.00)
(15)	29/07/2022	Russell 2000 Index, Strike Price \$1,750	95,272	(127,275)	(0.02)
(84)	22/07/2022	Russell 2000 Index, Strike Price \$1,765	520,293	(731,220)	(0.13)
(27)	29/07/2022	Russell 2000 Index, Strike Price \$1,780	179,662	(280,665)	(0.05)
(48)	08/07/2022	Russell 2000 Index, Strike Price \$1,800	319,586	(478,560)	(0.08)
(48)	01/07/2022	S&P 500 Index, Strike Price \$3,805	614,151	(185,280)	(0.03)
Total Fair Value on Written Index Options Contracts [±]				(14,002,588)	(2.40)
				Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss				(30,806,570)	(5.28)
Net Financial Assets at Fair Value through Profit or Loss				509,348,557	87.31
Other Net Assets				74,030,558	12.69
Net Assets Attributable to Holders of Redeemable Participating Shares				583,379,115	100.00

US Equity Index PutWrite – Schedule of Investments (continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	538,784,416	87.47
± Financial derivative instruments traded on a regulated market	(14,002,588)	(2.27)
∞ Financial derivative instruments that are traded OTC	(15,433,271)	(2.51)
Total Investments	509,348,557	82.69

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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
	Equities 94.33% (31 December 2021: 98.97%)		
	United States Dollar		
41,875	3M Co	5,419,044	0.56
73,494	Abbott Laboratories	7,985,123	0.83
23,872	Air Products & Chemicals Inc	5,740,739	0.60
5,146	Alphabet Inc Class C	11,256,618	1.17
154,097	American Electric Power Co Inc	14,784,066	1.54
24,913	Aon Plc Class A	6,718,538	0.70
97,202	Apollo Global Management Inc	4,712,353	0.49
829,116	AT&T Inc	17,378,271	1.81
29,879	Avery Dennison Corp	4,836,514	0.50
576,080	Bank of America Corp	17,933,370	1.86
40,392	Becton Dickinson & Co	9,957,840	1.03
66,196	Berkshire Hathaway Inc Class B	18,072,832	1.88
16,023	Biogen Inc	3,267,731	0.34
153,248	Boston Scientific Corp	5,711,553	0.59
212,075	Bristol-Myers Squibb Co	16,329,775	1.70
13,209	Caterpillar Inc	2,361,241	0.25
127,868	Chevron Corp	18,512,729	1.92
26,389	Chubb Ltd	5,187,550	0.54
189,319	Cisco Systems Inc	8,072,562	0.84
81,163	CME Group Inc Class A	16,614,066	1.73
47,595	ConocoPhillips	4,274,507	0.44
109,876	Constellation Brands Inc Class A	25,607,701	2.66
53,538	Cummins Inc	10,361,209	1.08
849,528	Delta Air Lines Inc	24,610,826	2.56
122,494	DTE Energy Co	15,526,114	1.61
128,525	Duke Energy Corp	13,779,165	1.43
29,080	Elevance Health Inc	14,033,426	1.46
122,039	Emerson Electric Co	9,706,982	1.01
157,361	Exelon Corp	7,131,601	0.74
433,281	Exxon Mobil Corp	37,106,185	3.85
151,135	Fifth Third Bancorp	5,078,136	0.53
266,710	General Electric Co	16,981,426	1.76
116,981	General Mills Inc	8,826,216	0.92
20,271	Humana Inc	9,488,247	0.99
171,793	Johnson & Johnson	30,494,975	3.17
232,975	JPMorgan Chase & Co	26,235,315	2.73
607,608	Keurig Dr Pepper Inc	21,503,247	2.23
36,632	Kimberly-Clark Corp	4,950,815	0.51
160,459	Kroger Co	7,594,524	0.79
34,775	Lockheed Martin Corp	14,951,859	1.55
65,257	Marriott International Inc Class A	8,875,605	0.92
161,281	Medtronic Plc	14,474,970	1.50
206,944	Merck & Co Inc	18,867,084	1.96
238,556	MetLife Inc	14,978,931	1.56

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
Equities 94.33% (31 December 2021: 98.97%) (continued)			
United States Dollar (continued)			
369,729	Mondelez International Inc Class A	22,956,474	2.39
300,480	Mosaic Co	14,191,670	1.47
233,046	Newmont Corp	13,905,855	1.44
85,080	PayPal Holdings Inc	5,941,987	0.62
583,837	Pfizer Inc	30,610,574	3.18
58,462	Phillips 66	4,793,299	0.50
110,568	PNC Financial Services Group Inc	17,444,313	1.81
237,742	Procter & Gamble Co	34,184,922	3.55
231,458	Raytheon Technologies Corp	22,245,428	2.31
11,014	Regeneron Pharmaceuticals Inc	6,510,706	0.68
206,154	Regions Financial Corp	3,865,388	0.40
284,384	Rio Tinto Plc ADR	17,347,424	1.80
193,207	Royal Caribbean Cruises Ltd	6,744,856	0.70
99,971	Sempra Energy	15,022,642	1.56
11,965	Texas Instruments Inc	1,838,422	0.19
4,783	Thermo Fisher Scientific Inc	2,598,508	0.27
45,717	T-Mobile US Inc	6,150,765	0.64
471,576	Truist Financial Corp	22,366,850	2.32
479,368	United Airlines Holdings Inc	16,979,215	1.76
16,201	UnitedHealth Group Inc	8,321,320	0.86
168,136	US Bancorp	7,737,619	0.80
37,997	Valero Energy Corp	4,038,321	0.42
204,374	Verizon Communications Inc	10,371,981	1.08
9,498	Vertex Pharmaceuticals Inc	2,676,441	0.28
169,405	Walmart Inc	20,596,260	2.14
148,773	Wheaton Precious Metals Corp	5,360,291	0.56
161,184	Zimmer Biomet Holdings Inc	16,933,991	1.76
Total Equities *		908,027,103	94.33
Total Investments		908,027,103	94.33

Forward Currency Contracts 0.00% (31 December 2021: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 104,553	US\$ 109,340	20/07/2022	Citibank NA	2	74	0.00
€ 9	US\$ 9	20/07/2022	JPMorgan Chase Bank	2	0	0.00
€ 19,659	US\$ 20,556	20/07/2022	Standard Chartered Bank	5	17	0.00
US\$ 455	€ 416	20/07/2022	Citibank NA	2	20	0.00
US\$ 357,273	€ 338,552	20/07/2022	JPMorgan Chase Bank	28	2,981	0.00
US\$ 1,260,273	€ 1,188,766	20/07/2022	Standard Chartered Bank	22	16,237	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					19,329	0.00

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US Large Cap Value – Schedule of Investments (continued)

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

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	908,046,432	94.33

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.01%) (31 December 2021: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 145,806	US\$ 153,252	20/07/2022	Citibank NA	2	(667)	(0.00)
€ 4,645,914	US\$ 4,907,729	20/07/2022	JPMorgan Chase Bank	29	(45,805)	(0.01)
€ 4,082,063	US\$ 4,317,076	20/07/2022	Standard Chartered Bank	18	(45,220)	(0.00)
US\$ 190	€ 182	20/07/2022	JPMorgan Chase Bank	1	(0)	(0.00)
US\$ 585,417	€ 560,255	20/07/2022	Standard Chartered Bank	7	(887)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(92,579)	(0.01)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(92,579)	(0.01)
Net Financial Assets at Fair Value through Profit or Loss	907,953,853	94.32
Other Net Assets	54,702,604	5.68
Net Assets Attributable to Holders of Redeemable Participating Shares	962,656,457	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	908,027,103	92.29
∞ Financial derivative instruments that are traded OTC	(73,250)	(0.01)
Total Investments	907,953,853	92.28

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
Equities 78.35% (31 December 2021: 86.01%)			
Euro			
6,000	Airbus SE	579,911	0.25
	Total Euro	579,911	0.25
United States Dollar			
32,968	Activision Blizzard Inc	2,566,888	1.12
8,011	Adobe Inc	2,932,507	1.28
9,180	Air Products & Chemicals Inc	2,207,606	0.96
16,618	Alcoa Corp	757,448	0.33
2,210	Alphabet Inc Class A	4,816,165	2.09
59,297	Amazon.com Inc	6,297,934	2.74
23,453	Amphenol Corp Class A	1,509,904	0.66
12,322	Analog Devices Inc	1,800,121	0.78
87,301	Apollo Global Management Inc	4,232,352	1.84
49,325	Apple Inc	6,743,714	2.93
7,044	Asbury Automotive Group Inc	1,192,831	0.52
23,591	Ashland Global Holdings Inc	2,431,053	1.06
1,564	ASML Holding NV Class REG	744,276	0.32
14,531	Avery Dennison Corp	2,352,133	1.02
3,233	Becton Dickinson & Co	797,032	0.35
38,341	Brookfield Asset Management Inc Class A	1,705,024	0.74
69,661	Brookfield Infrastructure Partners LP	2,662,443	1.16
13,491	CDW Corp	2,125,642	0.92
79,126	CenterPoint Energy Inc	2,340,547	1.02
11,877	Chevron Corp	1,719,552	0.75
27,980	Chewy Inc Class A	971,466	0.42
14,257	CME Group Inc Class A	2,918,408	1.27
4,488	Costco Wholesale Corp	2,151,009	0.94
32,790	DoubleVerify Holdings Inc	743,349	0.32
105,547	Dun & Bradstreet Holdings Inc	1,586,371	0.69
52,275	Enbridge Inc	2,209,142	0.96
169,816	Enterprise Products Partners LP	4,138,416	1.80
15,882	Equifax Inc	2,902,912	1.26
87,653	Equitable Holdings Inc	2,285,114	0.99
19,969	European Wax Center Inc Class A	351,854	0.15
9,435	Expedia Group Inc	894,721	0.39
18,769	Fidelity National Information Services Inc	1,720,554	0.75
46,413	First Watch Restaurant Group Inc	669,275	0.29
13,382	Floor & Decor Holdings Inc Class A	842,531	0.37
31,381	Frontier Communications Parent Inc	738,709	0.32
11,271	Home Depot Inc	3,091,297	1.34
3,087	Humana Inc	1,444,932	0.63
107,100	Independence Holdings Corp	1,046,367	0.45
13,317	Johnson & Johnson	2,363,901	1.03
43,618	JPMorgan Chase & Co	4,911,823	2.14
96,958	Keurig Dr Pepper Inc	3,431,344	1.49
9,449	Marriott International Inc Class A	1,285,159	0.56
7,638	Mastercard Inc Class A	2,409,636	1.05
21,449	McDonald's Corp	5,295,329	2.30
28,032	Medtronic Plc	2,515,872	1.09
23,984	Meta Platforms Inc Class A	3,867,420	1.68
30,431	Microsoft Corp	7,815,594	3.40
25,396	Mondelez International Inc Class A	1,576,838	0.69
6,308	Netflix Inc	1,103,080	0.48

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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	
Equities 78.35% (31 December 2021: 86.01%) (continued)					
United States Dollar (continued)					
66,103	NextEra Energy Inc		5,120,338	2.23	
20,032	NIKE Inc Class B		2,047,270	0.89	
69,098	nVent Electric Plc		2,164,840	0.94	
17,913	Okta Inc Class A		1,619,335	0.70	
64,734	Paycor HCM Inc		1,683,084	0.73	
15,102	Procter & Gamble Co		2,171,517	0.94	
12,137	Raytheon Technologies Corp		1,166,487	0.51	
103,226	Repay Holdings Corp Class A		1,326,454	0.58	
12,072	S&P Global Inc		4,068,988	1.77	
22,006	Salesforce Inc		3,631,870	1.58	
5,551	ServiceNow Inc		2,639,612	1.15	
11,919	Splunk Inc		1,054,355	0.46	
170,000	Sunlight Financial Holdings Inc		501,500	0.22	
45,217	Sweetgreen Inc Class A		526,778	0.23	
22,726	TE Connectivity Ltd		2,571,447	1.12	
3,685	Thermo Fisher Scientific Inc		2,001,987	0.87	
83,483	TJX Cos Inc		4,662,526	2.03	
49,947	Uber Technologies Inc		1,021,916	0.44	
21,701	Union Pacific Corp		4,628,389	2.01	
7,945	UnitedHealth Group Inc		4,080,790	1.77	
12,369	Visa Inc Class A		2,435,332	1.06	
15,741	Walmart Inc		1,913,791	0.83	
21,600	Waste Management Inc		3,304,368	1.44	
8,608	WEC Energy Group Inc		866,309	0.38	
13,246	Workday Inc Class A		1,848,877	0.80	
17,954	Zendesk Inc		1,329,853	0.58	
Total United States Dollar			179,605,608	78.10	
Total Equities *			180,185,519	78.35	
Real Estate Investment Trusts 0.75% (31 December 2021: 0.76%)					
United States Dollar					
5,365	SBA Communications Corp Class A		1,717,068	0.75	
Total Real Estate Investment Trusts *			1,717,068	0.75	
Number of Shares	Security Description	Maturity Date	Fair Value US\$	% of Net Assets	
Participatory Notes 0.00% (31 December 2021: 0.00%)					
United States Dollar					
3,000	OneSpaWorld Holdings Ltd	19/03/2024	3,510	0.00	
Total Participatory Notes **			3,510	0.00	
Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
Corporate Bonds 1.61% (31 December 2021: 1.25%)					
United States Dollar					
180,000	Alphabet Inc**	2.25%	15/08/2060	117,382	0.05
941,300	Anagram International Inc/Anagram Holdings LLC†	10.00%	15/08/2026	973,092	0.42
381,301	Anagram International Inc/Anagram Holdings LLC†	15.00%	15/08/2025	400,130	0.17
836,285	Anagram International Inc/Anagram Holdings LLC**	15.00%	15/08/2025	877,581	0.38
180,000	Microsoft Corp**	2.68%	01/06/2060	129,337	0.06

US Long Short Equity – 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
Corporate Bonds 1.61% (31 December 2021: 1.25%) (continued)					
United States Dollar (continued)					
189,000	Party City Holdings Inc**	5.75%	15/07/2025	129,692	0.06
1,575,350	Party City Holdings Inc†	5.75%	15/07/2025	1,081,005	0.47
Total Corporate Bonds				3,708,219	1.61
Total Investments				185,614,316	80.71

Forward Currency Contracts 0.23% (31 December 2021: 0.07%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 328,577	US\$ 342,855	20/07/2022	Westpac Banking Corp	12	1,000	0.00
US\$ 8,646,482	€ 8,146,386	20/07/2022	Goldman Sachs International	17	121,333	0.05
US\$ 6,705,860	€ 6,171,098	20/07/2022	UBS AG	6	247,839	0.11
US\$ 6,726,397	€ 6,311,740	20/07/2022	Westpac Banking Corp	48	121,193	0.05
<i>GBP Hedged Classes</i>						
US\$ 160,588	£ 127,226	20/07/2022	Goldman Sachs International	6	6,043	0.00
US\$ 1,266,677	£ 1,011,967	20/07/2022	Westpac Banking Corp	12	37,406	0.02
<i>SGD Hedged Classes</i>						
US\$ 111,075	SGD 151,626	20/07/2022	Goldman Sachs International	7	2,125	0.00
US\$ 13,025	SGD 17,918	20/07/2022	UBS AG	3	149	0.00
US\$ 11,873	SGD 16,384	20/07/2022	Westpac Banking Corp	4	100	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					537,188	0.23

Futures Contracts 0.30% (31 December 2021: 0.00%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(19)	E-mini Russell 2000 Index Future September 2022	88,207	0.04
(14)	Nasdaq 100 E-mini Future September 2022	95,074	0.04
(89)	S&P 500 E-mini Future September 2022	494,173	0.22
Total Unrealised Gain on Futures Contracts [±]		677,454	0.30

Purchased Equity Options Contracts 0.06% (31 December 2021: 0.04%)

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options					
626	15/07/2022	iShares iBoxx \$ High Yield Corporate Bond ETF, Strike Price \$75	(66,813)	129,582	0.06
Total Fair Value on Purchased Equity Options Contracts [±]				129,582	0.06

Contracts for Differences 2.04% (31 December 2021: 0.37%)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
70,947	1STDIBS.Com Inc	JPMorgan Chase Bank	3,740	0.00
1,056,156	3M Co	Goldman Sachs International	333,079	0.14
488,111	Airbnb Inc Class A	Goldman Sachs International	63,565	0.03
260,900	AptarGroup Inc	Goldman Sachs International	31,030	0.01

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US Long Short Equity – Schedule of Investments (continued)

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

Contracts for Differences 2.04% (31 December 2021: 0.37%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
493,117	AutoNation Inc	Goldman Sachs International	34,682	0.01
81,449	Beauty Health Inc	Goldman Sachs International	4,181	0.00
194,497	Bed Bath & Beyond Inc	JPMorgan Chase Bank	4,906	0.00
73,355	Big Lots Inc	Goldman Sachs International	19,875	0.01
1,328,814	Burlington Stores Inc	Goldman Sachs International	202,078	0.09
1,541,536	CarMax Inc	Goldman Sachs International	288,190	0.13
268,503	Carvana Co	Goldman Sachs International	59,414	0.03
629,221	Conagra Brands Inc	Goldman Sachs International	21,561	0.01
412,067	Dine Brands Global Inc	Goldman Sachs International	25,665	0.01
237,324	Dine Brands Global Inc	JPMorgan Chase Bank	13,812	0.01
191,697	Doordash Inc Class A	Goldman Sachs International	2,061	0.00
217,919	Dutch Bros Inc Class A	JPMorgan Chase Bank	4,810	0.00
246,059	Expeditors International of Washington Inc	JPMorgan Chase Bank	1,244	0.00
56,997	Fubotv Inc	JPMorgan Chase Bank	10,189	0.00
51,023	Fubotv Inc	Goldman Sachs International	40,723	0.02
512,635	General Electric Co	Goldman Sachs International	167,950	0.07
435,092	Guidewire Software Inc	JPMorgan Chase Bank	16,622	0.01
490,950	Guidewire Software Inc	Goldman Sachs International	122,033	0.05
447,948	Hain Celestial Group Inc	Goldman Sachs International	181,480	0.08
622,962	iHeartMedia Inc Class A	Goldman Sachs International	364,600	0.16
529,374	Illinois Tool Works Inc	Goldman Sachs International	58,124	0.02
74,164	Illinois Tool Works Inc	JPMorgan Chase Bank	1,664	0.00
723,264	Interpublic Group of Cos Inc	Goldman Sachs International	164,913	0.07
132,166	Interpublic Group of Cos Inc	JPMorgan Chase Bank	2,541	0.00
490,439	Lamar Advertising Co Class A	JPMorgan Chase Bank	2,189	0.00
781,456	Lamar Advertising Co Class A	Goldman Sachs International	131,181	0.06
231,924	Landstar System Inc	Goldman Sachs International	852	0.00
341,731	Lemonade Inc	Goldman Sachs International	60,030	0.03
283,665	Lucid Group Inc	JPMorgan Chase Bank	6,182	0.00
172,124	Lucid Group Inc	Goldman Sachs International	67,585	0.03
130,923	Masco Corp	Goldman Sachs International	12,379	0.01
321,081	McCormick & Co Inc	Goldman Sachs International	23,500	0.01
88,965	Mister Car Wash Inc	Goldman Sachs International	2,920	0.00
271,399	Mister Car Wash Inc	JPMorgan Chase Bank	3,256	0.00
82,664	Omnicom Group Inc	JPMorgan Chase Bank	2,335	0.00
803,243	Omnicom Group Inc	Goldman Sachs International	179,459	0.08
235,975	On Holding AG Class A	JPMorgan Chase Bank	17,052	0.01
635,413	Opendoor Technologies Inc	Goldman Sachs International	313,937	0.14
535,620	Oracle Corp	Goldman Sachs International	101,946	0.04
220,238	Owens Corning	Goldman Sachs International	36,963	0.02
541,639	Palantir Technologies Inc Class A	Goldman Sachs International	91,696	0.04
901,393	Paycom Software Inc	Goldman Sachs International	153,630	0.07
859,446	Paylocity Holding Corp	Goldman Sachs International	160,216	0.07
104,378	Portillo's Inc Class A	JPMorgan Chase Bank	136	0.00
200,785	Poshmark Inc Class A	Goldman Sachs International	39,674	0.02
80,882	Purple Innovation Inc	Goldman Sachs International	25,083	0.01
364,924	PVH Corp	Goldman Sachs International	77,262	0.03
518,253	ROBLOX Corp Class A	Goldman Sachs International	35,924	0.02
3,658	Rover Group Inc	JPMorgan Chase Bank	523	0.00
623,025	SAP SE	JPMorgan Chase Bank	17,415	0.01
257,059	SAP SE-Sponsored ADR	Goldman Sachs International	55,009	0.02
236,104	Sirius Xm Holdings Inc	Goldman Sachs International	5,500	0.00
196,199	Sofi Technologies Inc	JPMorgan Chase Bank	19,088	0.01
326,138	Sofi Technologies Inc	Goldman Sachs International	46,667	0.02

US Long Short Equity – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Contracts for Differences 2.04% (31 December 2021: 0.37%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
109,057	Steelcase Inc Class A	Goldman Sachs International	10,512	0.00
644,451	T Rowe Price Group Inc	Goldman Sachs International	79,824	0.03
469,427	Texas Instruments Inc	JPMorgan Chase Bank	4,302	0.00
904,102	TopBuild Corp	Goldman Sachs International	358,101	0.16
604,246	Transunion	Goldman Sachs International	25,407	0.01
195,900	Upstart Holdings Inc	JPMorgan Chase Bank	19,284	0.01
47,047	Upstart Holdings Inc	Goldman Sachs International	352	0.00
467,620	VF Corp	Goldman Sachs International	38,597	0.02
121,258	VF Corp	JPMorgan Chase Bank	1,245	0.00
740,769	ViacomCBS Inc Class B	Goldman Sachs International	141,901	0.06
180,910	Weber Inc Class A	JPMorgan Chase Bank	13,296	0.01
795,344	Western Union Co	Goldman Sachs International	67,171	0.03
Total Unrealised Gain on Contracts for Differences [∞]			4,694,313	2.04

Total Return Swap Contracts 3.73% (31 December 2021: 0.15%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
US\$ (11,656,167)	23/05/2023	1.60 ¹	JPMorgan Basket JPNBLQGS ²	4,120,365	1.79
US\$ 12,317,515	04/11/2023	1.72 ¹	S&P 500 Equal Weight Total Return Index ²	1,471,735	0.64
US\$ (3,743,258)	01/05/2023	0.92 ¹	JPMorgan Basket JPNBGCND ²	1,002,827	0.43
US\$ 7,303,582	06/11/2023	1.56 ¹	JPMorgan Basket JPNBRMV3 ²	689,588	0.30
US\$ 1,239,447	25/05/2023	(0.22) ³	Goldman Sachs GSNBLIPO Index ⁴	584,561	0.25
US\$ (1,451,049)	28/07/2022	0.50 ⁵	S&P Retail Select Industry Index ⁴	411,763	0.18
US\$ 745,040	21/07/2023	(2.37) ⁵	Goldman Sachs GSNBSPC4 Index ⁴	292,597	0.13
US\$ 251,728	25/11/2023	1.97 ¹	S&P Retail Select Industry Index ²	19,417	0.01
Total Unrealised Gain on Total Return Swap Contracts [∞]				8,592,853	3.73

¹ The 1 day Overnight Bank Funding Rate is the benchmark for this total return swap contract.² The counterparty for the total return swap contracts is JPMorgan Chase Bank.³ The 1 day Overnight Fed Funds Effective Rate is the benchmark for this total return swap contract.⁴ The counterparty for the total return swap contracts is Goldman Sachs International.⁵ The USD Secured Overnight Financing Rate is the benchmark for this total return swap contract.

	Fair Value US\$	% of Net Assets
Total Financial Assets at Fair Value through Profit or Loss	200,245,706	87.07

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (2.30%) (31 December 2021: (0.88%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 2,266,628	US\$ 2,394,136	20/07/2022	Goldman Sachs International	12	(22,119)	(0.01)
€ 103,416,507	US\$ 113,178,731	20/07/2022	UBS AG	7	(4,953,903)	(2.15)
€ 5,160,501	US\$ 5,516,873	20/07/2022	Westpac Banking Corp	33	(116,436)	(0.05)
US\$ 1,127,323	€ 1,077,644	20/07/2022	Citibank NA	1	(426)	(0.00)
US\$ 1,296,572	€ 1,241,158	20/07/2022	Goldman Sachs International	1	(2,293)	(0.00)
US\$ 265	€ 253	20/07/2022	Westpac Banking Corp	2	(1)	(0.00)
<i>GBP Hedged Classes</i>						
£ 1,330,816	US\$ 1,739,716	20/07/2022	Goldman Sachs International	3	(123,127)	(0.05)
£ 666,481	US\$ 872,122	20/07/2022	UBS AG	2	(62,525)	(0.03)

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US Long Short Equity – Schedule of Investments (continued)

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

Forward Currency Contracts (2.30%) (31 December 2021: (0.88%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
£ 146,534	US\$ 182,755	20/07/2022	Westpac Banking Corp	12	(4,754)	(0.00)
US\$ 33,107	£ 27,449	20/07/2022	Westpac Banking Corp	2	(236)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 727,407	US\$ 534,512	20/07/2022	Goldman Sachs International	10	(11,834)	(0.01)
SGD 20,840	US\$ 15,078	20/07/2022	UBS AG	6	(103)	(0.00)
SGD 37,657	US\$ 27,267	20/07/2022	Westpac Banking Corp	12	(210)	(0.00)
US\$ 10,451	SGD 14,556	20/07/2022	Goldman Sachs International	2	(9)	(0.00)
US\$ 5,233	SGD 7,288	20/07/2022	Westpac Banking Corp	1	(4)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(5,297,980)	(2.30)

Written Equity Options Contracts (0.00%) (31 December 2021: (0.04%))

Number of Contracts	Expiration Date	Type	Premium US\$	Fair Value US\$	% of Net Assets
Put Options					
(626)	15/07/2022	iShares iBoxx \$ High Yield Corporate Bond ETF, Strike Price \$65	12,914	(3,756)	(0.00)
Total Fair Value on Written Equity Options Contracts [±]				(3,756)	(0.00)

Contracts for Differences (0.28%) (31 December 2021: (0.48%))

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
762,961	Automatic Data Processing Inc	JPMorgan Chase Bank	(10,696)	(0.00)
102,784	Beauty Health Inc	JPMorgan Chase Bank	(20,773)	(0.01)
291,515	Campbell Soup Co	JPMorgan Chase Bank	(18,026)	(0.01)
733,679	Campbell Soup Co	Goldman Sachs International	(68,711)	(0.03)
644,571	Church & Dwight Co Inc	Goldman Sachs International	(64,877)	(0.03)
193,439	Conagra Brands Inc	JPMorgan Chase Bank	(14,111)	(0.01)
534,581	Consolidated Edison Inc	JPMorgan Chase Bank	(41,970)	(0.02)
320,658	Consolidated Edison Inc	Goldman Sachs International	(98,934)	(0.04)
479,707	General Mills Inc	Goldman Sachs International	(73,084)	(0.03)
216,705	Grocery Outlet Holding Corp	Goldman Sachs International	(50,143)	(0.02)
647,890	H&R Block Inc	Goldman Sachs International	(36,966)	(0.02)
624,372	Iron Mountain Inc	JPMorgan Chase Bank	(9,571)	(0.00)
366,649	Lemonade Inc	JPMorgan Chase Bank	(12,295)	(0.01)
32,807	NetScout Systems Inc	Goldman Sachs International	(43)	(0.00)
5,184	Paycom Software Inc	JPMorgan Chase Bank	(120)	(0.00)
231,536	Restaurant Brands International Inc	JPMorgan Chase Bank	(13,428)	(0.01)
290,931	Sirius Xm Holdings Inc	JPMorgan Chase Bank	(6,968)	(0.00)
430,065	Southern Co	Goldman Sachs International	(19,779)	(0.01)
194,022	Southern Co	JPMorgan Chase Bank	(14,026)	(0.01)
60,849	Sovos Brands Inc	JPMorgan Chase Bank	(10,735)	(0.00)
160,331	Sovos Brands Inc	Goldman Sachs International	(38,660)	(0.02)
44,874	Steelcase Inc Class A	JPMorgan Chase Bank	(2,482)	(0.00)
103,289	T Rowe Price Group Inc	JPMorgan Chase Bank	(3,352)	(0.00)
95,875	UiPath Inc Class A	Goldman Sachs International	(613)	(0.00)
396,103	Western Union Co	JPMorgan Chase Bank	(9,706)	(0.00)
428,405	Woodward Inc	JPMorgan Chase Bank	(1,598)	(0.00)
27,491	Zoom Video Communications Class A	Goldman Sachs International	(7,916)	(0.00)
Total Unrealised Loss on Contracts for Differences [∞]			(649,583)	(0.28)

US Long Short Equity – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Total Return Swap Contracts (0.05%) (31 December 2021: (2.90%))**

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
US\$ (3,573,709)	12/08/2022	1.41 ¹	Goldman Sachs Basket GSCBNBVL ²	(119,050)	(0.05)
Total Unrealised Loss on Total Return Swap Contracts [∞]				(119,050)	(0.05)

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

² The counterparty for the total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(6,070,369)	(2.63)
Net Financial Assets at Fair Value through Profit or Loss	194,175,337	84.44
Other Net Assets	35,798,778	15.56
Net Assets Attributable to Holders of Redeemable Participating Shares	229,974,115	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	181,902,587	73.44
** Transferable securities and/or money market instruments dealt in on a regulated market	1,257,502	0.51
† Other transferable securities and/or money market instruments	2,454,227	0.99
± Financial derivative instruments traded on a regulated market	803,280	0.32
∞ Financial derivative instruments that are traded OTC	7,757,741	3.13
Total Investments	194,175,337	78.39

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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
Equities 100.48% (31 December 2021: 100.07%)			
United States Dollar			
12,400	Alphabet Inc Class C	27,124,380	4.74
148,400	Amazon.com Inc	15,761,564	2.75
193,800	Apollo Global Management Inc	9,395,424	1.64
181,100	Apple Inc	24,759,992	4.33
521,200	Aramark	15,964,356	2.79
233,700	Ball Corp	16,071,549	2.81
38,000	Becton Dickinson & Co	9,368,140	1.64
107,600	Berkshire Hathaway Inc Class B	29,376,952	5.13
176,200	BJ's Wholesale Club Holdings Inc	10,980,784	1.92
3,650	Booking Holdings Inc	6,383,814	1.12
509,400	Brookfield Asset Management Inc Class A	22,653,018	3.96
163,000	Brookfield Renewable Corp Class A	5,804,430	1.01
68,000	Brunswick Corp	4,445,840	0.78
197,100	Charles Schwab Corp	12,452,778	2.18
76,500	Chubb Ltd	15,038,370	2.63
287,500	Cisco Systems Inc	12,259,000	2.14
79,700	Columbia Sportswear Co	5,704,926	1.00
622,800	CSX Corp	18,098,568	3.16
21,000	Deere & Co	6,288,870	1.10
82,700	Eagle Materials Inc	9,092,038	1.59
910,600	Graphic Packaging Holding Co	18,667,300	3.26
108,500	HCA Healthcare Inc	18,234,510	3.19
102,900	Intercontinental Exchange Inc	9,676,716	1.69
136,200	JPMorgan Chase & Co	15,337,482	2.68
91,100	Lamb Weston Holdings Inc	6,510,006	1.14
78,000	Lowe's Cos Inc	13,624,260	2.38
58,500	McDonald's Corp	14,442,480	2.52
96,400	Microsoft Corp	24,758,412	4.33
181,600	Mondelez International Inc Class A	11,275,544	1.97
101,600	Motorola Solutions Inc	21,295,360	3.72
42,000	Newmont Corp	2,506,140	0.44
90,400	NIKE Inc Class B	9,238,880	1.61
49,800	Nordson Corp	10,081,512	1.76
61,900	PayPal Holdings Inc	4,323,096	0.76
295,500	Pfizer Inc	15,493,065	2.71
37,200	QUALCOMM Inc	4,751,928	0.83
207,500	Raytheon Technologies Corp	19,942,825	3.48
33,800	Rockwell Automation Inc	6,736,678	1.18
38,000	Sherwin-Williams Co	8,508,580	1.49
69,700	Stanley Black & Decker Inc	7,308,742	1.28
142,700	TJX Cos Inc	7,969,795	1.39
120,000	T-Mobile US Inc	16,144,800	2.82
461,400	US Foods Holding Corp	14,155,752	2.47
93,600	Walt Disney Co	8,835,840	1.54
15,100	WD-40 Co	3,040,536	0.53
62,000	Westinghouse Air Brake Technologies Corp	5,088,960	0.89
	Total Equities *	574,973,992	100.48
	Total Investments	574,973,992	100.48

US Multi Cap Opportunities – Schedule of Investments (continued)**Financial Assets at Fair Value through Profit or Loss (continued)****Forward Currency Contracts 0.09% (31 December 2021: 0.05%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
US\$ 603,478	AUD 852,854	20/07/2022	Goldman Sachs International	13	16,959	0.00
US\$ 2,085,784	AUD 2,786,905	20/07/2022	UBS AG	4	169,191	0.03
US\$ 585,501	AUD 821,440	20/07/2022	Westpac Banking Corp	42	20,587	0.00
<i>EUR Hedged Classes</i>						
€ 176,069	US\$ 184,118	20/07/2022	Goldman Sachs International	1	137	0.00
€ 41,366	US\$ 43,156	20/07/2022	Westpac Banking Corp	2	133	0.00
US\$ 1,967,842	€ 1,856,872	20/07/2022	Goldman Sachs International	10	24,636	0.00
US\$ 1,203,355	€ 1,123,157	20/07/2022	UBS AG	8	27,977	0.01
US\$ 743,644	€ 700,509	20/07/2022	Westpac Banking Corp	16	10,566	0.00
<i>SGD Hedged Classes</i>						
SGD 92,584	US\$ 66,512	20/07/2022	Goldman Sachs International	2	15	0.00
SGD 694,789	US\$ 498,563	20/07/2022	Westpac Banking Corp	7	676	0.00
US\$ 1,844,558	SGD 2,559,149	20/07/2022	Goldman Sachs International	10	5,684	0.00
US\$ 2,075,288	SGD 2,852,793	20/07/2022	UBS AG	6	25,418	0.01
US\$ 4,122,041	SGD 5,685,524	20/07/2022	Westpac Banking Corp	41	36,714	0.01
<i>ZAR Hedged Classes</i>						
US\$ 3,331,623	ZAR 53,463,898	20/07/2022	Goldman Sachs International	20	73,267	0.01
US\$ 1,271,979	ZAR 19,997,597	20/07/2022	UBS AG	7	53,224	0.01
US\$ 1,997,013	ZAR 31,543,855	20/07/2022	Westpac Banking Corp	47	74,574	0.01
ZAR 399,170	US\$ 24,322	20/07/2022	Westpac Banking Corp	1	5	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					539,763	0.09

**Fair Value
US\$ % of Net
Assets**

Total Financial Assets at Fair Value through Profit or Loss **575,513,755** **100.57**

Financial Liabilities at Fair Value through Profit or Loss**Forward Currency Contracts (0.50%) (31 December 2021: (0.13%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 662,451	US\$ 467,759	20/07/2022	Goldman Sachs International	21	(12,181)	(0.00)
AUD 6,604,384	US\$ 4,944,874	20/07/2022	UBS AG	6	(402,949)	(0.07)
AUD 513,890	US\$ 367,136	20/07/2022	Westpac Banking Corp	36	(13,727)	(0.00)
US\$ 42,681	AUD 62,152	20/07/2022	Goldman Sachs International	1	(62)	(0.00)
US\$ 57,541	AUD 83,675	20/07/2022	Westpac Banking Corp	2	(4)	(0.00)
<i>EUR Hedged Classes</i>						
€ 547,525	US\$ 577,617	20/07/2022	Goldman Sachs International	8	(4,635)	(0.00)
€ 7,088,380	US\$ 7,746,578	20/07/2022	UBS AG	10	(328,626)	(0.06)
€ 4,249,988	US\$ 4,624,050	20/07/2022	Westpac Banking Corp	18	(176,462)	(0.03)
US\$ 479,967	€ 459,926	20/07/2022	Goldman Sachs International	2	(1,343)	(0.00)
US\$ 283,227	€ 270,767	20/07/2022	UBS AG	1	(129)	(0.00)
US\$ 1,195,067	€ 1,144,233	20/07/2022	Westpac Banking Corp	4	(2,367)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 29,642,154	US\$ 21,770,876	20/07/2022	Goldman Sachs International	20	(471,543)	(0.08)
SGD 1,755,639	US\$ 1,269,821	20/07/2022	UBS AG	7	(8,311)	(0.00)
SGD 2,732,888	US\$ 1,984,531	20/07/2022	Westpac Banking Corp	41	(20,815)	(0.01)
US\$ 1,117,691	SGD 1,556,820	20/07/2022	Goldman Sachs International	2	(960)	(0.00)
US\$ 749,534	SGD 1,045,332	20/07/2022	Westpac Banking Corp	8	(1,588)	(0.00)

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US Multi Cap Opportunities – Schedule of Investments (continued)

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

Forward Currency Contracts (0.50%) (31 December 2021: (0.13%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>ZAR Hedged Classes</i>						
ZAR 109,458,309	US\$ 7,183,108	20/07/2022	Goldman Sachs International	25	(512,175)	(0.09)
ZAR 138,353,393	US\$ 9,287,390	20/07/2022	UBS AG	6	(855,446)	(0.15)
ZAR 19,626,346	US\$ 1,242,759	20/07/2022	Westpac Banking Corp	45	(46,630)	(0.01)
Total Unrealised Loss on Forward Currency Contracts [∞]					(2,859,953)	(0.50)
					Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss					(2,859,953)	(0.50)
Net Financial Assets at Fair Value through Profit or Loss					572,653,802	100.07
Other Net Liabilities					(399,164)	(0.07)
Net Assets Attributable to Holders of Redeemable Participating Shares					572,254,638	100.00
Portfolio Analysis					US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					574,973,992	99.38
∞ Financial derivative instruments that are traded OTC					(2,320,190)	(0.40)
Total Investments					572,653,802	98.98

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
Equities 2.27% (31 December 2021: 1.60%)			
United States Dollar			
270,710	Brookfield Asset Management Inc Class A	12,038,473	1.50
1,264,219	DigitalBridge Group Inc	6,169,389	0.77
	Total Equities *	18,207,862	2.27
Real Estate Investment Trusts 97.00% (31 December 2021: 97.64%)			
United States Dollar			
56,521	Alexandria Real Estate Equities Inc	8,197,241	1.02
318,170	American Homes 4 Rent Class A	11,275,945	1.41
301,793	American Tower Corp	77,135,273	9.63
395,176	Apartment Income REIT Corp	16,439,322	2.05
176,398	Boston Properties Inc	15,695,894	1.96
79,464	Camden Property Trust	10,686,319	1.33
321,908	Crown Castle International Corp	54,202,869	6.76
184,776	Digital Realty Trust Inc	23,989,468	2.99
529,434	Duke Realty Corp	29,092,398	3.63
49,030	Equinix Inc	32,213,691	4.02
294,082	Equity LifeStyle Properties Inc	20,723,959	2.59
458,205	Equity Residential	33,091,565	4.13
88,054	Essex Property Trust Inc	23,027,002	2.87
130,183	Extra Space Storage Inc	22,146,732	2.76
114,685	Healthcare Trust of America Inc Class A	3,200,858	0.40
511,415	Invitation Homes Inc	18,196,146	2.27
121,361	Iron Mountain Inc	5,909,067	0.74
849,882	Kimco Realty Corp	16,802,167	2.10
657,846	Medical Properties Trust Inc	10,045,308	1.25
508,736	Prologis Inc	59,852,790	7.47
153,415	Public Storage	47,968,268	5.99
256,951	Realty Income Corp	17,539,475	2.19
128,788	Regency Centers Corp	7,638,416	0.95
488,609	Retail Opportunity Investments Corp	7,710,250	0.96
232,019	Rexford Industrial Realty Inc	13,361,974	1.67
98,482	Ryman Hospitality Properties Inc	7,487,587	0.94
72,386	SBA Communications Corp Class A	23,167,139	2.89
268,907	Simon Property Group Inc	25,524,652	3.19
215,837	Spirit Realty Capital Inc	8,154,322	1.02
126,879	Sun Communities Inc	20,219,437	2.52
606,241	Ventas Inc	31,178,975	3.89
759,126	VICI Properties Inc	22,614,364	2.82
454,860	Welltower Inc	37,457,721	4.68
462,019	Weyerhaeuser Co	15,302,069	1.91
	Total Real Estate Investment Trusts *	777,248,663	97.00
	Total Investments	795,456,525	99.27

Forward Currency Contracts 0.18% (31 December 2021: 0.08%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 11	US\$ 7	20/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 7,228,451	AUD 10,221,231	20/07/2022	Goldman Sachs International	18	199,175	0.03

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US Real Estate Securities – Schedule of Investments (continued)

Financial Assets at Fair Value through Profit or Loss

Forward Currency Contracts 0.18% (31 December 2021: 0.08%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes (continued)</i>						
US\$ 506,627	AUD 697,267	20/07/2022	UBS AG	2	27,107	0.00
US\$ 5,478,636	AUD 7,696,640	20/07/2022	Westpac Banking Corp	47	185,553	0.02
<i>CHF Hedged Classes</i>						
CHF 16,115	US\$ 16,115	20/07/2022	Goldman Sachs International	1	734	0.00
CHF 219,571	US\$ 227,919	20/07/2022	UBS AG	6	1,647	0.00
CHF 188,731	US\$ 192,406	20/07/2022	Westpac Banking Corp	6	4,915	0.00
US\$ 122,971	CHF 114,503	20/07/2022	UBS AG	5	3,256	0.00
US\$ 154,464	CHF 146,232	20/07/2022	Westpac Banking Corp	5	1,576	0.00
<i>EUR Hedged Classes</i>						
€ 706,603	US\$ 738,499	20/07/2022	Goldman Sachs International	2	958	0.00
€ 36,404	US\$ 37,999	20/07/2022	Westpac Banking Corp	9	98	0.00
US\$ 6,230,374	€ 5,892,411	20/07/2022	Goldman Sachs International	14	63,997	0.01
US\$ 5,476,752	€ 5,088,290	20/07/2022	UBS AG	9	151,884	0.02
US\$ 8,709,174	€ 8,155,512	20/07/2022	Westpac Banking Corp	34	174,474	0.02
<i>HKD Hedged Classes</i>						
HKD 2,759,711	US\$ 351,865	20/07/2022	UBS AG	2	7	0.00
HKD 1,549	US\$ 197	20/07/2022	Westpac Banking Corp	7	0	0.00
US\$ 170,121	HKD 1,332,491	20/07/2022	Goldman Sachs International	4	225	0.00
US\$ 4,936,980	HKD 38,697,308	20/07/2022	UBS AG	18	2,955	0.00
US\$ 891,131	HKD 6,984,469	20/07/2022	Westpac Banking Corp	27	591	0.00
<i>SGD Hedged Classes</i>						
SGD 7,900	US\$ 5,665	20/07/2022	Goldman Sachs International	2	12	0.00
SGD 30,937	US\$ 22,195	20/07/2022	Westpac Banking Corp	8	33	0.00
US\$ 306,949	SGD 425,915	20/07/2022	Goldman Sachs International	13	909	0.00
US\$ 89,818	SGD 123,662	20/07/2022	UBS AG	7	961	0.00
US\$ 321,631	SGD 443,959	20/07/2022	Westpac Banking Corp	27	2,624	0.00
<i>ZAR Hedged Classes</i>						
US\$ 8,670,927	ZAR 138,841,144	20/07/2022	Goldman Sachs International	20	209,253	0.03
US\$ 4,624,956	ZAR 73,134,302	20/07/2022	UBS AG	7	167,788	0.02
US\$ 6,077,380	ZAR 95,997,046	20/07/2022	Westpac Banking Corp	45	226,840	0.03
ZAR 67,437	US\$ 4,109	20/07/2022	Westpac Banking Corp	1	1	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					1,427,573	0.18
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **796,884,098** **99.45**

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.02%) (31 December 2021: (0.37%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 6,456,832	US\$ 4,595,834	20/07/2022	Goldman Sachs International	24	(155,385)	(0.02)
AUD 39,165,468	US\$ 29,283,429	20/07/2022	UBS AG	9	(2,348,811)	(0.29)
AUD 4,524,439	US\$ 3,218,219	20/07/2022	Westpac Banking Corp	52	(106,701)	(0.01)
US\$ 389,177	AUD 565,935	20/07/2022	Westpac Banking Corp	2	(24)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 2,073,240	US\$ 2,229,916	20/07/2022	UBS AG	5	(62,317)	(0.01)
CHF 1,113,269	US\$ 1,193,776	20/07/2022	Westpac Banking Corp	4	(29,839)	(0.01)
US\$ 827,903	CHF 814,816	20/07/2022	UBS AG	11	(23,997)	(0.00)

US Real Estate Securities – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (1.02%) (31 December 2021: (0.37%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
US\$ 217,129	CHF 211,126	20/07/2022	Westpac Banking Corp	6	(3,606)	(0.00)
<i>EUR Hedged Classes</i>						
€ 4,923,813	US\$ 5,317,465	20/07/2022	Goldman Sachs International	20	(164,722)	(0.02)
€ 17,934,538	US\$ 19,605,325	20/07/2022	UBS AG	9	(836,928)	(0.11)
€ 13,564,045	US\$ 14,678,721	20/07/2022	Westpac Banking Corp	37	(484,019)	(0.06)
US\$ 834,046	€ 798,400	20/07/2022	Goldman Sachs International	1	(1,475)	(0.00)
US\$ 393,150	€ 375,854	20/07/2022	UBS AG	1	(180)	(0.00)
US\$ 149,860	€ 143,531	20/07/2022	Westpac Banking Corp	4	(344)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 72,190,045	US\$ 9,225,005	20/07/2022	Goldman Sachs International	19	(20,556)	(0.00)
HKD 46,121,672	US\$ 5,891,363	20/07/2022	UBS AG	13	(10,711)	(0.00)
HKD 10,629,975	US\$ 1,356,614	20/07/2022	Westpac Banking Corp	37	(1,259)	(0.00)
US\$ 71,739	HKD 562,666	20/07/2022	Goldman Sachs International	1	(2)	(0.00)
US\$ 50,929	HKD 399,467	20/07/2022	Westpac Banking Corp	5	(4)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 1,653,109	US\$ 1,214,572	20/07/2022	Goldman Sachs International	14	(26,734)	(0.00)
SGD 215,159	US\$ 157,109	20/07/2022	UBS AG	8	(2,507)	(0.00)
SGD 195,674	US\$ 142,062	20/07/2022	Westpac Banking Corp	33	(1,464)	(0.00)
US\$ 58,782	SGD 81,879	20/07/2022	Goldman Sachs International	3	(51)	(0.00)
US\$ 15,975	SGD 22,260	20/07/2022	Westpac Banking Corp	3	(20)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 3,256	ZAR 53,441	20/07/2022	Westpac Banking Corp	1	(1)	(0.00)
ZAR 280,637,696	US\$ 18,443,673	20/07/2022	Goldman Sachs International	23	(1,340,215)	(0.17)
ZAR 400,671,708	US\$ 26,825,487	20/07/2022	UBS AG	10	(2,406,559)	(0.30)
ZAR 81,694,183	US\$ 5,134,506	20/07/2022	Westpac Banking Corp	50	(155,653)	(0.02)
Total Unrealised Loss on Forward Currency Contracts [∞]					(8,184,084)	(1.02)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(8,184,084)	(1.02)
Net Financial Assets at Fair Value through Profit or Loss	788,700,014	98.43
Other Net Assets	12,604,588	1.57
Net Assets Attributable to Holders of Redeemable Participating Shares	801,304,602	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	795,456,525	97.67
∞ Financial derivative instruments that are traded OTC	(6,756,511)	(0.83)
Total Investments	788,700,014	96.84

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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
	Equities 99.15% (31 December 2021: 98.77%)		
	Pound Sterling		
137,886	Abcam Plc*	1,972,627	0.37
	Total Pound Sterling	1,972,627	0.37
	United States Dollar		
83,662	AAON Inc*	4,581,331	0.86
38,644	Advanced Energy Industries Inc*	2,820,239	0.53
22,329	Allegiant Travel Co*	2,525,187	0.47
42,438	Altair Engineering Inc Class A*	2,227,995	0.42
137,281	American Software Inc Class A*	2,218,461	0.42
51,795	AMERISAFE Inc*	2,693,858	0.51
46,510	AptarGroup Inc*	4,800,297	0.90
45,653	Artisan Partners Asset Management Inc Class A*	1,623,877	0.30
43,517	Asbury Automotive Group Inc*	7,369,169	1.38
35,101	Aspen Technology Inc*	6,447,352	1.21
8,228	Atrion Corp*	5,174,260	0.97
90,651	Bank of Hawaii Corp*	6,744,434	1.27
33,544	Bio-Techne Corp*	11,627,692	2.18
52,340	BOK Financial Corp*	3,955,857	0.74
41,144	Bright Horizons Family Solutions Inc*	3,477,491	0.65
3,875	Cable One Inc*	4,996,115	0.94
69,249	Certara Inc*	1,486,084	0.28
35,947	Chase Corp*	2,797,036	0.53
21,277	Chemed Corp*	9,987,211	1.88
54,171	Church & Dwight Co Inc*	5,019,485	0.94
63,011	Cognex Corp*	2,679,228	0.50
48,222	Columbia Banking System Inc*	1,381,560	0.26
91,243	Community Bank System Inc*	5,773,857	1.08
46,611	Computer Services Inc**	1,722,859	0.32
40,872	CSW Industrials Inc*	4,211,042	0.79
57,426	Cullen/Frost Bankers Inc*	6,687,258	1.26
196,514	CVB Financial Corp*	4,875,512	0.92
82,638	Definitive Healthcare Corp Class A*	1,894,889	0.36
173,924	Driven Brands Holdings Inc*	4,789,867	0.90
56,213	Eagle Materials Inc*	6,180,057	1.16
99,976	Exponent Inc*	9,144,805	1.72
20,854	Fair Isaac Corp*	8,360,369	1.57
135,799	First Financial Bankshares Inc*	5,332,827	1.00
53,845	First Hawaiian Inc*	1,222,820	0.23
61,243	FirstService Corp*	7,422,652	1.39
59,619	Floor & Decor Holdings Inc Class A*	3,753,612	0.70
80,411	FormFactor Inc*	3,114,318	0.58
54,183	Forward Air Corp*	4,982,669	0.94
93,130	Fox Factory Holding Corp*	7,500,690	1.41
45,414	FTI Consulting Inc*	8,213,122	1.54
155,574	Glacier Bancorp Inc*	7,377,319	1.39
71,621	Graco Inc*	4,255,004	0.80
95,582	Grocery Outlet Holding Corp*	4,074,661	0.76
114,068	Haemonetics Corp*	7,434,952	1.40
28,404	Hamilton Lane Inc Class A*	1,908,181	0.36
332,460	Hayward Holdings Inc*	4,784,099	0.90
41,593	Houlihan Lokey Inc Class A*	3,282,935	0.62
198,914	IAA Inc*	6,518,412	1.22
21,210	ICON Plc*	4,596,207	0.86

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
Equities 99.15% (31 December 2021: 98.77%) (continued)			
United States Dollar (continued)			
9,665	IDEXX Laboratories Inc*	3,389,805	0.64
33,347	Jack Henry & Associates Inc*	6,003,127	1.13
33,165	Kadant Inc*	6,047,638	1.14
83,930	Kirby Corp*	5,106,301	0.96
55,320	Lakeland Financial Corp*	3,674,354	0.69
17,526	Lancaster Colony Corp*	2,256,998	0.42
188,655	Lattice Semiconductor Corp*	9,149,767	1.72
46,146	LCI Industries*	5,162,814	0.97
35,781	Lindsay Corp*	4,752,432	0.89
15,779	Lithia Motors Inc Class A*	4,336,227	0.81
36,265	Littelfuse Inc*	9,212,761	1.73
87,680	Manhattan Associates Inc*	10,048,128	1.89
13,139	MarketAxess Holdings Inc*	3,363,715	0.63
59,039	Matador Resources Co*	2,750,627	0.52
5,310	Meridian Bioscience Inc*	161,530	0.03
54,272	MKS Instruments Inc*	5,569,935	1.05
116,671	Model N Inc*	2,984,444	0.56
62,615	National Instruments Corp*	1,955,466	0.37
98,063	Neogen Corp*	2,362,338	0.44
211,736	NetScout Systems Inc*	7,167,264	1.35
70,654	Nexstar Media Group Inc Class A*	11,508,124	2.16
25,590	Nordson Corp*	5,180,440	0.97
69,385	Novanta Inc*	8,414,319	1.58
20,709	Omega Flex Inc*	2,228,703	0.42
179,093	Petco Health & Wellness Co Inc Class A*	2,639,831	0.50
41,604	Pool Corp*	14,612,573	2.74
128,772	Power Integrations Inc*	9,659,188	1.81
64,055	Prosperity Bancshares Inc*	4,373,035	0.82
32,176	Quaker Chemical Corp*	4,810,956	0.90
78,924	Qualys Inc*	9,955,473	1.87
50,493	RBC Bearings Inc*	9,338,680	1.75
109,047	Richelieu Hardware Ltd**	2,847,167	0.53
58,943	RLI Corp*	6,872,164	1.29
150,634	Rollins Inc*	5,260,139	0.99
69,896	Simulations Plus Inc*	3,447,970	0.65
25,063	SiteOne Landscape Supply Inc*	2,979,239	0.56
462,405	Southwestern Energy Co*	2,890,031	0.54
74,210	SPS Commerce Inc*	8,389,441	1.58
55,486	Stock Yards Bancorp Inc*	3,319,173	0.62
65,521	TechTarget Inc*	4,306,040	0.81
52,475	Tetra Tech Inc*	7,165,461	1.35
2,048	Texas Pacific Land Corp*	3,047,465	0.57
63,394	Texas Roadhouse Inc Class A*	4,640,441	0.87
83,157	Toro Co*	6,302,469	1.18
21,375	Tractor Supply Co*	4,143,544	0.78
37,809	Transcat Inc*	2,147,929	0.40
15,039	Tyler Technologies Inc*	5,000,167	0.94
21,679	UFP Technologies Inc*	1,724,998	0.32
123,148	Utz Brands Inc*	1,701,905	0.32
35,674	Valmont Industries Inc*	8,013,451	1.50
125,620	Vertex Inc Class A*	1,423,275	0.27
18,404	Watsco Inc*	4,395,243	0.83
30,693	WD-40 Co*	6,180,342	1.16

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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
Equities 99.15% (31 December 2021: 98.77%) (continued)			
United States Dollar (continued)			
32,567	West Pharmaceutical Services Inc*	9,847,284	1.85
51,752	XPEL Inc*	2,376,969	0.45
11,526	Zebra Technologies Corp Class A*	3,388,068	0.64
Total United States Dollar		526,036,582	98.78
Total Equities		528,009,209	99.15
Total Investments		528,009,209	99.15

Forward Currency Contracts 0.05% (31 December 2021: 0.02%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 750	US\$ 516	20/07/2022	Westpac Banking Corp	1	0	0.00
US\$ 1,043,226	AUD 1,468,342	20/07/2022	Goldman Sachs International	17	33,429	0.01
US\$ 54,305	AUD 75,394	20/07/2022	UBS AG	1	2,456	0.00
US\$ 995,686	AUD 1,398,084	20/07/2022	Westpac Banking Corp	39	34,205	0.01
<i>EUR Hedged Classes</i>						
€ 540,241	US\$ 564,326	20/07/2022	Goldman Sachs International	2	1,033	0.00
€ 187,803	US\$ 196,138	20/07/2022	Westpac Banking Corp	7	396	0.00
US\$ 2,990,437	€ 2,821,715	20/07/2022	Goldman Sachs International	10	37,529	0.01
US\$ 1,982,347	€ 1,837,933	20/07/2022	UBS AG	11	58,959	0.01
US\$ 1,430,245	€ 1,331,359	20/07/2022	Westpac Banking Corp	25	36,985	0.01
<i>ZAR Hedged Classes</i>						
US\$ 1,007,965	ZAR 16,019,283	20/07/2022	Goldman Sachs International	19	31,670	0.00
US\$ 305,028	ZAR 4,716,222	20/07/2022	UBS AG	7	17,597	0.00
US\$ 696,234	ZAR 11,160,004	20/07/2022	Westpac Banking Corp	32	16,087	0.00
ZAR 3,500	US\$ 213	20/07/2022	Westpac Banking Corp	1	0	0.00
Total Unrealised Gain on Forward Currency Contracts [∞]					270,346	0.05
					Fair Value US\$	% of Net Assets

Total Financial Assets at Fair Value through Profit or Loss **528,279,555** **99.20**

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.30%) (31 December 2021: (0.08%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 1,475,232	US\$ 1,046,396	20/07/2022	Goldman Sachs International	25	(31,861)	(0.01)
AUD 6,082,186	US\$ 4,547,272	20/07/2022	UBS AG	9	(364,470)	(0.07)
AUD 1,137,362	US\$ 812,104	20/07/2022	Westpac Banking Corp	44	(29,925)	(0.01)
US\$ 76,801	AUD 111,837	20/07/2022	Goldman Sachs International	1	(111)	(0.00)
US\$ 60,752	AUD 88,344	20/07/2022	Westpac Banking Corp	1	(4)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,165,370	US\$ 1,234,529	20/07/2022	Goldman Sachs International	12	(14,977)	(0.00)
€ 10,847,507	US\$ 11,846,081	20/07/2022	UBS AG	9	(494,221)	(0.09)
€ 6,748,454	US\$ 7,336,943	20/07/2022	Westpac Banking Corp	26	(274,721)	(0.05)

US Small Cap – Schedule of Investments (continued)**Financial Liabilities at Fair Value through Profit or Loss (continued)****Forward Currency Contracts (0.30%) (31 December 2021: (0.08%)) (continued)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 718,446	€ 688,529	20/07/2022	Goldman Sachs International	2	(2,096)	(0.00)
US\$ 326,730	€ 312,356	20/07/2022	UBS AG	1	(149)	(0.00)
US\$ 551,847	€ 528,402	20/07/2022	Westpac Banking Corp	3	(1,124)	(0.00)
<i>ZAR Hedged Classes</i>						
ZAR 27,906,484	US\$ 1,832,645	20/07/2022	Goldman Sachs International	23	(131,882)	(0.03)
ZAR 37,079,942	US\$ 2,487,345	20/07/2022	UBS AG	6	(227,507)	(0.04)
ZAR 4,499,320	US\$ 284,040	20/07/2022	Westpac Banking Corp	49	(9,832)	(0.00)
Total Unrealised Loss on Forward Currency Contracts [∞]					(1,582,880)	(0.30)

	Fair Value US\$	% of Net Assets
Total Financial Liabilities at Fair Value through Profit or Loss	(1,582,880)	(0.30)
Net Financial Assets at Fair Value through Profit or Loss	526,696,675	98.90
Other Net Assets	5,842,139	1.10
Net Assets Attributable to Holders of Redeemable Participating Shares	532,538,814	100.00

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	523,439,183	97.45
** Transferable securities and/or money market instruments dealt in on a regulated market	4,570,026	0.85
∞ Financial derivative instruments that are traded OTC	(1,312,534)	(0.24)
Total Investments	526,696,675	98.06

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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
Equities 89.66% (31 December 2021: 91.93%)			
United States Dollar			
56,879	Acadia Healthcare Co Inc*	3,846,727	2.12
259,985	Accuray Inc*	509,571	0.28
58,326	AerCap Holdings NV*	2,387,866	1.31
173,983	Amneal Pharmaceuticals Inc*	553,266	0.31
30,520	AtriCure Inc*	1,247,047	0.69
40,832	Avanos Medical Inc*	1,116,347	0.61
25,069	Avery Dennison Corp*	4,057,919	2.24
332,364	Babcock & Wilcox Enterprises Inc*	2,004,155	1.10
78,871	BankUnited Inc*	2,805,442	1.55
73,576	Bloom Energy Corp Class A*	1,214,004	0.67
65,901	Box Inc Class A*	1,656,751	0.91
16,327	Bread Financial Holdings Inc*	605,078	0.33
50,044	Caleres Inc*	1,313,154	0.72
39,286	Cardiovascular Systems Inc*	564,147	0.31
31,811	Cerence Inc*	802,592	0.44
24,195	CEVA Inc*	811,984	0.45
9,853	Charles River Laboratories International Inc*	2,108,246	1.16
105,092	Chico's FAS Inc*	522,307	0.29
21,956	Children's Place Inc*	854,527	0.47
93,470	Ciena Corp*	4,271,579	2.35
19,555	Clean Harbors Inc*	1,714,387	0.94
206,124	Cleveland-Cliffs Inc*	3,168,126	1.75
10,513	CMC Materials Inc*	1,834,413	1.01
78,302	CNX Resources Corp*	1,288,851	0.71
220,184	Cognyte Software Ltd*	935,782	0.52
39,112	Comerica Inc*	2,870,038	1.58
651,216	Conduent Inc*	2,813,253	1.55
185,519	Criteo SA ADR*	4,526,664	2.49
52,719	Crown Holdings Inc*	4,859,110	2.67
69,008	CytoSorbents Corp*	151,128	0.08
90,110	Devon Energy Corp*	4,965,962	2.74
111,610	Diebold Nixdorf Inc*	253,355	0.14
38,977	Dril-Quip Inc*	1,005,606	0.56
34,802	eHealth Inc*	324,703	0.18
114,365	EMCORE Corp*	351,100	0.19
34,685	Emergent BioSolutions Inc*	1,076,622	0.59
50,367	Energizer Tool Group Corp Class A*	957,980	0.53
36,971	Haemonetics Corp*	2,409,770	1.33
50,406	Hain Celestial Group Inc*	1,196,639	0.66
152,277	Harsco Corp*	1,082,690	0.60
208,259	Huntington Bancshares Inc*	2,505,356	1.38
19,483	II-VI Inc*	992,659	0.55
141,667	Infinera Corp*	759,335	0.42
155,134	Innoviz Technologies Ltd*	608,125	0.33
196,253	International Game Technology Plc*	3,642,456	2.01
11,018	ION Geophysical Corp**	1,620	0.00
35,911	Itron Inc*	1,775,081	0.98
166,179	KAR Auction Services Inc*	2,454,464	1.35
110,409	KBR Inc*	5,342,691	2.94
172,544	Kyndryl Holdings Inc*	1,687,480	0.93
326,873	Lions Gate Entertainment Corp Class B*	2,886,289	1.59
6,526	Loyalty Ventures Inc*	23,298	0.01

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
Equities 89.66% (31 December 2021: 91.93%) (continued)			
United States Dollar (continued)			
71,766	MACOM Technology Solutions Holdings Inc*	3,308,413	1.82
176,299	Markforged Holding Corp*	326,153	0.18
13,771	Mercury Systems Inc*	885,888	0.49
11,124	Molina Healthcare Inc*	3,110,382	1.71
30,625	New Relic Inc*	1,532,781	0.84
63,883	ODP Corp*	1,931,822	1.07
136,588	Oil States International Inc*	740,307	0.41
80,426	OneSpan Inc*	957,069	0.52
165,034	OraSure Technologies Inc*	447,242	0.25
49,871	Ormat Technologies Inc*	3,907,393	2.15
15,438	OSI Systems Inc*	1,319,023	0.73
40,297	Patterson Cos Inc*	1,220,999	0.68
41,639	Patterson-UTI Energy Inc*	656,231	0.36
83,390	Ping Identity Holding Corp*	1,512,695	0.83
692,382	Quantum Corp*	983,182	0.54
41,018	Radware Ltd*	888,860	0.49
181,020	Rambus Inc*	3,890,120	2.14
195,022	Resideo Technologies Inc*	3,787,327	2.09
178,513	Ribbon Communications Inc*	542,679	0.30
25,240	SeaWorld Entertainment Inc*	1,115,103	0.61
24,777	Spirit AeroSystems Holdings Inc Class A*	725,966	0.40
219,821	Standard BioTools Inc*	351,714	0.19
51,268	Stericycle Inc*	2,248,102	1.24
141,685	Stratasys Ltd*	2,655,177	1.46
166,762	TechnipFMC Plc*	1,122,308	0.62
4,570	Teledyne Technologies Inc*	1,714,253	0.94
67,427	Tempur Sealy International Inc*	1,440,915	0.79
149,765	TETRA Technologies Inc*	608,046	0.33
45,256	Texas Capital Bancshares Inc*	2,382,276	1.31
45,936	TreeHouse Foods Inc*	1,921,044	1.06
14,212	Twin Discount Inc*	128,761	0.07
228,682	Unisys Corp*	2,751,044	1.51
6,000	Valmont Industries Inc*	1,347,780	0.74
49,092	Varex Imaging Corp*	1,050,078	0.58
164,514	Veeco Instruments Inc*	3,191,572	1.76
58,398	Verint Systems Inc*	2,473,155	1.36
58,997	Viasat Inc*	1,807,078	1.00
128,166	Viavi Solutions Inc*	1,695,636	0.93
118,647	Vistra Corp*	2,711,084	1.49
10,212	Wix.com Ltd*	669,397	0.37
210,766	Xperi Holding Corp*	3,041,353	1.68
	Total Equities	162,818,150	89.66
Real Estate Investment Trusts 1.08% (31 December 2021: 0.86%)			
United States Dollar			
60,491	Chatham Lodging Trust	632,131	0.35
58,829	RLJ Lodging Trust	648,884	0.36
67,268	Sunstone Hotel Investors Inc	667,298	0.37
	Total Real Estate Investment Trusts *	1,948,313	1.08

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US Small Cap Intrinsic Value – 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
	Corporate Bonds 0.01% (31 December 2021: 0.02%)				
	United States Dollar				
32,000	ION Geophysical Corp	8.00%	15/12/2025	15,346	0.01
	Total Corporate Bonds *			15,346	0.01
	Total Investments			164,781,809	90.75
Total Financial Assets at Fair Value through Profit or Loss				164,781,809	90.75
Net Financial Assets at Fair Value through Profit or Loss				164,781,809	90.75
Other Net Assets				16,798,052	9.25
Net Assets Attributable to Holders of Redeemable Participating Shares				181,579,861	100.00
Portfolio Analysis					% of Total Assets
				US\$	
* Transferable securities and/or money market instruments admitted to an official stock exchange listing				164,780,189	90.17
** Transferable securities and/or money market instruments dealt in on a regulated market				1,620	0.00
Total Investments				164,781,809	90.17

BALANCE SHEETS

		5G Connectivity As at 30 June 2022 US\$	Absolute Return Multi Strategy As at 30 June 2022 US\$	Asian Debt - Hard Currency As at 30 June 2022 US\$	China A-Share Equity As at 30 June 2022 CNY	China Bond As at 30 June 2022 CNY	China Equity As at 30 June 2022 US\$	CLO Income As at 30 June 2022 US\$	Commodities As at 30 June 2022 US\$
Note									
Current Assets									
		1,175,989,672	6,793	11,023,857	20,989,742	550,044,373	420,614,838	118,916,971	67,412,113
		40,179,375	114,585	43,155	1,168,240	28,372,514	14,750,753	9,263,861	20,413,304
	2	2,930,487	–	269	–	48,059	2,145,166	5,155,503	40
		480,337	–	–	–	15,783	–	–	3,026,376
		–	–	34,842	–	54,531	–	–	–
		965,915	3,174	177,245	103,608	11,642,387	1,584,659	2,097,465	107,947
		1,220,545,786	124,552	11,279,368	22,261,590	590,177,647	439,095,416	135,433,800	90,959,780
Current Liabilities									
		13,453,539	–	5,320	–	593,722	684,456	4,103,686	86,525
		2,864,452	–	1	–	225,758	–	–	3,120,229
		–	–	–	–	–	–	–	250,000
		1,817,252	79,455	34,402	224,529	805,800	573,406	136,532	76,590
		2,858,689	–	5,434	116,917	–	2,525,854	85,088	18,548,347
		87,815	45,097	20,976	9,078	110,649	32,402	53,789	10,847
		21,081,747	124,552	66,133	350,524	1,735,929	3,816,118	4,379,095	22,092,538
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)									
		1,199,464,039	–	11,213,235	21,911,066	588,441,718	435,279,298	131,054,705	68,867,242
Net Assets Attributable to Holders of Redeemable Participating Shares									

* Absolute Return Multi Strategy liquidated on 20 December 2021.

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

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BALANCE SHEETS (CONTINUED)

		Corporate Hybrid Bond As at 30 June 2022 EUR	Emerging Market Corporate Debt As at 30 June 2022 US\$	Emerging Market Debt - Hard Currency As at 30 June 2022 US\$	Emerging Market Debt - Local Currency As at 30 June 2022 US\$	Emerging Market Debt Blend As at 30 June 2022 US\$	Emerging Market Debt Sustainable Investment Grade Blend As at 30 June 2022 US\$	Emerging Markets Equity As at 30 June 2022 US\$	Emerging Markets Sustainable Equity As at 30 June 2022 US\$
Note									
Current Assets									
		1,755,705,266	109,063,725	2,318,417,008	1,500,613,395	603,233,963	39,757,580	292,844,056	91,238,799
	2	111,943,735	3,910,224	89,141,964	66,600,381	11,518,658	662,679	15,004,146	10,157,514
		2,528	1,023,419	438,501	5,523,640	2,136,835	85,707	40,778	142,717
		4,303,735	108,083	3,632,092	358,760	956,910	–	1,343,179	30,182
		–	175,743	15,226,156	75,230,587	14,755,621	460,810	–	–
		27,871,165	1,734,798	53,134,134	31,614,976	13,552,774	559,141	1,008,073	258,321
Total Assets		1,899,826,429	116,015,992	2,479,989,855	1,679,941,739	646,154,761	41,525,917	310,240,232	101,827,533
Current Liabilities									
		71,923,984	1,642,701	37,743,786	101,001,581	29,189,638	1,344,630	1,762,609	–
	3	8,486	237	6,659	116,135	1,143	–	–	–
		2,304,729	420,600	12,016,615	11,635,764	5,542,150	–	266,209	2,693
		–	–	380,000	110,000	490,000	–	–	–
		1,256,641	178,825	2,018,650	1,671,797	619,680	50,321	496,466	125,545
		6,519,145	530,012	4,129,518	5,198,385	3,178,275	214,194	3,107,947	5,450,032
		16,258	44,307	105,661	4,989,381	1,459,256	66,947	391,621	5,764
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		82,029,243	2,816,682	56,400,889	124,723,043	40,480,142	1,676,092	6,024,852	5,584,034
Net Assets Attributable to Holders of Redeemable Participating Shares		1,817,797,186	113,199,310	2,423,588,966	1,555,218,696	605,674,619	39,849,825	304,215,380	96,243,499

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

BALANCE SHEETS (CONTINUED)

		Euro Bond Absolute Return As at 30 June 2022 EUR	Euro Opportunistic Bond As at 30 June 2022 EUR	European High Yield Bond As at 30 June 2022 EUR	European Sustainable Equity As at 30 June 2022 EUR	Global Bond As at 30 June 2022 US\$	Global Diversified Income FMP – 2024 As at 30 June 2022 US\$	Global Flexible Credit As at 30 June 2022 US\$	Global High Yield SDG Engagement As at 30 June 2022 US\$
Note									
Current Assets									
		51,795,547	9,520,498	31,794,887	134,677,853	137,787,778	203,210,578	529,852,170	265,585,244
		1,211,467	129,907	1,964,363	928,429	12,888,807	3,229,043	37,313,582	12,375,347
		1,911,764	85,456	355,392	947,562	3,164,115	–	1,108,620	579,562
		–	–	50	1,689,515	8,000,000	–	–	263,787
		582,283	235,417	–	–	270,000	–	240,000	–
		291,518	86,227	478,269	165,242	748,453	2,245,418	9,556,858	4,672,476
		55,792,579	10,057,505	34,592,961	138,408,601	162,859,153	208,685,039	578,071,230	283,476,416
Current Liabilities									
		293,960	40,112	729,983	–	3,139,604	391,102	36,895,662	4,562,851
		1,104	103	257	810	1,409	–	7,582	205
		252,903	–	90	–	–	–	–	417,057
		–	–	–	–	264,749	–	352,420	–
		49,601	29,998	45,906	108,312	48,605	166,853	298,831	115,899
		2,494,106	282,414	268,679	2,241,176	15,051,127	–	5,848,730	1,754,594
		8,627	18,766	14,671	24,373	99,578	5,033	43,797	22,615
		3,100,301	371,393	1,059,586	2,374,671	18,605,072	562,988	43,447,022	6,873,221
		52,692,278	9,686,112	33,533,375	136,033,930	144,254,081	208,122,051	534,624,208	276,603,195

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

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BALANCE SHEETS (CONTINUED)

		Global High Yield Sustainable Action As at 30 June 2022 US\$	Global Investment Grade Credit As at 30 June 2022 US\$	Global Opportunistic Bond As at 30 June 2022 US\$	Global Real Estate Securities As at 30 June 2022 US\$	Global Sustainable Equity As at 30 June 2022 US\$	Global Thematic Equity As at 30 June 2022 US\$	High Yield Bond As at 30 June 2022 US\$	InnovAsia 5G As at 30 June 2022 US\$
	Note								
Current Assets									
Financial Assets at Fair Value through Profit or Loss		13,725,482	83,465,117	89,167,249	51,449,664	194,946,284	74,390,021	2,081,983,141	18,976,939
Cash and cash equivalents	2	900,328	1,307,684	3,715,140	122,771	1,229,366	3	125,311,202	674,625
Receivable for investments sold		262,421	691,197	2,051,353	319,940	–	99	12,337,322	99
Receivable for shares issued		–	–	8,000,000	2,616,671	10,913,495	11,259,189	2,582,801	8,741
Due from brokers		–	–	793,733	–	–	–	–	–
Income receivable and other assets		244,913	687,859	920,767	134,680	131,461	140,712	38,034,357	44,299
Total Assets		15,133,144	86,151,857	104,648,242	54,643,726	207,220,606	85,790,024	2,260,248,823	19,704,703
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		74	42,676	2,712,152	661,029	–	–	69,220,358	364,567
Bank overdraft	3	119	331	190	748,851	–	1,073,392	–	–
Payable for shares redeemed		–	–	918,000	1,080,579	7,145,151	8,756,334	13,427,451	–
Accrued expenses		35,316	28,449	67,319	60,310	142,387	156,277	2,561,386	47,188
Payable for investments purchased		354,746	639,578	20,230,873	627,159	3,370,278	383,890	13,793,028	51,376
Other payables		5,655	24,581	75,227	11,094	30,027	39,414	226,544	17,764
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		395,910	735,615	24,003,761	3,189,022	10,687,843	10,409,307	99,228,767	480,895
Net Assets Attributable to Holders of Redeemable Participating Shares		14,737,234	85,416,242	80,644,481	51,454,704	196,532,763	75,380,717	2,161,020,056	19,223,808

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

BALANCE SHEETS (CONTINUED)

		Japan Equity Engagement As at 30 June 2022 JPY	Macro Opportunities FX As at 30 June 2022 EUR	Multi-Asset Income As at 30 June 2022 US\$	Next Generation Mobility As at 30 June 2022 US\$	Next Generation Space Economy As at 30 June 2022 US\$	Short Duration Emerging Market Debt As at 30 June 2022 US\$	Short Duration High Yield Bond As at 30 June 2022 US\$	Strategic Income As at 30 June 2022 US\$
Note									
Current Assets									
		17,805,176,912	37,410,152	16,121,580	146,730,066	4,710,479	5,352,101,215	497,346,313	1,561,139,572
		807,022,797	1,930,906	1,699,905	7,965,962	210,446	159,754,084	10,396,852	59,286,148
		35,719,421	–	107,897	550,971	–	37,394,141	8,323,169	88,649,461
		–	2,587,253	30,846	154,232	–	5,348,604	1,336,481	850,623
		–	–	658,149	–	–	–	–	2,430,000
		18,765,492	176,880	159,698	209,836	12,085	69,383,366	8,196,395	12,884,779
		18,666,684,622	42,105,191	18,778,075	155,611,067	4,933,010	5,623,981,410	525,599,210	1,725,240,583
Current Liabilities									
		80,204,256	3,602,906	307,634	259,892	–	102,221,680	23,756,047	41,208,643
		211,787	705	–	–	–	14,620	–	494
		–	81,207	109,179	104,703	–	14,840,742	700,924	2,065,184
		–	19,131	–	–	–	–	–	8,131,690
		13,551,675	44,580	68,820	287,053	48,842	3,218,670	402,823	1,005,118
		39,654,886	3,005,784	118,276	1,367,093	–	10,291,913	16,437	397,403,399
		160,706	9,811	23,881	11,759	1,833	44,760	38,389	489,039
		133,783,310	6,764,124	627,790	2,030,500	50,675	130,632,385	24,914,620	450,303,567
		18,532,901,312	35,341,067	18,150,285	153,580,567	4,882,335	5,493,349,025	500,684,590	1,274,937,016

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
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BALANCE SHEETS (CONTINUED)

		Sustainable Asia High Yield As at 30 June 2022 US\$	Sustainable Emerging Market Debt - Hard Currency As at 30 June 2022 US\$	Systematic Global Sustainable Value As at 30 June 2022 US\$	Ultra Short Term Euro Bond As at 30 June 2022 EUR	Uncorrelated Strategies As at 30 June 2022 US\$	Uncorrelated Trading As at 30 June 2022 US\$	US Equity As at 30 June 2022 US\$	US Equity Index PutWrite As at 30 June 2022 US\$
Note									
Current Assets									
	Financial Assets at Fair Value through Profit or Loss	34,199,749	115,886,135	57,539,890	1,004,731,085	2,326,016,987	579,163,605	22,298,016	540,155,127
2	Cash and cash equivalents	19,807,362	5,899,662	762,997	51,141,080	536,632,635	181,097,734	1,417,983	70,739,818
	Receivable for investments sold	15,385,797	–	1,524,193	4,391,859	135,228,573	35,684,362	60,725	181,888
	Receivable for shares issued	–	–	6,977,325	779,775	49,540,533	1,483,092	–	4,365,816
	Due from brokers	90,748	1,155,826	–	7,517,917	696,279,602	4,805,328	–	–
	Income receivable and other assets	778,387	2,268,100	114,889	5,952,479	49,590,995	524,414	16,658	527,559
	Total Assets	70,262,043	125,209,723	66,919,294	1,074,514,195	3,793,289,325	802,758,535	23,793,382	615,970,208
Current Liabilities									
	Financial Liabilities at Fair Value through Profit or Loss	2,661,123	2,254,633	86,808	2,909,150	730,415,029	47,237,837	996,245	30,806,570
3	Bank overdraft	–	242	636,769	32,818	4,071	3,750,472	–	–
	Payable for shares redeemed	33,627,624	–	153,914	4,718,478	4,115,864	425,191	–	1,036,788
	Due to brokers	–	–	–	–	19,970,000	–	–	–
	Accrued expenses	64,956	82,254	31,737	236,066	1,512,018	287,588	38,964	299,879
	Payable for investments purchased	963,926	200,033	7,323,263	7,952,768	323,741,097	38,079,269	–	445,502
	Other payables	220,254	18,300	17,617	1,327	100,888,728	30,693	3,351	2,354
	Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)	37,537,883	2,555,462	8,250,108	15,850,607	1,180,646,807	89,811,050	1,038,560	32,591,093
	Net Assets Attributable to Holders of Redeemable Participating Shares	32,724,160	122,654,261	58,669,186	1,058,663,588	2,612,642,518	712,947,485	22,754,822	583,379,115

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

BALANCE SHEETS (CONTINUED)

		US Large Cap Value As at 30 June 2022 US\$	US Long Short Equity As at 30 June 2022 US\$	US Multi Cap Opportunities As at 30 June 2022 US\$	US Real Estate Securities As at 30 June 2022 US\$	US Small Cap As at 30 June 2022 US\$	US Small Cap Intrinsic Value As at 30 June 2022 US\$	Company Total* As at 30 June 2022 US\$
Note								
Current Assets								
		908,046,432	200,245,706	575,513,755	796,884,098	528,279,555	164,781,809	28,113,998,707
	2	59,595,324	42,454,047	1,690,931	11,665,358	5,317,891	17,280,250	1,863,281,410
		10,614,569	1,599,961	581,693	1,391,195	2,887,908	668	388,619,333
		4,754,767	1,897,718	500,750	2,560,394	452,741	622,395	142,756,427
		—	1,126,786	—	—	—	—	822,456,534
		861,428	394,073	279,296	1,900,595	182,137	56,357	351,205,605
Total Assets		983,872,520	247,718,291	578,566,425	814,401,640	537,120,232	182,741,479	31,682,318,016
Current Liabilities								
		92,579	6,070,369	2,859,953	8,184,084	1,582,880	—	1,393,802,852
	3	—	—	—	—	—	—	6,410,777
		336,447	1,278,962	2,594,787	3,494,748	1,510,962	972,622	142,707,402
		—	8,580,000	—	—	—	—	38,548,860
		461,624	337,246	810,762	1,378,595	723,954	164,333	24,938,011
		20,303,204	1,102,620	—	6,807	739,362	24,215	934,171,598
		22,209	374,979	46,285	32,804	24,260	448	110,324,273
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		21,216,063	17,744,176	6,311,787	13,097,038	4,581,418	1,161,618	2,650,903,773
Net Assets Attributable to Holders of Redeemable Participating Shares		962,656,457	229,974,115	572,254,638	801,304,602	532,538,814	181,579,861	29,031,414,243

* 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.

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BALANCE SHEETS (CONTINUED)

		5G Connectivity	Absolute Return	Asian Debt -	China A-Share	China Bond	China Equity	CLO Income	Corporate
		As at	Multi Strategy	Hard Currency	Equity	As at	As at	As at	Hybrid Bond
		31 December	As at	As at	As at	31 December	31 December	31 December	As at
	Note	2021	2021*	2021	2021	2021	2021	2021	2021
		US\$	US\$	US\$	CNY	CNY	US\$	US\$	EUR
Current Assets									
Financial Assets at Fair Value through Profit or Loss		2,329,245,848	31,388	14,092,186	23,719,184	546,051,313	503,564,287	133,428,005	2,275,532,572
Cash and cash equivalents	2	92,735,290	79,477	151,741	764,101	29,971,297	27,783,767	24,669,895	171,915,142
Receivable for investments sold		24,177,668	12,507	1,824	—	—	—	4,034	—
Receivable for shares issued		4,453,014	—	—	—	51,568	—	—	4,950,857
Due from brokers		—	—	104,923	—	1,045,401	—	—	—
Income receivable and other assets		956,447	100,246	192,527	203,752	12,104,737	116,590	1,605,809	36,430,645
Total Assets		2,451,568,267	223,618	14,543,201	24,687,037	589,224,316	531,464,644	159,707,743	2,488,829,216
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		5,949,073	11,507	36,123	—	3,203,304	268,158	698,215	15,718,355
Bank overdraft	3	—	353	—	—	—	—	945	81,862
Payable for shares redeemed		12,814,783	—	29,510	—	4,542,833	178,282	898,022	13,055,646
Accrued expenses		3,054,124	150,687	32,750	241,737	659,144	692,960	117,325	1,537,373
Payable for investments purchased		34,117,457	—	—	—	5,158	962,105	8,101,570	804
Other payables		111,189	61,071	15,298	17,342	60,219	21,948	52,234	23,201
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		56,046,626	223,618	113,681	259,079	8,470,658	2,123,453	9,868,311	30,417,241
Net Assets Attributable to Holders of Redeemable Participating Shares		2,395,521,641	—	14,429,520	24,427,958	580,753,658	529,341,191	149,839,432	2,458,411,975

* Absolute Return Multi Strategy liquidated on 20 December 2021.

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

BALANCE SHEETS (CONTINUED)

		Diversified Currency As at 31 December 2021* US\$	Emerging Market Corporate Debt As at 31 December 2021 US\$	Emerging Market Debt - Hard Currency As at 31 December 2021 US\$	Emerging Market Debt - Local Currency As at 31 December 2021 US\$	Emerging Market Debt Blend As at 31 December 2021 US\$	Emerging Market Debt Sustainable Investment Grade Blend As at 31 December 2021 US\$	Emerging Markets Equity As at 31 December 2021 US\$	Emerging Markets Sustainable Equity As at 31 December 2021 US\$
Note									
Current Assets									
		–	141,431,693	3,444,899,794	1,964,315,165	897,575,533	44,243,874	378,437,643	123,167,159
	2	19,616	1,061,738	102,927,978	125,681,417	42,675,944	2,840,473	12,358,826	2,015,621
		–	–	1,046	12,645,721	12,685	21	1,093,900	158,355
		–	863,824	19,087,151	2,201,460	573,063	–	512,359	114,256
		–	188,296	2,618,513	53,928,225	12,466,134	270,656	–	–
		2,180	1,865,266	59,029,653	38,512,196	16,339,259	471,547	934,178	293,874
Total Assets		21,796	145,410,817	3,628,564,135	2,197,284,184	969,642,618	47,826,571	393,336,906	125,749,265
Current Liabilities									
		–	45,258	2,612,993	62,804,508	15,676,230	277,401	688,813	–
	3	233	381	32,786	–	1,259	128	168	183
		–	98,675	10,423,350	2,334,399	1,599,477	68,661	309,830	–
		–	–	–	5,460,000	1,040,000	–	–	–
		17,744	182,327	2,640,827	1,730,477	710,064	50,352	539,416	137,121
		–	1,146	10,997	14,020,068	854,038	5,086	1,150,495	141,796
		3,819	25,605	267,692	8,252,080	2,180,106	38,664	1,957,759	113,896
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		21,796	353,392	15,988,645	94,601,532	22,061,174	440,292	4,646,481	392,996
Net Assets Attributable to Holders of Redeemable Participating Shares		–	145,057,425	3,612,575,490	2,102,682,652	947,581,444	47,386,279	388,690,425	125,356,269

* Diversified Currency liquidated on 22 January 2021.

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

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BALANCE SHEETS (CONTINUED)

		Euro Bond	Opportunistic	European High	European		Global		
		Absolute Return	Bond	Yield Bond	Sustainable		Diversified	Global Equity	Global Flexible
		As at	As at	As at	Equity	Global Bond	Income FMP –	Index PutWrite	Credit
		31 December	31 December	31 December	31 December	As at	2024	As at	As at
	Note	2021	2021	2021	2021	31 December	31 December	31 December	31 December
		EUR	EUR	EUR	EUR	US\$	US\$	US\$	US\$
Current Assets									
Financial Assets at Fair Value through Profit or Loss		49,488,115	10,495,879	37,770,673	110,416,942	174,620,194	217,956,994	–	615,038,096
Cash and cash equivalents	2	2,388,212	520,124	950,762	627,445	10,799,983	13,562,145	36,966	80,947,344
Receivable for investments sold		58,720	10,372	–	69,114	410,235	–	–	713
Receivable for shares issued		1,916,167	–	20,585	20,053,240	–	–	–	970,172
Due from brokers		1,030,197	252,711	–	–	386,761	–	–	4,551,058
Income receivable and other assets		222,839	94,915	542,175	76,902	740,492	2,528,689	119,121	9,757,200
Total Assets		55,104,250	11,374,001	39,284,195	131,243,643	186,957,665	234,047,828	156,087	711,264,583
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		518,843	109,617	320,550	–	1,195,889	76,865	–	5,478,670
Bank overdraft	3	1,916	261	451	359	1,872	–	25,102	4,458
Payable for shares redeemed		332,628	–	51,358	–	–	45,000	–	–
Due to brokers		–	–	–	–	–	–	–	250,000
Accrued expenses		45,227	31,124	42,273	85,730	35,468	174,314	83,848	314,106
Payable for investments purchased		22,667	6,172	91	17,243,083	5,301,539	–	–	199
Other payables		18,124	15,491	4,161	28,396	25,519	4,240	47,137	4,366
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		939,405	162,665	418,884	17,357,568	6,560,287	300,419	156,087	6,051,799
Net Assets Attributable to Holders of Redeemable Participating Shares		54,164,845	11,211,336	38,865,311	113,886,075	180,397,378	233,747,409	–	705,212,784

* Global Equity Index PutWrite liquidated on 20 December 2021.

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

BALANCE SHEETS (CONTINUED)

		Global High Yield Bond As at 31 December 2021 US\$	Global High Yield Sustainable Action As at 31 December 2021 US\$	Global Investment Grade Credit As at 31 December 2021 US\$	Global Opportunistic Bond As at 31 December 2021 US\$	Global Real Estate Securities As at 31 December 2021 US\$	Global Sustainable Equity As at 31 December 2021 US\$	Global Thematic Equity As at 31 December 2021 US\$	High Yield Bond As at 31 December 2021 US\$
	Note								
Current Assets									
Financial Assets at Fair Value through Profit or Loss		39,452,243	16,892,910	96,909,294	96,842,534	50,669,393	202,536,546	81,955,406	3,045,487,902
Cash and cash equivalents	2	640,813	660,970	1,208,142	1,383,723	511,057	1,034,608	747,836	172,469,054
Receivable for investments sold		–	141	–	2,593	–	10,156,887	–	–
Receivable for shares issued		30,787	–	–	4,000	301,799	1,842,233	582,199	10,129,466
Due from brokers		–	–	–	3,032,318	–	–	–	–
Income receivable and other assets		647,537	287,681	766,499	819,543	94,580	135,964	96,353	44,054,765
Total Assets		40,771,380	17,841,702	98,883,935	102,084,711	51,576,829	215,706,238	83,381,794	3,272,141,187
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		951,937	10,258	9,663	2,845,880	201,281	–	–	25,945,509
Bank overdraft	3	79	92	84	637	–	–	–	–
Payable for shares redeemed		31,024	–	–	–	174,021	11,500,000	30,692	6,354,101
Due to brokers		–	–	–	–	–	–	–	430,000
Accrued expenses		45,612	35,438	38,319	65,958	58,616	163,628	166,171	3,126,417
Payable for investments purchased		97,707	193,286	–	4,892,983	254,855	16,452	99	32,669,581
Other payables		17,672	2,075	25,667	34,422	485	39,578	30,983	260,106
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		1,144,031	241,149	73,733	7,839,880	689,258	11,719,658	227,945	68,785,714
Net Assets Attributable to Holders of Redeemable Participating Shares		39,627,349	17,600,553	98,810,202	94,244,831	50,887,571	203,986,580	83,153,849	3,203,355,473

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
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BALANCE SHEETS (CONTINUED)

		InnovAsia 5G	Japan Equity	Macro	Multi-Asset	Multi-Style	Next Generation	Short Duration	Short Duration
		As at	Engagement	Opportunities FX	Income	Premia	Mobility	Emerging	High Yield Bond
		31 December	As at	As at	As at	As at	As at	Market Debt	As at
	Note	2021	31 December	31 December	31 December	31 December	31 December	31 December	31 December
		US\$	2021	2021	2021	2021*	2021	2021	2021
			JPY	EUR	US\$	US\$	US\$	US\$	US\$
Current Assets									
Financial Assets at Fair Value through Profit or Loss		25,886,054	13,395,967,271	47,163,801	19,449,960	–	203,574,639	6,653,876,397	611,421,622
Cash and cash equivalents	2	1,173,868	57,529,787	204,588	2,651,672	45,768	17,392,033	219,363,403	31,228,925
Receivable for investments sold		261,728	252,759,088	–	93,521	11	–	–	1,717,784
Receivable for shares issued		51,144	304,959,647	98,367	100,000	–	1,384,087	17,009,882	4,131,596
Due from brokers		–	–	–	497,475	–	–	–	–
Income receivable and other assets		34,756	18,645,272	360,375	224,300	7	75,160	82,897,522	8,704,941
Total Assets		27,407,550	14,029,861,065	47,827,131	23,016,928	45,786	222,425,919	6,973,147,204	657,204,868
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		150,621	225,405	2,717,109	119,452	–	107,390	17,737,158	5,381,257
Bank overdraft	3	–	98,926	234	86	–	–	23,698	–
Payable for shares redeemed		–	1,869,803,267	440,652	28,515	–	474,382	16,917,013	589,552
Accrued expenses		50,006	12,301,231	48,762	65,267	31,039	347,042	3,801,377	468,177
Payable for investments purchased		387,311	39,574,440	1,320	80,474	11	1,010,464	78,500	6,292,288
Other payables		24,625	1,920,152	9,163	17,783	14,736	3,325	135,363	33,684
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		612,563	1,923,923,421	3,217,240	311,577	45,786	1,942,603	38,693,109	12,764,958
Net Assets Attributable to Holders of Redeemable Participating Shares		26,794,987	12,105,937,644	44,609,891	22,705,351	–	220,483,316	6,934,454,095	644,439,910

* Multi-Style Premia liquidated on 24 February 2021.

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

BALANCE SHEETS (CONTINUED)

		Strategic Income	Sustainable Asia	Systematic Global	Ultra Short Term	Uncorrelated	US Equity	US Equity Index	US Large Cap
		As at	High Yield	Sustainable	Euro Bond	Strategies	As at	PutWrite	Value
		31 December	As at	Value	As at	As at	As at	As at	As at
	Note	2021	31 December	As at	31 December	31 December	31 December	31 December	31 December
		US\$	2021	2021	2021	2021	2021	2021	2021
		US\$	US\$	US\$	EUR	US\$	US\$	US\$	US\$
Current Assets									
Financial Assets at Fair Value through Profit or Loss		1,571,681,775	22,216,171	20,830,344	1,042,687,995	1,461,899,223	8,378,190	393,164,767	2,044,028
Cash and cash equivalents	2	149,491,358	2,325,513	21,093	109,410,277	1,073,013,116	559,929	82,924,686	59,203
Receivable for investments sold		1,582,150	–	–	446,049	23,362,147	49,392	330,815	11,512
Receivable for shares issued		4,484,298	–	85,364	4,185,856	10,124,497	30,064	2,519,289	–
Due from brokers		4,768,320	25,422	–	4,696,004	610,002,054	–	–	–
Income receivable and other assets		10,647,945	396,869	37,162	5,985,357	33,585,158	29,900	718,460	18,999
Total Assets		1,742,655,846	24,963,975	20,973,963	1,167,411,538	3,211,986,195	9,047,475	479,658,017	2,133,742
Current Liabilities									
Financial Liabilities at Fair Value through Profit or Loss		9,947,268	–	40,232	4,155,675	564,874,988	–	3,825,540	–
Bank overdraft	3	130	–	–	48,643	6,141	–	–	–
Payable for shares redeemed		1,666,720	–	2,396	131,953	2,476,728	58,533	501,328	–
Due to brokers		600,000	–	–	–	690,000	–	–	–
Accrued expenses		1,125,733	61,465	22,535	219,638	1,738,508	34,341	232,433	50,197
Payable for investments purchased		284,312,837	180,882	4	1,447,583	54,709,909	18,545	15,997	36,211
Other payables		81,635	351	20,546	737,508	9,130,709	4,451	5,584	1,634
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		297,734,323	242,698	85,713	6,741,000	633,626,983	115,870	4,580,882	88,042
Net Assets Attributable to Holders of Redeemable Participating Shares		1,444,921,523	24,721,277	20,888,250	1,160,670,538	2,578,359,212	8,931,605	475,077,135	2,045,700

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

BALANCE SHEETS (CONTINUED)

		US Long Short Equity As at 31 December 2021 US\$	US Multi Cap Opportunities As at 31 December 2021 US\$	US Real Estate Securities As at 31 December 2021 US\$	US Small Cap As at 31 December 2021 US\$	US Small Cap Intrinsic Value As at 31 December 2021 US\$	Company Total* As at 31 December 2021 US\$
	Note						
Current Assets							
Financial Assets at Fair Value through Profit or Loss		420,191,901	782,190,079	1,015,365,050	812,203,055	142,582,308	32,842,150,870
Cash and cash equivalents	2	46,501,757	6,485,790	880	12,251,033	10,093,059	2,705,167,601
Receivable for investments sold		2,529,557	2,677,390	5,019,558	597,973	—	89,771,229
Receivable for shares issued		1,323,903	3,570,736	26,664,090	2,990,391	1,274,036	155,574,656
Due from brokers		25,837,918	—	—	—	—	725,641,319
Income receivable and other assets		1,369,314	270,823	1,952,562	392,549	41,924	373,670,364
Total Assets		497,754,350	795,194,818	1,049,002,140	828,435,001	153,991,327	36,891,976,039
Current Liabilities							
Financial Liabilities at Fair Value through Profit or Loss		21,139,570	1,041,858	3,778,536	653,133	—	781,855,656
Bank overdraft	3	—	—	2,893,675	—	—	3,145,422
Payable for shares redeemed		744,286	7,096,728	18,535,746	2,473,572	218,212	131,558,313
Due to brokers		—	—	—	—	—	8,470,000
Accrued expenses		544,877	916,647	1,448,842	961,264	148,531	28,946,440
Payable for investments purchased		803,100	4,871,129	—	2,193,135	347	479,417,414
Other payables		501,741	42,785	48,373	11,702	1,811	24,654,043
Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)		23,733,574	13,969,147	26,705,172	6,292,806	368,901	1,458,047,288
Net Assets Attributable to Holders of Redeemable Participating Shares		474,020,776	781,225,671	1,022,296,968	822,142,195	153,622,426	35,433,928,751

* 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.

NEUBERGER BERMAN INVESTMENT FUNDS PLC

PROFIT AND LOSS ACCOUNTS

	Note	5G Connectivity Six Months Ended 30 June 2022 US\$	Asian Debt - Hard Currency Six Months Ended 30 June 2022 US\$	China A-Share Equity Six Months Ended 30 June 2022 CNY	China Bond Six Months Ended 30 June 2022 CNY	China Equity Six Months Ended 30 June 2022 US\$	CLO Income Six Months Ended 30 June 2022 US\$	Commodities Period Ended 30 June 2022* US\$	Corporate Hybrid Bond Six Months Ended 30 June 2022 EUR
Income									
Interest Income		48,417	259,439	–	9,837,560	1,816	4,806,105	161,467	41,277,489
Dividend Income		4,263,289	–	158,266	–	7,123,335	–	–	–
Securities Lending Income	15	–	–	–	–	–	–	–	55,092
Miscellaneous Income		–	–	–	–	–	–	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(872,780,041)	(2,040,467)	(2,680,928)	(14,291,854)	(71,104,310)	(22,883,848)	(2,252,919)	(356,995,881)
		(868,468,335)	(1,781,028)	(2,522,662)	(4,454,294)	(63,979,159)	(18,077,743)	(2,091,452)	(315,663,300)
Expenses									
Management Fee	5	11,368,672	45,421	94,463	674,018	2,843,807	402,329	73,760	7,095,469
Distribution Fee	5	397,368	2,902	–	–	191,311	–	455	123,513
Administration Fee	5	478,405	30,612	97,824	289,485	117,752	45,740	16,597	485,431
Commitment Fee	16	40,745	837	1,447	68,244	31,311	8,476	–	141,868
Custody Fee	5	185,642	5,944	30,822	191,096	66,198	5,944	2,476	83,980
Depository Fee	5	41,182	310	525	14,587	11,318	3,584	492	54,712
Professional Fee	7	123,633	31,085	134,148	263,333	64,862	31,297	27,580	119,952
Directors' Fee	6	2,647	2,681	17,427	15,200	2,741	2,661	1,972	2,352
Transaction Costs	7	2,795,782	5,614	45,280	191,883	312,854	4,462	3,094	44,911
Organisation Expenses	7	–	–	–	–	–	–	33,630	–
Audit Fee	7	8,539	6,125	41,341	101,453	8,422	7,600	5,962	8,584
VAT Rebate		(6,640)	(50)	(83)	(2,382)	(1,723)	(583)	(192)	(8,996)
Other Expenses	7	15,300	2,683	18,919	12,659	19,030	1,501	2,009	3,001
Expense Waiver	5	–	(72,837)	(369,825)	(467,503)	–	–	(27,176)	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	–
Total Expenses		15,451,275	61,327	112,288	1,352,073	3,667,883	513,011	140,659	8,154,777
Finance Costs									
Interest Expense		6,727	179	–	–	–	77	10	69
Distribution Paid	1	–	341,669	–	1,201,981	3,567	2,923,610	–	7,603,870
Total Finance Costs		6,727	341,848	–	1,201,981	3,567	2,923,687	10	7,603,939
Withholding Tax		788,301	–	15,466	–	434,467	–	–	–
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(884,714,638)	(2,184,203)	(2,650,416)	(7,008,348)	(68,085,076)	(21,514,441)	(2,232,121)	(331,422,016)

* Commodities launched on 9 February 2022.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

		Emerging Market Corporate Debt Six Months Ended 30 June 2022 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2022 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2022 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2022 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2022 US\$	Emerging Markets Equity Six Months Ended 30 June 2022 US\$	Emerging Markets Sustainable Equity Six Months Ended 30 June 2022 US\$	Euro Bond Absolute Return Six Months Ended 30 June 2022 EUR
Note									
Income									
		3,324,058	84,862,585	53,036,464	23,107,753	825,061	12,276	8,374	723,853
		—	—	—	—	—	3,312,112	847,915	—
15		151	4,832	—	225	—	3,219	6,427	1,599
		—	—	409,973	83,506	1,422	—	—	416
		(29,513,798)	(942,571,249)	(370,463,756)	(188,793,324)	(10,011,681)	(86,963,119)	(28,410,425)	(2,893,998)
		(26,189,589)	(857,703,832)	(317,017,319)	(165,601,840)	(9,185,198)	(83,635,512)	(27,547,709)	(2,168,130)
Expenses									
5		489,519	11,182,641	6,440,335	2,717,770	108,675	2,052,051	455,418	68,631
5		15,134	157,290	327,223	15,850	—	407,802	—	—
5		84,203	749,632	625,520	283,100	49,791	156,480	36,210	33,929
16		8,321	219,977	122,551	49,892	2,727	20,574	7,248	3,212
5		5,956	137,235	733,080	180,454	5,949	84,396	32,060	5,252
5		3,279	72,895	45,370	19,868	1,098	8,460	2,681	1,410
7		67,219	185,696	157,986	101,784	30,575	85,915	30,796	27,506
6		2,637	2,646	2,637	2,637	2,646	2,741	2,646	2,358
7		19,803	140,782	685,898	200,863	39,329	440,823	127,295	13,004
7		8,081	10,766	14,570	8,533	4,862	9,116	6,151	5,870
		(518)	(11,601)	(7,092)	(2,961)	(175)	(1,328)	(420)	(229)
7		2,468	3,700	3,430	4,128	6,124	9,716	3,541	2,750
5		(80,567)	—	(67,657)	—	(93,825)	—	—	(30,729)
5		—	—	—	—	—	—	—	—
		625,535	12,851,659	9,083,851	3,581,918	157,776	3,276,746	703,626	132,964
Finance Costs									
		6,659	5,178	10,632	9,387	100	525	203	108
1		180,316	22,305,880	16,486,957	3,378,077	—	2,683	391	81,583
		186,975	22,311,058	16,497,589	3,387,464	100	3,208	594	81,691
		—	—	1,892,396	371,014	17,392	333,398	103,832	242
		—	—	(1,801,721)	(251,299)	(3,408)	(600,487)	(60,194)	—
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations									
		(27,002,099)	(892,866,549)	(342,689,434)	(172,690,937)	(9,357,058)	(86,648,377)	(28,295,567)	(2,383,027)

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

NEUBERGER BERMAN INVESTMENT FUNDS PLC

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	Euro Opportunistic Bond Six Months Ended 30 June 2022 EUR	European High Yield Bond Six Months Ended 30 June 2022 EUR	European Sustainable Equity Six Months Ended 30 June 2022 EUR	Global Bond Six Months Ended 30 June 2022 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2022 US\$	Global Flexible Credit Six Months Ended 30 June 2022 US\$	Global High Yield SDG Engagement Six Months Ended 30 June 2022 US\$	Global High Yield Sustainable Action Six Months Ended 30 June 2022 US\$
Income									
Interest Income		144,158	780,984	–	1,699,196	4,798,996	16,085,629	2,202,671	392,934
Dividend Income		–	–	1,679,391	–	–	13,928	–	–
Securities Lending Income	15	–	977	–	1	–	–	64	–
Miscellaneous Income		–	–	–	39	–	–	8	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(1,557,993)	(3,469,815)	(39,205,777)	(24,977,113)	(18,097,561)	(159,885,935)	(27,911,175)	(2,918,368)
		(1,413,835)	(2,687,854)	(37,526,386)	(23,277,877)	(13,298,565)	(143,786,378)	(25,708,432)	(2,525,434)
Expenses									
Management Fee	5	18,325	63,096	328,229	7,641	577,418	1,176,480	116,864	42,259
Distribution Fee	5	–	1,320	128	4,166	–	28,052	5,725	–
Administration Fee	5	20,375	45,995	37,849	79,550	60,427	137,917	54,756	27,325
Commitment Fee	16	623	2,192	5,718	9,526	13,171	40,390	1,907	1,001
Custody Fee	5	5,251	5,244	6,048	5,975	5,947	10,701	5,944	5,952
Depository Fee	5	262	899	3,363	3,946	5,401	15,332	2,095	403
Professional Fee	7	23,540	35,131	21,861	44,888	43,910	55,805	34,858	25,858
Directors' Fee	6	2,358	2,359	2,445	2,644	2,646	2,640	2,657	2,627
Transaction Costs	7	5,359	9,758	167,336	30,459	2,299	27,770	12,367	2,735
Audit Fee	7	5,642	7,437	7,722	6,403	8,307	7,363	6,835	6,664
VAT Rebate		(42)	(148)	(540)	(639)	(864)	(2,551)	(144)	(65)
Other Expenses	7	3,287	2,180	1,678	2,973	3,526	2,453	3,206	3,928
Expense Waiver	5	(55,300)	(72,897)	–	(13,762)	–	–	(70,797)	(59,343)
Advisory Fee Waiver	5	–	–	–	–	–	(1,773)	–	–
Total Expenses		29,680	102,566	581,837	183,770	722,188	1,500,579	176,273	59,344
Finance Costs									
Interest Expense		67	–	6,000	586	–	9,000	5	–
Distribution Paid	1	81,631	28,890	102,238	1,523	3,080,650	9,089	58,815	278,541
Total Finance Costs		81,698	28,890	108,238	2,109	3,080,650	18,089	58,820	278,541
Withholding Tax		11	–	227,211	4,376	–	229,366	–	–
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(1,525,224)	(2,819,310)	(38,443,672)	(23,468,132)	(17,101,403)	(145,534,412)	(25,943,525)	(2,863,319)

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

		Global Investment Grade Credit Six Months Ended 30 June 2022 US\$	Global Opportunistic Bond Six Months Ended 30 June 2022 US\$	Global Real Estate Securities Six Months Ended 30 June 2022 US\$	Global Sustainable Equity Six Months Ended 30 June 2022 US\$	Global Thematic Equity Six Months Ended 30 June 2022 US\$	High Yield Bond Six Months Ended 30 June 2022 US\$	InnovAsia 5G Six Months Ended 30 June 2022 US\$	Japan Equity Engagement Six Months Ended 30 June 2022 JPY
Income									
Interest Income		1,326,691	1,423,551	359	1,793	601	76,098,580	810	–
Dividend Income		–	120,436	862,222	956,682	436,818	893,172	119,306	186,906,630
Securities Lending Income	15	–	142	–	–	–	369,752	–	–
Miscellaneous Income		–	3	–	–	36,925	159,756	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(14,651,019)	(13,541,230)	(12,595,912)	(68,559,110)	(12,740,782)	(521,125,930)	(11,594,956)	(1,297,268,822)
		(13,324,328)	(11,997,098)	(11,733,331)	(67,600,635)	(12,266,438)	(443,604,670)	(11,474,840)	(1,110,362,192)
Expenses									
Management Fee	5	22,658	105,478	175,710	471,885	590,464	12,370,492	106,289	46,516,217
Distribution Fee	5	–	2,042	14,244	55,928	118,015	1,359,997	137	–
Administration Fee	5	26,012	69,225	39,133	53,708	50,437	1,011,514	18,592	4,464,922
Commitment Fee	16	–	5,639	2,949	11,206	4,774	196,813	1,534	–
Custody Fee	5	5,024	5,944	5,952	5,787	5,944	22,331	5,107	766,189
Depository Fee	5	1,132	2,187	1,251	5,223	1,971	66,976	284	408,691
Professional Fee	7	25,931	38,817	33,656	23,736	34,252	232,136	27,961	4,088,953
Directors' Fee	6	2,350	2,657	2,641	2,712	2,695	2,642	2,950	320,371
Transaction Costs	7	–	32,080	71,423	90,143	31,432	145,363	115,321	14,483,013
Audit Fee	7	7,152	6,623	7,049	6,963	7,118	20,551	12,541	683,854
VAT Rebate		(362)	(360)	(207)	(840)	(312)	(10,937)	(91)	(70,758)
Other Expenses	7	1,788	6,443	3,485	2,224	9,233	5,181	3,703	73,257
Expense Waiver	5	(10,572)	(65,384)	(46,871)	–	–	–	(87,353)	–
Advisory Fee Waiver	5	–	(562)	–	–	–	(113,712)	–	–
Total Expenses		81,113	210,829	310,415	728,675	856,023	15,309,347	206,975	71,734,709
Finance Costs									
Interest Expense		–	1,878	216	67	129	13,602	47	975,795
Distribution Paid	1	–	104,562	107,067	–	–	47,503,827	–	–
Total Finance Costs		–	106,440	107,283	67	129	47,517,429	47	975,795
Withholding Tax		986	5,268	171,982	247,116	63,534	44,124	15,636	28,035,995
Capital Gain Tax		–	–	–	–	–	–	4,531	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(13,406,427)	(12,319,635)	(12,323,011)	(68,576,493)	(13,186,124)	(506,475,570)	(11,702,029)	(1,211,108,691)

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

PROFIT AND LOSS ACCOUNTS (CONTINUED)

		Macro Opportunities FX Six Months Ended 30 June 2022 EUR	Multi-Asset Income Six Months Ended 30 June 2022 US\$	Next Generation Mobility Six Months Ended 30 June 2022 US\$	Next Generation Space Economy Period Ended 30 June 2022* US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2022 US\$	Short Duration High Yield Bond Six Months Ended 30 June 2022 US\$	Strategic Income Six Months Ended 30 June 2022 US\$	Sustainable Asia High Yield Six Months Ended 30 June 2022 US\$
	Note								
Income									
Interest Income		187,647	197,462	9,197	427	132,919,815	16,612,650	23,129,810	1,622,926
Dividend Income		—	186,838	1,056,875	10,358	—	67,139	30,397	—
Securities Lending Income	15	—	—	—	—	11,742	19,067	21,952	—
Miscellaneous Income		—	—	—	—	—	39,569	—	—
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(904,861)	(3,082,899)	(63,246,879)	(82,483)	(1,117,875,413)	(98,077,032)	(241,538,222)	(19,477,427)
		(717,214)	(2,698,599)	(62,180,807)	(71,698)	(984,943,856)	(81,338,607)	(218,356,063)	(17,854,501)
Expenses									
Management Fee	5	83,761	104,784	1,271,294	6,889	17,299,065	1,886,054	4,599,764	139,725
Distribution Fee	5	79	24,120	198,801	1,137	450,391	39,386	556,980	—
Administration Fee	5	31,640	65,365	81,780	2,286	1,321,510	180,350	464,870	35,005
Commitment Fee	16	2,734	1,312	12,597	—	409,028	38,569	84,562	—
Custody Fee	5	5,253	5,945	5,952	840	250,797	5,950	21,506	4,041
Depository Fee	5	883	521	4,661	18	155,221	14,416	34,785	807
Professional Fee	7	27,446	32,688	47,811	8,367	227,685	73,533	115,734	33,167
Directors' Fee	6	2,359	2,637	2,692	690	2,637	2,627	2,644	2,580
Transaction Costs	7	20,521	33,512	37,143	5,701	69,893	33,084	129,897	6,277
Organisation Expenses	7	—	—	—	33,380	—	—	—	—
Audit Fee	7	6,143	6,666	8,024	3,057	11,493	13,652	25,381	8,112
VAT Rebate		(144)	(84)	(741)	—	(24,704)	(2,286)	(5,555)	(236)
Other Expenses	7	2,380	3,133	10,283	563	4,495	3,794	30,214	4,173
Expense Waiver	5	(61,154)	(123,839)	—	(17,496)	—	—	—	(45,756)
Advisory Fee Waiver	5	—	—	—	—	—	(8,548)	(3,869)	—
Total Expenses		121,901	156,760	1,680,297	45,432	20,177,511	2,280,581	6,056,913	187,895
Finance Costs									
Interest Expense		41	2	—	—	97,981	—	76	—
Distribution Paid	1	1,645	8,306	—	—	33,769,222	1,687,770	4,061,207	74,547
Total Finance Costs		1,686	8,308	—	—	33,867,203	1,687,770	4,061,283	74,547
Withholding Tax		—	25,173	187,209	2,179	—	—	273,663	13,789
Capital Gain Tax		—	(491)	—	—	—	—	(65,574)	—
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(840,801)	(2,888,349)	(64,048,313)	(119,309)	(1,038,988,570)	(85,306,958)	(228,682,348)	(18,130,732)

* Next Generation Space Economy launched on 10 May 2022.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	Sustainable Emerging Market Debt - Hard Currency Period Ended 30 June 2022* US\$	Systematic Global Sustainable Value Six Months Ended 30 June 2022 US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2022 EUR	Uncorrelated Strategies Six Months Ended 30 June 2022 US\$	Uncorrelated Trading Period Ended 30 June 2022** US\$	US Equity Six Months Ended 30 June 2022 US\$	US Equity Index PutWrite Six Months Ended 30 June 2022 US\$	US Large Cap Value Six Months Ended 30 June 2022 US\$
Income									
Interest Income		2,237,202	233	10,214,589	8,550,716	60,232	764	2,003,803	44,018
Dividend Income		—	698,806	—	—	16,753	85,576	—	5,090,521
Securities Lending Income	15	—	235	36,550	—	—	2,477	—	—
Miscellaneous Income		—	396	—	875,273	—	756	—	—
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(27,900,852)	(7,724,773)	(74,540,842)	59,244,419	(5,962,486)	(4,819,928)	(94,673,365)	(118,626,733)
		(25,663,650)	(7,025,103)	(64,289,703)	68,670,408	(5,885,501)	(4,730,355)	(92,669,562)	(113,492,194)
Expenses									
Management Fee	5	154,774	47,787	840,533	8,684,669	151,642	56,579	1,203,860	1,049,819
Distribution Fee	5	—	2,563	73	84,161	—	28	7,093	14,687
Administration Fee	5	29,856	26,301	240,090	1,315,706	19,287	17,143	163,261	75,592
Commitment Fee	16	—	1,187	63,739	146,357	—	546	26,583	—
Custody Fee	5	2,749	5,944	39,810	136,874	1,303	5,944	5,938	4,031
Depository Fee	5	1,105	957	28,789	129,250	931	365	14,092	5,734
Professional Fee	7	35,172	41,916	63,656	218,684	6,185	23,651	61,646	35,402
Directors' Fee	6	2,325	2,648	2,548	2,646	205	2,649	2,648	2,569
Performance Fee	5	—	—	—	56,462,840	21	—	—	—
Transaction Costs	7	12,999	86,268	78,024	12,462,842	252,615	6,287	51,623	290,905
Organisation Expenses	7	34,116	—	—	—	105,495	—	—	—
Audit Fee	7	6,890	6,092	6,004	7,097	783	7,020	8,953	7,093
VAT Rebate		(399)	(166)	(4,577)	(10,503)	—	(52)	(2,230)	(2,496)
Other Expenses	7	1,679	2,613	4,221	2,755,005	4,939	2,695	2,765	4,807
Expense Waiver	5	(34,763)	(46,343)	—	—	—	(48,318)	—	—
Advisory Fee Waiver	5	—	—	—	—	—	—	—	—
Total Expenses		246,503	177,767	1,362,910	82,395,628	543,406	74,537	1,546,232	1,488,143
Finance Costs									
Interest Expense		1,319	155	—	38,565	2,498	1,008	—	63
Distribution Paid	1	—	—	6,135	—	—	—	2,620,757	—
Total Finance Costs		1,319	155	6,135	38,565	2,498	1,008	2,620,757	63
Withholding Tax		65,285	125,247	10,633	2,393,842	8	23,062	—	1,443,845
Capital Gain Tax		—	—	—	—	—	—	—	—
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(25,976,757)	(7,328,272)	(65,669,381)	(16,157,627)	(6,431,413)	(4,828,962)	(96,836,551)	(116,424,245)

* Sustainable Emerging Market Debt - Hard Currency launched on 19 January 2022.

** Uncorrelated Trading launched on 14 June 2022.

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

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	US Long Short Equity Six Months Ended 30 June 2022 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2022 US\$	US Real Estate Securities Six Months Ended 30 June 2022 US\$	US Small Cap Six Months Ended 30 June 2022 US\$	US Small Cap Intrinsic Value Six Months Ended 30 June 2022 US\$	Company Total* Six Months Ended 30 June 2022 US\$
Income							
Interest Income		241,338	4,193	9,862	8,175	14,634	521,959,506
Dividend Income		1,549,775	4,411,471	13,677,180	2,511,898	543,092	52,269,181
Securities Lending Income	15	67,231	—	—	—	—	610,498
Miscellaneous Income		99,401	—	—	—	—	1,707,482
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(36,165,895)	(187,617,902)	(225,757,163)	(170,206,814)	(47,411,456)	(6,448,449,732)
		(34,208,150)	(183,202,238)	(212,070,121)	(167,686,741)	(46,853,730)	(5,871,903,065)
Expenses							
Management Fee	5	1,741,187	4,206,423	6,212,100	3,717,452	722,837	116,986,803
Distribution Fee	5	22,313	515,614	1,140,760	477,697	2,738	6,778,859
Administration Fee	5	104,466	291,965	683,639	253,287	53,536	10,562,574
Commitment Fee	16	23,565	45,429	56,380	43,559	8,645	1,951,197
Custody Fee	5	5,952	5,986	6,833	6,122	5,944	2,229,948
Depository Fee	5	6,776	18,290	22,658	15,980	4,168	851,853
Professional Fee	7	42,337	95,307	113,452	84,812	29,936	3,331,153
Directors' Fee	6	2,637	2,661	2,646	2,627	2,641	134,547
Performance Fee	5	—	—	—	—	—	56,462,861
Transaction Costs	7	118,886	151,122	245,986	147,818	55,874	20,061,789
Organisation Expenses	7	—	—	—	—	—	206,621
Audit Fee	7	8,576	10,222	11,801	9,736	6,452	448,814
VAT Rebate		(1,195)	(2,919)	(3,812)	(2,487)	(684)	(128,203)
Other Expenses	7	75,295	3,080	3,879	4,128	8,749	3,074,842
Expense Waiver	5	—	—	—	—	—	(1,382,422)
Advisory Fee Waiver	5	—	—	—	—	—	(128,464)
Total Expenses		2,150,795	5,343,180	8,496,322	4,760,731	900,836	221,442,772
Finance Costs							
Interest Expense		—	1,775	335	75	—	223,881
Distribution Paid	1	—	13,581	4,143,391	—	—	151,972,746
Total Finance Costs		—	15,356	4,143,726	75	—	152,196,627
Withholding Tax		392,455	1,265,500	3,405,340	723,182	136,180	15,690,268
Capital Gain Tax		—	—	—	—	—	(2,778,643)
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(36,751,400)	(189,826,274)	(228,115,509)	(173,170,729)	(47,890,746)	(6,258,454,089)

Income and expenses arose solely from continuing operations. 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.

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	5G Connectivity Six Months Ended 30 June 2021 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2021* US\$	Asian Debt - Hard Currency Six Months Ended 30 June 2021 US\$	China A-Share Equity Six Months Ended 30 June 2021 CNY	China Bond Six Months Ended 30 June 2021 CNY	China Equity Six Months Ended 30 June 2021 US\$	CLO Income Six Months Ended 30 June 2021 US\$	Corporate Hybrid Bond Six Months Ended 30 June 2021 EUR
Income									
Interest Income		1,830	77,761	378,371	–	14,579,937	–	3,912,623	34,386,535
Dividend Income		4,575,359	82,627	–	97,509	–	7,927,477	–	–
Securities Lending Income	15	–	–	731	–	35,674	–	–	40,663
Miscellaneous Income		–	43,172	–	–	64,668	26,370	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		106,163,351	(2,356,010)	(260,221)	826,399	(7,477,562)	58,626,787	2,664,473	11,698,087
		110,740,540	(2,152,450)	118,881	923,908	7,202,717	66,580,634	6,577,096	46,125,285
Expenses									
Management Fee	5	15,563,397	431,471	78,165	79,866	798,065	4,617,584	422,986	6,540,982
Distribution Fee	5	865,525	5,769	12,357	–	5,054	255,969	–	163,017
Administration Fee	5	763,010	157,436	40,246	59,120	413,244	265,168	64,001	720,979
Commitment Fee	16	44,001	4,358	1,732	572	70,749	52,463	9,848	107,943
Custody Fee	5	52,629	673	5,943	27,609	219,577	85,949	5,955	60,708
Depository Fee	5	54,725	1,398	460	444	16,005	18,355	3,671	49,732
Professional Fee	7	72,073	49,989	31,475	147,763	318,854	75,835	33,858	101,707
Directors' Fee	6	2,068	2,410	2,431	14,562	16,458	1,938	2,413	2,125
Transaction Costs	7	2,091,072	101,804	8,915	57,785	259,732	517,292	6,997	50,578
Organisation Expenses	7	10,739	–	–	–	–	–	–	–
Audit Fee	7	9,219	9,752	8,756	38,222	101,782	9,549	5,265	9,668
VAT Rebate		(8,226)	(264)	(86)	(79)	(2,800)	(3,421)	(640)	(8,633)
Other Expenses	7	53,160	56,463	14	13,814	23,832	9,667	–	8,194
Expense Waiver	5	–	(135,503)	(76,136)	(353,854)	(609,377)	–	–	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	–
Total Expenses		19,573,392	685,756	114,272	85,824	1,631,175	5,906,348	554,354	7,807,000
Finance Costs									
Interest Expense		–	4	6	100	6,380	37	–	373
Distribution Paid	1	–	–	414,268	–	230,275	7,669	2,464,987	5,707,494
Total Finance Costs		–	4	414,274	100	236,655	7,706	2,464,987	5,707,867
Withholding Tax		984,009	32,202	8	9,688	–	532,216	–	–
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		90,183,139	(2,870,412)	(409,673)	828,296	5,334,887	60,134,364	3,557,755	32,610,418

* 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)

	Note	Diversified Currency Period Ended 30 June 2021* US\$	Emerging Market Corporate Debt Six Months Ended 30 June 2021 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2021 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2021 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2021 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2021 US\$	Emerging Markets Equity Six Months Ended 30 June 2021 US\$	Emerging Markets Sustainable Equity Six Months Ended 30 June 2021 US\$
Income									
Interest Income		9	3,572,259	98,622,407	67,487,064	36,900,277	466,764	504	181
Dividend Income		—	—	—	—	—	—	3,997,942	1,304,418
Securities Lending Income	15	—	1,214	3,107	—	4,724	—	975	—
Miscellaneous Income		10,106	—	—	106,770	30,528	—	—	—
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		2,635	(6,694,891)	(156,417,488)	(157,236,903)	(68,503,990)	(1,419,279)	28,915,091	9,059,880
		12,750	(3,121,418)	(57,791,974)	(89,643,069)	(31,568,461)	(952,515)	32,914,512	10,364,479
Expenses									
Management Fee	5	446	574,432	15,881,252	10,138,958	4,944,674	63,550	3,358,796	647,180
Distribution Fee	5	17	37,952	302,463	1,078,972	43,039	—	683,656	—
Administration Fee	5	11,347	122,757	1,496,682	1,367,912	613,773	41,263	280,277	62,827
Commitment Fee	16	—	12,074	252,448	197,523	114,557	538	27,470	10,024
Custody Fee	5	—	6,396	146,016	989,218	302,046	5,939	96,040	31,324
Depository Fee	5	4	3,809	105,214	65,656	37,766	721	13,444	4,006
Professional Fee	7	2,660	80,251	167,990	140,559	105,983	33,678	80,217	62,379
Directors' Fee	6	—	1,931	1,965	2,410	2,413	1,906	1,934	1,929
Transaction Costs	7	—	29,562	168,497	733,599	473,201	42,419	725,787	191,200
Audit Fee	7	8,897	11,990	15,110	18,995	14,153	8,441	10,838	8,239
VAT Rebate		(6)	(752)	(19,447)	(12,807)	(7,041)	(81)	(2,395)	(760)
Other Expenses	7	—	5,289	13,569	15,998	16,536	4,615	27,290	9,965
Expense Waiver	5	(12,754)	(131,375)	—	(252,032)	—	(108,092)	—	—
Advisory Fee Waiver	5	—	—	—	—	—	—	—	—
Total Expenses		10,611	754,316	18,531,759	14,484,961	6,661,100	94,897	5,303,354	1,028,313
Finance Costs									
Interest Expense		—	1,865	—	—	6,031	11	2,473	—
Distribution Paid	1	—	214,314	24,064,912	25,322,353	5,030,515	—	375,182	153
Total Finance Costs		—	216,179	24,064,912	25,322,353	5,036,546	11	377,655	153
Withholding Tax		—	46	2,277	4,301,394	1,152,237	31,804	420,373	157,541
Capital Gain Tax		—	—	—	(2,196,077)	(718,149)	(904)	1,407,586	(51,909)
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		2,139	(4,091,959)	(100,390,922)	(131,555,700)	(43,700,195)	(1,078,323)	25,405,544	9,230,381

* Diversified Currency liquidated on 22 January 2021.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	Euro Bond Absolute Return Six Months Ended 30 June 2021 EUR	Euro Opportunistic Bond Six Months Ended 30 June 2021 EUR	European High Yield Bond Six Months Ended 30 June 2021 EUR	European Sustainable Equity Period Ended 30 June 2021* EUR	Global Bond Six Months Ended 30 June 2021 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2021 US\$	Global Equity Index PutWrite Six Months Ended 30 June 2021 US\$	Global Flexible Credit Six Months Ended 30 June 2021 US\$
Income									
Interest Income		520,560	124,446	739,157	–	2,683,404	5,846,044	236,054	14,549,205
Dividend Income		–	–	–	58,444	–	–	–	5,608
Securities Lending Income	15	808	–	2,931	–	97	–	–	8,219
Miscellaneous Income		22	1	–	–	–	–	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		1,056,102	(77,246)	1,446,094	886,336	(9,611,027)	(3,254,699)	1,202,402	11,431,017
		1,577,492	47,201	2,188,182	944,780	(6,927,526)	2,591,345	1,438,456	25,994,049
Expenses									
Management Fee	5	57,858	19,398	45,419	12,618	18,032	704,065	37,036	873,635
Distribution Fee	5	–	–	2,124	69	11,666	–	1,759	728
Administration Fee	5	39,170	19,139	49,848	7,454	126,283	90,290	54,766	187,076
Commitment Fee	16	4,512	854	2,389	–	17,765	21,009	2,909	28,297
Custody Fee	5	5,819	5,067	4,981	1,899	7,486	4,556	5,961	7,428
Depository Fee	5	1,162	277	804	53	6,032	6,467	511	14,683
Professional Fee	7	34,283	22,398	38,335	16,824	58,057	27,669	60,883	31,886
Directors' Fee	6	1,995	2,003	2,128	1,671	1,932	2,203	2,413	2,137
Transaction Costs	7	18,541	5,093	13,532	15,716	37,168	2,203	21,518	17,978
Organisation Expenses	7	–	–	–	35,000	–	–	–	–
Audit Fee	7	3,704	3,433	8,554	5,155	8,482	8,116	11,663	8,061
VAT Rebate		(216)	(53)	(154)	(9)	(1,150)	(1,242)	(120)	(2,777)
Other Expenses	7	13,205	2,585	4,318	1,337	19	3,587	3,993	3,475
Expense Waiver	5	(68,406)	(48,930)	(90,036)	(40,549)	(174)	–	(139,645)	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	–
Total Expenses		111,627	31,264	82,242	57,238	291,598	868,923	63,647	1,172,607
Finance Costs									
Interest Expense		981	12	1	614	140	–	–	–
Distribution Paid	1	71,782	67,090	33,229	–	1,127	5,640,905	51,721	1,779
Total Finance Costs		72,763	67,102	33,230	614	1,267	5,640,905	51,721	1,779
Withholding Tax		–	–	–	14,181	1,065	622	–	165,233
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		1,393,102	(51,165)	2,072,710	872,747	(7,221,456)	(3,919,105)	1,323,088	24,654,430

* European Sustainable Equity launched on 24 February 2021.

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

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	Global High Yield Bond Six Months Ended 30 June 2021 US\$	Global High Yield Sustainable Action Six Months Ended 30 June 2021 US\$	Global Opportunistic Bond Six Months Ended 30 June 2021 US\$	Global Real Estate Securities Six Months Ended 30 June 2021 US\$	Global Sustainable Equity Period Ended 30 June 2021* US\$	Global Thematic Equity Six Months Ended 30 June 2021 US\$	High Yield Bond Six Months Ended 30 June 2021 US\$	Japan Equity Engagement Six Months Ended 30 June 2021 JPY
Income									
Interest Income		2,275,328	384,058	1,569,196	–	5	23	90,753,839	–
Dividend Income		–	–	110,421	171,369	63,858	188,893	960,383	10,726,106
Securities Lending Income	15	1,961	–	1,481	–	–	–	106,342	–
Miscellaneous Income		–	1,930	–	–	–	–	74,916	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(396,359)	26,961	114,298	1,299,164	1,879,570	7,653,626	36,896,710	211,071,116
		1,880,930	412,949	1,795,396	1,470,533	1,943,433	7,842,542	128,792,190	221,797,222
Expenses									
Management Fee	5	218,867	45,078	115,589	52,719	21,516	361,183	14,981,706	6,168,117
Distribution Fee	5	7,078	–	4,314	3,308	84	84,711	1,506,151	–
Administration Fee	5	78,544	23,165	80,143	26,712	10,157	36,384	1,809,221	1,537,157
Commitment Fee	16	4,509	1,115	8,636	1,394	–	2,001	260,437	56,920
Custody Fee	5	5,961	5,751	6,025	5,976	2,311	5,958	32,975	496,040
Depository Fee	5	1,975	412	2,394	259	139	947	82,869	68,138
Professional Fee	7	37,969	23,194	39,864	38,193	20,234	31,947	200,416	1,934,130
Directors' Fee	6	2,413	2,628	2,413	2,413	2,032	1,172	2,410	223,871
Transaction Costs	7	16,612	1,211	43,009	40,010	25,202	24,427	240,069	3,121,777
Organisation Expenses	7	–	–	–	–	42,521	–	–	–
Audit Fee	7	8,278	7,387	9,252	8,853	6,135	7,441	22,624	618,119
VAT Rebate		(339)	(74)	(455)	(35)	–	(134)	(16,108)	(3,505)
Other Expenses	7	5,194	1,553	4,379	3,224	1,734	4,026	5,415	275,407
Expense Waiver	5	(77,595)	(58,415)	(82,261)	(93,758)	(42,342)	(32,948)	–	(3,432,198)
Advisory Fee Waiver	5	–	–	(596)	–	–	–	(120,623)	–
Total Expenses		309,466	53,005	232,706	89,268	89,723	527,115	19,007,562	11,063,973
Finance Costs									
Interest Expense		5	–	–	50	7	203	–	77,196
Distribution Paid	1	44,754	265,469	74,819	565	–	–	56,959,559	–
Total Finance Costs		44,759	265,469	74,819	615	7	203	56,959,559	77,196
Withholding Tax		1,552	–	2,159	11,738	16,911	30,486	148,822	1,608,917
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		1,525,153	94,475	1,485,712	1,368,912	1,836,792	7,284,738	52,676,247	209,047,136

* Global Sustainable Equity launched on 24 February 2021.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

		Macro Opportunities FX Six Months Ended 30 June 2021 EUR	Multi-Asset Income Six Months Ended 30 June 2021 US\$	Multi-Style Premia Period Ended 30 June 2021* US\$	Next Generation Mobility Six Months Ended 30 June 2021 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2021 US\$	Short Duration High Yield Bond Six Months Ended 30 June 2021 US\$	Strategic Income Six Months Ended 30 June 2021 US\$	Systematic Global Sustainable Value Six Months Ended 30 June 2021 US\$
	Note								
Income									
Interest Income		182,916	185,529	113	194	125,817,200	19,557,331	26,017,114	–
Dividend Income		–	137,980	53	487,040	–	72,191	12,236	126,608
Securities Lending Income	15	–	–	5	–	68,701	10,226	10,752	10
Miscellaneous Income		4,008	51,253	44,130	–	–	–	58,388	108
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		897,369	547,622	16,409	15,423,626	(186,755,710)	(17,434,156)	(12,288,903)	1,103,819
		1,084,293	922,384	60,710	15,910,860	(60,869,809)	2,205,592	13,809,587	1,230,545
Expenses									
Management Fee	5	25,700	95,590	6,161	894,773	17,454,710	2,276,552	4,396,601	9,295
Distribution Fee	5	82	28,813	–	156,795	622,570	55,072	596,250	4,920
Administration Fee	5	26,870	66,702	37,209	75,184	2,076,501	315,378	638,129	25,773
Commitment Fee	16	1,911	1,473	669	3,765	448,082	69,584	89,982	769
Custody Fee	5	5,062	5,974	2,869	6,267	236,317	11,012	25,170	5,890
Depository Fee	5	675	445	67	3,233	150,427	17,851	31,845	224
Professional Fee	7	26,164	26,576	17,128	48,462	225,592	91,867	96,456	38,598
Directors' Fee	6	2,261	2,413	1,835	2,250	2,413	1,941	1,947	2,413
Transaction Costs	7	9,374	71,610	11,726	45,320	84,066	47,099	122,872	42,780
Audit Fee	7	6,231	9,317	15,620	8,637	15,023	16,479	33,728	9,246
VAT Rebate		(119)	(84)	(39)	(434)	(28,518)	(3,747)	(5,766)	(39)
Other Expenses	7	2,015	4,126	–	8,054	22,150	24,230	8,757	3,574
Expense Waiver	5	(58,956)	(164,022)	(63,630)	–	–	–	–	(107,618)
Advisory Fee Waiver	5	–	–	–	–	–	(9,067)	–	–
Total Expenses		47,270	148,933	29,615	1,252,306	21,309,333	2,914,251	6,035,971	35,825
Finance Costs									
Interest Expense		190	93	–	–	615	–	276	52
Distribution Paid	1	103	8,642	–	–	30,087,261	5,630,273	8,066,608	–
Total Finance Costs		293	8,735	–	–	30,087,876	5,630,273	8,066,884	52
Withholding Tax		–	39,618	594	94,085	–	3,373	219,538	24,055
Capital Gain Tax		–	47	–	–	–	–	(41,582)	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		1,036,730	725,051	30,501	14,564,469	(112,267,018)	(6,342,305)	(471,224)	1,170,613

* Multi-Style Premia liquidated on 24 February 2021.

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

NEUBERGER BERMAN INVESTMENT FUNDS PLC

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	Ultra Short Term Euro Bond Six Months Ended 30 June 2021 EUR	Uncorrelated Strategies Six Months Ended 30 June 2021 US\$	US Equity Six Months Ended 30 June 2021 US\$	US Equity Index PutWrite Six Months Ended 30 June 2021 US\$	US Long Short Equity Six Months Ended 30 June 2021 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2021 US\$	US Real Estate Securities Six Months Ended 30 June 2021 US\$	US Small Cap Six Months Ended 30 June 2021 US\$
Income									
Interest Income		3,314,085	5,959,286	8	2,573,099	340,282	103	122	271
Dividend Income		–	–	33,073	–	2,651,437	4,160,518	6,936,429	3,101,964
Securities Lending Income	15	8,201	–	–	–	9,470	–	–	–
Miscellaneous Income		–	359,632	62	–	6,973	–	42,811	8,430
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		7,971,110	(14,656,062)	793,280	29,084,554	10,381,978	82,435,304	81,916,428	52,946,845
		11,293,396	(8,337,144)	826,423	31,657,653	13,390,140	86,595,925	88,895,790	56,057,510
Expenses									
Management Fee	5	368,094	6,815,298	27,244	688,119	2,529,837	3,655,025	2,931,510	4,932,152
Distribution Fee	5	57	121,847	–	6,099	29,433	459,047	515,485	670,796
Administration Fee	5	190,673	1,261,768	14,188	125,406	198,877	358,803	444,257	383,780
Commitment Fee	16	30,772	128,374	460	39,074	23,367	41,422	24,866	29,805
Custody Fee	5	18,796	87,981	5,811	6,068	5,962	7,440	6,108	6,886
Depository Fee	5	13,238	98,460	167	6,904	11,106	16,114	11,229	20,560
Professional Fee	7	49,011	117,612	23,400	61,385	59,427	83,508	123,592	82,740
Directors' Fee	6	1,699	2,412	2,413	2,633	2,413	1,014	994	1,934
Performance Fee	5	–	8,061,226	–	–	206,390	–	–	–
Transaction Costs	7	29,869	6,289,953	2,746	32,179	153,984	139,640	176,019	126,637
Audit Fee	7	4,286	11,050	7,488	9,640	10,481	11,128	13,185	10,937
VAT Rebate		(2,122)	(8,466)	(29)	(1,019)	(1,922)	(2,815)	(1,629)	(3,281)
Other Expenses	7	3,753	2,041,752	1,208	4,721	75,069	9,087	5,981	6,441
Expense Waiver	5	(28,180)	–	(50,125)	(13)	–	–	(47,778)	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	–
Total Expenses		679,946	25,029,267	34,971	981,196	3,304,424	4,779,413	4,203,819	6,269,387
Finance Costs									
Interest Expense		30	46,333	–	–	–	397	2,673	3,685
Distribution Paid	1	2,958	–	–	58,983	–	7,651	1,583,496	–
Total Finance Costs		2,988	46,333	–	58,983	–	8,048	1,586,169	3,685
Withholding Tax		18	2,395,812	8,297	–	665,237	1,111,080	1,037,834	905,346
Capital Gain Tax		–	–	–	–	–	–	–	–
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		10,610,444	(35,808,556)	783,155	30,617,474	9,420,479	80,697,384	82,067,968	48,879,092

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

SIX MONTH PERIOD ENDED 30 JUNE 2022

INTERIM REPORT

PROFIT AND LOSS ACCOUNTS (CONTINUED)

	Note	US Small Cap Intrinsic Value Six Months Ended 30 June 2021 US\$	Company Total* Six Months Ended 30 June 2021 US\$
Income			
Interest Income		651	559,739,415
Dividend Income		254,980	37,547,709
Securities Lending Income	15	—	296,915
Miscellaneous Income		533	880,964
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		25,342,663	(44,275,000)
		<u>25,598,827</u>	<u>554,190,003</u>
Expenses			
Management Fee	5	532,117	130,109,622
Distribution Fee	5	455	8,373,125
Administration Fee	5	50,076	15,238,947
Commitment Fee	16	5,072	2,172,221
Custody Fee	5	5,812	2,410,194
Depositary Fee	5	3,018	880,200
Professional Fee	7	26,561	3,068,085
Directors' Fee	6	2,248	104,783
Performance Fee	5	—	8,267,616
Transaction Costs	7	49,441	13,205,773
Organisation Expenses	7	—	95,316
Audit Fee	7	7,509	511,762
VAT Rebate		(484)	(150,733)
Other Expenses	7	9,978	2,525,328
Expense Waiver	5	—	(2,260,543)
Advisory Fee Waiver	5	—	(130,286)
Total Expenses		<u>691,803</u>	<u>184,421,410</u>
Finance Costs			
Interest Expense		207	69,528
Distribution Paid	1	—	173,502,154
Total Finance Costs		<u>207</u>	<u>173,571,682</u>
Withholding Tax		63,408	14,594,462
Capital Gain Tax		—	(1,600,988)
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		<u>24,843,409</u>	<u>183,203,437</u>

Income and expenses arose solely from continuing operations, except for Diversified Currency and Multi-Style Premia which liquidated on 22 January 2021 and 24 February 2021, 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.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

	5G Connectivity Six Months Ended 30 June 2022 US\$	Asian Debt - Hard Currency Six Months Ended 30 June 2022 US\$	China A-Share Equity Six Months Ended 30 June 2022 CNY	China Bond Six Months Ended 30 June 2022 CNY	China Equity Six Months Ended 30 June 2022 US\$	CLO Income Six Months Ended 30 June 2022 US\$	Commodities Period Ended 30 June 2022* US\$	Corporate Hybrid Bond Six Months Ended 30 June 2022 EUR
Note								
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	2,395,521,641	14,429,520	24,427,958	580,753,658	529,341,191	149,839,432	–	2,458,411,975
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	(884,714,638)	(2,184,203)	(2,650,416)	(7,008,348)	(68,085,076)	(21,514,441)	(2,232,121)	(331,422,016)
Subscriptions	147,176,248	850	133,524	45,709,066	198,138	7,494,889	79,044,044	573,630,794
Redemptions	(458,519,212)	(1,032,932)	–	(31,012,658)	(26,174,955)	(4,765,175)	(7,944,681)	(882,823,567)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	1,199,464,039	11,213,235	21,911,066	588,441,718	435,279,298	131,054,705	68,867,242	1,817,797,186

	Emerging Market Corporate Debt Six Months Ended 30 June 2022 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2022 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2022 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2022 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2022 US\$	Emerging Markets Equity Six Months Ended 30 June 2022 US\$	Emerging Markets Sustainable Equity Six Months Ended 30 June 2022 US\$	Euro Bond Absolute Return Six Months Ended 30 June 2022 EUR
Note								
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	145,057,425	3,612,575,490	2,102,682,652	947,581,444	47,386,279	388,690,425	125,356,269	54,164,845
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	(27,002,099)	(892,866,549)	(342,689,434)	(172,690,937)	(9,357,058)	(86,648,377)	(28,295,567)	(2,383,027)
Subscriptions	13,875,652	740,527,045	150,406,997	74,377,278	7,465,499	41,537,075	2,428,701	6,302,708
Redemptions	(18,731,668)	(1,036,647,020)	(355,181,519)	(243,593,166)	(5,644,895)	(39,363,743)	(3,245,904)	(5,392,248)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	113,199,310	2,423,588,966	1,555,218,696	605,674,619	39,849,825	304,215,380	96,243,499	52,692,278

* Commodities launched on 9 February 2022.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
(CONTINUED)

	Note	Euro Opportunistic Bond Six Months Ended 30 June 2022 EUR	European High Yield Bond Six Months Ended 30 June 2022 EUR	European Sustainable Equity Six Months Ended 30 June 2022 EUR	Global Bond Six Months Ended 30 June 2022 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2022 US\$	Global Flexible Credit Six Months Ended 30 June 2022 US\$	Global High Yield SDG Engagement Six Months Ended 30 June 2022 US\$	Global High Yield Sustainable Action Six Months Ended 30 June 2022 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period		11,211,336	38,865,311	113,886,075	180,397,378	233,747,409	705,212,784	39,627,349	17,600,553
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(1,525,224)	(2,819,310)	(38,443,672)	(23,468,132)	(17,101,403)	(145,534,412)	(25,943,525)	(2,863,319)
Subscriptions		–	294,057	66,284,346	11,182,181	–	92,946,039	270,090,220	–
Redemptions		–	(2,806,683)	(5,692,819)	(23,857,346)	(8,523,955)	(118,000,203)	(7,170,849)	–
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period		9,686,112	33,533,375	136,033,930	144,254,081	208,122,051	534,624,208	276,603,195	14,737,234

	Note	Global Investment Grade Credit Six Months Ended 30 June 2022 US\$	Global Opportunistic Bond Six Months Ended 30 June 2022 US\$	Global Real Estate Securities Six Months Ended 30 June 2022 US\$	Global Sustainable Equity Six Months Ended 30 June 2022 US\$	Global Thematic Equity Six Months Ended 30 June 2022 US\$	High Yield Bond Six Months Ended 30 June 2022 US\$	InnovAsia 5G Six Months Ended 30 June 2022 US\$	Japan Equity Engagement Six Months Ended 30 June 2022 JPY
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period		98,810,202	94,244,831	50,887,571	203,986,580	83,153,849	3,203,355,473	26,794,987	12,105,937,644
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(13,406,427)	(12,319,635)	(12,323,011)	(68,576,493)	(13,186,124)	(506,475,570)	(11,702,029)	(1,211,108,691)
Subscriptions		12,467	19,474,727	19,444,793	80,567,135	23,102,189	222,534,043	6,138,962	8,909,419,112
Redemptions		–	(20,755,442)	(6,554,649)	(19,444,459)	(17,689,197)	(758,393,890)	(2,008,112)	(1,271,346,753)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period		85,416,242	80,644,481	51,454,704	196,532,763	75,380,717	2,161,020,056	19,223,808	18,532,901,312

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

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES**(CONTINUED)**

	Macro Opportunities FX Six Months Ended Note 30 June 2022 EUR	Multi-Asset Income Six Months Ended 30 June 2022 US\$	Next Generation Mobility Six Months Ended 30 June 2022 US\$	Next Generation Space Economy Period Ended 30 June 2022* US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2022 US\$	Short Duration High Yield Bond Six Months Ended 30 June 2022 US\$	Strategic Income Six Months Ended 30 June 2022 US\$	Sustainable Asia High Yield Six Months Ended 30 June 2022 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	44,609,891	22,705,351	220,483,316	–	6,934,454,095	644,439,910	1,444,921,523	24,721,277
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	(840,801)	(2,888,349)	(64,048,313)	(119,309)	(1,038,988,570)	(85,306,958)	(228,682,348)	(18,130,732)
Subscriptions	7,871,163	1,155,986	26,324,449	5,001,644	881,072,543	34,603,251	336,823,460	72,400,542
Redemptions	(16,299,186)	(2,822,703)	(29,178,885)	–	(1,283,189,043)	(93,051,613)	(278,125,619)	(46,266,927)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	35,341,067	18,150,285	153,580,567	4,882,335	5,493,349,025	500,684,590	1,274,937,016	32,724,160
	Sustainable Emerging Market Debt - Hard Currency Period Ended Note 30 June 2022** US\$	Systematic Global Sustainable Value Six Months Ended 30 June 2022 US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2022 EUR	Uncorrelated Strategies Six Months Ended 30 June 2022 US\$	Uncorrelated Trading Period Ended 30 June 2022*** US\$	US Equity Six Months Ended 30 June 2022 US\$	US Equity Index PutWrite Six Months Ended 30 June 2022 US\$	US Large Cap Value Six Months Ended 30 June 2022 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	–	20,888,250	1,160,670,538	2,578,359,212	–	8,931,605	475,077,135	2,045,700
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	(25,976,757)	(7,328,272)	(65,669,381)	(16,157,627)	(6,431,413)	(4,828,962)	(96,836,551)	(116,424,245)
Subscriptions	148,631,018	58,913,869	575,467,220	616,874,442	721,009,465	19,501,255	277,533,905	1,107,747,383
Redemptions	–	(13,804,661)	(611,804,789)	(566,433,509)	(1,630,567)	(849,076)	(72,395,374)	(30,712,381)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	122,654,261	58,669,186	1,058,663,588	2,612,642,518	712,947,485	22,754,822	583,379,115	962,656,457

* Next Generation Space Economy launched on 10 May 2022.

** Sustainable Emerging Market Debt - Hard Currency launched on 19 January 2022.

*** Uncorrelated Trading launched on 14 June 2022.

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

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

(CONTINUED)

		US Long Short Equity Six Months Ended 30 June 2022 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2022 US\$	US Real Estate Securities Six Months Ended 30 June 2022 US\$	US Small Cap Six Months Ended 30 June 2022 US\$	US Small Cap Intrinsic Value Six Months Ended 30 June 2022 US\$	Company Total* Six Months Ended 30 June 2022 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period		474,020,776	781,225,671	1,022,296,968	822,142,195	153,622,426	35,433,928,751
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations		(36,751,400)	(189,826,274)	(228,115,509)	(173,170,729)	(47,890,746)	(6,258,454,089)
Currency exchange movement	12	-	-	-	-	-	(346,864,658)
Subscriptions		48,823,421	157,630,186	333,298,685	147,151,861	85,936,295	8,514,171,390
Redemptions		(256,118,682)	(176,774,945)	(326,175,542)	(263,584,513)	(10,088,114)	(8,311,367,151)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period		229,974,115	572,254,638	801,304,602	532,538,814	181,579,861	29,031,414,243

* 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
(CONTINUED)

	5G Connectivity Six Months Ended 30 June 2021 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2021* US\$	Asian Debt - Hard Currency Six Months Ended 30 June 2021 US\$	China A-Share Equity Six Months Ended 30 June 2021 CNY	China Bond Six Months Ended 30 June 2021 CNY	China Equity Six Months Ended 30 June 2021 US\$	CLO Income Six Months Ended 30 June 2021 US\$	Corporate Hybrid Bond Six Months Ended 30 June 2021 EUR
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	1,424,177,168	57,639,245	18,157,386	15,947,109	576,978,891	712,806,715	115,488,089	1,706,483,209
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	90,183,139	(2,870,412)	(409,673)	828,296	5,334,887	60,134,364	3,557,755	32,610,418
Subscriptions	1,441,791,026	3,049,497	2,825,708	14,415,929	112,450,493	81,971	63,744,987	904,098,579
Redemptions	(322,084,929)	(4,149,272)	(2,978,655)	(4,982,837)	(19,485,953)	(63,064,816)	(41,446,479)	(438,060,575)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	2,634,066,404	53,669,058	17,594,766	26,208,497	675,278,318	709,958,234	141,344,352	2,205,131,631

	Diversified Currency Period Ended 30 June 2021** US\$	Emerging Market Corporate Debt Six Months Ended 30 June 2021 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2021 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2021 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2021 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2021 US\$	Emerging Markets Equity Six Months Ended 30 June 2021 US\$	Emerging Markets Sustainable Equity Six Months Ended 30 June 2021 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	1,311,592	166,292,725	4,101,353,367	2,871,317,017	1,489,675,714	8,715,580	488,683,338	158,243,645
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	2,139	(4,091,959)	(100,390,922)	(131,555,700)	(43,700,195)	(1,078,323)	25,405,544	9,230,381
Subscriptions	–	11,462,608	1,461,631,051	770,124,657	392,788,085	34,747,882	135,536,430	3,187,112
Redemptions	(1,313,731)	(26,884,449)	(1,283,564,569)	(914,267,252)	(707,418,597)	(833,447)	(104,827,156)	(23,239,374)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	–	146,778,925	4,179,028,927	2,595,618,722	1,131,345,007	41,551,692	544,798,156	147,421,764

* Absolute Return Multi Strategy liquidated on 20 December 2021.

** Diversified Currency liquidated on 22 January 2021.

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

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STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
(CONTINUED)

	Euro Bond Absolute Return Six Months Ended 30 June 2021 EUR	Opportunistic Bond Six Months Ended 30 June 2021 EUR	European High Yield Bond Six Months Ended 30 June 2021 EUR	European Sustainable Equity Period Ended 30 June 2021* EUR	Global Bond Six Months Ended 30 June 2021 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2021 US\$	Global Equity Index PutWrite Six Months Ended 30 June 2021 US\$	Global Flexible Credit Six Months Ended 30 June 2021 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	44,952,903	11,262,500	32,824,336	–	250,148,124	270,368,674	29,020,111	609,645,100
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	1,393,102	(51,165)	2,072,710	872,747	(7,221,456)	(3,919,105)	1,323,088	24,654,430
Subscriptions	4,226,220	–	1,630,863	6,283,860	11,587,061	–	1,361,865	44,981,270
Redemptions	(2,332,999)	–	(3,739,005)	–	(10,015,376)	(13,957,804)	(14,531,512)	(78,343,702)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	48,239,226	11,211,335	32,788,904	7,156,607	244,498,353	252,491,765	17,173,552	600,937,098
	Global High Yield Bond Six Months Ended 30 June 2021 US\$	Global High Sustainable Action Six Months Ended 30 June 2021 US\$	Global Opportunistic Bond Six Months Ended 30 June 2021 US\$	Global Real Estate Securities Six Months Ended 30 June 2021 US\$	Global Sustainable Equity Period Ended 30 June 2021** US\$	Global Thematic Equity Six Months Ended 30 June 2021 US\$	High Yield Bond Six Months Ended 30 June 2021 US\$	Japan Equity Engagement Six Months Ended 30 June 2021 JPY
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	63,585,258	14,646,394	97,797,455	6,618,831	–	27,606,352	3,708,355,497	738,936,374
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	1,525,153	94,475	1,485,712	1,368,912	1,836,792	7,284,738	52,676,247	209,047,136
Subscriptions	25,989,938	3,000,000	5,395,781	9,951,534	24,547,180	27,659,090	730,345,198	3,044,698,235
Redemptions	(11,950,888)	–	(8,499,999)	(831,831)	(4,324,265)	(7,272,558)	(1,133,554,256)	(715,655)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	79,149,461	17,740,869	96,178,949	17,107,446	22,059,707	55,277,622	3,357,822,686	3,991,966,090

* European Sustainable Equity launched on 24 February 2021.

** Global Sustainable Equity launched on 24 February 2021.

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

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

(CONTINUED)

	Macro Opportunities FX Six Months Ended 30 June 2021 EUR	Multi-Asset Income Six Months Ended 30 June 2021 US\$	Multi-Style Premia Period Ended 30 June 2021* US\$	Next Generation Mobility Six Months Ended 30 June 2021 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2021 US\$	Short Duration High Yield Bond Six Months Ended 30 June 2021 US\$	Strategic Income Six Months Ended 30 June 2021 US\$	Systematic Global Sustainable Value Six Months Ended 30 June 2021 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	26,321,516	18,205,057	9,524,659	77,072,523	6,173,869,573	927,728,289	1,234,787,335	8,270,891
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	1,036,730	725,051	30,501	14,564,469	(112,267,018)	(6,342,305)	(471,224)	1,170,613
Subscriptions	11,195,709	2,733,605	–	116,552,321	1,700,999,584	183,503,180	259,431,951	1,715,433
Redemptions	(6,583,077)	(2,322,264)	(9,555,160)	(26,241,455)	(1,389,959,520)	(445,763,315)	(130,784,369)	(911,291)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	31,970,878	19,341,449	–	181,947,858	6,372,642,619	659,125,849	1,362,963,693	10,245,646
	Ultra Short Term Euro Bond Six Months Ended 30 June 2021 EUR	Uncorrelated Strategies Six Months Ended 30 June 2021 US\$	US Equity Six Months Ended 30 June 2021 US\$	US Equity Index PutWrite Six Months Ended 30 June 2021 US\$	US Long Short Equity Six Months Ended 30 June 2021 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2021 US\$	US Real Estate Securities Six Months Ended 30 June 2021 US\$	US Small Cap Six Months Ended 30 June 2021 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	434,001,952	1,769,062,110	6,530,490	204,524,169	398,000,025	611,151,865	352,957,467	589,594,464
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	10,610,444	(35,808,556)	783,155	30,617,474	9,420,479	80,697,384	82,067,968	48,879,092
Subscriptions	373,742,604	676,984,129	1,033,527	171,971,676	127,304,437	155,532,366	423,334,378	436,268,666
Redemptions	(107,192,523)	(217,559,906)	(551,506)	(27,072,263)	(61,477,227)	(142,507,631)	(200,505,538)	(277,136,171)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	711,162,477	2,192,677,777	7,795,666	380,041,056	473,247,714	704,873,984	657,854,275	797,606,051

* Multi-Style Premia liquidated on 24 February 2021.

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

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STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
(CONTINUED)

	US Small Cap Intrinsic Value Six Months Ended 30 June 2021 US\$	Company Total* Six Months Ended 30 June 2021 US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	96,895,648	31,901,732,445
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	24,843,409	183,203,437
Currency exchange movement <i>12</i>	-	(100,304,264)
Subscriptions	42,262,844	11,121,181,004
Redemptions	(7,338,679)	(8,395,108,861)
Net Assets Attributable to Holders of Redeemable Participating Shares at end of period	<u>156,663,222</u>	<u>34,710,703,761</u>

* 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 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\$
7,916,600	Hangzhou Silan Microelectronics Co Ltd Class A	64,508,741
7,164,000	Unimicron Technology Corp	56,092,947
157,465	Fortinet Inc	46,394,446
513,374	Micron Technology Inc	46,063,225
781,000	StarPower Semiconductor Ltd Class A	40,510,659
3,107,600	Alibaba Group Holding Ltd	40,005,073
694,700	SG Micro Corp – Class A	35,173,793
3,401,000	Faraday Technology Corp	34,317,669
710,200	Tencent Holdings Ltd	34,015,099
5,914,800	Luxshare Precision Industry Co Ltd Class A	30,155,307
126,808	Snowflake Inc-Class A	27,781,292
816,313	nVent Electric Plc	27,761,397
2,927,900	Shenzhen Inovance Technology Co Ltd Class A	26,321,788
141,421	Universal Display Corp	24,158,811
116,635	Bill.com Holdings Inc	24,072,460
617,980	Snap Inc – Class A	23,340,339
119,993	Assurant Inc	22,027,304
151,600	Lasertec Corp	19,384,864
394,215	Cellnex Telecom SA	18,753,947
204,008	Amdocs Ltd	16,281,793
232,008	II-VI Inc	15,668,476
128,797	Arista Networks Inc	15,413,511
66,014	Zscaler Inc	14,857,139
74,726	CrowdStrike Holdings Inc Class A	12,902,681
192,396	Marvell Technology Inc	12,373,866
26,823	HubSpot Inc	11,997,955
101,228	Block Inc Class A	11,743,838
283,300	Taiyo Yuden Co Ltd	11,689,505
46,898	Synaptics Inc	11,281,015
29,372	Dexcom Inc	10,359,218
65,426	Masimo Corp	10,273,949
26,584	Monolithic Power Systems Inc	10,264,170
28,266	ASM International NV	9,222,734
82,800	Sony Group Corp	9,211,454

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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\$
4,682,000	Novatek Microelectronics Corp	76,334,246
7,916,600	Hangzhou Silan Microelectronics Co Ltd Class A	56,817,454
943,798	StarPower Semiconductor Ltd Class A	50,539,533
106,173	Monolithic Power Systems Inc	45,733,743
4,469,700	Shenzhen Inovance Technology Co Ltd Class A	43,381,236
398,605	Block Inc Class A	38,393,458
1,151,000	MediaTek Inc	38,365,038
1,669,000	Taiwan Semiconductor Manufacturing Co Ltd	38,259,175
238,228	Universal Display Corp	33,937,067
294,602	Teradyne Inc	33,715,429
151,317	CrowdStrike Holdings Inc Class A	30,458,251
694,700	SG Micro Corp Class A	30,454,796
784,000	Will Semiconductor Co Ltd Shanghai Class A	29,995,602
292,185	SK Hynix Inc	29,621,813
3,401,000	Faraday Technology Corp	28,102,022
106,875	Naver Corp	27,594,706
1,566,900	Sunny Optical Technology Group Co Ltd	27,110,988
550,600	Taiyo Yuden Co Ltd	26,996,355
81,353	Fortinet Inc	24,906,968
184,291	Bill.com Holdings Inc	24,851,905
10,579,000	United Microelectronics Corp	23,976,851
365,587	Samsung Electronics Co Ltd	23,037,957
542,392	ROBLOX Corp Class A	22,928,427
4,024,061	Nokia OYJ ADR	22,015,716
184,514	T-Mobile US Inc	20,987,223
460,399	Cellnex Telecom SA	20,984,960
2,590,000	Unimicron Technology Corp	20,433,630
115,787	Analog Devices Inc	19,481,795
1,460,369	Vertiv Holdings Co Class A	18,009,325
159,430	Advanced Micro Devices Inc	17,475,799
51,934	Microsoft Corp	15,872,933
971,605	Snap Inc Class A	14,880,752
42,508	ASM International NV	13,936,674
6,005	Amazon.com Inc	12,750,286
82,881	QUALCOMM Inc	12,556,625

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\$
625,000	Reliance Industries Ltd, 3.63%, 12/01/2052	601,573
625,000	Reliance Industries Ltd, 2.88%, 12/01/2032	600,468
400,000	Sri Lanka Government International Bond, 5.88%, 25/07/2022	291,000
300,000	Huarong Finance 2019 Co Ltd, 4.50%, 29/05/2029	268,500
222,000	SF Holding Investment 2021 Ltd, 3.13%, 17/11/2031	217,400
200,000	China Cinda Finance 2017 I Ltd, 4.75%, 08/02/2028	212,416
200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 5.25%, 24/10/2042	210,750
200,000	Philippine Government International Bond, 4.20%, 29/03/2047	200,000
200,000	Shriram Transport Finance Co Ltd, 4.15%, 18/07/2025	200,000
200,000	Hanwha Life Insurance Co Ltd, 3.38%, 04/02/2032	200,000
200,000	Oversea-Chinese Banking Corp Ltd, 4.60%, 15/06/2032	200,000
200,000	Perusahaan Penerbit SBSN Indonesia III, 4.70%, 06/06/2032	200,000
200,000	Greenko Wind Projects Mauritius Ltd, 5.50%, 06/04/2025	200,000
200,000	Bangkok Bank PCL, 4.30%, 15/06/2027	199,732
200,000	Shinhan Bank Co Ltd, 4.38%, 13/04/2032	199,616
200,000	Hana Bank, 3.25%, 30/03/2027	199,460
200,000	Indonesia Government International Bond, 3.55%, 31/03/2032	199,166
200,000	ENN Energy Holdings Ltd, 4.63%, 17/05/2027	199,136
200,000	GC Treasury Center Co Ltd, 4.40%, 30/03/2032	198,818
200,000	Airport Authority, 3.25%, 12/01/2052	198,104
200,000	Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027	193,972
200,000	Lenovo Group Ltd, 3.42%, 02/11/2030	193,390
200,000	Cathay Pacific MTN Financing HK Ltd, 4.88%, 17/08/2026	191,250
200,000	Studio City Finance Ltd, 6.00%, 15/07/2025	191,000
200,000	Medco Bell Pte Ltd, 6.38%, 30/01/2027	190,400
200,000	Sinopec Group Overseas Development 2018 Ltd, 3.10%, 08/01/2051	178,474
200,000	Logan Group Co Ltd, 5.25%, 23/02/2023	170,000
200,000	Powerlong Real Estate Holdings Ltd, 5.95%, 30/04/2025	146,000
200,000	Sri Lanka Government International Bond, 6.85%, 14/03/2024	110,500

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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\$
625,000	Reliance Industries Ltd, 3.63%, 12/01/2052	562,791
375,000	Reliance Industries Ltd, 2.88%, 12/01/2032	373,125
288,000	Huarong Finance 2017 Co Ltd, 4.50%, 29/12/2049	286,560
250,000	Indonesia Government International Bond, 1.40%, 30/10/2031	279,665
250,000	MCC Holding Hong Kong Corp Ltd, 3.25%, 29/12/2049	254,375
200,000	Sinopec Group Overseas Development 2018 Ltd, 4.25%, 12/09/2028	218,374
200,000	Shinhan Financial Group Co Ltd, 5.88%, 29/12/2049	210,000
200,000	China Huadian Overseas Development Management Co Ltd, 4.00%, 29/12/2049	207,250
200,000	FWD Group Ltd, 5.75%, 09/07/2024	206,520
200,000	Perusahaan Penerbit SBSN Indonesia III, 4.70%, 06/06/2032	205,750
200,000	Sands China Ltd, 5.40%, 08/08/2028	205,624
200,000	China Resources Land Ltd, 4.13%, 26/02/2029	204,600
200,000	Shriram Transport Finance Co Ltd, 4.40%, 13/03/2024	203,300
200,000	Indonesia Government International Bond, 3.55%, 31/03/2032	202,750
200,000	Philippine Government International Bond, 4.20%, 29/03/2047	199,800
200,000	Axis Bank Ltd, 4.10%, 29/12/2049	199,540
200,000	Greenko Wind Projects Mauritius Ltd, 5.50%, 06/04/2025	198,540
200,000	HPHT Finance 21 Ltd, 2.00%, 19/03/2026	198,294
200,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	198,250
200,000	SF Holding Investment 2021 Ltd, 3.13%, 17/11/2031	196,445
200,000	Gemdale Ever Prosperity Investment Ltd, 4.95%, 12/08/2024	194,100
200,000	Bangkok Bank PCL, 3.73%, 25/09/2034	193,102
200,000	Industrial & Commercial Bank of China Ltd, 3.20%, 29/12/2049	191,900
200,000	Zhejiang Seaport International Co Ltd, 1.98%, 17/03/2026	187,104
200,000	Hanwha Life Insurance Co Ltd, 4.70%, 04/02/2032	185,882
200,000	ZhongAn Online P&C Insurance Co Ltd, 3.13%, 16/07/2025	184,666
200,000	SK Battery America Inc, 2.13%, 26/01/2026	184,500
200,000	CIFI Holdings Group Co Ltd, 5.95%, 20/10/2025	175,176
200,000	Meituan, 3.05%, 28/10/2030	170,792
200,000	Sri Lanka Government International Bond, 5.88%, 25/07/2022	155,750
100,000	Indonesia Government International Bond, 7.75%, 17/01/2038	124,020
200,000	SriLankan Airlines Ltd, 7.00%, 25/06/2024	110,000
200,000	Logan Group Co Ltd, 5.25%, 23/02/2023	105,000
200,000	Powerlong Real Estate Holdings Ltd, 5.95%, 30/04/2025	75,120

China A-Share Equity – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost CNY
4,400	Alibaba Group Holding Ltd	401,204
2,400	Luoyang Xinqianglian Slewing Bearing Co Ltd Class A	350,895
8,500	Inner Mongolia Yili Industrial Group Co Ltd Class A	319,702
2,300	Hangzhou First Applied Material Co Ltd Class A	243,266
8,900	China Yangtze Power Co Ltd Class A	207,747
4,800	TCL Zhonghuan Renewable Energy Technology Co Ltd Class A	206,780
7,800	Ming Yang Smart Energy Group Ltd Class A	205,222
36,300	Postal Savings Bank of China Co Ltd Class A	193,541
3,100	Bethel Automotive Safety Systems Co Ltd Class A	193,051
900	Wuliangye Yibin Co Ltd Class A	150,729
4,300	Luxshare Precision Industry Co Ltd Class A	141,144
900	Sungrow Power Supply Co Ltd Class A	108,066
9,200	Shenzhen Topband Co Ltd Class A	101,551

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China A-Share Equity – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds CNY
6,600	China Merchants Bank Co Ltd Class A	281,729
10,900	Riyue Heavy Industry Co Ltd Class A	276,722
13,300	Weichai Power Co Ltd Class A	233,948
15,610	WUS Printed Circuit Kunshan Co Ltd Class A	204,906
1,000	Maxscend Microelectronics Co Ltd Class A	204,852
9,300	China Vanke Co Ltd Class A	175,089
3,800	Ping An Insurance Group Co. of China Ltd Class A	173,148
292	Beijing Roborock Technology Co Ltd Class A	149,954
1,834	Montage Technology Co Ltd Class A	144,019
300	Contemporary Amperex Technology Co Ltd Class A	135,690
3,600	Bank of Ningbo Co Ltd Class A	124,920
2,200	Guangdong Haid Group Co Ltd Class A	123,359
1,500	Tsingtao Brewery Co Ltd Class A	121,415
500	Will Semiconductor Co Ltd Shanghai Class A	111,500
300	Tencent Holdings Ltd	94,193
5,700	Poly Developments & Holdings Group Co Ltd Class A	86,640
1,800	Beijing Oriental Yuhong Waterproof Technology Co Ltd Class A	81,000
3,800	Zhejiang Weixing New Building Materials Co Ltd Class A	74,683
1,200	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A	73,780

China Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost CNY
30,000,000	Bank of China Ltd, 2.59%, 08/03/2023	29,264,280
30,000,000	Shanghai Pudong Development Bank Co Ltd, 2.44%, 14/02/2023	29,260,050
30,000,000	China Construction Bank Corp, 3.04%, 11/04/2022	29,152,920
20,000,000	Guangzhou Yuexiu Financial Holdings Group Co Ltd, 3.00%, 21/04/2025	19,988,600
20,000,000	Agricultural Bank of China, 3.04%, 14/04/2022	19,439,440
18,000,000	China Post Group Co Ltd, 2.84%, 20/01/2025	17,882,280
12,900,000	Nanshan Group Co Ltd, 5.85%, 23/09/2024	12,909,480
1,900,000	Haitong International Securities Group Ltd, 3.38%, 19/07/2024	12,618,442
2,200,000	CIFI Holdings Group Co Ltd, 4.45%, 17/08/2026	10,620,909
1,930,000	Logan Group Co Ltd, 6.50%, 16/07/2023	10,110,173
10,000,000	China Government Bond, 2.47%, 02/09/2024	10,021,930
10,000,000	China Resources Inc, 2.90%, 22/04/2025	9,983,040
10,000,000	Shanghai Fosun High Technology Group Co Ltd, 4.79%, 25/10/2022	9,981,070
10,000,000	Shanghai Yuyuan Tourist Mart Group Co Ltd, 3.80%, 27/08/2023	9,967,200
10,000,000	Bank of China Ltd, 2.48%, 21/02/2023	9,746,380
8,000,000	Tianfeng Securities Co Ltd, 4.30%, 27/12/2024	8,085,360
8,000,000	GF Securities Co Ltd, 3.30%, 29/10/2024	8,054,000
8,000,000	Haitong International Securities Group Ltd, 3.10%, 10/11/2024	8,024,960
8,000,000	China Southern Power, 3.72%, 17/05/2022	8,019,600
8,000,000	China Merchants Securities Co Ltd, 2.89%, 17/01/2025	7,958,320
1,000,000	Coastal Emerald Ltd, 3.95%, 01/08/2022	6,696,380
1,300,000	Country Garden Holdings Co Ltd, 5.13%, 17/01/2025	6,210,031
870,000	China Hongqiao Group Ltd, 7.38%, 02/05/2023	5,744,282
5,000,000	Shenzhen Logan Holdings Co Ltd, 5.50%, 19/06/2023	4,940,260
5,000,000	Shanghai Powerlong Industrial Development Group Co Ltd, 0.00%, 20/03/2023	4,915,000
5,000,000	Shanghai Shimao Co, 4.64%, 19/03/2022	4,668,123

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China Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds CNY
30,000,000	Shanghai Pudong Development Bank Co Ltd, 2.90%, 25/01/2022	29,154,510
30,000,000	China Construction Bank Corp, 3.04%, 11/04/2022	29,114,910
20,000,000	China Government Bond, 2.69%, 12/08/2026	20,125,600
20,000,000	Agricultural Bank of China, 3.04%, 14/04/2022	19,409,940
17,000,000	China Government Bond, 3.72%, 12/04/2051	18,105,997
10,000,000	Agricultural Bank of China, 3.14%, 08/03/2022	9,695,560
9,500,000	Shandong Weiqiao Aluminum & Power Co Ltd, 4.80%, 17/10/2023	9,610,200
14,962,000	Shanghai Shimao Jianshe Co Ltd, 4.15%, 16/10/2022	7,438,803
1,930,000	Logan Group Co Ltd, 6.50%, 16/07/2023	6,572,778
850,000	CIFI Holdings Group Co Ltd, 5.38%, 29/12/2049	5,211,853
850,000	CIFI Holdings Group Co Ltd, 6.55%, 28/03/2024	5,157,532
850,000	Logan Group Co Ltd, 5.25%, 23/02/2023	4,713,381
5,000,000	Shanghai Shimao Co, 4.64%, 19/03/2022	4,504,920
500,000	Country Garden Holdings Co Ltd, 4.75%, 17/01/2023	2,690,344
1,000,000	Logan Group Co Ltd, 6.90%, 09/06/2024	2,494,267
4,521,000	Shenzhen Logan Holdings Co Ltd, 5.50%, 19/06/2023	2,074,560
300,000	CIFI Holdings Group Co Ltd, 6.00%, 16/07/2025	1,759,027
10,000,000	Yango Group Co Ltd, 7.40%, 24/03/2022	1,550,000
660,000	China SCE Group Holdings Ltd, 5.95%, 29/09/2024	1,345,207
230,000	Country Garden Holdings Co Ltd, 6.50%, 08/04/2024	1,218,488

China Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
1,633,009	Luxshare Precision Industry Co Ltd Class A	9,499,515
312,150	JD.com Inc Class A	7,907,961
1,100,000	China Resources Beer Holdings Co Ltd	7,745,706
307,621	ZTO Express Cayman Inc ADR	7,642,683
300,094	Milkyway Chemical Supply Chain Service Co Ltd Class A	5,920,426
549,950	Shenzhen Inovance Technology Co Ltd Class A	4,914,563
1,085,035	Shenzhen Sunlord Electronics Co Ltd Class A	4,343,669
1,477,451	Jiangsu Eastern Shenghong Co Ltd Class A	4,292,328
340,000	Shenzhou International Group Holdings Ltd	4,260,421
718,000	SITC International Holdings Co Ltd	2,708,941
2,000,000	China National Building Material Co Ltd – H Shares	2,594,678
199,700	Alibaba Group Holding Ltd	2,358,581
150,100	Wanhua Chemical Group Co Ltd Class A	2,076,330
22,641	ACM Research Inc Class A	1,822,815
60,033	Yunnan Energy New Material Co Ltd Class A	1,760,129
678,000	Akeso Inc	1,664,967
195,500	Midea Group Co Ltd Class A	1,630,425
1,500,000	Zoomlion Heavy Industry Science & Technology Co Ltd Class A	1,629,481
350,000	JL Mag Rare-Earth Co Ltd Class A	1,601,119
250,000	Inner Mongolia Yili Industrial Group Co Ltd Class A	1,561,271
200,000	Haier Smart Home Co Ltd – H Shares	813,040

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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\$
9,500,000	CSPC Pharmaceutical Group Ltd	10,871,101
7,000,000	China National Building Material Co Ltd - H Shares	9,652,908
2,450,000	Haier Smart Home Co Ltd - H Shares	8,296,146
282,388	JD.com Inc Class A	8,035,722
203,900	Yunnan Energy New Material Co Ltd Class A	7,797,826
399,700	Alibaba Group Holding Ltd	5,462,470
660,394	Full Truck Alliance Co Ltd	5,115,248
1,750,000	China Pacific Insurance Group Co Ltd - H Shares	4,742,474
500,000	China Merchants Bank Co Ltd - H Shares	4,340,246
850,000	China Resources Land Ltd	3,929,023
3,000,000	Oriental Energy Ltd Class A	3,868,272
1,250,000	Jiangsu Eastern Shenghong Co Ltd Class A	3,046,293
500,000	Inner Mongolia Yili Industrial Group Co Ltd Class A	2,782,582
2,000,000	Zoomlion Heavy Industry Science & Technology Co Ltd Class A	2,376,607
156,000	ACM Research Inc Class A	2,360,819
50,000	Tencent Holdings Ltd	2,228,279
128,400	Cansino Biologics Inc – H Shares	2,142,357
145,500	Midea Group Co Ltd Class A	1,208,597
200,000	China Resources Beer Holdings Co Ltd	1,134,584
1,583,000	Shimao Services Holdings Ltd	1,060,115
31,790	Beijing Kingsoft Office Software Inc Class A	945,944

CLO Income – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
5,000,000	Goldentree Loan Management Us Clo 6 Ltd Ser 2019-6X CL ER, 0.00%, 20/04/2035	5,000,000
2,400,000	Avoca Clo XXVI Dac Ser 26X CL ER, 0.00%, 15/04/2035	2,609,165
2,000,000	Ab Bsl Clo 1 Ltd Ser 2020-1x Cl Er 0.00%, 15/01/2035	1,980,000
1,675,000	Trinitas CLO X Ltd ER 2019 10X, 0.00%, 15/01/2035	1,658,250
1,500,000	Cvc Cordatus Loan Fund XXIII Dac Ser 23x Cl F, 0.00%, 25/04/2036	1,547,839
1,150,000	Otranto Park Clo Dac Ser 1x Cl F, 0.00%, 15/05/2035	1,180,398
1,000,000	Trinitas CLO XVII Ltd Series 2021-17X Class E, 0.00%, 20/10/2034	983,220

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CLO Income – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
5,000,000	Goldentree Loan Management Us Clo 6 Ltd Ser 2019-6X CL E, 0.00%, 20/01/2033	5,000,000
2,017,081	Palmer Square Loan Funding 2018-4 Ltd Ser 2018-4X CL D, 0.00%, 15/11/2026	2,017,081
2,000,000	AGL Clo 14 Ltd Ser 2021-14X CL E, 0.00%, 02/12/2034	1,762,200
1,675,000	Trinitas Clo X Ltd Ser 2019-10X CL E, 0.00%, 15/04/2032	1,675,000
1,700,000	Flatiron Clo 17 Ltd Ser 2017-1X CL ER, 0.00%, 15/05/2030	1,533,757
1,000,000	RR 12 Ltd Ser 2020-12X CL DR2, 0.00%, 15/01/2036	901,300
1,000,000	Invesco Clo Ltd Ser 2021-1X CL E, 0.00%, 15/04/2034	879,110
500,000	Palmer Square Clo 2020-3 Ltd Ser 2020-3X CL D, 0.00%, 15/11/2031	500,000

Commodities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
7,300,000	United States Cash Management Bill, 0.00%, 04/10/2022	7,267,213
7,300,000	United States Cash Management Bill, 0.00%, 18/10/2022	7,258,513
5,750,000	United States Treasury Bill, 0.00%, 03/05/2022	5,748,075
5,750,000	United States Treasury Bill, 0.00%, 12/05/2022	5,747,413
5,750,000	United States Treasury Bill, 0.00%, 24/05/2022	5,746,375
5,750,000	United States Treasury Bill, 0.00%, 02/06/2022	5,745,563
5,300,000	United States Treasury Bill, 0.00%, 07/06/2022	5,295,271
5,300,000	United States Treasury Bill, 0.00%, 09/06/2022	5,295,170
5,300,000	United States Treasury Bill, 0.00%, 08/09/2022	5,283,537
5,300,000	United States Treasury Bill, 0.00%, 15/09/2022	5,282,285
5,000,000	Federal Farm Credit Banks Funding Corp, 1.85%, 05/08/2022	5,018,950
5,000,000	Federal National Mortgage Association, 1.38%, 06/09/2022	5,010,752
4,250,000	United States Treasury Bill, 0.00%, 01/09/2022	4,238,286
2,500,000	Federal Home Loan Banks, 3.00%, 09/12/2022	2,530,382
1,673,000	JPMorgan Chase & Co, 2.09%, 23/06/2025	1,657,144
1,610,000	Goldman Sachs Group Inc, 3.20%, 29/11/2023	1,631,811
1,620,000	Morgan Stanley, 1.66%, 24/01/2025	1,613,411
1,610,000	Citigroup Inc, 2.13%, 24/07/2023	1,612,933
1,610,000	JPMorgan Chase & Co, 25/04/2023	1,610,895
1,565,000	Bank of America Corp, 24/04/2023	1,565,742
1,400,000	Analog Devices Inc, 1.76%, 01/10/2024	1,394,016
1,395,000	Verizon Communications Inc, 2.01%, 22/03/2024	1,391,330
1,390,000	AT&T Inc, 2.15%, 25/03/2024	1,390,216
1,240,000	Truist Bank, 1.07%, 17/01/2024	1,235,028
1,200,000	Thermo Fisher Scientific Inc, 1.26%, 18/10/2023	1,195,480
1,195,000	John Deere Capital Corp, 0.84%, 10/07/2023	1,190,041
1,185,000	Toyota Motor Credit Corp, 2.13%, 22/03/2024	1,185,990
1,125,000	Astrazeneca Plc, 2.38%, 12/06/2022	1,126,699
1,104,000	Simon Property Group LP, 1.22%, 11/01/2024	1,102,756

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Commodities – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
5,750,000	United States Treasury Bill, 0.00%, 03/05/2022	5,748,957
5,750,000	United States Treasury Bill, 0.00%, 12/05/2022	5,748,578
5,750,000	United States Treasury Bill, 0.00%, 24/05/2022	5,747,707
500,000	United States Treasury Bill, 0.00%, 02/06/2022	499,755
90,000	American Express Co, 2.20%, 27/02/2023	90,289

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
33,405,000	SSE Plc, 4.00%, 29/12/2049	33,405,000
28,200,000	Terna - Rete Elettrica Nazionale, 2.38%, 29/12/2049	28,083,252
30,955,000	Rogers Communications Inc, 5.25%, 29/12/2049	27,111,890
31,900,000	EnBW Energie Baden-Wuerttemberg AG, 1.38%, 31/08/2081	25,126,250
20,648,000	SSE Plc, 3.74%, 29/12/2049	24,608,185
27,300,000	EDP - Energias de Portugal SA, 1.88%, 29/12/2049	23,757,675
24,500,000	Paramount Global, 6.38%, 30/03/2062	22,257,552
21,800,000	Evonik Industries AG, 1.38%, 29/12/2049	20,031,250
18,900,000	Veolia Environnement SA, 2.50%, 29/12/2049	18,221,310
18,378,000	Southern Co, 1.88%, 29/12/2049	16,527,145
17,500,000	Aroundtown SA, 2.88%, 29/12/2049	15,282,250
15,000,000	Volkswagen International Finance NV, 4.38%, 29/12/2049	14,996,000
13,800,000	ELM BV for Firmenich International SA, 3.75%, 29/12/2049	13,078,000
10,768,000	BP Capital Markets Plc, 4.25%, 29/12/2049	13,015,192
13,000,000	Bertelsmann SE & Co KGaA, 3.50%, 29/12/2049	12,814,380
11,300,000	Volkswagen International Finance NV, 3.88%, 29/12/2049	12,034,500
9,600,000	Electricite de France SA, 6.00%, 29/12/2049	11,958,859
10,800,000	Volkswagen International Finance NV, 4.63%, 29/12/2049	11,955,600
13,559,000	Enbridge Inc, 5.50%, 29/12/2049	11,917,702
11,744,000	TotalEnergies SE, 1.63%, 29/12/2049	10,936,600
10,000,000	SES SA, 5.63%, 29/12/2049	10,790,000
12,018,000	CMS Energy Corp, 3.75%, 01/12/2050	9,660,339
10,000,000	AT Securities BV, 5.25%, 29/12/2049	9,195,809
10,000,000	EnBW Energie Baden-Wuerttemberg AG, 1.88%, 29/06/2080	9,120,000
9,800,000	Veolia Environnement SA, 2.00%, 29/12/2049	9,094,400
8,100,000	Volkswagen International Finance NV, 3.88%, 29/12/2049	7,965,740
7,600,000	Bayer AG, 5.38%, 29/12/2049	7,478,400
7,100,000	NGG Finance Plc, 2.13%, 29/12/2049	6,239,125
5,000,000	SES SA, 2.88%, 29/12/2049	4,561,750

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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
105,881,000	Enel SpA, 8.75%, 29/12/2049	103,485,875
61,437,000	CK Hutchison Capital Securities 17 Ltd, 4.00%, 29/12/2049	55,487,020
43,886,000	Vodafone Group Plc, 6.25%, 29/12/2049	41,305,928
38,200,000	Volkswagen International Finance NV, 3.38%, 29/12/2049	38,576,054
32,200,000	TenneT Holding BV, 2.37%, 29/12/2049	31,241,476
28,090,000	ENI SpA, 2.00%, 29/12/2049	27,282,652
23,700,000	Bertelsmann SE & Co KGaA, 3.00%, 29/12/2049	23,930,150
21,800,000	Bayer AG, 2.38%, 29/12/2049	20,893,945
20,146,000	TotalEnergies SE, 2.71%, 29/12/2049	20,440,262
21,940,000	SSE Plc, 4.75%, 29/12/2049	19,648,339
19,900,000	Veolia Environnement SA, 2.25%, 29/12/2049	19,192,517
20,000,000	SES SA, 2.88%, 29/12/2049	18,200,000
17,169,000	Holcim Finance Luxembourg SA, 3.00%, 29/12/2049	17,147,539
16,600,000	Engie SA, 1.63%, 29/12/2049	15,953,386
15,945,000	Volkswagen International Finance NV, 4.63%, 29/12/2049	15,802,689
16,000,000	AT Securities BV, 5.25%, 29/12/2049	14,522,857
12,391,000	Eni SpA, 3.38%, 29/12/2049	11,935,551
10,000,000	SSE Plc, 3.74%, 29/12/2049	11,024,375
10,185,000	Bayer AG, 3.75%, 01/07/2074	10,533,836
10,000,000	Solvay Finance SACA, 5.87%, 29/12/2049	10,384,306
8,347,000	NGG Finance Plc, 5.63%, 29/12/2049	10,332,000
9,500,000	Arkema SA, 2.75%, 29/12/2049	9,878,775
10,400,000	Southern Co, 4.00%, 15/01/2051	8,837,140
8,631,000	BP Capital Markets Plc, 3.63%, 29/12/2049	8,177,080
7,565,000	TotalEnergies SE, 1.75%, 29/12/2049	7,518,929
8,000,000	Veolia Environnement SA, 2.50%, 29/12/2049	6,860,000

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\$
1,000,000	IMDB Global Investments Ltd, 4.40%, 09/03/2023	1,001,500
959,000	Banco Bradesco SA, 4.38%, 18/03/2027	958,904
893,000	TSMC Arizona Corp, 4.25%, 22/04/2032	892,018
815,000	Compania Cervecerias Unidas SA, 3.35%, 19/01/2032	813,973
800,000	Shinhan Bank Co Ltd, 4.38%, 13/04/2032	797,871
752,000	America Movil SAB de CV, 5.38%, 04/04/2032	752,000
762,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc, 5.75%, 01/04/2033	751,164
639,000	Comision Federal de Electricidad, 4.69%, 15/05/2029	638,872
785,000	Wynn Macau Ltd, 5.63%, 26/08/2028	574,640
555,000	CT Trust, 5.13%, 03/02/2032	555,000
600,000	Lenovo Group Ltd, 3.42%, 02/11/2030	554,286
546,000	Natura &Co. Luxembourg Holdings Sarl, 6.00%, 19/04/2029	542,162
540,000	Republic of South Africa Government Bond, 7.30%, 20/04/2052	540,000
534,000	GCC SAB de CV, 3.61%, 20/04/2032	533,936
501,000	Angolan Government International Bond, 8.75%, 14/04/2032	501,000
500,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL, 5.25%, 27/04/2029	496,330
500,000	Airport Authority, 3.25%, 12/01/2052	495,260
458,000	MAF Global Securities, 0.00%, 30/09/2170	456,635
450,000	Reliance Industries Ltd, 2.88%, 12/01/2032	448,911
446,000	SNB Sukuk Ltd, 2.34%, 19/01/2027	446,000
429,000	Consorcio Transmanto SA, 5.20%, 11/04/2038	429,000
424,000	EIG Pearl Holdings Sarl, 4.39%, 30/11/2046	424,000
415,000	Mexico Government International Bond, 3.50%, 12/02/2034	412,742
365,000	Romania Government Bond, 3.75%, 07/02/2034	408,036
400,000	BBVA Bancomer SA, 5.13%, 18/01/2033	405,200
403,000	Fondo MIVIVIENDA SA, 4.63%, 12/04/2027	401,598
400,000	Hanwha Life Insurance Co Ltd, 3.38%, 04/02/2032	400,000
400,000	Cencosud SA, 4.38%, 17/07/2027	387,740
440,000	JSW Steel Ltd, 5.05%, 05/04/2032	382,800
388,000	Antofagasta Plc, 5.63%, 13/05/2032	381,059
380,000	GC Treasury Center Co Ltd, 4.40%, 30/03/2032	377,754
376,000	Kyobo Life Insurance Co Ltd, 5.90%, 15/06/2052	376,000
378,000	Reliance Industries Ltd, 3.63%, 12/01/2052	372,753
368,000	Aegea Finance Sarl, 6.75%, 20/05/2029	362,936
370,000	CAS Capital No 1 Ltd, 4.00%, 29/12/2049	356,125
355,000	Comision Federal de Electricidad, 6.26%, 15/02/2052	355,000
354,000	Dominican Republic International Bond, 6.00%, 22/02/2033	354,000
400,000	Simpar Europe SA, 5.20%, 26/01/2031	343,000
350,000	MGM China Holdings Ltd, 5.25%, 18/06/2025	333,375
400,000	Banco de Credito e Inversiones SA, 2.88%, 14/10/2031	333,000
350,000	VTR Finance NV, 6.38%, 15/07/2028	323,400
320,000	Bangkok Bank PCL, 4.30%, 15/06/2027	319,571

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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\$
1,000,000	IMDB Global Investments Ltd, 4.40%, 09/03/2023	1,005,100
640,000	JSW Steel Ltd, 5.95%, 18/04/2024	651,300
639,000	Comision Federal de Electricidad, 4.69%, 15/05/2029	638,042
600,000	Banco Bradesco SA, 4.38%, 18/03/2027	594,400
520,000	Shinhan Bank Co Ltd, 4.00%, 23/04/2029	512,970
500,000	Kallpa Generacion SA, 4.13%, 16/08/2027	506,900
510,000	JBS Finance Luxembourg Sarl, 2.50%, 15/01/2027	503,982
540,000	Republic of South Africa Government Bond, 7.30%, 20/04/2052	489,669
517,000	America Movil SAB de CV, 3.63%, 22/04/2029	489,615
500,000	Kenbourne Invest SA, 6.88%, 26/11/2024	480,500
462,000	JBS USA LUX SA/JBS USA Food Co/JBS USA Finance Inc, 5.75%, 01/04/2033	439,835
442,000	Banco General SA, 4.13%, 07/08/2027	434,728
429,000	Consorcio Transmantaro SA, 5.20%, 11/04/2038	433,397
450,000	Wynn Macau Ltd, 5.50%, 15/01/2026	420,750
400,000	Sands China Ltd, 5.40%, 08/08/2028	414,286
365,000	Romanian Government International Bond, 3.75%, 07/02/2034	413,456
415,000	Mexico Government International Bond, 3.50%, 12/02/2034	408,883
403,000	Fondo MIVIVIENDA SA, 4.63%, 12/04/2027	400,582
400,000	Banco de Bogota SA, 6.25%, 12/05/2026	393,500
400,000	Tencent Holdings Ltd, 3.60%, 19/01/2028	383,128
376,000	Kyobo Life Insurance Co Ltd, 5.90%, 15/06/2052	381,452
393,000	Orazul Energy Egenor SCA, 5.63%, 28/04/2027	377,870
400,000	Compania Cervecerias Unidas SA, 3.35%, 19/01/2032	370,500

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\$
23,796,000	Romanian Government International Bond, 3.75%, 07/02/2034	24,043,802
15,670,000	Petroleos Mexicanos, 7.69%, 23/01/2050	13,381,585
12,950,000	Republic of South Africa Government International Bond, 7.30%, 20/04/2052	12,745,626
12,627,000	Dominican Republic International Bond, 6.00%, 22/02/2033	12,507,000
12,217,000	Reliance Industries Ltd, 2.88%, 12/01/2032	12,044,975
13,440,000	Indonesia Government International Bond, 1.40%, 30/10/2031	11,927,008
11,987,000	Angolan Government International Bond, 8.75%, 14/04/2032	11,805,050
10,000,000	Croatia Government International Bond, 2.75%, 27/01/2030	11,658,126
12,110,000	Brazilian Government International Bond, 5.63%, 21/02/2047	9,996,735
9,411,000	Reliance Industries Ltd, 3.63%, 12/01/2052	9,280,375
10,000,000	Sinopec Group Overseas Development 2018 Ltd, 2.30%, 08/01/2031	9,060,000
9,080,000	Mexico Government International Bond, 3.50%, 12/02/2034	9,030,605
8,375,000	Croatia Government International Bond, 2.88%, 22/04/2032	9,007,197
10,380,000	Egypt Government International Bond, 8.70%, 01/03/2049	8,848,950
8,649,000	Comision Federal de Electricidad, 4.69%, 15/05/2029	8,647,270
13,150,000	Ecuador Government International Bond, 1.00%, 31/07/2035	8,367,069
7,860,000	Guatemala Government International Bond, 5.38%, 24/04/2032	8,050,433
6,610,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 6.15%, 21/05/2048	7,568,073
8,760,000	Bahamas Government International Bond, 6.00%, 21/11/2028	7,367,160
6,401,000	Mexico Government International Bond, 2.38%, 11/02/2030	7,265,310
10,872,632	Bioceanico Sovereign Certificate Ltd, 0.00%, 05/06/2034	7,257,482
6,770,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 5.25%, 15/05/2047	7,100,038
8,660,000	Petroleos Mexicanos, 6.95%, 28/01/2060	6,793,178
6,421,000	Bahrain Government International Bond, 7.50%, 20/09/2047	6,220,705
6,490,000	Ivory Coast Government International Bond, 6.63%, 22/03/2048	6,077,338
6,550,000	Ivory Coast Government International Bond, 5.25%, 22/03/2030	5,982,631
5,794,000	CT Trust, 5.13%, 03/02/2032	5,794,000
5,900,000	Turkey Government International Bond, 5.60%, 14/11/2024	5,689,075
5,469,000	TSMC Arizona Corp, 4.25%, 22/04/2032	5,454,890
5,422,000	Hungary Government International Bond, 5.25%, 16/06/2029	5,356,502
5,180,000	Brazil Minas SPE via State of Minas Gerais, 5.33%, 15/02/2028	5,335,400
5,204,000	Hazine Mustesarligi Varlik Kiralama AS, 7.25%, 24/02/2027	5,204,000
6,050,000	Greenko Power II Ltd, 4.30%, 13/12/2028	5,098,080
4,988,000	Comision Federal de Electricidad, 6.26%, 15/02/2052	4,804,612
5,000,000	Serbia International Bond, 2.05%, 23/09/2036	4,775,012
4,833,000	Hungary Government Bond, 5.50%, 16/06/2034	4,697,096
4,474,000	Perusahaan Penerbit SBSN Indonesia III, 4.70%, 06/06/2032	4,474,000
5,730,000	Egypt Government International Bond, 6.38%, 11/04/2031	4,409,449
3,400,000	Indonesia Government International Bond, 3.75%, 14/06/2028	4,328,873

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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\$
28,076,000	Indonesia Government International Bond, 5.25%, 17/01/2042	32,418,187
26,428,000	Petroleos Mexicanos, 5.95%, 28/01/2031	24,276,045
18,258,000	Costa Rica Government International Bond, 6.13%, 19/02/2031	18,139,890
16,638,000	Petroleos Mexicanos, 5.35%, 12/02/2028	15,837,148
14,989,000	Turkey Government International Bond, 7.25%, 23/12/2023	15,568,968
15,500,000	Angolan Government International Bond, 8.25%, 09/05/2028	15,467,290
15,684,000	Costa Rica Government International Bond, 7.16%, 12/03/2045	14,741,494
10,870,000	Bermuda Government International Bond, 4.75%, 15/02/2029	12,079,933
7,964,000	Peruvian Government International Bond, 8.75%, 21/11/2033	11,609,744
17,400,000	Russian Foreign Bond - Eurobond, 5.10%, 28/03/2035	9,976,600
10,479,000	Nigeria Government International Bond, 7.38%, 28/09/2033	9,815,964
9,084,000	Mongolia Government International Bond, 8.75%, 09/03/2024	9,787,275
10,826,000	Egypt Government International Bond, 7.30%, 30/09/2033	8,985,035
8,820,000	China Minmetals Corp, 3.75%, 29/12/2049	8,967,350
8,906,000	Romanian Government International Bond, 4.63%, 03/04/2049	8,808,900
8,607,000	Turkey Government International Bond, 5.60%, 14/11/2024	8,476,618
7,600,000	Southern Gas Corridor CJSC, 6.88%, 24/03/2026	8,381,830
23,012,389	Argentine Republic Government International Bond, 2.00%, 09/01/2038	8,216,171
7,770,000	Mexico Government International Bond, 5.75%, 29/12/2049	7,909,703
9,916,000	Egypt Government International Bond, 7.50%, 16/02/2061	7,759,270
7,100,000	Saudi Arabian Oil Co, 4.25%, 16/04/2039	7,621,000
9,046,000	Colombia Government International Bond, 5.00%, 15/06/2045	7,312,601
7,625,000	Dominican Republic International Bond, 6.85%, 27/01/2045	7,220,765
8,158,908	Ecuador Government International Bond, 0.00%, 31/07/2030	6,991,940
6,655,000	Paraguay Government International Bond, 4.95%, 28/04/2031	6,988,855
7,260,000	Morocco Government International Bond, 5.50%, 11/12/2042	6,942,375
7,916,000	Serbia International Bond, 2.13%, 01/12/2030	6,899,820
5,300,000	Panama Government International Bond, 8.88%, 30/09/2027	6,881,519
7,070,000	Turkey Government International Bond, 6.38%, 14/10/2025	6,879,850
6,120,000	Croatia Government International Bond, 1.50%, 17/06/2031	6,825,160
6,693,000	Dianjian Haiyu Ltd, 4.30%, 29/12/2049	6,804,930
5,400,000	Qatar Government International Bond, 4.82%, 14/03/2049	6,622,340

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\$
93,293,300	United States Treasury Bill, 0.00%, 21/07/2022	93,095,323
1,003,985,200	Mexican Bonos, 7.75%, 29/05/2031	46,617,054
870,022,003	Mexican Udibonos, 3.50%, 16/11/2023	42,671,271
35,000,000	United States Treasury Bill, 0.00%, 11/08/2022	34,894,673
186,163,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	34,593,039
393,689,699	Republic of South Africa Government Bond, 10.50%, 21/12/2026	28,958,375
137,012,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	27,986,191
456,529,710	Republic of South Africa Government Bond, 8.50%, 31/01/2037	25,588,112
540,470,000	Czech Republic Government Bond, 1.00%, 26/06/2026	21,007,998
20,918,200	United States Treasury Bill, 0.00%, 28/04/2022	20,913,156
65,500,000	Israel Makam Bill, 0.00%, 04/05/2022	20,407,680
690,000,000	Thailand Government Bond, 2.00%, 17/12/2031	19,908,488
3,586,334,300	Mexico Cetes, 0.00%, 28/07/2022	17,318,051
320,505,000	Mexican Bonos, 8.50%, 31/05/2029	16,027,225
307,919,612	Republic of South Africa Government Bond, 8.75%, 28/02/2048	15,369,362
146,439,020	Turkey Government Bond, 1.50%, 18/06/2025	15,282,026
303,289,507	Mexican Udibonos, 4.00%, 30/11/2028	14,819,743
67,043,000	Republic of Poland Government Bond, 3.25%, 25/07/2025	14,066,235
215,500,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	14,028,936
42,000,000	Bank of Israel Bill - Makam, 0.00%, 08/06/2022	13,040,417
234,343,525	Republic of South Africa Government Bond, 9.00%, 31/01/2040	12,561,057
440,000,000	Thailand Government Bond, 1.00%, 17/06/2027	12,319,015
78,000,000	China Government Bond, 2.75%, 17/02/2032	11,913,403
39,135,852	Bank of Israel Bill - Makam, 0.00%, 03/08/2022	11,761,746
52,400,000	Malaysia Government Bond, 2.63%, 15/04/2031	11,566,455
170,200,000,000	Indonesia Treasury Bond, 5.13%, 15/04/2027	11,087,760
66,000,000	China Government Bond, 3.53%, 18/10/2051	10,779,403
57,741,000	Republic of Poland Government Bond, 0.25%, 25/10/2026	10,575,324
175,513,668	Republic of South Africa Government Bond, 8.88%, 28/02/2035	9,814,673
4,381,120,000	Hungary Government Bond, 3.25%, 22/10/2031	9,040,158
44,919,000	Republic of Poland Government Bond, 2.75%, 25/10/2029	8,377,938

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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\$
62,727,000	United States Treasury Bill, 0.00%, 28/04/2022	62,707,833
3,200,000,000	India Government Bond, 7.32%, 28/01/2024	43,705,575
140,245,400,000	Colombian TES, 7.00%, 26/03/2031	31,162,747
561,260,000	Mexican Bonos, 10.00%, 05/12/2024	28,620,327
393,689,699	Republic of South Africa Government Bond, 10.50%, 21/12/2026	26,922,506
847,621,000	Thailand Government Bond, 2.00%, 17/12/2031	24,826,757
133,058,000	Republic of Poland Government Bond, 0.25%, 25/10/2026	24,443,997
300,000,000,000	Indonesia Treasury Bond, 8.13%, 15/05/2024	22,613,134
318,250,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	21,309,883
409,850,000	Mexican Bonos, 8.50%, 31/05/2029	20,290,387
420,939,800	Mexican Bonos, 7.50%, 03/06/2027	18,928,763
92,264,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	18,227,697
93,602,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	17,826,095
3,586,334,300	Mexico Cetes, 0.00%, 28/07/2022	17,794,794
304,941,639	Mexico Udibonos, 4.00%, 30/11/2028	15,642,721
508,000,000	Thailand Government Bond, 2.13%, 17/12/2026	15,588,243
357,880,000	Mexican Bonos, 7.75%, 13/11/2042	15,368,501
320,371,600	Mexican Bonos, 7.75%, 29/05/2031	15,223,328
420,000,000	Thailand Government Bond, 3.65%, 20/06/2031	14,072,245
258,328,296	Republic of South Africa Government Bond, 8.50%, 31/01/2037	13,969,165
184,468,000,000	Indonesia Treasury Bond, 6.50%, 15/06/2025	13,480,848
85,000,000	China Government Bond, 1.99%, 09/04/2025	13,263,389
79,000,000	China Government Bond, 3.72%, 12/04/2051	13,204,742
80,000,000	China Government Bond, 2.47%, 02/09/2024	12,611,648
197,518,000	Egypt Government Bond, 15.90%, 02/07/2024	12,563,669
150,000,000,000	Indonesia Treasury Bond, 8.38%, 15/09/2026	11,671,753
5,734,080,000	Hungary Government International Bond, 3.00%, 27/10/2027	11,544,710
70,000,000	China Government Bond, 3.12%, 05/12/2026	11,344,352
195,886,875	Republic of South Africa Government Bond, 9.00%, 31/01/2040	11,002,864
54,050,000	Romania Government International Bond, 4.15%, 26/01/2028	10,939,693
66,000,000	China Government Bond, 3.27%, 19/11/2030	10,455,707
315,161,000	Thailand Government Bond, 2.88%, 17/12/2028	9,732,657
60,150,000	China Government Bond, 3.53%, 18/10/2051	9,668,902
227,717,648	Turkey Government Bond, 11.70%, 13/11/2030	9,370,677
127,817,000,000	Indonesia Treasury Bond, 7.50%, 15/04/2040	9,301,945
3,382,140,000	Hungary Government Bond, 5.50%, 24/06/2025	9,265,665
55,000,000	China Government Bond, 2.69%, 12/08/2026	8,734,525

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\$
12,493,500	United States Treasury Bill, 0.00%, 21/07/2022	12,467,082
207,574,696	Mexican Udibonos, 3.50%, 16/11/2023	10,183,863
205,899,000	Mexican Bonos, 7.75%, 29/05/2031	9,650,616
148,076,271	Republic of South Africa Government Bond, 8.50%, 31/01/2037	8,374,905
8,000,000	United States Treasury Bill, 0.00%, 11/08/2022	7,975,925
34,526,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	6,401,663
29,287,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	5,907,873
74,036,835	Republic of South Africa Government Bond, 10.50%, 21/12/2026	5,532,278
129,310,000	Czech Republic Government Bond, 1.00%, 26/06/2026	5,026,263
31,100,000	China Government Bond, 2.89%, 18/11/2031	4,957,739
15,636,512	Bank of Israel Bill - Makam, 0.29%, 02/11/2022	4,644,269
137,000,000	Thailand Government Bond, 2.00%, 17/12/2031	3,961,181
77,518,900	Mexican Bonos, 8.50%, 31/05/2029	3,876,423
32,559,323	Turkey Government Bond, 1.50%, 18/06/2025	3,397,813
68,635,106	Mexican Udibonos, 4.00%, 30/11/2028	3,360,538
15,811,000	Republic of Poland Government Bond, 3.25%, 25/07/2025	3,317,293
12,400,000	Malaysia Government Bond, 2.63%, 15/04/2031	2,737,100
11,993,500,000	Colombian TES, 7.00%, 30/06/2032	2,680,839
95,000,000	Thailand Government Bond, 1.00%, 17/06/2027	2,654,170
38,000,000,000	Indonesia Treasury Bond, 5.13%, 15/04/2027	2,515,207
12,971,000	Republic of Poland Government Bond, 0.25%, 25/10/2026	2,375,652
14,500,000	China Government Bond, 3.53%, 18/10/2051	2,367,656
42,965,334	Republic of South Africa Government Bond, 9.00%, 31/01/2040	2,302,987
47,040,000	Mexican Bonos, 7.75%, 13/11/2042	2,230,395
2,208,100	United States Treasury Bill, 0.00%, 28/04/2022	2,207,568
43,185,267	Republic of South Africa Government Bond, 8.75%, 28/02/2048	2,195,489
174,619,000	Russian Federal Bond - OFZ, 4.50%, 16/07/2025	2,047,318
31,000,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	1,982,633

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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\$
12,493,500	United States Treasury Bill, 0.00%, 21/07/2022	12,476,190
900,000,000	India Government Bond, 7.32%, 28/01/2024	12,300,670
34,425,400,000	Colombian TES, 7.00%, 26/03/2031	7,654,179
122,047,312	Republic of South Africa Government Bond, 8.50%, 31/01/2037	6,841,450
129,740,000	Mexican Bonos, 10.00%, 05/12/2024	6,618,321
33,554,000	Republic of Poland Government Bond, 0.25%, 25/10/2026	6,051,569
133,990,000	Mexican Bonos, 7.75%, 13/11/2042	5,906,697
165,200,000	Thailand Government Bond, 3.65%, 20/06/2031	5,601,981
120,034,400	Mexican Bonos, 7.75%, 29/05/2031	5,599,068
107,690,000	Mexican Bonos, 8.50%, 31/05/2029	5,174,492
74,036,835	Republic of South Africa Government Bond, 10.50%, 21/12/2026	5,063,016
31,100,000	China Government Bond, 2.89%, 18/11/2031	4,859,642
23,288,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	4,513,236
66,100,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	4,435,170
137,400,000	Thailand Government Bond, 2.00%, 17/12/2031	3,955,976
25,000,000	China Government Bond, 1.99%, 09/04/2025	3,873,228
125,000,000	Thailand Government Bond, 0.95%, 17/06/2025	3,686,711
15,868,600,000	Colombian TES, 5.75%, 03/11/2027	3,624,116
49,400,000,000	Indonesia Treasury Bond, 6.50%, 15/06/2025	3,610,132
68,950,028	Mexican Udibonos, 4.00%, 30/11/2028	3,536,959
20,100,000	China Government Bond, 2.85%, 04/06/2027	3,162,957
18,900,000	China Government Bond, 3.72%, 12/04/2051	3,155,232

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\$
640,000	Panama Government International Bond, 6.70%, 26/01/2036	732,480
600,000	Corp Nacional del Cobre de Chile, 3.15%, 14/01/2030	599,940
550,000	Hungary Government International Bond, 1.63%, 28/04/2032	584,113
300,000	Uruguay Government International Bond, 7.88%, 15/01/2033	402,547
400,000	Panama Government International Bond, 3.88%, 17/03/2028	391,048
220,000	Indonesia Government International Bond, 8.50%, 12/10/2035	342,750
6,926,001	Mexican Udibonos, 3.50%, 16/11/2023	339,945
1,121,204	Bank of Israel Bill - Makam, 0.00%, 02/11/2022	332,465
300,000	Mexico Government International Bond, 5.75%, 29/12/2049	325,560
6,535,900	Mexican Bonos, 7.75%, 29/05/2031	308,592
200,000	Peruvian Government International Bond, 8.75%, 21/11/2033	300,510
5,900,000	Mexican Bonos, 10.00%, 05/12/2024	298,163
303,000	Hungary Government Bond, 5.50%, 16/06/2034	294,480
1,580,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	293,495
281,900	United States Treasury Bill, 0.00%, 28/04/2022	281,832
7,000,000	Czech Republic Government Bond, 1.00%, 26/06/2026	278,009
9,600,000	Thailand Government Bond, 1.00%, 17/06/2027	275,529
200,000	Philippine Government International Bond, 9.50%, 02/02/2030	267,000
267,200	United States Treasury Bill, 0.00%, 13/10/2022	265,690
240,000	Indonesia Government International Bond, 3.75%, 14/06/2028	265,685
3,900,000,000	Indonesia Treasury Bond, 5.13%, 15/04/2027	262,476
260,000	Romanian Government International Bond, 3.75%, 07/02/2034	261,486
200,000	Qatar Government International Bond, 6.40%, 20/01/2040	251,178
225,000	Hungary Government International Bond, 5.25%, 16/06/2029	222,282
1,058,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	215,566
200,000	Perusahaan Penerbit SBSN Indonesia III, 4.70%, 06/06/2032	200,000
200,000	UAE International Government Bond, 4.95%, 07/07/2052	200,000
200,000	Chile Government International Bond, 4.34%, 07/03/2042	199,840
200,000	TSMC Arizona Corp, 4.25%, 22/04/2032	199,484
200,000	MDGH GMTN RSC Ltd, 3.38%, 28/03/2032	198,356
1,200,000	China Government Bond, 2.89%, 18/11/2031	191,368
6,000,000	Thailand Government Bond, 0.75%, 17/09/2024	184,764
2,200,000,000	Indonesia Treasury Bond, 8.38%, 15/03/2024	165,322
4,550,000	Czech Republic Government Bond, 0.25%, 10/02/2027	163,626
2,400,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	157,696
674,700,000	Colombian TES, 7.00%, 30/06/2032	150,700
900,000	China Government Bond, 2.47%, 02/09/2024	141,875

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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\$
400,000	Qatar Government International Bond, 4.00%, 14/03/2029	416,352
400,000	Panama Government International Bond, 3.88%, 17/03/2028	393,100
47,910,000	Russian Federal Bond - OFZ, 4.50%, 16/07/2025	386,393
400,000	CCBL Cayman 1 Corp Ltd, 1.99%, 21/07/2025	371,932
400,000	Panama Government International Bond, 3.16%, 23/01/2030	370,284
300,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	310,500
267,200	United States Treasury Bill, 0.00%, 13/10/2022	265,863
3,500,000,000	Indonesia Treasury Bond, 6.50%, 15/06/2025	255,779
8,000,000	Thailand Government Bond, 0.95%, 17/06/2025	235,166
200,000	Indonesia Government International Bond, 1.40%, 30/10/2031	225,263
4,990,000	Mexican Bonos, 7.75%, 13/11/2042	220,962
200,000	Corp Nacional del Cobre de Chile, 3.15%, 14/01/2030	200,300
200,000	Abu Dhabi Ports Co PJSC, 2.50%, 06/05/2031	194,250
6,650,000	Thailand Government Bond, 2.00%, 17/12/2031	193,525
200,000	ZhongAn Online P&C Insurance Co Ltd, 3.13%, 16/07/2025	181,598
6,000,000	Thailand Government Bond, 1.00%, 17/06/2027	175,595
200,000	TSMC Arizona Corp, 2.50%, 25/10/2031	168,504
1,000,000	China Government Bond, 2.89%, 18/11/2031	155,546
100,000	Peruvian Government International Bond, 8.75%, 21/11/2033	152,800
822,000	Republic of Poland Government Bond, 0.25%, 25/10/2026	151,010
900,000	China Government Bond, 3.02%, 22/10/2025	145,018
2,100,000,000	Indonesia Treasury Bond, 6.38%, 15/04/2032	141,321
27,892,300	Mexico Cetes, 0.00%, 28/07/2022	138,397
100,000	Indonesia Government International Bond, 8.50%, 12/10/2035	125,500
2,366,898	Mexican Udibonos, 4.00%, 30/11/2028	121,416
618,000	Republic of Poland Government Bond, 2.50%, 25/07/2027	117,695
559,000	Republic of Poland Government Bond, 3.25%, 25/07/2025	116,006
2,230,000	Mexican Bonos, 8.50%, 31/05/2029	111,314
100,000	Philippine Government International Bond, 0.70%, 03/02/2029	111,087
2,180,000	Mexican Bonos, 10.00%, 05/12/2024	110,441
1,500,000,000	Indonesia Treasury Bond, 5.50%, 15/04/2026	105,677
2,790,000	Czech Republic Government Bond, 2.00%, 13/10/2033	104,755
44,250,000	Hungary Government Bond, 1.50%, 22/04/2026	102,626
100,000	Romanian Government International Bond, 4.63%, 03/04/2049	97,280
2,590,000	Czech Republic Government Bond, 1.00%, 26/06/2026	90,095
80,000	Mexico Government International Bond, 5.75%, 29/12/2049	88,551
500,000	China Government Bond, 3.72%, 12/04/2051	83,478

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\$
5,813,328	Saudi Arabian Oil Co	65,715,273
12,320,000	China Mengniu Dairy Co Ltd	61,503,371
14,764,736	Wal-Mart de Mexico SAB de CV	53,617,216
2,078,400	Gigadevice Semiconductor Beijing Inc Class A	46,310,980
23,101,344	Shenzhen Topband Co Ltd Class A	43,807,264
665,760	TCS Group Holding Plc Class S	42,877,360
6,750,096	Qatar National Bank QPSC	42,248,230
65,169,600	Bank Negara Indonesia Persero Tbk PT	38,951,535
2,173,312	Saudi National Bank	38,681,815
7,983,008	Klabin SA	38,180,005
5,734,240	Petroleo Brasileiro SA	37,034,762
15,997,824	Hapvida Participacoes e Investimentos S/A	37,002,363
25,040,000	Geely Automobile Holdings Ltd	36,938,154
7,296,000	Galaxy Entertainment Group Ltd	36,833,586
1,713,616	Novatek PJSC	36,171,424
919,536	Hana Financial Group Inc	34,852,225
1,280,512	JB Chemicals & Pharmaceuticals Ltd	26,879,419
7,078,896	Compania Brasileira de Aluminio	25,319,308
987,312	First Quantum Minerals Ltd	25,047,218
4,595,200	Luxshare Precision Industry Co Ltd Class A	24,280,822
2,197,728	ICICI Bank Ltd	23,021,860
345,600	Tencent Holdings Ltd	20,839,187
304,752	Apollo Hospitals Enterprise Ltd	18,970,092
151,760	Taiwan Semiconductor Manufacturing Co Ltd ADR	18,705,649
377,616	Anglo American Plc	18,503,632
1,281,024	Zhejiang HangKe Technology Inc Co Class A	18,425,550
901,632	Parex Resources Inc	17,838,326
318,848	Sociedad Quimica y Minera de Chile SA ADR	17,833,163
57,600	Kweichow Moutai Co Ltd Class A	17,804,003
1,009,600	Wingtech Technology Co Ltd Class A	16,019,993
258,256	Samsung Electronics Co Ltd	15,951,692
2,648,016	Rainbow Children's Medicare Ltd	15,535,203
262,128	OTP Bank Nyrt	15,262,299
27,744	LG Chem Ltd	15,186,528
20,680,272	Borouge Plc	14,622,280
146,144	SK Hynix Inc	14,611,551
735,312	HDFC Bank Ltd	13,769,398
548,384	Trip.com Group Ltd ADR	13,158,651
279,872	SK Telecom Co Ltd	13,108,071
3,086,032	DLF Ltd	12,755,820
815,600	TDCX Inc ADR	11,694,666
499,200	Meituan Class B	11,652,948
901,632	IndusInd Bank Ltd	11,503,253
81,488	Credicorp Ltd	11,407,797
11,935,888	Motherson Sumi Wiring India Ltd	10,118,193
2,548,800	Xianhe Co Ltd Class A	9,617,328
870,432	Pageseguro Digital Ltd Class A	8,944,273
329,840	Richter Gedeon Nyrt	8,845,341
574,400	Shenzhen SC New Energy Technology Corp Class A	8,730,698
385,296	Infosys Ltd ADR	8,654,018
1,188,800	State Bank of India	7,997,207
1,232,000	Country Garden Services Holdings Co Ltd	6,943,487

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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\$
5,838,736	Montage Technology Co Ltd Class A	71,504,526
30,305,536	Devyani International Ltd	70,063,304
741,120	Ultratech Cement Ltd	53,222,382
8,240,000	China Merchants Bank Co Ltd - H Shares	52,187,737
2,205,696	FSN E-Commerce Ventures Ltd	49,723,631
534,000	Sociedad Quimica y Minera de Chile SA ADR	48,205,168
1,238,272	Gland Pharma Ltd	47,585,000
1,261,232	OTP Bank Nyrt	46,656,739
568,160	Kaspi.KZ JSC GDR	46,236,545
1,208,160	Yandex NV Class A	43,914,780
1,925,856	Infosys Ltd ADR	42,787,965
4,528,752	Fomento Economico Mexicano SAB de CV	33,609,506
12,240,464	B3 SA - Brasil Bolsa Balcao	32,492,444
15,997,824	Hapvida Participacoes e Investimentos S/A	31,065,992
5,132,176	State Bank of India	29,961,839
20,633,520	Detsky Mir PJSC	27,509,441
3,661,824	Allegro.eu SA	25,698,321
20,040,000	Jiangsu Changshu Rural Commercial Bank Co Ltd Class A	25,176,405
13,708,480	Sberbank of Russia PJSC	25,100,149
491,616	Samsung Electronics Co Ltd	24,638,236
592,240	Anglo American Plc	24,523,276
384,000	Largan Precision Co Ltd	24,356,068
7,372,992	Vibra Energia SA	24,354,098
11,865,856	Gazprom PJSC	24,071,072
1,876,800	Guangzhou Kingmed Diagnostics Group Co Ltd Class A	22,301,926
1,009,872	Parex Resources Inc	21,439,699
665,808	Reliance Industries Ltd	20,890,887
30,288,000	Greentown Management Holdings Co Ltd	20,819,866
1,895,632	IndusInd Bank Ltd	20,593,546
37,950,976	Thai Beverage PCL	18,664,918
4,346,080	Natura & Co Holding SA	18,512,622
1,856,000	Tsingtao Brewery Co Ltd - H Shares	18,398,026
545,120	Housing Development Finance Corp Ltd	17,970,396
1,105,936	LUKOIL PJSC ADR	17,690,828
3,044,192	Fix Price Group Ltd GDR	15,975,694
2,018,784	Inpost SA	14,184,168
122,944	Korea Petrochemical Industries Co Ltd	14,132,708
2,419,200	Novatek PJSC	13,868,435
817,392	AU Small Finance Bank Ltd	13,605,056
2,128,000	Ping An Insurance Group Co of China Ltd - H Shares	13,590,707
315,280	Saudi Tadawul Group Holding Co	13,385,303
80,352	Credicorp Ltd	12,643,203
1,760,000	LandMark Optoelectronics Corp	12,132,776
613,440	United Breweries Ltd	11,668,618
1,407,200	Luxshare Precision Industry Co Ltd Class A	10,952,732
6,304,000	A-Living Smart City Services Co Ltd	10,191,010
1,340,752	AU Small Finance Bank Ltd	10,156,687
153,856	Divi's Laboratories Ltd	9,106,210
18,120,000	Bank Central Asia Tbk PT	9,054,984
477,761,600	Bukalapak.com PT Tbk	8,865,840
173,936	Polyus PJSC	7,096,589

Emerging Markets Sustainable Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
4,704,000	China Mengniu Dairy Co Ltd	23,454,500
5,855,248	Wal-Mart de Mexico SAB de CV	21,358,302
274,336	TCS Group Holding Plc	17,535,083
28,888,000	Bank Negara Indonesia Persero Tbk PT	17,474,284
2,850,896	Qatar National Bank QPSC	17,331,764
403,888	Hana Financial Group Inc	15,049,323
7,249,600	Shenzhen Topband Co Ltd Class A	13,758,484
2,735,056	Klabın SA	12,916,380
510,304	First Quantum Minerals Ltd	12,799,879
8,336,000	Geely Automobile Holdings Ltd	12,709,720
689,632	Saudi National Bank	12,276,609
5,060,608	Hapvida Participacoes e Investimentos S/A	11,702,624
2,192,000	Galaxy Entertainment Group Ltd	11,045,544
656,000	Taiwan Semiconductor Manufacturing Co Ltd	10,782,449
100,208	Fabrinet	9,929,582
474,160	ICICI Bank Ltd ADR	9,460,804
2,394,640	Cia Brasileira de Alumínio	8,395,382
171,200	Tencent Holdings Ltd	7,703,258
152,928	SK Telecom Co Ltd	7,002,257
114,480	Sociedad Quimica y Minera de Chile SA ADR	6,827,470
285,088	Trip.com Group Ltd ADR	6,728,631
108,944	Apollo Hospitals Enterprise Ltd	6,348,086
1,461,904	DLF Ltd	6,042,660
275,200	Meituan Class B	5,948,564
130,912	Anglo American Plc	5,939,323
384,000	Alibaba Group Holding Ltd	5,195,284
16,000	Kweichow Moutai Co Ltd Class A	4,888,487
9,152	LG Chem Ltd	4,476,193
288,000	Eclat Textile Co Ltd	4,474,966
207,488	Thoughtworks Holding Inc	4,216,904
61,360	Dino Polska SA	4,158,315
390,768	Pagseguro Digital Ltd Class A	4,046,034
127,200	JD.com Inc Class A	3,922,224
752,000	Country Garden Services Holdings Co Ltd	3,863,925
26,576	Credicorp Ltd	3,540,526
277,792	IndusInd Bank Ltd	3,254,328
96,016	Reliance Industries Ltd	3,174,109
3,713,072	Motherson Sumi Wiring India Ltd	3,147,616
464,000	China Merchants Bank Co Ltd - H Shares	3,091,709
49,520	OTP Bank Nyrt	2,885,213
688,000	Xianhe Co Ltd Class A	2,543,163
156,800	Shenzhen SC New Energy Technology Corp Class A	2,364,338
256,000	Tsingtao Brewery Co Ltd - H Shares	2,356,570
118,816	Infosys Ltd ADR	2,206,806
40,112	Saudi Tadawul Group Holding Co	1,974,846
880,000	Uni-President Enterprises Corp	1,970,843

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Emerging Markets 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\$
846,704	ACC Ltd	23,449,156
1,894,880	Montage Technology Co Ltd Class A	23,218,701
477,840	Yandex NV Class A	21,933,373
320,736	State Bank of India	19,408,297
491,104	OTP Bank Nyrt	18,262,870
2,608,000	China Merchants Bank Co Ltd - H Shares	16,525,050
173,280	Sociedad Quimica y Minera de Chile SA ADR	15,641,835
4,264,000	Hengli Petrochemical Co Lt Class A	14,075,320
163,792	Kaspi.KZ JSC GDR	13,171,347
5,935,136	Sberbank of Russia PJSC	12,668,438
568,944	Infosys Ltd ADR	12,580,904
386,096	Reliance Industries Ltd	12,114,434
1,039,824	IndusInd Bank Ltd	11,296,322
923,200	Guangzhou Kingmed Diagnostics Group Co Ltd Class A	10,969,570
2,192,000	Galaxy Entertainment Group Ltd	10,968,531
640,736	AU Small Finance Bank Ltd	10,657,679
1,425,104	Fomento Economico Mexicano SAB de CV	10,576,210
3,841,728	B3 SA - Brasil Bolsa Balcao	10,199,050
5,060,608	Hapvida Participacoes e Investimentos S/A	9,852,487
36,192	NAVER Corp	9,187,008
17,489,920	Thai Beverage PCL	8,601,775
3,950,736	Gazprom PJSC	8,345,219
1,184,688	Allegro.eu SA	8,314,015
6,500,800	Jiangsu Changshu Rural Commercial Bank Co Ltd Class A	8,169,175
88,480	SK Hynix Inc	8,022,753
2,389,520	Vibra Energia SA	7,892,942
234,640	Housing Development Finance Corp Ltd	7,735,129
185,136	Anglo American Plc	7,666,049
1,167,392	Novatek PJSC	6,836,445
13,457,600	Bank Central Asia Tbk PT	6,725,075
349,424	United Breweries Ltd	6,631,548
139,776	Samsung Electronics Co Ltd	6,477,268
892,336	InPost SA	6,269,648
1,462,960	Natura & Co Holding SA	6,231,645
416,624	Lukoil PJSC ADR	6,004,407
576,000	Tsingtao Brewery Co Ltd - H Shares	5,731,918
124,960	Saudi Tadawul Group Holding Co	5,305,224
39,984	Korea Petrochemical Industries Co Ltd	4,621,202
1,886,400	Riyue Heavy Industry Co Ltd Class A	4,479,830
664,000	Ping An Insurance Group Co of China Ltd - H Shares	4,246,750
606,144	State Bank of India	3,464,864
43,008	Dino Polska SA	3,302,583
20,704	Credicorp Ltd	3,257,764
164,824,000	Bukalapak.com PT Tbk	3,080,649
1,740,000	A-Living Smart City Services Co Ltd	2,787,240
272,000	Tong Hsing Electronic Industries Ltd	2,722,283
41,440	HDFC Bank Ltd ADR	2,505,724
274,336	TCS Group Holding Plc	2,490,557
1,327,040	Fujian Green Pine Co Ltd Class A	2,361,676

Euro Bond Absolute Return – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
1,200,000	Spain Government Bond, 0.70%, 30/04/2032	987,156
8,000,000	Nykredit Realkredit AS, 2.50%, 01/10/2053	949,953
854,000	Spain Government Bond, 2.55%, 31/10/2032	853,962
781,283	Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025	761,783
745,000	Italy Buoni Poliennali Del Tesoro, 0.00%, 01/04/2026	684,007
606,000	Italy Buoni Poliennali Del Tesoro, 1.20%, 15/08/2025	584,366
536,000	Italy Buoni Poliennali Del Tesoro, 1.45%, 15/05/2025	520,847
550,000	Cyprus Government International Bond, 1.50%, 16/04/2027	517,000
560,000	Cyprus Government International Bond, 2.75%, 26/02/2034	514,360
500,000	Banque Federative du Credit Mutuel SA, 3.88%, 16/06/2032	499,820
500,000	UBS Group AG, 2.75%, 15/06/2027	499,740
500,305	Italy Buoni Poliennali Del Tesoro, 1.60%, 28/06/2030	499,354
500,000	Nederlandse Gasunie NV, 3.38%, 11/07/2034	494,105
400,000	Takeda Pharmaceutical Co Ltd, 3.00%, 21/11/2030	404,800
400,000	Bank of New Zealand, 2.55%, 29/06/2027	400,000
400,000	Universal Music Group NV, 3.75%, 30/06/2032	396,440
440,000	Kingdom of Belgium Government Bond, 1.45%, 22/06/2037	381,836
424,000	Italy Buoni Poliennali Del Tesoro, 0.25%, 15/03/2028	363,678
441,000	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/06/2032	352,474
400,000	Credit Suisse Group AG, 0.65%, 14/01/2028	337,380
411,000	Kingdom of Belgium Government Bond, 0.35%, 22/06/2032	337,221
300,000	Rentokil Initial Finance Plc, 4.38%, 27/06/2030	298,989
298,000	French Republic Government Bond OAT, 1.25%, 25/05/2038	248,460
300,000	Cullinan Holdco Scsp, 4.63%, 15/10/2026	238,200
285,000	Cyprus Government International Bond, 0.95%, 20/01/2032	224,153
300,000	Teva Pharmaceutical Finance Netherlands II BV, 1.63%, 15/10/2028	217,350
250,000	Intesa Sanpaolo SpA, 1.35%, 24/02/2031	182,740
200,000	Croatia Government International Bond, 1.50%, 17/06/2031	177,500

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Euro Bond Absolute Return – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds EUR
1,177,090	Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025	1,135,819
7,200,000	Nykredit Realkredit AS, 2.50%, 01/10/2053	832,878
765,000	Italy Buoni Poliennali Del Tesoro, 1.45%, 15/05/2025	754,963
691,411	French Republic Government Bond OAT, 1.50%, 25/05/2031	682,768
600,000	Caisse de Refinancement de l'Habitat SA, 1.50%, 25/05/2032	552,366
500,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 15/10/2025	520,440
500,000	Allianz SE, 4.25%, 05/07/2052	507,060
500,000	BNP Paribas SA, 2.75%, 25/07/2028	494,800
500,000	Nederlandse Gasunie NV, 3.38%, 11/07/2034	493,200
516,747	Italy Buoni Poliennali Del Tesoro, 0.55%, 21/05/2026	486,138
500,000	UBS Group AG, 2.75%, 15/06/2027	484,095
441,000	Finland Government Bond, 1.50%, 15/09/2032	426,848
400,000	Universal Music Group NV, 3.75%, 30/06/2032	399,136
426,784	Italy Buoni Poliennali Del Tesoro, 0.65%, 28/10/2027	398,539
400,000	Stryker Corp, 2.63%, 30/11/2030	397,808
511,000	Ireland Government Bond, 0.40%, 15/05/2035	396,429
400,000	Credit Suisse AG, 2.13%, 13/10/2026	373,136
437,000	Hellenic Republic Government Bond, 1.75%, 18/06/2032	369,484
400,000	Andorra International Bond, 1.25%, 23/02/2027	369,200
396,000	Italy Buoni Poliennali Del Tesoro, 1.35%, 01/04/2030	350,591
411,000	Kingdom of Belgium Government Bond, 0.35%, 22/06/2032	344,274
357,130	Ireland Government Bond, 1.30%, 15/05/2033	319,406
300,000	Rentokil Initial Finance Plc, 4.38%, 27/06/2030	303,330
2,500,000	Nykredit Realkredit AS, 3.00%, 01/10/2053	302,553
280,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 21/07/2026	298,340
300,000	Erste Group Bank AG, 4.00%, 07/06/2033	284,943
300,000	Cullinan Holdco Scsp, 4.63%, 15/10/2026	245,625
372,000	Italy Buoni Poliennali Del Tesoro, 2.15%, 01/09/2052	236,789
250,000	Croatia Government International Bond, 2.88%, 22/04/2032	233,778
228,546	French Republic Government Bond OAT, 0.10%, 25/07/2038	221,628
220,000	Kingdom of Belgium Government Bond, 1.45%, 22/06/2037	194,469
200,000	doValue SpA, 3.38%, 31/07/2026	184,756
200,000	Deutsche Lufthansa AG, 3.50%, 14/07/2029	172,003

Euro Opportunistic Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
292,850	French Republic Government Bond OAT, 1.50%, 25/05/2031	294,226
239,254	French Republic Government Bond OAT 0.100%, 25/07/2031	286,464
244,000	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/06/2032	221,372
200,000	Volkswagen International Finance, 4.38%, 29/12/2049	200,000
200,000	Banco BPM SpA, 7.00%, 29/12/2049	200,000
200,000	Total Energies, 2.00%, 29/12/2049	200,000
200,000	Morgan Stanley, 2.95%, 07/05/2032	200,000
200,000	Intesa Sanpaolo, SpA, 6.38%, 29/12/2049	200,000
200,000	UBS Group AG, 2.75%, 15/06/2027	199,896
200,000	Nordea Bank Abp, 2.50%, 23/05/2029	199,620
200,000	Andorra International Bond, 1.25%, 23/02/2027	199,500
200,000	Societe Generale SFH SA, 1.75%, 05/05/2034	199,486
200,000	Balder Finland OYJ, 2.00%, 18/01/2031	199,332
200,000	Volkswagen Financial Services AG, 0.88%, 31/01/2028	199,188
200,000	Diageo Capital BV, 1.88%, 08/06/2034	198,982
200,000	Evonik Industries AG, 2.25%, 25/09/2027	198,772
200,000	AXA SA, 1.88%, 10/07/2042	198,542
200,000	International Business Machines Corp, 1.25%, 09/02/2034	198,324
200,000	Orange SA, 2.38%, 18/05/2032	198,318
200,000	Suez SACA, 2.88%, 24/05/2034	198,264
200,000	BNP Paribas SA, 0.88%, 11/07/2030	198,234
200,000	Atlas Copco Finance, 0.75%, 08/02/2032	198,052
200,000	Linde PLC, 1.63%, 31/03/2035	198,034
200,000	Bouygues SA, 3.25%, 30/06/2037	197,788
250,000	Intesa Sanpaolo SpA, 1.35%, 24/02/2031	182,740

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Euro 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 EUR
467,000	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2031	451,672
350,000	Italy Buoni Poliennali Del Tesoro, 1.45%, 15/11/2024	358,871
321,411	French Republic Government Bond OAT 1.50%, 25/05/2031	326,672
245,037	French Republic Government Bond OAT 0.10%, 25/07/2031	273,709
243,072	French Republic Government Bond OAT 1.00%, 25/05/2027	251,686
200,000	Banco Bpm SpA, 7.00%, 29/12/2049	204,800
200,000	Intesa Sanpaolo SpA, 6.38%, 29/12/2049	202,120
200,000	Bouygues SA, 3.25%, 30/06/2037	200,810
200,000	Orange SA, 2.38%, 18/05/2032	200,722
200,000	Balder Finland OYJ, 2.00%, 18/01/2031	200,405
200,000	Morgan Stanley, 2.95%, 07/05/2032	200,396
200,000	Nordea Bank Abp, 2.50%, 23/05/2029	200,220
200,000	Andorra International Bond, 1.25%, 23/02/2027	199,710
200,000	Linde Plc, 1.63%, 31/03/2035	199,580
200,000	Evonik Industries AG, 2.25%, 25/09/2027	199,151
200,000	International Business Machines Corp, 1.25%, 09/02/2034	198,900
200,000	Atlas Copco Finance, 0.75%, 08/02/2032	198,760
200,000	AXA SA, 1.88%, 10/07/2042	198,602
200,000	Societe Generale SFH SA, 1.75%, 05/05/2034	197,878
200,000	Diageo Capital BV, 1.88%, 08/06/2034	195,988
200,000	UBS Group AG, 2.75%, 15/06/2027	193,638
200,000	BNP Paribas SA, 0.88%, 11/07/2030	187,664
185,000	Italy Buoni Poliennali Del Tesoro, 1.35%, 01/04/2030	178,830
143,682	French Republic Government Bond OAT, 0.10%, 01/03/2025	155,431

European High Yield Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
500,000	Electricite de France SA, 5.00%, 29/12/2049	496,054
400,000	Bayer AG, 5.38%, 29/12/2049	391,012
350,000	Ford Motor Credit Co LLC, 2.39%, 17/02/2026	361,444
400,000	Petroleos Mexicanos, 4.75%, 26/02/2029	355,430
300,000	Techem Verwaltungsgesellschaft 675 mbH, 2.00%, 15/07/2025	292,840
300,000	Lorca Telecom Bondco SA, 4.00%, 18/09/2027	290,013
300,000	Adient Global Holdings Ltd, 3.50%, 15/08/2024	287,400
290,000	Organon & Co/Organon Foreign Debt Co-Issuer BV, 2.88%, 30/04/2028	278,990
250,000	SES SA, 5.63%, 29/12/2049	258,722
260,000	Matterhorn Telecom SA, 3.13%, 15/09/2026	250,584
250,000	Avantor Funding Inc, 3.88%, 15/07/2028	244,675
250,000	Nidda Healthcare Holding GmbH, 3.50%, 30/09/2024	240,395
250,000	Teva Pharmaceutical Finance Netherlands II BV, 4.38%, 09/05/2030	232,000
230,000	Food Service Project SA, 5.50%, 21/01/2027	230,000
219,799	Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 30/07/2026	220,415
250,000	Canpack SA/Canpack US LLC, 2.38%, 01/11/2027	219,270
200,000	Orano SA, 3.38%, 23/04/2026	204,900
200,000	Mooney Group SpA, 3.88%, 17/12/2026	199,600
200,000	Mauser Packaging Solutions Holding Co, 4.75%, 15/04/2024	197,980
200,000	Altice France Holding SA, 8.00%, 15/05/2027	197,440
162,000	Voyage Care BondCo Plc, 5.88%, 15/02/2027	194,941
155,000	Stonegate Pub Co Financing 2019 Plc, 8.25%, 31/07/2025	193,008
200,000	Veolia Environnement SA, 2.25%, 29/12/2049	192,700
200,000	Summit Properties Ltd, 2.00%, 31/01/2025	190,216
200,000	Gruenthal GmbH, 4.13%, 15/05/2028	188,119
200,000	Aramark International Finance Sarl, 3.13%, 01/04/2025	185,250
200,000	Telecom Italia SpA, 1.63%, 18/01/2029	184,400
200,000	United Group BV, 5.25%, 01/02/2030	183,500
200,000	Cheplapharm Arzneimittel GmbH, 4.38%, 15/01/2028	181,750
200,000	Telefonica Europe BV, 2.88%, 29/12/2049	177,320
146,000	Zenith Finco Plc, 6.50%, 30/06/2027	175,688
150,000	Pinewood Finance Co Ltd, 3.25%, 30/09/2025	174,865
180,000	Energia Group NI FinanceCo Plc/Energia Group ROI Holdings DAC, 4.00%, 15/09/2025	173,700
150,000	Centrica Plc, 5.25%, 29/12/2049	171,808
200,000	ZF Europe Finance BV, 3.00%, 23/10/2029	171,032
175,000	Petroleos Mexicanos, 4.88%, 21/02/2028	168,000
200,000	Cullinan Holdco Scsp, 4.63%, 15/10/2026	167,750
200,000	UGI International LLC, 2.50%, 01/12/2029	163,000
200,000	Ziggo Bond Co BV, 3.38%, 28/02/2030	161,900
200,000	Cellnex Telecom SA, 1.75%, 23/10/2030	159,500

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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
300,000	Electricite de France SA, 6.00%, 29/12/2049	348,433
250,000	Rolls-Royce Plc, 5.75%, 15/10/2027	314,011
300,000	Paprec Holding SA, 4.00%, 31/03/2025	298,400
300,000	Petroleos Mexicanos, 4.88%, 21/02/2028	297,928
297,000	TK Elevator Holdco GmbH, 6.63%, 15/07/2028	297,862
300,000	Schenck Process Holding GmbH, 5.38%, 15/06/2023	297,102
319,709	Summer BidCo BV, 9.00%, 15/11/2025	296,140
300,000	Jaguar Land Rover Automotive Plc, 4.50%, 15/01/2026	294,350
304,000	Ontex Group NV, 3.50%, 15/07/2026	282,393
300,000	ZF Europe Finance BV, 3.00%, 23/10/2029	279,570
300,000	Teva Pharmaceutical Finance Netherlands II BV, 1.88%, 31/03/2027	261,900
260,000	Encore Capital Group Inc, 4.88%, 15/10/2025	255,604
247,000	Casino Guichard Perrachon SA, 6.63%, 15/01/2026	243,784
250,000	Almirall SA, 2.13%, 30/09/2026	240,977
236,000	doValue SpA, 5.00%, 04/08/2025	240,242
219,000	Bellis Finco Plc, 4.00%, 16/02/2027	236,746
200,000	William Hill Ltd, 4.75%, 01/05/2026	233,465
210,000	Constellation Automotive Financing Plc, 4.88%, 15/07/2027	229,024
250,000	SCIL IV LLC/SCIL USA Holdings LLC, 4.38%, 01/11/2026	226,450
250,000	Nidda BondCo GmbH, 5.00%, 30/09/2025	223,250
200,000	LeasePlan Corp NV, 7.38%, 29/12/2049	218,512
200,000	Iceland Bondco Plc, 4.63%, 15/03/2025	218,196
231,000	Bormioli Pharma SpA, 3.50%, 15/11/2024	217,194
200,000	CMA CGM SA, 7.50%, 15/01/2026	214,739
200,000	Carnival Corp, 10.13%, 01/02/2026	214,040
217,000	Laboratoire Eimer Selas, 5.00%, 01/02/2029	212,928
226,000	Victoria Plc, 3.63%, 24/08/2026	209,654
218,000	Paysafe Finance Plc/Paysafe Holdings US Corp, 3.00%, 15/06/2029	205,578
215,000	Centurion Bidco SpA, 5.88%, 30/09/2026	201,930
200,000	International Game Technology Plc, 3.50%, 15/06/2026	201,820
200,000	IQVIA Inc, 2.88%, 15/09/2025	200,480
200,000	Volkswagen International Finance NV, 3.50%, 29/12/2049	199,723
200,000	Aedas Homes Opco SLU, 4.00%, 15/08/2026	197,375
200,000	Telecom Italia SpA, 3.00%, 30/09/2025	197,309
200,000	Jaguar Land Rover Automotive Plc, 4.50%, 15/07/2028	195,611
200,000	Motion Bondco DAC, 4.50%, 15/11/2027	191,838
200,000	Veolia Environnement SA, 2.00%, 29/12/2049	190,000
200,000	BCP V Modular Services Finance II Plc, 4.75%, 30/11/2028	188,649
200,000	Accor SA, 2.63%, 29/12/2049	188,481
225,000	Grupo Antolin-Irausa SA, 3.50%, 30/04/2028	186,833
200,000	Abertis Infraestructuras Finance BV, 3.25%, 29/12/2049	184,800
200,000	eG Global Finance Plc, 4.38%, 07/02/2025	182,500
155,000	Stonegate Pub Co, 8.25%, 31/07/2025	182,321
200,000	Allwyn International AS, 3.88%, 15/02/2027	178,625
215,000	Intrum AB, 3.00%, 15/09/2027	176,535
190,000	United Group BV, 4.00%, 15/11/2027	175,039
174,000	Deuce Finco Plc, 5.50%, 15/06/2027	174,642
200,000	Telecom Italia SpA, 1.63%, 18/01/2029	172,412
239,000	CPI Property Group SA, 4.88%, 29/12/2049	168,850

European Sustainable Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
121,057	HelloFresh SE	5,351,485
1,191,872	S4 Capital Plc	5,257,934
12,825	Sartorius Stedim Biotech	4,497,391
11,933	Tecan Group AG	4,129,446
3,154	Partners Group Holding AG	3,579,166
2,111	Adyen NV	3,494,838
40,645	Euronext NV	3,378,504
65,601	Zalando SE	3,328,100
20,127	Schneider Electric SE	2,984,365
193,559	3i Group Plc	2,983,132
33,069	Novo Nordisk A/S Class B	2,959,387
32,489	London Stock Exchange Group Plc	2,946,997
4,828	Kering SA	2,897,999
4,851	ASML Holding NV	2,887,812
22,653	Nestle SA	2,631,794
45,130	Bakkafrost P/F	2,613,329
107,890	Assa Abloy AB Class B	2,609,186
44,449	Scout24 SE	2,476,521
32,120	Alfen Beheer BV	2,383,636
47,435	Dechra Pharmaceuticals Plc	2,318,120
43,045	Atlas Copco AB	2,226,756
1,387	Straumann Holding AG	2,128,266
26,671	Amundi SA	1,751,874
7,789	SolarEdge Technologies Inc	1,683,544
36,764	Cellnex Telecom SA	1,561,411
6,270	VAT Group AG	1,461,755
147,546	HomeServe Plc	1,385,382
56,505	CVS Group Plc	1,288,212
46,561	RELX Plc	1,253,588
93,733	TeamViewer AG	1,222,178
10,478	Straumann Holding AG	1,169,662
3,000	L'Oreal SA	1,138,457
12,130	Beiersdorf AG	1,104,504

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European Sustainable Equity – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds EUR
390,757	HomeServe Plc	4,882,929
24,586	Novo Nordisk A/S Class B	2,420,024
88,553	RELX Plc	2,411,426
19,671	Nestle SA	2,270,231
677,964	S4 Capital Plc	2,268,159
7,757	SolarEdge Technologies Inc	2,172,021
23,691	Alfen Beheer BV	2,124,320
2,210	L'Oreal SA	778,516
8,551	Bakkafrost P/F	495,586
31,249	TeamViewer AG	472,179
207	Adyen NV	387,200
503	ASML Holding NV	291,081
6,262	Dechra Pharmaceuticals Plc	276,341
772	Sartorius Stedim Biotech	247,889
135	Partners Group Holding AG	149,723
201	Kering SA	117,866
74	Straumann Holding AG	107,295
1,148	Euronext NV	95,456
1,443	Amundi SA	91,847
720	London Stock Exchange Group Plc	67,220

Global Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
67,076,800	United States Treasury Note/Bond, 0.88%, 31/01/2024	66,584,772
44,720,000	United States Treasury Note/Bond, 0.50%, 31/03/2025	42,700,762
34,640,000	Fannie Mae Pool, 3.50%, 01/05/2042	34,167,737
34,640,000	Fannie Mae Pool, 3.50%, 01/06/2052	33,320,825
33,760,000	Fannie Mae Pool, 3.50%, 01/07/2052	32,697,234
33,104,000	United States Treasury Note/Bond, 2.88%, 15/05/2032	32,276,621
31,280,000	Fannie Mae Pool, 3.00%, 01/03/2052	31,768,747
27,840,000	Fannie Mae Pool, 4.50%, 01/07/2052	27,911,294
27,040,000	Fannie Mae Pool, 3.00%, 01/02/2053	27,890,594
25,280,000	Fannie Mae Pool, 3.00%, 01/04/2052	25,290,303
25,280,000	Fannie Mae Pool, 3.00%, 15/05/2042	24,370,131
24,320,000	Fannie Mae Pool, 4.00%, 01/05/2042	24,343,163
24,320,000	Fannie Mae Pool, 4.00%, 01/06/2052	23,949,700
24,080,000	Fannie Mae Pool, 4.00%, 01/07/2052	23,872,356
22,400,000	United States Treasury Bill, 0.00%, 10/11/2022	22,214,185
22,234,011	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1A, 3.03%, 25/03/2042	22,042,937
24,480,000	United States Treasury Note/Bond, 2.25%, 15/02/2052	21,902,745
21,040,000	Fannie Mae Pool, 5.00%, 01/07/2048	21,322,631
20,240,000	Ginnie Mae, 3.00%, 01/03/2052	20,524,134
20,240,000	Ginnie Mae, 3.00%, 01/04/2052	20,506,275
21,040,000	Ginnie Mae, 3.00%, 01/06/2052	19,785,184
19,120,000	Ginnie Mae, 3.00%, 01/02/2052	19,618,766
20,240,000	Ginnie Mae, 3.00%, 01/05/2052	19,563,350
25,264,000	Canadian Government Bond, 2.25%, 01/06/2029	19,246,342
18,480,000	Fannie Mae Pool, 3.50%, 01/04/2052	18,862,725
16,119,360	Netherlands Government Bond, 2.50%, 15/01/2033	18,213,717
18,080,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	18,023,757
11,882,832	Deutsche Bundesrepublik Inflation Linked Bond, 0.50%, 15/04/2030	16,599,548
16,400,000	Fannie Mae Pool, 2.50%, 01/02/2052	16,582,359
28,656,000	New Zealand Government Bond, 1.50%, 15/05/2031	16,273,230
15,120,000	Ginnie Mae, 3.50%, 01/07/2052	14,809,625
14,160,000	Fannie Mae Pool, 3.50%, 01/03/2052	14,509,575
14,720,000	Ginnie Mae, 3.50%, 15/05/2042	14,478,219
14,720,000	Ginnie Mae, 3.50%, 01/06/2052	14,306,838
13,440,000	Ginnie Mae, 4.00%, 01/07/2052	13,424,956
13,360,000	HCA Inc, 3.13%, 15/03/2027	13,333,547
17,464,160,000	Korea Treasury Bond, 2.38%, 10/12/2031	13,287,110
13,360,000	HCA Inc, 3.63%, 15/03/2032	13,228,137
12,480,000	Fannie Mae Pool, 4.50%, 01/05/2052	12,754,950
12,480,000	Fannie Mae Pool, 4.50%, 01/06/2052	12,593,588
12,560,000	Fannie Mae Pool, 2.50%, 01/03/2052	12,499,053
12,080,000	Republic Of Austria Government Bond, 0.50%, 20/04/2027	12,492,003
12,960,000	Ginnie Mae, 3.00%, 01/07/2052	12,026,178
11,600,000	Ginnie Mae, 4.00%, 01/06/2052	11,619,088
10,160,000	BMW Finance NV, 1.00%, 22/05/2028	11,502,897
12,192,000	European Union, 1.00%, 06/07/2032	11,199,921
10,400,000	GSK Consumer Healthcare Capital LLC, 2.40%, 24/03/2024	10,414,560
10,400,000	Roche Holdings Inc, 2.00%, 10/03/2025	10,412,064
10,400,000	AT&T Inc, 2.15%, 25/03/2024	10,400,042
10,400,000	Verizon Communications Inc, 2.01%, 22/03/2024	10,381,946
10,400,000	Caterpillar Financial Services Corp, 1.72%, 13/09/2024	10,359,960
10,400,000	Baxter International Inc, 1.77%, 29/11/2024	10,343,528
208,000,000	Mexican Bonos, 7.75%, 29/05/2031	10,119,026
10,320,000	Magallanes Inc, 5.05%, 15/03/2042	10,117,650
10,080,000	United States Treasury Note/Bond, 2.38%, 31/03/2029	9,854,478
9,392,000	Netherlands Government Bond, 0.00%, 15/01/2029	9,784,095

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Global Bond – 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\$
7,200,000	Unilever Plc, 2.13%, 28/02/2028	9,727,237
8,880,000	GSK Consumer Healthcare Capital NL BV, 2.13%, 29/03/2034	9,716,968
9,178,890	Freddie Mac Pool, 3.00%, 01/03/2052	9,262,791
8,864,000	Republic Of Austria Government Bond, 0.00%, 20/02/2031	8,986,807
8,112,000	Credit Suisse Group AG, 2.88%, 02/04/2032	8,983,008
10,000,000	Magallanes Inc, 5.14%, 15/03/2052	8,914,563
8,784,000	American Tower Corp, 3.65%, 15/03/2027	8,741,573
8,000,000	BASF SE, 1.50%, 17/03/2031	8,700,520

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\$
116,672,000	United States Treasury Note/Bond, 0.13%, 28/02/2023	115,837,587
7,834,400,000	Japan Government Twenty Year Bond, 1.50%, 20/03/2034	74,884,780
52,160,000	International Bank for Reconstruction & Development, 2.50%, 03/08/2023	41,128,418
4,348,800,000	Japan Government Ten Year Bond, 0.10%, 20/12/2028	34,464,858
34,640,000	Fannie Mae Pool, 3.50%, 01/06/2052	33,668,525
34,640,000	Fannie Mae Pool, 3.50%, 01/05/2042	33,402,012
31,280,000	Fannie Mae Pool, 3.00%, 01/03/2052	31,485,403
28,080,000	Australia Government Bond, 2.00%, 21/08/2035	29,664,286
27,040,000	Fannie Mae Pool, 3.00%, 01/01/2052	27,931,787
27,040,000	Fannie Mae Pool, 3.00%, 01/02/2053	27,584,666
25,280,000	Fannie Mae Pool, 3.00%, 01/04/2052	24,427,647
24,320,000	Fannie Mae Pool, 4.00%, 01/06/2052	24,223,588
24,320,000	Fannie Mae Pool, 4.00%, 01/05/2042	24,021,900
25,280,000	Fannie Mae Pool, 3.00%, 15/05/2042	23,951,950
28,400,000	Canada Housing Trust No 1, 2.90%, 15/06/2024	23,047,162
20,800,000	Fannie Mae Pool, 2.50%, 01/01/2052	21,087,344
20,240,000	Ginnie Mae, 3.00%, 01/03/2052	20,552,169
21,040,000	Ginnie Mae, 3.00%, 01/06/2052	19,699,772
19,120,000	Ginnie Mae, 3.00%, 01/01/2053	19,655,363
20,016,000	French Republic Government Bond OAT, 0.75%, 25/05/2028	19,654,867
20,240,000	Ginnie Mae, 3.00%, 01/04/2052	19,614,741
19,120,000	Ginnie Mae, 3.00%, 01/02/2052	19,432,919
20,240,000	Ginnie Mae, 3.00%, 01/05/2052	19,249,831
18,480,000	Fannie Mae Pool, 3.50%, 01/04/2052	18,465,563
18,432,000	United States Treasury Note/Bond, 2.38%, 15/05/2051	18,292,059
23,296,000	Province of Ontario Canada, 2.70%, 02/06/2029	18,207,306
18,080,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	17,866,437
33,824,000	New Zealand Government Bond, 1.50%, 15/05/2031	17,116,549
16,400,000	Fannie Mae Pool, 2.50%, 01/02/2052	16,349,400
19,552,000	United States Treasury Note/Bond, 2.25%, 15/02/2052	16,236,256
20,416,000	Province of Alberta Canada, 2.90%, 20/09/2029	16,138,285
15,840,000	Kreditanstalt fuer Wiederaufbau, 2.38%, 29/12/2022	15,895,757
15,496,133	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2, 2.60%, 25/03/2030	15,867,399
12,126,455	Deutsche Bundesrepublik Inflation Linked Bond, 0.50%, 15/04/2030	15,109,603
14,240,000	E.ON SE, 0.63%, 07/11/2031	14,612,991
14,160,000	Fannie Mae Pool, 3.50%, 01/03/2052	14,571,525
15,120,000	Fannie Mae Pool, 3.50%, 01/07/2052	14,562,450
14,720,000	Ginnie Mae, 3.50%, 01/06/2052	14,458,788
14,720,000	Ginnie Mae, 3.50%, 15/05/2042	14,344,788
13,728,000	Bundesrepublik Deutschland Bundesanleihe, 0.25%, 15/02/2027	14,226,167
13,520,000	French Republic Government Bond OAT, 0.00%, 25/02/2027	13,016,263
12,480,000	Fannie Mae Pool, 4.50%, 01/05/2052	12,654,525
12,480,000	Fannie Mae Pool, 4.50%, 01/06/2052	12,628,200
12,560,000	Fannie Mae Pool, 2.50%, 01/03/2052	12,309,475
12,672,000	United States Treasury Note/Bond, 1.25%, 30/11/2026	11,928,196
11,600,000	Ginnie Mae, 4.00%, 01/06/2052	11,653,922
10,160,000	BMW Finance NV, 1.00%, 22/05/2028	11,090,234
10,192,000	RWE AG, 0.50%, 26/11/2028	11,088,761
12,080,000	International Bank for Reconstruction & Development, 0.75%, 24/11/2027	10,956,198
11,200,000	Japan Bank for International Cooperation, 0.63%, 15/07/2025	10,860,864
8,560,000	Tesco Corporate Treasury Services Plc, 1.88%, 02/11/2028	10,310,152
1,297,600,000	Japan Government Thirty Year Bond, 0.70%, 20/12/2048	9,957,726
10,160,000	United States Treasury Note/Bond, 2.88%, 15/05/2032	9,846,122
10,240,000	United States Treasury Note/Bond, 1.38%, 15/11/2031	9,779,778
7,200,000	Unilever Plc, 2.13%, 28/02/2028	9,631,618
8,880,000	GSK Consumer Healthcare Capital NL BV, 2.13%, 29/03/2034	9,263,766
9,280,000	Fannie Mae Pool, 2.00%, 01/10/2052	9,179,503

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Global Bond – 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\$
9,440,000	United States Treasury Note/Bond, 2.38%, 31/03/2029	9,047,019

Global Diversified Income FMP - 2024 – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
4,200,000	Sabine Pass Liquefaction LLC, 5.75%, 15/05/2024	4,290,132
4,000,000	Magallanes Inc, 3.53%, 15/03/2024	3,984,560
4,100,000	Athene Global Funding, 2.75%, 25/06/2024	3,957,935
1,500,000	Ares Capital Corp, 4.20%, 10/06/2024	1,505,655
1,050,000	Royal Caribbean Cruises Ltd, 9.13%, 15/06/2023	1,103,025
1,040,000	Lumen Technologies Inc, 7.50%, 01/04/2024	1,089,400
1,000,000	HSBC Holdings Plc, 4.25%, 14/03/2024	1,011,840
550,000	CSC Holdings LLC, 5.25%, 01/06/2024	555,500
550,000	United Airlines Holdings Inc, 5.00%, 01/02/2024	552,063
540,000	Starwood Property Trust Inc, 5.50%, 01/11/2023	550,897
550,000	Jaguar Land Rover Automotive Plc, 5.63%, 01/02/2023	550,165
540,000	Prime Security Services Borrower LLC/Prime Finance Inc, 5.25%, 15/04/2024	547,541

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Global Diversified Income FMP - 2024 – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
4,300,000	Energy Transfer LP, 4.50%, 15/04/2024	4,306,708
4,000,000	Pacific Gas & Electric Co, 3.75%, 15/02/2024	3,910,470
1,450,000	Turkey Government International Bond, 5.75%, 22/03/2024	1,393,875
3,083,000	Ukraine Government International Bond, 8.99%, 01/02/2024	1,186,955
2,139,000	VEON Holdings BV, 7.25%, 26/04/2023	855,600
2,689,000	Sunac China Holdings Ltd, 7.50%, 01/02/2024	840,910
1,000,000	Sri Lanka Government International, 6.35%, 28/06/2024	481,425
297,000	Sunac China Holdings Ltd, 5.95%, 26/04/2024	154,589

Global Flexible Credit – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
4,960,000	Minerva Merger Sub Inc, 6.50%, 15/02/2030	4,960,228
5,000	McAfee LLC	4,900,000
4,535,000	Condor Merger Sub Inc, 7.38%, 15/02/2030	4,528,750
3,615,000	Rogers Communications Inc, 3.80%, 15/03/2032	3,606,939
3,387,367	United Airlines 2020-1 Class A Pass Through Trust, 5.88%, 15/10/2027	3,438,177
2,850,000	Truist Financial Corp, 5.10%, 29/12/2049	2,933,750
3,235,000	M&T Bank Corp, 3.50%, 01/29/12/2049	2,917,056
2,895,000	Select Medical Corp, 6.25%, 15/08/2026	2,913,094
3,000,000	Paramount Global, 6.38%, 30/03/2062	2,886,600
3,000,000	Wells Fargo & Co, 3.90%, 29/12/2049	2,863,500
3,000,000	Medline Borrower LP, 5.25%, 01/10/2029	2,748,700
3,000,000	Charles Schwab Corp, 4.00%, 29/12/2049	2,677,500
2,900,000	EnBW Energie Baden-Wuerttemberg AG, 1.38%, 31/08/2081	2,533,173
2,700,000	ING Groep NV, 3.88%, 29/12/2049	2,335,500
2,600,000	Barclays Plc, 4.38%, 29/12/2049	2,310,750
2,000,000	Repsol International Finance BV, 3.75%, 29/12/2049	2,249,897
2,235,000	VistaJet Malta Finance Plc / XO Management Holding Inc, 6.38%, 01/02/2030	2,232,500
2,215,000	SPX Flow Inc, 8.75%, 01/04/2030	2,108,303
2,000,000	Southwestern Energy Co, 5.38%, 15/03/2030	2,070,000
2,000,000	Tenet Healthcare Corp, 6.13%, 01/10/2028	2,015,000

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Global Flexible Credit – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
4,575,000	Antero Midstream Partners LP/Atero Midstream Finance Corp, 5.75%, 15/01/2028	4,551,300
3,915,000	Ford Motor Co, 7.40%, 01/11/2046	4,531,088
4,450,000	American Airlines Inc/AAAdvantage Loyalty Ip Ltd, 5.75%, 20/04/2029	4,403,950
4,070,000	Royal Caribbean Cruises Ltd, 7.50%, 15/10/2027	4,238,613
4,000,000	Pacific Gas and Electric Co, 3.30%, 01/12/2027	3,599,360
3,696,000	Hilcorp Energy I LP/ Hilcorp Finance Co, 6.00%, 01/02/2031	3,585,285
3,600,000	HCA Inc, 5.25%, 15/06/2049	3,474,000
2,890,000	Garda World Security Corp, 9.50%, 01/11/2027	3,077,850
3,200,000	Medline Borrower LP, 5.25%, 01/10/2029	3,045,465
3,100,000	Veolia Environnement SA, 2.50%, 29/12/2049	2,976,869
2,702,000	Volkswagen International Finance, 4.63%, 29/12/2049	2,943,567
2,895,000	Select Medical Corp, 6.25%, 15/08/2026	2,815,388
3,000,000	Wells Fargo & Co, 3.90%, 29/12/2049	2,745,000
2,655,000	Southwestern Energy Co, 4.75%, 01/02/2032	2,690,351
2,024,000	CMA CGM SA, 7.50%, 15/01/2026	2,506,391
2,253,000	Casino Guichard Perrachon SA, 6.63%, 15/01/2026	2,333,070
2,300,000	Energy Transfer LP, 6.13%, 15/12/2045	2,312,420
2,635,000	Carvana Co, 5.88%, 01/10/2028	2,296,475
2,170,000	CHS/Community Health Systems Inc, 6.88%, 15/04/2029	2,193,288
2,165,000	Carnival Corp, 5.75%, 01/03/2027	2,127,113
2,155,000	CHS/Community Health Systems Inc, 6.13%, 01/04/2030	2,106,681
2,000,000	Southwestern Energy Co, 5.38%, 15/03/2030	2,075,000
1,915,000	Cornerstone Building Brands Inc, 6.13%, 15/01/2029	2,015,538
2,000,000	Tenet Healthcare Corp, 6.13%, 01/10/2028	1,991,250
2,000,000	APX Group In, 6.75%, 15/02/2027	1,980,000
1,880,000	Comstock Resources Inc, 6.75%, 01/03/2029	1,950,344
1,900,000	Cedar Fair LP/Canada's Wonderland Co/ Magnum Management Corp/ Millennium Op, 5.38%, 15/04/2027	1,938,000
1,895,000	New Fortress Energy Inc, 6.50%, 30/09/2026	1,809,725
1,530,000	House of HR, 7.50%, 15/01/2027	1,635,241

Global High Yield SDG Engagement – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
2,420,000	Ford Motor Credit Co LLC, 4.69%, 09/06/2025	2,372,198
2,410,000	Iron Mountain Inc, 4.88%, 15/09/2027	2,356,623
2,155,000	EQM Midstream Partners LP, 6.50%, 01/07/2027	2,130,797
2,590,000	CSC Holdings LLC, 5.75%, 15/01/2030	2,118,026
2,001,000	Lorca Telecom Bondco SA, 4.00%, 18/09/2027	1,999,127
1,800,000	Telefonica Europe BV, 4.38%, 29/12/2049	1,953,264
1,999,000	Ashland Services BV, 2.00%, 30/01/2028	1,934,929
2,095,000	Sensata Technologies BV, 4.00%, 15/04/2029	1,933,555
1,945,000	Prime Security Services Borrower LLC/Prime Finance Inc, 5.75%, 15/04/2026	1,900,608
1,890,000	Solaris Midstream Holdings LLC, 7.63%, 01/04/2026	1,886,715
2,010,000	Century Aluminum Co, 7.50%, 01/04/2028	1,884,382
1,925,000	New Fortress Energy Inc, 6.75%, 15/09/2025	1,874,480
1,905,000	GTCR AP Finance Inc, 8.00%, 15/05/2027	1,874,371
2,015,000	Novelis Corp, 4.75%, 30/01/2030	1,864,925
1,868,000	Verisure Holding AB, 3.88%, 15/07/2026	1,859,885
1,752,000	United Group BV, 4.88%, 01/07/2024	1,811,361
1,820,000	Sirius XM Radio Inc, 5.00%, 01/08/2027	1,794,398
1,875,000	NextEra Energy Operating Partners LP, 4.50%, 15/09/2027	1,791,784
1,600,000	LeasePlan Corp NV, 7.38%, 29/12/2049	1,760,486
1,850,000	Tenet Healthcare Corp, 6.13%, 01/10/2028	1,738,293

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Global High Yield SDG Engagement – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
1,085,000	Post Holdings Inc, 4.63%, 15/04/2030	899,194
535,000	HCA Inc, 3.50%, 01/09/2030	488,188
533,000	Arabian Centres Sukuk II Ltd, 5.63%, 07/10/2026	487,695
500,000	Trinitas CLO XII Ltd Series 2020-12X Class E, 7.52%, 25/04/2033	484,150
500,000	eG Global Finance Plc, 4.38%, 07/02/2025	482,200
500,000	Dryden 49 Senior Loan Fund Series 2017-49X Class E, 6.42%, 18/07/2030	473,850
420,000	HCA Inc, 5.88%, 15/02/2026	439,425
435,000	MPH Acquisition Holdings LLC, 5.75%, 01/11/2028	374,470
400,000	Petroleos Mexicanos, 5.95%, 28/01/2031	369,804
350,000	eG Global Finance Plc, 6.25%, 30/10/2025	338,610
375,000	Minerva Merger Sub Inc, 6.50%, 15/02/2030	333,488
330,000	NH Hotel Group SA, 4.00%, 02/07/2026	317,521
345,000	CQP Holdco LP/BIP-V Chinook Holdco LLC, 5.50%, 15/06/2031	316,969
345,000	Vistra Operations Co LLC, 4.38%, 01/05/2029	315,299
300,000	Motion Finco Sarl, 7.00%, 15/05/2025	311,169
385,000	Lumen Technologies Inc, 4.50%, 15/01/2029	309,428
364,000	Realogy Group LLC/Realogy Co-Issuer Corp, 5.75%, 15/01/2029	304,799
305,000	Prime Security Services Borrower LLC/Prime Finance Inc, 5.75%, 15/04/2026	295,505
350,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC, 6.50%, 15/02/2029	280,771
300,000	CCO Holdings LLC/CCO Holdings Capital Corp, 4.75%, 01/03/2030	274,224

Global High Yield Sustainable Action – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
200,000	VZ Secured Financing BV, 5.00%, 15/01/2032	198,060
100,000	Zenith Finco Plc, 6.50%, 30/06/2027	136,555
100,000	Telefonica Europe BV, 4.38%, 29/12/2049	119,134
135,000	Medline Borrower LP, 5.25%, 01/10/2029	118,969
115,000	HCA Inc, 5.38%, 01/02/2025	118,673
120,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc, 5.38%, 01/09/2025	117,600
100,000	Infineon Technologies AG, 2.88%, 29/12/2049	114,670
100,000	Vodafone Group Plc, 3.10%, 29/12/2049	114,614
100,000	Faurecia SE, 2.75%, 15/02/2027	113,816
100,000	Canpack SA/Canpack US LLC, 2.38%, 01/11/2027	109,409
100,000	Accor SA, 2.63%, 29/12/2049	107,393
100,000	United Group BV, 4.88%, 01/02/2029	106,276
100,000	Casino Guichard Perrachon SA, 4.50%, 07/03/2024	98,894
95,000	Starwood Property Trust, 4.38%, 15/01/2027	94,250
100,000	Altice France SA, 2.50%, 15/01/2025	93,056
100,000	Techem Verwaltungsgesellschaft 675 mbH, 2.00%, 15/07/2025	92,879
100,000	Lorca Telecom Bondco SA, 4.00%, 18/09/2027	88,790
90,000	FMG Resources August 2006 Pty Ltd, 5.88%, 15/04/2030	88,400
90,000	Standard Industries Inc, 5.00%, 15/02/2027	87,075
80,000	Sensata Technologies BV, 5.00%, 01/10/2025	79,681
85,000	Realogy Group LLC / Realogy Co-Issuer Corp., 5.25%, 15/04/2030	74,275
70,000	Condor Merger Sub Inc, 7.38%, 15/02/2030	70,000
70,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd, 5.75%, 20/04/2029	68,600
70,000	Ford Motor Credit Co LLC, 3.66%, 08/09/2024	68,425
70,000	iHeartCommunications Inc, 6.38%, 01/05/2026	67,684
70,000	Sirius XM Radio Inc, 4.13%, 01/07/2030	64,925
65,000	Lindblad Expeditions LLC, 6.75%, 15/02/2027	64,513
65,000	White Capital Parent LLC, 8.25%, 15/03/2026	64,350
65,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.25%, 15/10/2027	62,400
60,000	Select Medical Corp, 6.25%, 15/08/2026	60,375
60,000	Ford Motor Credit Co LLC, 5.13%, 16/06/2025	60,150
60,000	TransDigm Inc, 6.25%, 15/03/2026	60,100
60,000	Minerva Merger Sub Inc, 6.50%, 15/02/2030	60,000
60,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.13%, 15/08/2026	57,075
55,000	CCO Holdings LLC/CCO Holdings Capital Corp, 5.50%, 01/05/2026	55,619
55,000	Trivium Packaging Finance BV, 5.50%, 15/08/2026	53,950
50,000	Ally Financial Inc, 5.75%, 20/11/2025	51,455
55,000	McGraw-Hill Education Inc, 5.75%, 01/08/2028	51,434
50,000	Centene Corp, 4.25%, 15/12/2027	49,141

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Global High Yield Sustainable Action – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
290,000	Trinseo Materials Operating SCA/Trinseo Materials Finance Inc, 5.38%, 01/09/2025	279,300
265,000	Ingevity Corp, 4.50%, 01/02/2026	267,723
260,000	Carvana Co, 5.50%, 15/04/2027	219,400
210,000	IQVIA Inc, 5.00%, 15/10/2026	213,650
225,000	Ford Motor Co, 3.25%, 12/02/2032	211,699
230,000	DaVita Inc, 4.63%, 01/06/2030	208,400
170,000	Pattern Energy Operations LP/Pattern Energy Operations Inc, 4.50%, 15/08/2028	162,563
125,000	Altice France, 5.88%, 01/02/2027	143,942
140,000	Hologic Inc, 4.63%, 01/02/2028	139,525
130,000	Mednax Inc, 6.25%, 15/01/2027	136,338
135,000	Tenet Healthcare Corp, 6.13%, 01/10/2028	134,425
130,000	Intelligent Packaging Ltd Finco Inc/Intelligent Packaging Ltd Co Issuer LLC, 6.00%, 15/09/2028	122,850
100,000	Virgin Media Finance Plc, 3.75%, 15/07/2030	113,186
105,000	Clean Harbors Inc, 5.13%, 15/07/2029	104,081
100,000	La Financiere Atalian SASU, 4.00%, 15/05/2024	104,021
100,000	Casino Guichard Perrachon SA, 6.63%, 15/01/2026	96,992
100,000	Infineon Technologies AG, 2.88%, 29/12/2049	96,242
95,000	Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp, 4.88%, 01/04/2027	94,644
95,000	Medline Borrower Lp, 5.25%, 01/10/2029	90,488
90,000	NextEra Energy Operating Partners LP, 4.50%, 15/09/2027	88,800
100,000	Clearway Energy Operating LLC, 3.75%, 15/02/2031	88,375
90,000	SBA Communications Corp, 3.88%, 15/02/2027	87,396
100,000	PCF GmbH, 4.75%, 15/04/2026	83,828
85,000	Cedar Fair LP, 5.25%, 15/07/2029	80,750
100,000	Accor SA, 2.63%, 29/12/2049	80,684
85,000	Medline Borrower, 3.88%, 01/04/2029	79,156
75,000	Acadia Healthcare Co Inc, 5.50%, 01/07/2028	73,313
60,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 5.88%, 15/02/2028	58,950
60,000	Univar Solutions USA Inc, 5.13%, 01/12/2027	58,650
60,000	Frontier Communications Holdings LLC, 5.88%, 15/10/2027	58,399
65,000	Dana Inc, 4.50%, 15/02/2032	57,975
65,000	Vmed O2 UK Financing I Plc, 4.75%, 15/07/2031	57,769
65,000	Clearway Energy Operating LLC, 3.75%, 15/01/2032	56,388
60,000	Starwood Property Trust, 4.38%, 15/01/2027	56,175
50,000	Nokia OYJ, 4.38%, 12/06/2027	49,683
55,000	Resideo Funding Inc, 4.00%, 01/09/2029	48,469

Global Investment Grade Credit – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
3,765,000	United States Treasury Note/Bond, 2.63%, 15/04/2025	3,745,452
1,000,000	Bank of America Corp, 1.95%, 27/10/2026	1,086,550
910,000	TotalEnergies SE, 1.63%, 29/12/2049	952,986
785,000	Baltimore Gas & Electric Co, 4.55%, 01/06/2052	783,603
640,000	F&G Global Funding, 5.15%, 07/07/2025	639,578
640,000	Diamond Energy Inc, 4.25%, 15/03/2052	638,170
545,000	Toll Brothers Finance Corp, 3.80%, 01/11/2029	570,310
500,000	BASF SE, 1.50%, 17/03/2031	543,783
550,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	501,405
400,000	Volkswagen International Finance NV, 3.88%, 29/12/2049	472,740
342,000	BP Capital Markets Plc, 4.25%, 29/12/2049	466,070
620,000	Thomson Reuters Corp, 2.24%, 14/05/2025	463,126
600,000	United States Treasury Note/Bond, 1.88%, 15/11/2051	462,729
380,000	Freeport-McMoRan Inc, 5.45%, 15/03/2043	460,275
400,000	Infineon Technologies AG, 0.63%, 17/02/2025	457,301
465,000	S&P Global Inc, 3.90%, 01/03/2062	456,681
449,000	GSK Consumer Healthcare Capital NL BV, 1.75%, 29/03/2030	452,958
445,000	American Express Co, 3.38%, 03/05/2024	444,956
440,000	GSK Consumer Healthcare Capital US LLC, 3.63%, 24/03/2032	439,340
465,000	Credit Suisse Group AG, 0.65%, 14/01/2028	433,445
477,000	American Tower Corp, 0.88%, 21/05/2029	431,423
475,000	Analog Devices Inc, 2.10%, 01/10/2031	405,930
350,000	BMW Finance NV, 1.00%, 22/05/2028	396,261
400,000	Citigroup Inc, 3.89%, 10/01/2028	390,756
360,000	SVB Financial Group, 4.35%, 29/04/2028	360,000
350,000	CVS Health Corp, 5.05%, 25/03/2048	356,227
335,000	RWE AG, 2.75%, 24/05/2030	350,423
320,000	GSK Consumer Healthcare Capital NL BV, 2.13%, 29/03/2034	350,161
250,000	Unilever Plc, 2.13%, 28/02/2028	337,751
300,000	BNP Paribas SA, 2.50%, 31/03/2032	329,304
455,000	Canadian Pacific Railway Co, 2.54%, 28/02/2028	327,007
250,000	Diageo Finance Plc, 2.38%, 08/06/2028	326,217
325,000	Societe Generale SA, 3.34%, 21/01/2033	325,000
290,000	Credit Suisse Group AG, 2.88%, 02/04/2032	321,138
326,000	Glencore Capital Finance DAC, 1.13%, 10/03/2028	316,198
349,000	NatWest Group Plc, 0.67%, 14/09/2029	315,318
455,000	Bell Telephone Co of Canada or Bell Canada, 2.50%, 14/05/2030	307,403
410,000	TELUS Corp, 2.75%, 08/07/2026	304,823

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Global Investment Grade Credit – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
1,459,000	Wells Fargo & Co, 2.00%, 27/04/2026	1,622,105
1,003,000	Volkswagen Bank GmbH, 1.25%, 15/12/2025	1,129,772
1,000,000	Hewlett Packard Enterprise Co, 4.40%, 15/10/2022	1,012,520
1,000,000	Bank of America Corp, 3.55%, 05/03/2024	1,001,350
1,000,000	Standard Chartered Plc, 1.32%, 14/10/2023	990,980
900,000	Healthpeak Properties Inc, 3.25%, 15/07/2026	927,909
900,000	Lennar Corp, 4.75%, 29/11/2027	921,492
800,000	National Grid North America Inc, 1.00%, 12/07/2024	908,313
942,000	Dow Chemical Co, 1.13%, 15/03/2032	813,355
700,000	Credit Suisse Group, 3.00%, 14/12/2023	698,201
713,000	AT&T Inc, 0.25%, 04/03/2026	690,574
640,000	Diamondback Energy Inc, 4.25%, 15/03/2052	618,202
570,000	Broadcom Inc, 4.15%, 15/11/2030	532,779
500,000	AT&T Inc, 1.60%, 19/05/2028	509,619
500,000	Orange SA, 0.50%, 04/09/2032	470,008
500,000	Essex Portfolio LP, 2.55%, 15/06/2031	464,040
500,000	Fox Corp, 3.50%, 08/04/2030	461,110
465,000	S&P Global, 3.90%, 01/03/2062	455,295
416,000	E. On SE, 0.63%, 07/11/2031	447,872
500,000	General Motor Financial Co Inc, 3.60%, 21/06/2030	444,045
400,000	Volkswagen Bank GmbH, 1.25%, 10/06/2024	443,118
473,000	TotalEnergies SE, 1.63%, 29/12/2049	432,424
445,000	Credit Suisse Group, 1.00%, 24/06/2027	430,268
389,000	RWE AG, 0.50%, 26/11/2028	423,227
350,000	BMW Finance Group, 1.00%, 22/05/2028	381,991
380,000	Freeport-McMoRan Inc, 5.45%, 15/03/2043	372,362
428,000	Simon International Finance SCA, 1.13%, 19/03/2033	355,493
264,000	Scottish Hydro Electric Transmission Plc, 1.50%, 24/03/2028	330,216
250,000	Unilever Plc, 2.13%, 28/02/2028	322,548
290,000	Credit Suisse Group, 2.88%, 02/04/2032	321,370
320,000	GSK Consumer Healthcare Capital NL BV, 2.13%, 29/03/2034	318,771
350,000	Morgan Stanley, 1.93%, 28/04/2032	294,084
350,000	Wells Fargo & Co, 3.07%, 30/04/2041	283,756

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\$
59,856,000	United States Treasury Note/Bond, 1.50%, 29/02/2024	59,888,732
54,336,000	United States Treasury Note/Bond, 3.00%, 30/06/2024	54,368,020
261,920,000	China Government Bond, 2.56%, 21/10/2023	41,153,966
56,736,000	New Zealand Government Bond, 3.50%, 14/04/2033	40,007,281
39,600,000	Fannie Mae Pool, 2.50%, 01/03/2052	39,366,403
38,800,000	Fannie Mae Pool, 2.50%, 01/02/2052	39,234,072
39,600,000	Fannie Mae Pool, 2.50%, 01/04/2052	38,823,931
36,000,000	Fannie Mae Pool, 4.00%, 01/07/2052	35,689,969
216,000,000	China Government Bond, 2.26%, 24/02/2025	33,665,348
33,520,000	Fannie Mae Pool, 4.00%, 01/06/2052	33,023,184
32,640,000	Fannie Mae Pool, 4.00%, 01/05/2042	32,639,469
33,760,000	Fannie Mae Pool, 2.50%, 01/05/2052	31,623,394
199,040,000	China Government Bond, 2.37%, 20/01/2027	30,901,185
25,952,000	United States Treasury Note/Bond, 1.50%, 15/02/2025	25,842,602
27,120,000	Fannie Mae Pool, 2.50%, 01/06/2052	24,475,475
24,320,000	Fannie Mae Pool, 3.50%, 01/07/2052	23,547,031
22,720,000	Fannie Mae Pool, 4.50%, 01/07/2052	22,833,969
486,400,000	Mexican Bonos, 7.75%, 29/05/2031	22,781,356
22,960,000	Fannie Mae Pool, 3.50%, 01/06/2052	22,089,788
22,400,000	Fannie Mae Pool, 3.50%, 01/05/2042	22,053,609
23,600,000	Fannie Mae Pool, 2.50%, 01/07/2052	21,399,853
20,240,000	Fannie Mae Pool, 3.00%, 01/04/2052	20,265,525
19,968,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	19,673,184
20,240,000	Fannie Mae Pool, 3.00%, 15/05/2042	19,508,769
18,480,000	Fannie Mae Pool, 3.00%, 01/03/2052	18,771,706
336,000	iShares JP Morgan EM Local Government Bond UCITS ETF	17,208,240
16,640,000	Fannie Mae Pool, 3.00%, 01/02/2053	17,115,169
15,680,000	Fannie Mae Pool, 4.50%, 01/05/2052	15,988,044
15,680,000	Fannie Mae Pool, 4.50%, 01/06/2052	15,814,181
14,208,000	United States Treasury Note/Bond, 3.25%, 30/06/2027	14,336,808
77,440,000	China Government Bond, 3.53%, 18/10/2051	12,536,563
12,240,000	Ginnie Mae, 3.00%, 01/04/2052	12,409,181
12,240,000	Ginnie Mae, 3.00%, 01/04/2052	12,398,400
11,760,000	Ginnie Mae, 3.00%, 01/02/2052	12,062,775
12,240,000	Ginnie Mae, 3.00%, 01/05/2052	11,826,662
11,200,000	Fannie Mae Pool, 3.50%, 01/04/2052	11,264,838
10,480,000	Fannie Mae Pool, 2.00%, 01/03/2052	10,111,678
9,530,212	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2, 3.34%, 25/07/2029	9,583,820
9,376,000	United States Treasury Note/Bond, 1.88%, 28/02/2027	9,431,335
8,880,000	Ginnie Mae, 4.50%, 01/07/2052	9,012,197
9,200,000	Ginnie Mae, 3.50%, 01/07/2052	9,008,000
7,950,656	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2031	8,780,396
8,800,000	Ginnie Mae, 3.50%, 01/06/2045	8,558,403
8,800,000	Fannie Mae Pool, 3.00%, 01/06/2052	8,231,500
8,000,000	Ginnie Mae, 4.50%, 01/06/2052	8,155,756
8,240,000	Ginnie Mae, 3.50%, 15/05/2042	8,104,700
7,760,000	Ginnie Mae, 4.00%, 01/07/2052	7,750,456

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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\$
1,456,000	iShares JP Morgan EM Local Government Bond UCITS ETF	69,957,160
425,600,000	China Government Bond, 3.02%, 27/05/2031	67,650,517
59,856,000	United States Treasury Note/Bond, 1.50%, 29/02/2024	59,041,920
50,000,000	United States Treasury Bill, 0.00%, 16/06/2022	49,994,684
41,936,000	Italy Buoni Poliennali Del Tesoro, 0.95%, 15/09/2027	41,493,785
38,800,000	Fannie Mae Pool, 2.50%, 01/01/2052	39,329,556
39,600,000	Fannie Mae Pool, 2.50%, 01/03/2052	38,898,181
38,800,000	Fannie Mae Pool, 2.50%, 01/02/2052	38,674,450
39,600,000	Fannie Mae Pool, 2.50%, 01/04/2052	37,260,472
33,520,000	Fannie Mae Pool, 4.00%, 01/06/2052	33,413,075
32,640,000	Fannie Mae Pool, 4.00%, 01/05/2042	32,246,306
33,760,000	Fannie Mae Pool, 2.50%, 01/05/2052	30,618,431
25,952,000	United States Treasury Note/Bond, 1.50%, 15/02/2025	25,022,304
27,120,000	Fannie Mae Pool, 2.50%, 01/06/2052	24,743,441
22,960,000	Fannie Mae Pool, 3.50%, 01/06/2052	22,331,175
22,400,000	Fannie Mae Pool, 3.50%, 01/05/2042	21,598,213
25,760,000	Canada Housing Trust No 1, 2.90%, 15/06/2024	20,904,749
15,376,000	Spain Government Bond, 1.95%, 30/07/2030	19,662,074
20,240,000	Fannie Mae Pool, 3.00%, 01/04/2052	19,554,963
20,240,000	Fannie Mae Pool, 3.00%, 15/05/2042	19,090,337
18,480,000	Fannie Mae Pool, 3.00%, 01/03/2052	18,588,644
17,815,746	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2, 2.75%, 25/12/2029	18,408,640
17,791,491	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2, 2.60%, 25/03/2030	18,277,555
16,640,000	Fannie Mae Pool, 3.00%, 01/02/2053	16,970,244
15,680,000	Fannie Mae Pool, 4.50%, 01/05/2052	15,890,744
15,680,000	Fannie Mae Pool, 4.50%, 01/06/2052	15,863,575
16,608,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	15,150,723
12,020,800	United States Treasury Note/Bond, 3.63%, 15/02/2044	15,100,888
12,640,000	Fannie Mae Pool, 3.00%, 01/01/2052	13,055,675
12,800,000	SSE Plc, 4.75%, 29/12/2049	12,953,600
12,240,000	Ginnie Mae, 3.00%, 01/03/2052	12,426,097
11,760,000	Ginnie Mae, 3.00%, 01/01/2053	12,085,284
12,000,000	Trinitas CLO XII Ltd Series 2020-12X Class D, 4.12%, 25/04/2033	12,032,280
11,760,000	Ginnie Mae, 3.00%, 01/02/2052	11,949,403
12,240,000	Ginnie Mae, 3.00%, 01/04/2052	11,857,741
12,240,000	Ginnie Mae, 3.00%, 01/05/2052	11,641,712
11,200,000	Fannie Mae Pool, 3.50%, 01/04/2052	11,191,250
16,736,000	New Zealand Government Bond, 3.50%, 14/04/2033	10,507,731
10,480,000	Fannie Mae Pool, 2.00%, 01/03/2052	10,067,194
9,376,000	United States Treasury Note/Bond, 1.88%, 28/02/2027	9,024,223
8,800,000	Ginnie Mae, 3.50%, 01/06/2052	8,643,750
8,800,000	Fannie Mae Pool, 3.00%, 01/06/2052	8,308,375
8,000,000	Ginnie Mae, 4.50%, 01/06/2052	8,161,088
8,240,000	Ginnie Mae, 3.50%, 15/05/2042	8,029,994
8,000,000	Ginnie Mae, 3.00%, 01/06/2052	7,431,734

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\$
83,500	Mitsui Fudosan Co Ltd	1,790,911
242,500	CK Asset Holdings Ltd	1,606,683
25,985	Ventas Inc	1,437,375
92,100	Mitsubishi Estate Co Ltd	1,347,712
9,020	Prologis Inc	1,314,324
378,987	Charter Hall Retail REIT	1,148,771
52,977	RioCan Real Estate Investment Trust	1,023,630
3,902	American Tower Corp	970,443
10,949	Welltower Inc	892,638
155,500	UOL Group Ltd	810,180
4,518	Crown Castle International Corp	786,214
2,098	Public Storage	698,003
317,493	Shopping Centres Australasia Property Group	692,661
245,600	Swire Properties Ltd	661,400
10,000	Realty Income Corp	660,173
10,403	Duke Realty Corp	579,108
6,091	Equity Residential	503,042
31,228	Safestore Holdings Plc	489,449
32,280	UNITE Group Plc	450,256
8,433	Brookfield Asset Management Inc Class A	444,821
26,121	Segro Plc	424,941
2,949	Digital Realty Trust Inc	418,596
579	Equinix Inc	401,834
32,500	Sun Hung Kai Properties Ltd	394,213
15,800	Nomura Real Estate Holdings Inc	382,528
81	Mitsui Fudosan Logistics Park Inc	357,362
2,827	Simon Property Group Inc	355,933
233	LaSalle Logiport REIT	326,033
3,858	Ryman Hospitality Properties Inc	320,584
1,937	Sun Communities Inc	320,357
4,274	Equity LifeStyle Properties Inc	320,005
979	Essex Property Trust Inc	303,244
13,076	Kimco Realty Corp	299,822
10,057	VICI Properties Inc	290,489

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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\$
75,260	Nomura Real Estate Holdings Inc	1,772,882
106,706	Mitsubishi Estate Co Ltd	1,591,773
89,539	Segro Plc	1,486,688
565,000	Swire Properties Ltd	1,370,502
5,412	Prologis Inc	738,144
295,070	Scentre Group	654,054
76,805	Dexus	626,311
24,617	Healthpeak Properties Inc	602,485
19,926	Healthcare Trust of America Inc Class A	554,371
8,960	Vonovia SE	446,361
10,958	Weyerhaeuser Co	408,541
7,882	Kilroy Realty Corp	406,175
517	Equinix Inc	368,005
10,454	Allied Properties Real Estate Investment Trust	361,432
3,999	Welltower Inc	353,801
10,562	Douglas Emmett Inc	336,510
6,130	Duke Realty Corp	328,195
4,498	Equity LifeStyle Properties Inc	320,558
1,204	American Tower Corp	308,022
6,092	Brookfield Asset Management Inc Class A	283,957
1,442	Crown Castle International Corp	254,405
1,762	Simon Property Group Inc	234,953
2,811	Equity Residential	217,494
1,492	ARGAN SA	180,225
603	Essex Property Trust Inc	170,177

Global Sustainable Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
2,989	Alphabet Inc Class A	7,440,079
3,915	Amazon.com Inc	6,039,122
27,584	Marsh & McLennan Cos Inc	4,515,393
2,314	Adyen NV	4,296,402
88,640	HelloFresh SE	4,194,834
9,791	S&P Global Inc	3,872,985
723,241	S4 Capital Plc	3,872,097
12,273	Netflix Inc	3,705,707
27,934	Applied Materials Inc	3,679,127
7,127	Intuit Inc	3,426,147
5,933	Thermo Fisher Scientific Inc	3,385,184
6,627	UnitedHealth Group Inc	3,200,999
7,076	Adobe Inc	3,129,430
117,290	Assa Abloy AB Class B	2,987,586
46,094	Brown & Brown Inc	2,847,178
14,911	Nasdaq Inc	2,479,036
26,156	Match Group Inc	2,459,697
1,617	Straumann Holding AG	2,447,330
6,313	Ulta Beauty Inc	2,386,963
6,260	Moody's Corp	2,100,207
7,370	Microsoft Corp	2,080,343
31,598	Bakkafrost P/F	2,072,150
24,258	Alfen Beheer BV	2,037,333
6,700	Estee Lauder Cos Inc Class A	1,962,675
1,311	Partners Group Holding AG	1,787,432
8,195	Zoetis Inc Class A	1,635,829
34,200	Recruit Holdings Co Ltd	1,561,953
3,365	Elevance Health Inc	1,511,869
2,529	ASML Holding NV	1,501,730
5,289	SolarEdge Technologies Inc	1,404,499
78,547	3i Group Plc	1,372,820
4,233	Danaher Corp	1,154,642
20,615	Atlas Copco AB	1,128,563
8,550	Nestle SA	1,075,731
4,990	Visa Inc Class A	1,042,621

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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\$
337,864	Homeserve Plc	4,429,922
838	Amazon.com Inc	2,743,670
8,735	SolarEdge Technologies Inc	2,738,975
5,323	UnitedHealth Group Inc	2,604,521
18,000	Nestle SA	2,289,721
595,077	S4 Capital Plc	2,225,006
31,420	Brown & Brown Inc	2,176,633
5,526	Mastercard Inc Class A	1,890,595
9,081	Veeva Systems Inc Class A	1,772,616
15,340	Novo Nordisk A/S Class B	1,668,584
2,310	ASML Holding NV	1,546,122
7,347	Zoetis Inc Class A	1,422,370
7,165	Visa Inc Class A	1,394,625
21,533	Bakkafrost P/F	1,305,069
2,298	Elevance Health Inc	1,094,494
3,409	Microsoft Corp	1,052,517
3,625	Estee Lauder Cos Inc Class A	1,052,439
8,856	Applied Materials Inc	1,012,645
634,164	BWX Ltd	939,834
1,717	Intuit Inc	791,278
179	Alphabet Inc Class A	499,062
28,072	3i Group Plc	475,947
1,185	Netflix Inc	472,955
4,393	Alfen Beheer BV	436,718
1,272	Moody's Corp	435,882
1,059	Ulta Beauty Inc	424,934

Global Thematic Equity – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
436,286	Pets at Home Group Plc	2,029,384
68,680	Criteo SA ADR	1,987,142
15,454	Expedia Group Inc	1,906,972
12,852	ModivCare Inc	1,421,092
624	Alphabet Inc Class A	1,356,225
11,540	Alibaba Group Holding Ltd ADR	1,205,139
19,942	Stericycle Inc	977,739
112,591	Paya Holdings Inc	616,658
18,415	Delta Air Lines Inc	560,213
49,913	Despegar.com Corp	402,064
11,537	Corning Inc	396,588
5,620	Perrigo Co Plc	205,087
21,112	Element Fleet Management Corp	203,206

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Global Thematic Equity – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
103,623	Allegheny Technologies Inc	2,349,265
70,075	Vistra Corp	1,594,652
12,854	Amdocs Ltd	1,068,473
10,981	Delta Air Lines Inc	432,595
11,874	Corning Inc	429,220
75,050	Paya Holdings Inc	426,408
10,047	Scholastic Corp	418,537
1,686	Expedia Group Inc	331,695
4,489	Western Digital Corp	261,276
15,840	Despegar.com Corp	189,497
2,013	Perrigo Co Plc	71,302
14,978	Pets at Home Group Plc	65,686
2,280	Criteo SA ADR	61,921
500	ModivCare Inc	54,516
1,889	NortonLifeLock Inc	50,954
860	Stericycle Inc	48,862
135	Aon Plc Class A	40,483
399	Alibaba Group Holding Ltd ADR	40,477
3,521	Element Fleet Management Corp	33,567
281	Quanta Services Inc	32,788

High Yield Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
19,290,000	Realogy Group LLC/Realogy Co-Issuer Corp., 5.25%, 15/04/2030	18,575,825
17,605,000	Condor Merger Sub Inc, 7.38%, 15/02/2030	17,605,000
16,625,000	Minerva Merger Sub Inc, 6.50%, 15/02/2030	16,625,228
11,555,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc, 5.25%, 15/08/2027	9,767,931
9,800,000	SPX FLOW Inc, 8.75%, 01/04/2030	9,327,934
10,480,000	Medline Borrower LP, 5.25%, 01/10/2029	9,033,313
9,860,000	Entegris Escrow Corp, 5.95%, 15/06/2030	8,956,035
8,825,000	Southwestern Energy Co, 4.75%, 01/02/2032	8,934,294
7,670,000	Occidental Petroleum Corp, 6.13%, 01/01/2031	8,735,956
8,365,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc, 6.63%, 01/03/2030	8,365,000
9,227,940	Team Health Holdings Inc, 6.78%, 02/03/2027	8,223,547
7,775,000	VistaJet Malta Finance Plc/XO Management Holding Inc, 7.88%, 01/05/2027	7,696,162
7,650,000	VistaJet Malta Finance Plc/XO Management Holding Inc, 6.38%, 01/02/2030	7,650,000
7,340,000	Genesis Energy LP/Genesis Energy Finance Corp, 7.75%, 01/02/2028	7,248,250
6,850,000	Occidental Petroleum Corp, 5.50%, 01/12/2025	7,211,600
6,995,000	Vibrantz Technologies Inc, 9.00%, 15/02/2030	6,995,000
7,820,000	Avis Budget Car Rental LLC/Avis Budget Finance Inc, 5.38%, 01/03/2029	6,939,375
6,475,000	Consensus Cloud Solutions Inc, 6.50%, 15/10/2028	6,637,569
6,805,000	WaterBridge Midstream Operating LLC, 7.39%, 22/06/2026	6,561,808
6,310,000	Apache Corp, 4.63%, 15/11/2025	6,502,000
6,290,000	Central Parent Inc/Central Merger Sub Inc, 7.25%, 15/06/2029	6,290,000
6,205,000	T-mobile USA Inc, 3.38%, 15/04/2029	6,173,975
6,155,000	Centene Corp, 3.38%, 15/02/2030	6,123,713
7,200,000	Royal Caribbean Cruises Ltd, 5.50%, 01/04/2028	6,119,206
5,905,000	NRG Energy Inc, 5.25%, 15/06/2029	6,119,038
5,330,000	HCA Inc, 5.63%, 01/09/2028	6,083,569
5,180,000	Kraft Heinz Foods Co, 4.88%, 01/10/2049	6,034,700
4,790,000	Occidental Petroleum Corp, 7.50%, 01/05/2031	5,964,925

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High Yield Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
23,143,858	Great Outdoors Group LLC, 4.50%, 06/03/2028	23,125,192
21,365,000	Imola Merger Corp, 4.75%, 15/05/2029	20,014,619
20,615,000	CQP Holdco LP/BIP-V Chinook Holdco LLC, 5.50%, 15/06/2031	19,954,981
15,835,000	Formula One Management Ltd, 3.50%, 01/02/2024	15,727,663
15,643,599	HUB International Ltd, 4.00%, 25/04/2025	15,539,684
14,065,000	Aramark Services Inc, 5.00%, 01/02/2028	13,978,644
12,665,000	TransDigm Inc, 5.50%, 15/11/2027	12,216,487
12,240,000	EverArc Escrow Sarl, 5.00%, 30/10/2029	12,009,100
10,815,000	Uniti Group LP/Uniti Fiber Holdings Inc/CSL Capital LLC, 7.88%, 15/02/2025	11,158,231
11,495,000	Arko Corp, 5.13%, 15/11/2029	10,602,760
10,480,000	Post Holdings Inc, 5.50%, 15/12/2029	10,398,800
10,900,000	CSC Holdings LLC, 7.50%, 01/04/2028	10,229,354
10,010,696	Asurion LLC, 3.10%, 03/11/2024	9,854,548
10,630,000	Harsco Corp, 5.75%, 31/07/2027	9,846,038
8,965,000	Realogy Group LLC/Realogy Co-Issuer Corp, 9.38%, 01/04/2027	9,735,990
12,020,000	CSC Holdings LLC, 5.75%, 15/01/2030	9,583,150
9,845,000	SeaWorld Parks & Entertainment Inc, 5.25%, 15/08/2029	9,475,844
10,090,000	Virgin Media Vendor Financing Notes IV DAC, 5.00%, 15/07/2028	9,443,377
9,580,000	DISH DBS Corp, 5.25%, 01/12/2026	9,352,606
10,351,585	Team Health Holdings Inc, 3.75%, 06/02/2024	9,347,192

InnovAsia 5G – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
24,461	New Oriental Education & Technology Group Inc ADR	507,283
32,000	Realtek Semiconductor Corp	460,820
3,900	Rohm Co Ltd	299,750
9,980	Bilibili Inc	285,266
10,900	Meituan Class B	265,427
5,725	Kanzhun Ltd ADR	154,617
18,000	Sansan Inc	129,401
20,000	Unimicron Technology Corp	124,888
3,900	Dexerials Corp	107,865
2,600	JMDC Inc	103,104
12,500	Hongfa Technology Co Ltd Class A	101,231
136,500	Inari Amertron Bhd	86,064
1,600	Ebara Corp	68,024
17,000	Gigabyte Technology Co Ltd	65,154
4,000	Global Unichip Corp	63,915
1,000	eMemory Technology Inc	41,433
6,000	Episil Technologies Inc	26,073

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InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
3,738	HYBE Co Ltd	530,061
17,763	UPI Semiconductor Corp	319,448
4,461	Beijing Huafeng Test & Control Technology Co Ltd Class A	258,067
138,000	HTC Corp	243,678
728	ASM International NV	226,631
4,000	eMemory Technology Inc	210,411
23,000	Hongfa Technology Co Ltd Class A	194,549
2,867	Lattice Semiconductor Corp	140,924
7,000	Global Unichip Corp	124,892
6,000	Taiwan Semiconductor Manufacturing Co Ltd	103,059
1,365	Sea Ltd ADR	101,190
1,494	Kakao Corp	93,993
22,000	Episil Technologies Inc	93,360
11,000	Accton Technology Corp	89,946
1,000	Silergy Corp	80,574
7,500	Sansan Inc	51,414
5,000	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A	49,375
1,500	Dexerials Corp	49,084
1,000	MediaTek Inc	28,304
7,400	AEM Holdings Ltd	22,257

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
1,856,700	Concordia Financial Group Ltd	875,042,895
132,000	Pilot Corp	641,392,882
950,000	Tokyu Fudosan Holdings Corp	624,973,175
550,000	Ricoh Co Ltd	555,322,543
95,000	Yamaha Corp	524,208,817
471,900	Amada Co Ltd	495,670,224
97,900	Shoei Co Ltd	447,308,724
84,000	Okinawa Cellular Telephone Co	428,434,534
95,000	Hokkoku Financial Holdings Inc	426,004,127
48,000	Kohoku Kogyo Co Ltd	373,865,210
220,000	BeNext-Yumeshin Group Co	364,113,081
92,000	Nifco Inc	306,754,171
121,000	Snow Peak Inc	304,873,285
160,000	Musashi Seimitsu Industry Co Ltd	291,920,217
59,500	Zenkoku Hosho Co Ltd	290,234,426
80,000	MISUMI Group Inc	285,789,195
180,000	Direct Marketing MiX Inc	281,229,653
136,000	Yokogawa Electric Corp	266,421,460
74,300	MEC Co Ltd	232,040,894
60,000	JSR Corp	212,725,292
51,000	Heiwa Real Estate Co Ltd	205,868,454
80,000	Kansai Paint Co Ltd	190,722,239
29,000	As One Corp	190,281,031
170,000	Daiwa Industries Ltd	188,253,810
51,000	BML Inc	174,405,240
36,000	Daiseki Co Ltd	164,462,102
52,000	PR Times Inc	153,324,018
45,000	TKC Corp	140,078,221
20,000	Fujimi Inc	133,451,666
56,400	KeePer Technical Laboratory Co Ltd	122,331,505
26,000	Justsystems Corp	118,479,290
60,000	TKP Corp	114,730,395

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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
150,500	Daibiru Corp	331,712,879
706,700	Concordia Financial Group Ltd	327,000,360
70,000	MISUMI Group Inc	279,322,052
250,000	Ricoh Co Ltd	265,159,310
101,300	MEC Co Ltd	256,915,644
35,000	Fujimi Inc	217,141,326
138,000	Musashi Seimitsu Industry Co Ltd	214,168,449
45,000	Otsuka Corp	200,866,126
29,000	As One Corp	191,513,995
71,000	Snow Peak Inc	188,574,111
40,500	Zenkoku Hosho Co Ltd	188,096,025
173,200	Amada Co Ltd	185,585,088
34,800	Daiseki Co Ltd	158,542,669
87,000	Kansai Paint Co Ltd	155,971,518
32,900	JSR Corp	138,786,411
25,700	Shoei Co Ltd	118,948,320
141,700	ExaWizards Inc	113,134,585
2,700	BayCurrent Consulting Inc	106,375,833
13,000	Kohoku Kogyo Co Ltd	105,808,921
127,200	AB&Company Co Ltd	100,608,703
54,388	Fast Fitness Japan Inc	96,825,741
14,000	JMDC Inc	88,388,432
20,000	Benefit One Inc	78,167,946
40,000	Japan Elevator Service Holdings Co Ltd	75,437,850
23,400	KeePer Technical Laboratory Co Ltd	73,465,721
13,000	Yamaha Corp	73,016,500
12,000	Tokyo Century Corp	69,654,499
40,000	BeNext-Yumeshin Group Co	57,691,547

Macro Opportunities FX – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
3,500,000	European Stability Mechanism Treasury Bill, 0.00%, 13/04/2023	3,499,697
1,750,000	Lloyds Bank Group Plc, 4.88%, 13/01/2023	1,834,140
1,800,000	Australia & New Zealand Banking Group Ltd, 0.25%, 29/11/2022	1,811,436
1,500,000	Erste Group Bank AG, 0.63%, 19/01/2023	1,513,437
1,500,000	Credit Agricole Home Loan SFH, 0.63%, 28/11/2022	1,510,500
1,000,000	UNEDIC ASSEO, 2.25%, 05/04/2023	1,023,720
1,000,000	Heta Asset Resolution AG, 2.38%, 13/12/2022	1,016,400
1,000,000	ING Bank NV, 1.88%, 22/05/2023	1,008,630
1,000,000	Bank of Montreal, 0.20%, 26/01/2023	1,003,410
1,000,000	Cie de Financement Foncier SA 0.20%, 16/09/2022	1,003,390
1,000,000	Belfius Bank SA, 0.25%, 10/03/2022	1,000,150
1,000,000	AXA Bank Europe SCF, 0.38%, 23/03/2023	998,650
1,000,000	DNB Boligkreditt AS, 0.25%, 18/04/2023	996,830
1,000,000	Dexia Credit Local SA, 0.25%, 01/06/2023	994,890
1,000,000	OP Mortgage Bank, 0.25%, 11/05/2023	994,270
800,000	National Australia Bank Ltd, 1.88%, 13/01/2023	818,168
700,000	Societe Generale SFH SA, 0.50%, 21/09/2022	703,570
500,000	Caisse de Refinancement de l'Habitat SA, 4.00%, 17/06/2022	506,090
500,000	Cie de Financement Foncier SA 0.63%, 10/02/2023	504,205
500,000	Commerzbank AG, 0.13%, 23/02/2023	501,565
500,000	Nordea Kiinnitysluottopankki OYJ, 0.63%, 19/10/2022	501,390
500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.13%, 01/06/2023	496,400
450,000	Dexia Credit Local SA, 0.75%, 25/01/2023	451,665

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Macro Opportunities FX – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds EUR
1,800,000	Bank of Scotland Plc 4.75%, 08/06/2022	1,830,996
1,200,000	European Stability Mechanism Treasury Bill, 0.00%, 16/06/2022	1,201,895
1,000,000	European Stability Mechanism Treasury Bill, 0.00%, 10/11/2022	1,000,494
800,000	Nationwide Building Society 4.38%, 28/02/2022	801,080
800,000	National Australia Bank Ltd 0.25%, 28/03/2022	800,536
700,000	KBC Bank NV, 0.38%, 01/09/2022	703,199
700,000	Canadian Imperial Bank of Commerce, 0.00%, 25/07/2022	701,988
700,000	Belfius Bank SA, 0.25%, 10/03/2022	700,910
700,000	Santander UK Plc, 0.25%, 21/04/2022	700,784
700,000	Swedbank Hypotek AB 0.38%, 11/03/2022	700,413
700,000	HSBC SFH France SA, 0.38%, 11/03/2022	700,252
600,000	Lloyds Bank Plc, 4.88%, 13/01/2023	627,732
600,000	UBS AG, 4.00%, 08/04/2022	603,156
600,000	Australia & New Zealand Banking Group Ltd, 0.25%, 29/11/2022	603,006
600,000	Bank of Nova Scotia, 0.25%, 28/09/2022	602,610
500,000	Royal Bank of Canada 0.88%, 17/06/2022	502,085
300,000	ANZ New Zealand Int'l Ltd, 0.63%, 27/01/2022	300,219

Multi-Asset Income – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
260,799	Neuberger Berman Commodities Fund	3,200,000
1,600,000	Repsol International Finance BV, 4.50%, 25/03/2075	1,873,124
1,600,000	SES SA, 5.63%, 29/12/2049	1,820,937
1,600,000	Schaeffler AG, 3.38%, 12/10/2028	1,814,728
1,600,000	Loxam SAS, 4.50%, 15/02/2027	1,803,932
1,600,000	Telefonica Europe BV, 3.88%, 29/12/2049	1,787,097
1,600,000	TK Elevator Midco GmbH, 4.75%, 15/07/2027	1,780,222
1,600,000	Avantor Funding Inc, 3.88%, 15/07/2028	1,769,115
1,600,000	Gruenthal GmbH, 4.13%, 15/05/2028	1,752,770
1,600,000	Intrum AB, 3.50%, 15/07/2026	1,749,054
1,600,000	Teva Pharmaceutical Finance Netherlands II BV, 4.38%, 09/05/2030	1,734,041
1,600,000	Techem Verwaltungsgesellschaft 675 mbH, 2.00%, 15/07/2025	1,729,872
1,600,000	Orano SA, 3.38%, 23/04/2026	1,699,006
1,600,000	Nidda Healthcare Holding GmbH, 3.50%, 30/09/2024	1,690,534
1,600,000	Sappi Papier Holding GmbH, 3.13%, 15/04/2026	1,686,349
1,600,000	INEOS Finance Plc, 2.88%, 01/05/2026	1,684,902
1,678,400	United States Treasury Note/Bond, 2.38%, 15/05/2051	1,679,798
1,600,000	Adient Global Holdings Ltd, 3.50%, 15/08/2024	1,677,633
1,600,000	Bayer AG, 5.38%, 29/12/2049	1,669,715
1,600,000	Lincoln Financing Sarl, 3.88%, 01/04/2024	1,649,160
1,600,000	Assemblin Financing AB, 5.00%, 15/05/2025	1,647,161
1,600,000	eircom Finance DAC, 1.75%, 01/11/2024	1,634,378
1,600,000	Telecom Italia SpA, 2.38%, 12/10/2027	1,621,327
1,600,000	Iliad Holding SASU, 5.63%, 15/10/2028	1,601,128
1,600,000	Altice Financing SA, 2.25%, 15/01/2025	1,592,122
1,600,000	Lorca Telecom Bondco SA, 4.00%, 18/09/2027	1,584,059
36,800	Enbridge Inc	1,571,857
1,600,000	Belden Inc, 3.88%, 15/03/2028	1,555,978
1,600,000	Cheplapharm Arzneimittel GmbH, 4.38%, 15/01/2028	1,532,952
1,600,000	United Group BV, 4.63%, 15/08/2028	1,504,785
1,600,000	Ahlstrom-Munksjo Holding 3 Oy, 3.63%, 04/02/2028	1,485,909
1,600,000	Emeria SASU, 3.38%, 31/03/2028	1,472,364
1,600,000	Cellnex Finance Co SA, 1.50%, 08/06/2028	1,438,391
22,400	Kinetik Holdings Inc Class A	1,420,735
1,600,000	EnBW Energie Baden-Wuerttemberg AG, 1.38%, 31/08/2081	1,329,385
16,000	NextEra Energy Partners LP	1,228,908
1,099,574	Diocle SpA, 3.88%, 30/06/2026	1,111,863
1,280,000	Ally Financial Inc, 4.70%, 29/12/2049	1,088,000
34,032	Williams Cos Inc	1,057,853
1,040,000	Bank of America Corp, 6.13%, 29/12/2049	1,040,000
104,000	Antero Midstream Corp	1,039,575
16,000	TC Energy Corp	886,160
960,000	United States Treasury Note/Bond, 2.25%, 15/02/2052	822,919
880,000	United States Treasury Note/Bond, 1.88%, 15/11/2051	774,236
20,800	Brookfield Renewable Corp Class A	720,408
8,688	Dominion Energy Inc	711,890
29,200	Vornado Realty Trust	680,360
640,000	Discover Financial Services, 5.50%, 29/12/2049	556,800
560,000	PNC Financial Services, 6.00%, 29/12/2049	552,860
640,000	United States Treasury Note/Bond, 1.75%, 15/08/2041	552,856
560,000	United States Treasury Note/Bond, 1.88%, 15/02/2032	545,174

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Multi-Asset 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\$
2,800,000	SGL Carbon SE, 4.63%, 30/09/2024	3,066,618
2,400,000	Teva Pharmaceutical Finance Netherlands II BV, 4.50%, 01/03/2025	2,760,482
2,400,000	Schenck Process Holding GmbH, 5.38%, 15/06/2023	2,637,633
2,517,000	Summer BidCo BV, 9.00%, 15/11/2025	2,580,828
2,400,000	DKT Finance ApS, 7.00%, 17/06/2023	2,492,365
1,920,000	Paprec Holding SA, 4.00%, 31/03/2025	2,186,893
1,840,000	Motion Bondco DAC, 4.50%, 15/11/2027	1,985,710
2,000,000	House of Finance NV, 4.38%, 15/07/2026	1,942,672
1,600,000	CMA CGM SA, 7.50%, 15/01/2026	1,827,455
1,600,000	Rolls-Royce Plc, 4.63%, 16/02/2026	1,825,276
1,600,000	International Game Technology Plc, 3.50%, 15/06/2026	1,776,258
1,600,000	Vivion Investments Sarl, 3.50%, 01/11/2025	1,702,354
1,600,000	IPD 3 BV, 5.50%, 01/12/2025	1,630,662
1,600,000	Ontex Group NV, 3.50%, 15/07/2026	1,623,901
1,705,600	United States Treasury Note/Bond, 2.38%, 15/05/2051	1,607,420
1,600,000	Nidda Healthcare Holding GmbH, 3.50%, 30/09/2024	1,514,190
1,600,000	PCF GmbH, 4.75%, 15/04/2026	1,510,063
1,600,000	Maxeda DIY Holding BV, 5.88%, 01/10/2026	1,497,106
1,600,000	Abertis Infraestructuras Finance BV, 3.25%, 29/12/2049	1,475,738
1,680,000	United States Treasury Note/Bond, 1.88%, 15/02/2051	1,396,245
32,112	Williams Cos Inc	1,120,564
9,632	Taiwan Semiconductor Manufacturing Co Ltd ADR	982,923
880,000	United States Treasury Note/Bond, 3.63%, 15/08/204	979,635
136,976	iShares MSCI India UCITS ETF	963,218
960,000	United States Treasury Note/Bond, 2.75%, 15/11/2047	907,600
880,000	United States Treasury Note/Bond, 2.25%, 15/05/2041	894,056
800,000	United States Treasury Note/Bond, 3.88%, 15/08/2040	878,991
720,000	United States Treasury Note/Bond, 3.63%, 15/02/2044	790,913
720,000	United States Treasury Note/Bond, 3.00%, 15/05/2045	750,799
880,000	United States Treasury Note/Bond, 2.25%, 15/02/2052	733,262
31,280	DigitalBridge Group Inc	716,312
9,600	Targa Resources Corp	655,838
800,000	United States Treasury Note/Bond, 1.13%, 15/05/2040	640,562
11,296	Samsung Electronics Co Ltd	604,266
24,016	UMH Properties Inc	596,541
640,000	United States Treasury Note/Bond, 2.50%, 15/02/2045	573,126
14,400	Pembina Pipeline Corp	561,812

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\$
124,206	MP Materials Corp	4,529,630
9,581	Monolithic Power Systems Inc	4,022,499
41,302	Lattice Semiconductor Corp	2,255,820
20,855	Ambarella Inc	2,033,713
5,470	Deere & Co	1,978,150
10,889	Prologis Inc	1,851,276
21,604	Trimble Inc	1,607,278
18,962	Micron Technology Inc	1,603,952
12,060	Aptiv Plc	1,477,351
11,517	TE Connectivity Ltd	1,391,947
5,954	Autodesk Inc	1,346,754
8,026	Keysight Technologies Inc	1,254,596
7,305	Analog Devices Inc	1,249,512
16,693	Amphenol Corp Class A	1,244,758
4,407	Air Products & Chemicals Inc	1,149,172
8,031	Applied Materials Inc	1,095,969
48,200	Baidu Inc Class A	980,706
3,415	ANSYS Inc	962,284
34,726	Rambus Inc	937,386
1,469	ASML Holding NV	919,828
15,500	StarPower Semiconductor Ltd Class A	856,538
13,552	Altair Engineering Inc Class A	776,279
4,824	Cadence Design Systems Inc	762,230
3,926	NXP Semiconductors NV	749,148
18,418	General Motors Co	745,932
39,912	NIO Inc ADR	733,958
1,364	Lam Research Corp	721,014
2,243	Linde Plc	687,808
2,361	Zscaler Inc	616,275
165	Alphabet Inc Class A	465,536
15,734	First Quantum Minerals Ltd	456,116
174	Amazon.com Inc	447,611

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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\$
155,317	MP Materials Corp	7,149,704
12,913	Deere & Co	4,895,941
21,797	Texas Instruments Inc	3,757,538
13,270	NXP Semiconductors NV	2,440,050
8,540	Caterpillar Inc	1,867,172
8,987	Autodesk Inc	1,741,080
6,203	Cohorent Inc	1,660,666
9,113	Analog Devices Inc	1,435,362
17,843	Micron Technology Inc	1,379,780
41,900	Uber Technologies Inc	1,304,184
9,631	T-Mobile US Inc	1,256,939
77,360	Alibaba Group Holding Ltd	1,026,703
7,465	Qorvo Inc	912,600
14,857	Lattice Semiconductor Corp	781,830
6,783	Visteon Corp	780,109
2,329	Linde Plc	728,252
12,955	Sensata Technologies Holding Plc	716,557
9,678	ON Semiconductor Corp	627,153
4,913	Taiwan Semiconductor Manufacturing Co Ltd ADR	544,936
7,825	Trimble Inc	534,207
167	Amazon.com Inc	500,876
4,618	BE Semiconductor Industries NV	436,257

Next Generation Space Economy – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
231	Airbus SE	23,594
4,410	Planet Labs PBC	20,663
71	L3Harris Technologies Inc	16,499
3,737	Rocket Lab USA Inc	15,643
92	Thales SA	11,126
129	Advanced Micro Devices Inc	11,117
217	Intellian Technologies Inc	10,718
128	Moog Inc Class A	10,190
156	Trimble Inc	9,132
248	Dassault Systemes SE	8,992
265	Mynaric AG	8,530
12	TransDigm Group Inc	6,438

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Next Generation Space Economy – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
190	Crowdstrike Holdings Inc Class A	33,276
186	Zscaler Inc	29,743
283	Okta Inc Class A	27,157
4,700	Shanghai Huace Navigation Technology Ltd Class A	21,100
2,561	Universal Microwave Technology Inc	13,744
2,185	Planet Labs Pbc	11,031
21	Palo Alto Networks Inc	10,488
200	Tencent Holdings Ltd	9,501

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\$
40,760,000	Angolan Government International Bond, 8.25%, 09/05/2028	40,728,471
31,400,000	JP Morgan Structured Product, 3.82%, 29/12/2022	35,901,189
29,086,000	Korea National Oil Corp, 1.75%, 18/04/2025	29,047,897
36,058,882	Ecuador Government International Bond, 5.00%, 31/07/2030	28,997,499
27,333,000	Corp Andina de Fomento, 2.25%, 08/02/2027	27,218,748
22,440,000	Egypt Government International Bond, 4.75%, 11/04/2025	24,348,520
21,984,000	Airport Authority, 1.75%, 12/01/2027	21,875,399
20,791,000	Chile Government International Bond, 2.75%, 31/01/2027	20,778,525
17,918,000	SNB Sukuk Ltd, 2.34%, 19/01/2027	17,918,000
17,361,000	Colombia Government International Bond, 3.88%, 25/04/2027	16,749,025
17,369,626	Ivory Coast Government International Bond, 5.75%, 31/12/2032	16,183,257
15,239,000	Brazil Minas SPE via State of Minas Gerais, 5.33%, 15/02/2028	15,696,170
23,471,958	Bioceanico Sovereign Certificate Ltd, 0.00%, 05/06/2034	15,667,532
16,000,000	Ecopetrol SA, 5.38%, 26/06/2026	15,438,300
14,815,000	CMHI Finance BVI Co Ltd, 4.00%, 01/06/2027	14,810,407
14,708,000	MDGH GMTN RSC Ltd, 3.00%, 28/03/2027	14,647,109
15,171,109	Honduras Government International Bond, 7.50%, 15/03/2024	14,604,335
14,756,000	Chinalco Capital Holdings Ltd, 2.95%, 24/02/2027	14,552,669
14,541,000	DIB Sukuk Ltd, 2.74%, 16/02/2027	14,541,000
13,100,000	Romanian Government International Bond, 3.00%, 27/02/2027	13,020,221
12,792,000	Banco Bradesco SA, 4.38%, 18/03/2027	12,790,721
12,726,000	Abu Dhabi Commercial Bank PJSC, 3.50%, 31/03/2027	12,708,056
11,540,000	Serbia International Bond, 3.13%, 15/05/2027	12,131,464
13,000,000	Qatar Energy, 1.38%, 12/09/2026	11,806,600
11,625,000	Boubyan Sukuk Ltd, 3.39%, 29/03/2027	11,625,000
11,570,000	Perusahaan Penerbit SBSN Indonesia III, 4.40%, 06/06/2027	11,570,000
11,000,000	Grupo de Inversiones Suramericana SA, 5.50%, 29/04/2026	11,236,550
10,909,000	Fondo MIVIVIENDA SA, 4.63%, 12/04/2027	10,871,037
10,825,000	Development Bank of Kazakshtan JSC, 5.75%, 12/05/2025	10,766,329
10,714,000	Hazine Mustesarligi Varlik Kiralama AS, 7.25%, 24/02/2027	10,714,000
10,590,000	Greenko Wind Projects Mauritius Ltd, 5.50%, 06/04/2025	10,545,975
10,000,000	Petrobras Global Finance BV, 6.00%, 27/01/2028	10,188,772
10,021,000	TSMC Arizona Corp, 3.88%, 22/04/2027	10,007,594
8,632,000	KazMunayGas National Co JSC, 4.75%, 19/04/2027	9,344,140
9,195,000	Hana Bank, 3.25%, 30/03/2027	9,170,174
9,220,000	Black Sea Trade & Development Bank, 3.50%, 25/06/2024	8,655,275
7,800,000	ICBCIL Finance Co Ltd, 2.70%, 27/01/2027	7,778,316
8,000,000	Cencosud SA, 4.38%, 17/07/2027	7,710,500
7,431,000	Bangkok Bank PCL, 4.30%, 15/06/2027	7,421,042

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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\$
51,510,000	Costa Rica Government International Bond, 4.25%, 26/01/2023	52,281,338
39,000,000	Turkey Government International Bond, 7.25%, 23/12/2023	39,140,603
38,150,000	Turkey Government International Bond, 6.35%, 10/08/2024	36,337,875
22,000,000	Turkey Government International Bond, 5.75%, 22/03/2024	21,065,000
18,540,000	Tecpetrol SA, 4.88%, 12/12/2022	18,726,320
23,350,000	Ghana Government International Bond, 8.13%, 18/01/2026	17,356,093
16,367,000	Hazine Mustesarligi Varlik Kiralama AS, 5.13%, 22/06/2026	15,633,407
15,000,000	Oman Government International Bond, 4.13%, 17/01/2023	15,189,750
12,000,000	Peruvian Government International Bond, 7.35%, 21/07/2025	13,792,700
13,289,000	Egypt Government International Bond, 5.25%, 06/10/2025	12,890,330
12,800,000	Minsheng Hong Kong International Leasing Ltd Via Landmark Funding 2019 Ltd, 4.50%, 26/03/2022	12,736,000
12,400,000	Huarong Finance 2017 Co Ltd, 4.00%, 29/12/2049	12,262,293
12,000,000	Egypt Government International Bond, 5.88%, 11/06/2025	12,189,837
22,951,000	VEON Holdings BV, 4.00%, 09/04/2025	11,454,810
11,000,000	Colombia Government International Bond, 4.00%, 26/02/2024	11,223,300
10,966,000	Turkey Government International Bond, 5.60%, 14/11/2024	10,787,803
10,714,000	Hazine Mustesarligi Varlik Kiralama AS, 7.25%, 24/02/2027	10,772,927
10,000,000	Bharti Airtel International Netherlands BV, 5.35%, 20/05/2024	10,348,460
10,000,000	Gulf International Bank BSC, 3.50%, 25/03/2022	10,024,000
24,674,000	Gazprom PJSC Via Gaz Capital SA, 5.15%, 11/02/2026	9,970,225
10,000,000	MDGH GMTN RSC Ltd, 2.50%, 07/11/2024	9,725,000
9,000,000	Gold Fields Orogen Holdings BVI Ltd, 5.13%, 15/05/2024	9,281,200
15,325,000	VEON Holdings BV, 7.25%, 26/04/2023	9,005,430
10,000,000	Turkey Government International Bond, 4.25%, 13/03/2025	8,912,500
15,000,000	Ukraine Government International Bond, 7.75%, 01/09/2022	8,343,123
19,689,000	Lukoil Capital DAC, 2.80%, 26/04/2027	8,256,940
7,514,000	Turkey Government International Bond, 4.38%, 08/07/2027	7,981,596
7,866,000	Pampa Energia SA, 7.38%, 21/07/2023	7,873,866
8,000,000	Saudi Arabian Oil Co, 2.88%, 16/04/2024	7,856,000
8,000,000	China Construction Bank Corp, 1.00%, 04/08/2023	7,815,974
7,000,000	Republic of South Africa Government International Bond, 5.88%, 16/09/2025	7,682,500
7,230,000	Black Sea Trade & Development Bank, 3.50%, 25/06/2024	7,555,350
7,000,000	Sasol Financing International Ltd, 4.50%, 14/11/2022	7,042,000
7,000,000	Turkiye Ihracat Kredi Bankasi AS, 5.38%, 24/10/2023	6,778,010

Short Duration High Yield Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
4,480,000	Southwestern Energy Co, 5.95%, 23/01/2025	4,669,419
4,728,935	Team Health Holdings Inc, 6.78%, 02/03/2027	4,642,714
4,440,000	XHR LP, 6.38%, 15/08/2025	4,578,529
4,315,000	Genesis Energy LP/Genesis Energy Finance Corp, 6.50%, 01/10/2025	4,217,188
3,105,000	HUB International Ltd, 7.00%, 01/05/2026	3,119,400
3,020,000	Level 3 Financing Inc, 5.38%, 01/05/2025	3,035,100
2,890,000	Lindblad Expeditions LLC, 6.75%, 15/02/2027	2,819,975
2,825,000	iHeartCommunications Inc, 6.38%, 01/05/2026	2,735,638
2,460,000	Ally Financial Inc, 5.75%, 20/11/2025	2,584,489
2,695,000	Mauser Packaging Solutions Holding Co, 7.25%, 15/04/2025	2,548,718
2,270,000	Antero Resources Corp, 8.38%, 15/07/2026	2,511,765
2,395,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op, 5.50%, 01/05/2025	2,466,850
2,620,000	DISH Network Corp, 3.38%, 15/08/2026	2,419,217
2,280,000	Chesapeake Energy Corp, 5.50%, 01/02/2026	2,322,722
2,440,000	Ford Motor Credit Co LLC, 3.38%, 13/11/2025	2,316,100
2,310,000	GTCR AP Finance Inc, 8.00%, 15/05/2027	2,255,138
2,695,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc, 5.25%, 15/08/2027	2,250,325
2,080,000	Clarios Global Lp, 6.75%, 15/05/2025	2,152,800
2,010,000	Lumen Technologies Inc, 7.50%, 01/04/2024	2,123,538
2,200,000	Sirius XM Radio Inc, 3.13%, 01/09/2026	2,105,711
2,385,000	Zayo Group Holdings Inc, 4.00%, 01/03/2027	2,096,388
2,100,000	Bausch Health Cos Inc, 5.50%, 01/11/2025	2,036,649
2,000,000	WR Grace Holdings LLC, 5.63%, 01/10/2024	2,025,363
2,050,000	Genesis Energy LP/Genesis Energy Finance Corp, 8.00%, 15/01/2027	2,009,000
2,190,000	Royal Caribbean Cruises Ltd, 5.50%, 31/08/2026	1,991,850
1,830,000	Telecom Italia SpA, 5.30%, 30/05/2024	1,928,851
1,740,000	HCA Inc, 5.88%, 15/02/2026	1,877,025
1,760,000	Stevens Holding Co Inc, 6.13%, 01/10/2026	1,873,144
1,730,000	Colgate Energy Partners III LLC, 7.75%, 15/02/2026	1,864,075
1,800,000	Level 3 Financing Inc, 5.25%, 15/03/2026	1,833,750
1,780,000	Live Nation Entertainment Inc, 5.63%, 15/03/2026	1,826,000
1,685,000	Comstock Resources Inc, 7.50%, 15/05/2025	1,720,806
1,705,000	CSC Holdings LLC, 5.25%, 01/06/2024	1,671,964
1,550,000	Starwood Property Trust Inc, 5.50%, 01/11/2023	1,612,000

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Short Duration 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 US\$
7,725,000	Carvana Co, 5.63%, 01/10/2025	6,883,200
6,780,000	TK Elevator US Newco Inc, 5.25%, 15/07/2027	6,685,725
5,740,000	KAR Auction Services Inc, 5.13%, 01/06/2025	5,783,050
5,304,757	Team Health Holdings Inc, 3.75%, 06/02/2024	5,218,535
4,885,000	Cinemark Holdings Inc, 8.75%, 01/05/2025	5,104,825
3,965,000	US Acute Care Solutions LLC, 6.38%, 01/03/2026	4,061,519
3,635,000	Sprint Corp, 7.13%, 15/06/2024	3,825,131
3,680,000	Spirit AeroSystems Inc, 5.50%, 15/01/2025	3,761,570
3,540,000	Aramark Services Inc, 5.00%, 01/04/2025	3,566,550
3,280,000	EQT Corp, 6.63%, 01/02/2025	3,366,100
3,070,000	Beacon Roofing Supply Inc, 4.50%, 15/11/2026	3,085,350
3,070,000	USA Compression Partners LP/Compression Finance Corp, 6.88%, 01/04/2026	3,078,868
3,053,498	Mauser Packaging Solutions Holding Co, 0.00%, 03/04/2024	3,002,905
2,910,000	Mercer International Inc, 5.50%, 15/01/2026	2,910,000
2,785,000	Tenet Healthcare Corp, 6.75%, 15/06/2023	2,896,679
2,815,000	Clarios Global LP/Clarios US Finance Co, 6.25%, 15/05/2026	2,857,225
2,768,588	Medline Borrower LP, 3.80%, 23/10/2028	2,758,219
2,760,000	VICI Properties LP/VICI Note Co Inc, 3.50%, 15/02/2025	2,684,100
2,590,000	HCA Inc, 5.38%, 01/02/2025	2,659,269
2,653,200	Gainwell Acquisition Corp, 4.75%, 01/10/2027	2,649,451
2,598,913	Dealer Tire LLC, 4.35%, 12/12/2025	2,598,913
2,630,000	Adient Global Holdings Ltd, 4.88%, 15/08/2026	2,544,525
2,425,000	Vail Resort Inc, 6.25%, 15/05/2025	2,503,813
2,320,000	Stevens Holding Co Inc, 6.13%, 01/10/2026	2,436,000
2,860,000	Global Aircraft Leasing Co Ltd, 6.50%, 15/09/2024	2,435,363
2,270,000	Taylor Morrison Communities Inc/Taylor Morrison Holdings II Inc, 5.63%, 01/03/2024	2,323,913
2,320,000	CommScope Inc, 6.00%, 01/03/2026	2,323,851
2,135,000	Spirit AeroSystems Inc, 7.50%, 15/04/2025	2,188,375
2,020,000	Delta Air Lines Inc, 7.00%, 01/05/2025	2,161,400
2,160,000	Presidio Holdings Inc, 4.88%, 01/02/2027	2,160,000
2,030,000	Prime Security Services Borrower LLC/Prime Finance Inc, 5.75%, 15/04/2026	2,037,775
1,970,000	FMG Resources August 2006 Pty Ltd, 5.13%, 15/05/2024	1,997,088
1,990,013	Berlin Packaging LLC, 4.25%, 11/03/2028	1,990,013
1,979,898	AssuredPartners Capital Inc, 3.60%, 12/02/2027	1,967,524
1,740,000	HCA Inc, 5.88%, 15/02/2026	1,820,475
1,780,000	Live Nation Entertainment Inc, 5.63%, 15/03/2026	1,811,150
1,690,000	Uniti Group LP/Uniti Fiber Holdings Inc/CSL Capital LLC, 7.88%, 15/02/2025	1,739,466
1,660,000	CHS/Community Health Systems Inc, 5.63%, 15/03/2027	1,726,400
1,749,600	United Airlines Inc 2020-1 Class B, 4.88%, 15/01/2026	1,714,608
1,660,000	American Airlines Group Inc, 5.00%, 01/06/2022	1,668,300

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\$
1,858,720,000	Fannie Mae Pool, 3.00%, 01/04/2052	1,866,010,622
1,807,120,000	Fannie Mae Pool, 2.50%, 01/02/2052	1,824,632,791
1,793,040,000	Fannie Mae Pool, 2.50%, 01/03/2052	1,783,061,287
1,793,040,000	Fannie Mae Pool, 2.50%, 01/04/2052	1,757,654,950
1,736,880,000	Fannie Mae Pool, 3.00%, 15/05/2042	1,674,663,544
1,621,280,000	Fannie Mae Pool, 3.00%, 01/03/2052	1,649,732,047
1,723,360,000	Fannie Mae Pool, 3.00%, 01/06/2052	1,611,053,497
1,554,800,000	Fannie Mae Pool, 3.00%, 01/02/2053	1,601,687,641
1,624,640,000	Fannie Mae Pool, 2.50%, 01/05/2052	1,520,998,269
1,490,960,000	Fannie Mae Pool, 2.50%, 01/06/2052	1,344,857,025
1,152,000,000	United States Treasury Bill, 0.00%, 16/08/2022	1,149,349,755
1,212,240,000	Fannie Mae Pool, 3.00%, 01/07/2051	1,141,691,162
1,000,960,000	Fannie Mae Pool, 3.50%, 01/05/2042	994,142,500
1,016,800,000	Fannie Mae Pool, 3.50%, 01/06/2052	978,422,356
943,280,000	Fannie Mae Pool, 3.50%, 01/07/2052	915,021,247
892,080,000	Fannie Mae Pool, 4.00%, 01/07/2052	885,642,275
892,080,000	Fannie Mae Pool, 4.00%, 01/06/2052	880,110,060
916,320,000	Fannie Mae Pool, 2.50%, 01/07/2052	832,498,647
783,280,000	Fannie Mae Pool, 3.50%, 01/04/2052	799,109,506
724,640,000	Fannie Mae Pool, 4.00%, 01/05/2042	728,146,962
592,160,000	Fannie Mae Pool, 3.50%, 01/03/2052	612,545,997
558,800,000	Ginnie Mae, 2.50%, 01/02/2053	565,899,656
537,520,000	Fannie Mae Pool, 4.50%, 01/07/2052	539,987,050
533,520,000	Fannie Mae Pool, 5.00%, 01/07/2052	539,285,106
540,480,000	Ginnie Mae, 2.50%, 01/04/2052	538,586,925
532,800,000	Ginnie Mae, 2.50%, 01/03/2052	530,171,800
413,840,000	Fannie Mae Pool, 2.00%, 01/02/2052	408,253,613
432,560,000	Ginnie Mae, 2.50%, 01/05/2052	407,834,463
384,800,000	Fannie Mae Pool, 4.50%, 01/06/2052	389,431,344
422,320,000	Ginnie Mae, 2.50%, 01/06/2052	388,792,109
363,120,000	Ginnie Mae, 3.00%, 01/04/2052	367,547,653
354,000,000	Ginnie Mae, 3.00%, 01/02/2052	362,955,578
354,000,000	Ginnie Mae, 3.00%, 01/03/2052	358,988,778
383,200,000	Ginnie Mae, 2.50%, 21/07/2052	339,951,663
313,200,000	Fannie Mae Pool, 2.00%, 01/03/2052	303,545,160
304,880,000	Ginnie Mae, 3.00%, 01/05/2052	294,603,919
308,800,000	Ginnie Mae, 3.00%, 01/06/2052	291,955,809
261,680,000	Fannie Mae Pool, 3.50%, 01/02/2053	272,960,625
264,409,820	WFRBS Commercial Mortgage Trust 2014-C22 Class XA, 0.94%, 15/09/2057	264,409,820
255,440,000	Ginnie Mae, 3.50%, 15/05/2042	252,914,638
255,440,000	Ginnie Mae, 3.50%, 01/07/2052	250,216,481
255,440,000	Ginnie Mae, 3.50%, 01/06/2052	248,127,156
234,160,000	Ginnie Mae, 3.50%, 01/04/2052	234,672,762
251,040,000	Ginnie Mae, 3.00%, 01/07/2052	232,828,619

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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\$
1,807,120,000	Fannie Mae Pool, 2.50%, 01/02/2052	1,801,608,091
1,858,720,000	Fannie Mae Pool, 3.00%, 01/04/2042	1,798,329,053
1,793,040,000	Fannie Mae Pool, 2.50%, 01/03/2052	1,761,016,900
1,793,040,000	Fannie Mae Pool, 2.50%, 01/04/2050	1,685,703,319
1,621,280,000	Fannie Mae Pool, 3.00%, 01/03/2052	1,630,779,666
1,723,360,000	Fannie Mae Pool, 3.00%, 01/06/2052	1,627,960,003
1,736,880,000	Fannie Mae Pool, 3.00%, 15/05/2042	1,627,459,053
1,595,040,000	Fannie Mae Pool, 2.50%, 01/01/2052	1,616,693,044
1,554,800,000	Fannie Mae Pool, 3.00%, 01/02/2053	1,586,283,060
1,624,640,000	Fannie Mae Pool, 2.50%, 01/05/2052	1,470,953,019
1,334,000,000	Fannie Mae Pool, 3.00%, 01/01/2052	1,377,862,119
1,490,960,000	Fannie Mae Pool, 2.50%, 01/06/2052	1,359,003,122
1,016,800,000	Fannie Mae Pool, 3.50%, 01/06/2052	989,169,538
1,000,960,000	Fannie Mae Pool, 3.50%, 01/04/2052	965,289,441
892,080,000	Fannie Mae Pool, 4.00%, 01/06/2052	888,830,812
783,280,000	Fannie Mae Pool, 3.50%, 01/04/2052	782,910,300
724,640,000	Fannie Mae Pool, 4.00%, 01/05/2042	716,078,925
592,160,000	Fannie Mae Pool, 3.50%, 01/03/2052	609,950,188
558,800,000	Ginnie Mae, 2.50%, 01/02/2053	557,518,113
530,880,000	Ginnie Mae, 2.50%, 01/01/2053	538,870,078
532,800,000	Ginnie Mae, 2.50%, 01/03/2052	532,234,313
540,480,000	Ginnie Mae, 2.50%, 01/04/2052	513,393,156
571,360,000	Fannie Mae Pool, 2.50%, 01/07/2052	502,169,538
413,840,000	Fannie Mae Pool, 2.00%, 01/02/2052	402,361,662
432,560,000	Ginnie Mae, 2.50%, 01/05/2052	399,160,456
394,080,000	Fannie Mae Pool, 2.00%, 10/01/2052	389,790,012
384,800,000	Fannie Mae Pool, 4.50%, 01/06/2052	389,235,950
422,320,000	Ginnie Mae, 2.50%, 01/06/2052	377,153,937
461,040,000	United States Treasury Note/Bond, 1.88%, 15/02/2051	371,057,064
354,000,000	Ginnie Mae, 3.00%, 01/02/2052	359,749,325
354,000,000	Ginnie Mae, 3.00%, 01/03/2052	359,428,937
363,120,000	Ginnie Mae, 3.00%, 01/04/2052	352,572,478
313,200,000	Fannie Mae Pool, 2.00%, 01/03/2052	299,423,750
304,880,000	Ginnie Mae, 3.00%, 01/05/2052	288,902,747
308,800,000	Ginnie Mae, 3.00%, 01/06/2052	288,735,206
261,680,000	Fannie Mae Pool, 3.50%, 01/02/2053	272,751,363
264,409,820	WFRBS Commercial Mortgage Trust 2014-C22 Class XA, 0.94%, 15/09/2057	264,409,820
255,440,000	Ginnie Mae, 3.50%, 01/06/2052	250,795,213
255,440,000	Ginnie Mae, 3.50%, 15/05/2042	248,785,712
236,880,000	Ginnie Mae, 3.00%, 01/01/2053	243,458,750
234,160,000	Ginnie Mae, 3.50%, 01/04/2052	232,616,325
251,680,000	Fannie Mae Pool, 3.00%, 01/07/2051	230,959,475
199,040,000	Ginnie Mae, 4.00%, 01/06/2052	200,075,363
191,280,000	Ginnie Mae, 4.00%, 15/05/2042	190,844,281

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\$
2,893,250	Greenko Power II Ltd, 4.30%, 13/12/2028	2,755,706
2,090,000	CIFI Holdings Group Co Ltd, 5.95%, 20/10/2025	1,814,000
1,480,000	Network i2i Ltd, 5.65%, 29/12/2049	1,534,122
1,450,000	Mongolia Government International Bond, 4.45%, 07/07/2031	1,361,480
1,350,000	Fortune Star Bvi Ltd, 6.75%, 02/07/2023	1,357,360
1,400,000	Shui On Development Holding Ltd, 6.15%, 24/08/2024	1,315,113
1,229,825	Star Energy Geothermal Wayang Windu Ltd, 6.75%, 24/04/2033	1,274,363
1,300,000	Medco Bell Pte Ltd, 6.38%, 30/01/2027	1,264,985
1,300,000	JSW Steel Ltd, 5.05%, 05/04/2032	1,212,760
1,250,000	Bank Negara Indonesia Persero Tbk PT, 3.75%, 30/03/2026	1,209,488
1,200,000	Singapore Airlines Ltd, 3.38%, 19/01/2029	1,127,921
1,300,000	RKPF Overseas 2019 A Ltd, 6.70%, 30/09/2024	1,109,600
1,100,000	Medco Oak Tree Pte Ltd, 7.38%, 14/05/2026	1,094,150
1,050,000	Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ, 6.25%, 10/12/2024	1,062,524
1,200,000	Lenovo Group Ltd, 3.42%, 02/11/2030	1,056,240
1,050,000	Globe Telecom Inc, 4.20%, 29/12/2049	1,055,175
1,163,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries, 4.50%, 14/07/2028	1,042,721
1,078,075	Continuum Energy Levanter Pte Ltd, 4.50%, 09/02/2027	1,019,973
1,280,000	Logan Group Co Ltd, 5.25%, 23/02/2023	1,008,160
1,061,500	JSW Hydro Energy Ltd, 4.13%, 18/05/2031	998,051
1,000,000	Shriram Transport Finance Co Ltd, 4.15%, 18/07/2025	987,620
1,000,000	CAS Capital No 1 Ltd, 4.00%, 29/12/2049	982,860
1,000,000	Melco Resorts Finance Ltd, 5.63%, 17/07/2027	973,480
900,000	Ca Magnum Holdings, 5.38%, 31/10/2026	920,275
900,000	ReNew Power Pvt Ltd, 5.88%, 05/03/2027	919,300
940,000	NWD Finance BVI Ltd, 4.13%, 29/12/2049	910,890
900,000	PCPD Capital Ltd, 5.13%, 18/06/2026	902,590
1,180,000	RKPF Overseas 2020 A Ltd, 5.20%, 12/01/2026	889,680
960,000	Bangkok Bank PCL, 3.74%, 25/09/2034	861,023
800,000	Kasikornbank PCL, 3.34%, 02/10/2031	741,530
740,000	FWD Group Ltd, 5.75%, 09/07/2024	733,950
680,000	Vedanta Resources Finance II Plc, 13.88%, 21/01/2024	705,212
1,100,000	China SCE Group Holdings Ltd, 7.00%, 02/05/2025	702,650
700,000	Bank of East Asia Ltd, 0.00%, 22/04/2032	698,130
670,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	691,063
700,000	Studio City Finance Ltd, 6.00%, 15/07/2025	669,630
1,300,000	Shimao Group Holdings Ltd, 6.13%, 21/02/2024	662,320
640,000	Celestial Miles Ltd, 5.75%, 29/12/2049	661,356
663,000	ABJA Investment Co Pte Ltd, 5.45%, 24/01/2028	658,876

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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\$
1,151,000	Shui On Development Holding Ltd, 6.15%, 24/08/2024	998,998
1,000,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	983,629
900,000	Celestial Miles Ltd, 5.75%, 29/12/2049	903,345
909,906	Star Energy Geothermal Wayang Windu Ltd, 6.75%, 24/04/2033	882,862
1,400,000	CIFI Holdings Group Co Ltd, 5.95%, 20/10/2025	836,800
1,033,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries, 4.50%, 14/07/2028	835,757
770,000	Shriram Transport Finance Co Ltd, 5.10%, 16/07/2023	740,880
800,000	Singapore Airlines Ltd, 3.38%, 19/01/2029	724,973
879,750	Greenko Power II Ltd, 4.30%, 13/12/2028	709,079
800,000	CA Magnum Holdings, 5.38%, 31/10/2026	703,200
675,000	Lenovo Group Ltd, 5.88%, 24/04/2025	702,038
750,000	Network i2i Ltd, 5.65%, 29/12/2049	694,332
690,000	FWD Group Ltd, 5.75%, 09/07/2024	683,825
700,000	Bank of East Asia Ltd, 0.00%, 22/04/2032	680,633
721,000	Globe Telecom Inc, 4.20%, 02/05/2171	678,490
690,000	Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ, 6.25%, 10/12/2024	670,935
703,000	China Hongqiao Group Ltd, 6.25%, 08/06/2024	662,710
700,000	ReNew Power Pvt Ltd, 5.88%, 05/03/2027	651,863
700,000	Bank Negara Indonesia Persero Tbk PT, 3.75%, 30/03/2026	640,205
759,000	Fortune Star Bvi Ltd, 6.75%, 02/07/2023	605,939
603,000	ABJA Investment Co Pte Ltd, 5.45%, 24/01/2028	579,023
600,000	Medco Oak Tree Pte Ltd, 7.38%, 14/05/2026	569,756
706,000	Mongolia Government International Bond, 4.45%, 07/07/2031	553,103
600,000	Bangkok Bank PCL, 3.73%, 25/09/2034	523,304
700,000	JSW Steel Ltd, 5.05%, 05/04/2032	518,000
644,000	JSW Hydro Energy Ltd, 4.13%, 18/05/2031	517,114
600,000	NWD Finance BVI Ltd, 4.13%, 29/12/2049	495,000
500,000	Vedanta Resources Finance II Plc, 13.88%, 21/01/2024	490,629
474,000	Perusahaan Penerbit SBSN Indonesia III, 4.70%, 06/06/2032	487,628
500,000	Greenko Wind Projects Mauritius Ltd, 5.50%, 06/04/2025	470,000
2,000,000	Logan Group Co Ltd, 5.25%, 23/02/2023	460,275
490,000	Cathay Pacific MTN Financing HK Ltd, 4.88%, 17/08/2026	452,045
750,000	New Metro Global Ltd, 4.80%, 15/12/2024	449,600
500,000	Adani Green Energy Ltd, 4.38%, 08/09/2024	445,366
470,000	Periama Holdings LLC, 5.95%, 19/04/2026	422,500
1,100,000	Sri Lanka Government International Bond, 6.85%, 03/11/2025	405,658
400,000	Vanke Real Estate Hong Kong Co Ltd, 5.35%, 11/03/2024	400,520
490,000	Yanlord Land HK Co Ltd, 5.13%, 20/05/2026	393,700
700,000	Country Garden Holdings Co Ltd, 7.25%, 08/04/2026	384,995
1,100,000	Sri Lanka Government International Bond, 5.75%, 18/04/2023	381,292
500,000	MGM China Holdings Ltd, 4.75%, 01/02/2027	377,772
400,000	ZhongAn Online P&C Insurance Co Ltd, 3.13%, 16/07/2025	366,384

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\$
4,383,000	Costa Rica Government International Bond, 7.16%, 12/03/2045	4,195,276
4,185,000	Ivory Coast Government International Bond, 6.88%, 17/10/2040	4,176,715
4,363,000	Peruvian Government International Bond, 3.00%, 15/01/2034	4,032,070
3,722,000	Oman Government International Bond, 6.75%, 17/01/2048	3,636,514
3,320,000	Republic of Uzbekistan International Bond, 4.75%, 20/02/2024	3,324,468
3,683,000	Colombia Government International Bond, 3.00%, 30/01/2030	3,196,953
4,896,673	Ecuador Government International Bond, 1.00%, 31/07/2035	3,177,774
11,033,136	Argentine Republic Government International Bond, 1.50%, 09/07/2035	3,171,777
2,810,000	Mexico Government International Bond, 5.75%, 29/12/2049	2,934,459
3,320,000	Chile Government International Bond, 2.55%, 27/07/2033	2,932,774
1,923,000	Indonesia Government International Bond, 8.50%, 12/10/2035	2,783,694
2,590,000	Oman Government International Bond, 6.25%, 25/01/2031	2,706,223
2,654,000	Angolan Government International Bond, 8.75%, 14/04/2032	2,636,555
2,630,000	Republic of Armenia International Bond, 3.95%, 26/09/2029	2,428,222
2,309,000	Hungary Government International Bond, 1.75%, 05/06/2035	2,394,706
2,779,000	Serbia International Bond, 2.05%, 23/09/2036	2,393,244
2,486,000	Peruvian Government International Bond, 1.25%, 11/03/2033	2,371,132
2,100,000	Uruguay Government International Bond, 4.38%, 23/01/2031	2,279,980
2,616,000	Colombia Government International Bond, 5.00%, 15/06/2045	2,207,855
2,177,000	Colombia Government International Bond, 3.88%, 25/04/2027	2,070,027
2,840,000	Ukraine Government International Bond, 6.88%, 21/05/2029	2,062,182
1,722,000	Croatia Government International Bond, 1.13%, 04/03/2033	1,782,533
2,050,000	Mexico Government International Bond, 3.50%, 12/02/2034	1,760,478
2,000,000	Morocco Government International Bond, 3.00%, 15/12/2032	1,697,890
1,360,000	Mexico Government International Bond, 3.38%, 23/02/2031	1,624,075
1,598,000	Ivory Coast Government International Bond, 6.63%, 22/03/2048	1,611,217
2,045,000	Romanian Government International Bond, 3.38%, 28/01/2050	1,610,949
1,530,000	Romanian Government International Bond, 2.00%, 28/01/2032	1,551,169
1,510,000	Morocco Government International Bond, 5.50%, 11/12/2042	1,532,725
1,355,000	Croatia Government International Bond, 2.88%, 22/04/2032	1,440,594

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Sustainable Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales
(continued)

Total sales:

Units	Security Description	Proceeds US\$
750,000	Brazilian Government International Bond, 3.88%, 12/06/2030	689,063
610,000	Ukraine Government International Bond, 6.88%, 21/05/2029	505,538
400,000	Republic of South Africa Government International Bond, 5.88%, 22/06/2030	383,416
340,000	Empresa Nacional Del Petroleo, 3.75%, 05/08/2026	346,970
263,000	Oil and Gas Holding Co, 7.50%, 25/10/2027	281,936
243,000	Senegal Government International Bond, 4.75%, 13/03/2028	221,496
210,000	Romanian Government International Bond, 4.63%, 03/04/2049	204,518
371,000	Ghana Government International Bond, 7.63%, 16/05/2029	200,340
200,000	Turkey Government International Bond, 6.38%, 14/10/2025	197,750
200,000	Hazine Mustesarligi Varlik Kiralama AS, 7.25%, 24/02/2027	192,250
200,000	Industrias Penoles SAB de CV, 5.65%, 12/09/2049	182,348
200,000	Dominican Republic International Bond, 5.88%, 30/01/2060	173,100
340,000	VEON Holdings BV, 3.38%, 25/11/2027	136,000
100,000	Senegal Government International Bond, 5.38%, 08/06/2037	72,103
53,000	El Salvador Government International Bond, 7.75%, 24/01/2023	38,690

Systematic Global Sustainable Value – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
3,935	Microsoft Corp	1,085,983
6,250	Apple Inc	952,142
363	Alphabet Inc Class A	908,669
854	Tesla Inc	772,927
289	Booking Holdings Inc	619,780
3,828	3M Co	560,444
6,516	Marathon Petroleum Corp	540,520
9,858	Samsung Electronics Co Ltd	539,937
10,107	Citigroup Inc	539,361
6,041	Phillips 66	536,241
1,632	Goldman Sachs Group Inc	526,961
4,638	Prudential Financial Inc	519,662
6,151	Merck & Co Inc	513,754
9,429	TotalEnergies SE	502,414
23,158	GSK Plc	495,337
1,326	Roche Holding AG	479,373
4,007	Discover Financial Services	441,638
35,100	Alibaba Group Holding Ltd	441,239
15,100	Takeda Pharmaceutical Co Ltd	436,115
8,374	Cisco Systems Inc	431,257

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Systematic Global Sustainable Value – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
169,250	iShares Core MSCI Emerging Markets ETF	864,529
13,030	Vanguard FTSE Emerging Markets UCITS ETF	840,370
2,503	Target Corp	480,057
4,160	Consolidated Edison Inc	409,067
1,295	McDonald's Corp	318,204
2,004	Sempra Energy	303,025
3,472	Archer-Daniels-Midland Co	299,826
2,243	Allstate Corp	291,921
6,421	eBay Inc	282,347
127	AutoZone Inc	274,042
8,160	Williams Cos Inc	267,163
425,008	Lloyds Banking Group Plc	266,395
6,028	Enbridge Inc	266,010
3,329	Best Buy Co Inc	264,306
390	Thermo Fisher Scientific Inc	228,723
1,557	3M Co	227,273
1,568	Heico Corp	220,376
14,882	Ford Motor Co	183,142
46,200	ENEOS Holdings Inc	179,907
1,320	JPMorgan Chase & Co	173,787

Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost EUR
21,000,000	BNP Paribas SA, 0.25%, 13/04/2027	20,587,900
17,000,000	Morgan Stanley, 1.75%, 30/01/2025	17,492,920
12,800,000	European Union, 0.80%, 04/07/2025	12,792,064
12,400,000	BPCE SA, 0.38%, 02/02/2026	12,377,360
12,000,000	Bank of America Corp, 1.38%, 07/02/2025	12,186,000
12,201,000	Commerzbank AG, 0.10%, 11/09/2025	12,123,890
12,000,000	Credit Mutuel Home Loan, 0.13%, 09/04/2025	11,982,000
11,500,000	Morgan Stanley, 1.38%, 27/10/2026	11,829,725
11,500,000	Holcim Finance Luxembourg SA, 1.50%, 06/04/2025	11,496,665
10,700,000	Athene Global Funding, 0.83%, 08/01/2027	10,700,000
10,390,000	Mulcair Securities No 3 DAC Series 3 Class A, 0.49%, 24/04/2065	10,345,261
10,300,000	Amadeus IT Group, 0.00%, 09/02/2023	10,300,103
10,000,000	AMCO – Asset Management Co SpA, 1.50%, 17/07/2023	10,227,000
9,630,000	Kreditanstalt Fuer Wiederaufbau, 0.00%, 30/04/2027	9,668,424
7,080,035	French Republic Government Bond OAT, 1.85%, 25/07/2027	8,888,780
8,800,000	Jubilee Place Ser 3 Class A, 0.40%, 17/01/2059	8,846,064
8,800,000	Bank of New Zealand, 2.55%, 29/06/2027	8,800,000
8,243,280	Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025	8,719,435
7,650,440	Spain Government Inflation Linked Bond, 0.65%, 30/11/2027	8,535,443
8,008,338	Italy Buoni Poliennali Del Tesoro, 0.65%, 28/10/2027	8,519,361

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds EUR
20,928,311	Primrose Residential Series 2021-1 Class A, 0.00%, 24/03/2061	20,896,918
18,500,000	Wells Fargo & Co, 1.34%, 04/05/2025	18,080,415
17,000,000	Morgan Stanley, 1.75%, 30/01/2025	17,075,700
14,122,899	Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025	14,111,814
14,000,000	BNP Paribas SA, 0.50%, 15/07/2025	14,090,990
14,000,000	Heathrow Funding Ltd, 1.88%, 23/05/2022	14,075,600
13,016,000	Credito Valtellinese SpA, 2.00%, 27/11/2022	13,191,716
12,800,000	European Union, 0.80%, 04/07/2025	12,811,235
11,500,000	AMCO – Asset Management Co SpA, 1.50%, 17/07/2023	11,716,062
11,098,000	Islandsbanki HF, 1.13%, 19/01/2024	11,153,490
11,000,000	BPCE SA, 0.63%, 28/04/2025	11,137,800
10,895,892	EDML BV Series 2021-1 Class A, 0.04%, 28/01/2060	10,969,439
10,529,216	Glenbeigh Ltd Class A, 0.21%, 24/03/2046	10,502,893
9,630,000	Kreditanstalt Fuer Wiederaufbau, 0.00%, 30/04/2027	9,667,695
10,000,000	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	9,653,600
8,144,526	Spain Government Inflation Linked Bond, 1.00%, 30/11/2030	9,643,195
8,060,000	Slovenia Government Bond, 0.00%, 13/02/2026	7,920,306
8,000,000	Santander UK Group Holdings Plc, 0.39%, 28/02/2025	7,905,600
8,000,000	Andorra International Bond, 1.25%, 23/02/2027	7,739,320
8,000,000	UBS AG, 0.01%, 31/03/2026	7,735,270

Uncorrelated Strategies – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
120,000,000	United States Treasury Bill, 0.00%, 12/07/2022	119,792,770
115,000,000	United States Treasury Bill, 0.00%, 23/06/2022	114,862,431
115,000,000	United States Cash Management Bill, 0.00%, 27/09/2022	114,543,123
100,000,000	United States Treasury Bill, 0.00%, 16/06/2022	99,908,889
100,000,000	United States Treasury Bill, 0.00%, 09/06/2022	99,906,250
100,000,000	United States Treasury Bill, 0.00%, 30/06/2022	99,864,222
100,000,000	United States Treasury Bill, 0.00%, 07/07/2022	99,845,694
100,000,000	United States Cash Management Bill, 0.00%, 20/09/2022	99,593,875
100,000,000	United States Cash Management Bill, 0.00%, 04/10/2022	99,538,133
100,000,000	United States Cash Management Bill, 0.00%, 11/10/2022	99,465,115
100,000,000	United States Cash Management Bill, 0.00%, 18/10/2022	99,431,686
98,000,000	United States Treasury Bill, 0.00%, 15/09/2022	97,672,439
95,000,000	United States Treasury Bill, 0.00%, 02/06/2022	94,921,625
95,000,000	United States Treasury Bill, 0.00%, 01/09/2022	94,738,156
90,000,000	United States Treasury Bill, 0.00%, 12/05/2022	89,931,375
90,000,000	United States Treasury Bill, 0.00%, 16/08/2022	89,782,331
85,000,000	United States Treasury Bill, 0.00%, 19/05/2022	84,926,688
85,000,000	United States Treasury Bill, 0.00%, 23/08/2022	84,772,778
80,000,000	United States Treasury Bill, 0.00%, 21/04/2022	79,967,500
80,000,000	United States Treasury Bill, 0.00%, 28/04/2022	79,963,750
80,000,000	United States Treasury Bill, 0.00%, 26/07/2022	79,828,789
80,000,000	United States Treasury Bill, 0.00%, 02/08/2022	79,812,322
75,000,000	United States Cash Management Bill, 0.00%, 30/08/2022	74,801,906
70,000,000	United States Treasury Bill, 0.00%, 14/04/2022	69,980,575
70,000,000	United States Treasury Bill, 0.00%, 05/05/2022	69,966,313
70,000,000	United States Treasury Bill, 0.00%, 26/05/2022	69,948,375
70,000,000	United States Treasury Bill, 0.00%, 19/07/2022	69,869,430
70,000,000	United States Treasury Bill, 0.00%, 09/08/2022	69,850,463

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

Uncorrelated Strategies – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
121,925,000	Egypt Treasury Bill, 0.00%, 11/10/2022	7,141,557
1,000,000	United States Treasury Bill, 0.00%, 09/06/2022	999,911

Uncorrelated Trading – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
52,775,000	United States Cash Management Bill, 0.00%, 20/09/2022	52,580,724
47,560,000	United States Treasury Bill, 0.00%, 15/09/2022	47,401,461
47,245,000	United States Treasury Bill, 0.00%, 01/09/2022	47,117,249
46,000,000	United States Treasury Bill, 0.00%, 12/07/2022	45,981,021
42,740,000	United States Treasury Bill, 0.00%, 16/08/2022	42,657,793
42,205,000	United States Treasury Bill, 0.00%, 23/08/2022	42,107,714
41,655,000	United States Treasury Bill, 0.00%, 26/07/2022	41,618,935
41,655,000	United States Treasury Bill, 0.00%, 02/08/2022	41,610,102
41,125,000	United States Cash Management Bill, 0.00%, 30/08/2022	41,017,597
40,590,000	United States Treasury Bill, 0.00%, 19/07/2022	40,564,272
40,590,000	United States Treasury Bill 0.00%, 09/08/2022	40,530,909
40,005,000	United States Treasury Bill, 0.00%, 07/07/2022	39,993,625
6,100,000	NatWest Group Plc, 8.00%, 29/12/2049	6,123,838
6,000,000	Ziff Davis Inc, 1.75%, 01/11/2026	5,888,196
4,500,000	Vishay Intertechnology Inc, 2.25%, 15/06/2025	4,255,791
3,800,000	Cellnex Telecom SA, 0.50%, 05/07/2028	4,169,039
3,900,000	Credit Agricole SA, 7.88%, 29/12/2049	3,896,100
4,000,000	Twitter Inc, 0.00%, 15/03/2026	3,586,200
4,500,000	AMS-OSRAM AG, 2.13%, 03/11/2027	3,583,416
2,700,000	Sika AG, 0.15%, 05/06/2025	3,577,367

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

Uncorrelated Trading – Statement of Significant Purchases and Sales (continued)

Top 20 sales:

Units	Security Description	Proceeds US\$
3,000,000	Ziff Davis Inc, 1.75%, 01/11/2026	2,950,296
2,250,000	Vishay Intertechnology Inc, 2.25%, 15/06/2025	2,111,316
2,000,000	Twitter Inc, 0.00%, 15/03/2026	1,787,400
1,600,000	NatWest Group Plc, 8.00%, 29/12/2049	1,606,000
2,100,000	DISH Network Corp, 3.38%, 15/08/2026	1,410,662
1,000,000	American Airlines Group Inc, 6.50%, 01/07/2025	1,018,781
500,000	Ormat Technologies Inc, 2.50%, 15/07/2027	532,896
500,000	Luminar Technologies Inc, 1.25%, 15/12/2026	288,440
568	FedEx Corp	129,139
1,261	Newmont Corp	75,639
1,270	Masco Corp	63,685
902	Fortune Brands Home & Security Inc	53,841
1,357	RWE AG	52,595
2,921	Rexel SA	44,977
3,172	Stellantis NV	40,510
156	Rockwool International A/S	35,005
1,000	Patterson Cos Inc	30,432
407	Autoliv Inc	30,295
174	Lowe's Cos Inc	29,994
1,802	Buzzi Unicem SpA	29,900

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\$
4,729	Microsoft Corp	1,330,708
481	Alphabet Inc Class A	1,186,078
7,435	Apple Inc	1,159,586
661	Amazon.com Inc	746,441
2,667	McDonald's Corp	647,851
4,454	JPMorgan Chase & Co	602,869
1,184	UnitedHealth Group Inc	582,108
1,022	Thermo Fisher Scientific Inc	571,636
1,398	S&P Global Inc	513,771
2,554	Salesforce Inc	477,401
2,196	Meta Platforms Inc Class A	458,733
1,366	Home Depot Inc	419,783
2,422	CDW Corp	414,657
11,211	Keurig Dr Pepper Inc	413,235
1,882	CME Group Inc Class A	408,031
800	ServiceNow Inc	402,538
6,495	TJX Cos Inc	400,772
6,739	Apollo Global Management Inc	395,750
2,510	Waste Management Inc	391,182
1,809	Equifax Inc	388,833
892	Adobe Inc	382,455
1,597	Union Pacific Corp	380,625
3,385	Medtronic Plc	353,456
721	Costco Wholesale Corp	349,917
4,366	NextEra Energy Inc	332,845
998	SBA Communications Corp Class A	330,376
1,544	Visa Inc Class A	318,750
918	Mastercard Inc Class A	315,168
1,812	Johnson & Johnson	314,959
5,524	Brookfield Asset Management Inc Class A	283,880
2,253	NIKE Inc Class B	275,001
1,995	Walmart Inc	271,440
1,286	Workday Inc Class A	266,268
10,033	Enterprise Products Partners LP	259,961
1,489	Analog Devices Inc	240,098
1,816	TE Connectivity Ltd	237,821
2,201	Zendesk Inc	232,184
6,519	Chewy Inc Class A	228,181
1,777	Okta Inc Class A	227,764
1,117	Avery Dennison Corp	198,585

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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\$
2,705	Ashland Global Holdings Inc	248,887
8,638	Dun & Bradstreet Holdings Inc	147,206
820	Expedia Group Inc	144,543
3,575	Keurig Dr Pepper Inc	133,340
2,011	Lamb Weston Holdings Inc	121,754
175	BlackRock Inc Class A	111,205
1,627	Citigroup Inc	110,584
1,719	Anaplan Inc	99,914
3,301	Chewy Inc Class A	99,851
905	Activision Blizzard Inc	74,115
543	Spotify Technology SA	59,593
529	NextEra Energy Inc	44,319
112	Humana Inc	42,853
182	Equifax Inc	42,352
235	Salesforce Inc	41,672
259	WEX Inc	40,448
172	Workday Inc Class A	39,801
206	Walmart Inc	32,438
1,049	Duck Creek Technologies Inc	30,130
98	Atlassian Corp Plc Class A	29,390
9	Amazon.com Inc	28,128
1,022	Paycor HCM Inc	27,594
115	Visa Inc Class A	27,039
210	Zendesk Inc	26,505
107	FedEx Corp	26,012
41	ServiceNow Inc	23,167
398	TJX Cos Inc	22,316

US Equity Index PutWrite – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
86,400,000	United States Treasury Note/Bond, 0.25%, 15/03/2024	83,238,219
35,600,000	United States Treasury Note/Bond, 0.25%, 15/06/2024	33,465,391
29,800,000	United States Treasury Note/Bond, 1.63%, 15/12/2022	29,949,484
25,000,000	United States Treasury Note/Bond, 0.50%, 15/03/2023	24,905,273
25,000,000	United States Treasury Note/Bond, 0.13%, 15/09/2023	24,620,117
21,100,000	United States Treasury Note/Bond, 0.13%, 15/12/2023	20,569,344
18,800,000	United States Treasury Note/Bond, 0.25%, 15/06/2023	18,601,938
12,000,000	United States Treasury Note/Bond, 1.50%, 15/09/2022	12,100,313

There were no sales during the period.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

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\$
293,030	Procter & Gamble Co	44,774,373
470,271	Exxon Mobil Corp	39,823,041
388,103	General Electric Co	34,075,807
853,132	Delta Air Lines Inc	33,294,911
416,203	Rio Tinto Plc ADR	31,469,782
175,454	Johnson & Johnson	31,192,368
232,501	JPMorgan Chase & Co	30,950,217
582,784	Pfizer Inc	30,002,196
115,350	Constellation Brands Inc Class A	27,366,858
470,688	Truist Financial Corp	25,883,396
259,754	Raytheon Technologies Corp	25,623,243
395,428	Mondelez International Inc Class A	25,056,536
150,841	Chevron Corp	24,624,591
170,372	Walmart Inc	24,425,966
510,426	United Airlines Holdings Inc	22,723,375
606,466	Keurig Dr Pepper Inc	22,642,887
575,288	Bank of America Corp	22,495,498
66,127	Berkshire Hathaway Inc Class B	21,818,702
288,730	Bristol-Myers Squibb Co	21,495,263
121,210	Marriott International Inc Class A Class A	20,839,869
270,877	Royal Caribbean Cruises Ltd	20,595,355
326,237	Mosaic Co	20,456,856
161,184	Zimmer Biomet Holdings Inc	19,994,372
110,390	PNC Financial Services Group Inc	19,855,805
222,313	Merck & Co Inc	18,936,067
81,042	CME Group Inc Class A	18,358,860
69,810	Becton Dickinson & Co	18,262,500
161,049	Medtronic Plc	17,314,482
232,680	Newmont Corp	17,240,396
829,116	AT&T Inc	16,680,272
238,076	MetLife Inc	16,394,983
105,421	Sempra Energy	15,972,987
245,311	Dow Inc	15,858,405
122,494	DTE Energy Co	15,494,094
30,734	Elevance Health Inc	15,119,722
154,097	American Electric Power Co Inc	14,700,409
290,292	Verizon Communications Inc	14,625,619
34,775	Lockheed Martin Corp	14,621,686
128,525	Duke Energy Corp	13,517,089
136,105	Emerson Electric Co	12,519,673

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\$
245,824	Dow Inc	13,503,746
87,502	EOG Resources Inc	10,012,200
132,691	Rio Tinto Plc ADR	9,733,217
122,312	General Electric Co	8,924,516
112,864	Baxter International Inc	8,259,232
55,845	Procter & Gamble Co	8,189,606
56,209	Marriott International Inc Class A	8,089,754
134,298	Gilead Sciences	7,772,963
99,650	Comerica Inc	7,497,064
584,026	Carnival Corp	7,296,170
29,479	Becton Dickinson & Co	6,909,124
123,210	Devon Energy Corp	6,888,674
59,905	Valero Energy Corp	6,806,896
77,122	Bristol-Myers Squibb Co	5,785,847
22,618	Air Products & Chemicals Inc	5,656,979
186,831	Equitable Holdings Inc	5,604,346
424,513	American Airlines Group Inc	5,576,858
276,654	Regions Financial Corp	5,149,434
78,943	Coca-Cola Co	5,069,453
70,068	Charles Schwab Corp	4,903,981
48,659	CVS Health Corp	4,739,092
78,255	Royal Caribbean Cruises Ltd	4,688,827
121,223	Boston Scientific Corp	4,671,877
24,046	Caterpillar Inc	4,418,895
85,918	Verizon Communications Inc	4,407,334
26,899	Texas Instruments Inc	4,190,606
23,372	Chevron Corp	3,967,448
68,563	Zions Bancorp NA	3,735,992
38,166	Exxon Mobil Corp	3,322,461
58,053	Apollo Global Management Inc	3,100,646
24,442	Kimberly-Clark Corp	3,083,100
28,832	Raytheon Technologies Corp	2,785,581
62,179	General Motors Co	2,410,538

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INTERIM REPORT

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\$
269,680	JPMorgan Chase & Co	40,508,553
418,640	Zendesk Inc	39,957,228
217,024	Okta Inc Class A	37,766,612
51,216	Amazon.com Inc	36,354,245
166,576	Meta Platforms Inc Class A	34,771,463
103,168	Microsoft Corp	30,210,193
169,280	Apple Inc	27,365,831
83,184	Home Depot Inc	26,040,399
154,240	Five Below Inc	25,324,648
1,426,176	GAP Inc	24,952,832
138,752	Avery Dennison Corp	24,570,882
328,608	NextEra Energy Inc	24,507,211
213,104	NIKE Inc Class B	24,383,176
265,888	Alcoa Corp	22,786,626
704,000	Uber Technologies Inc	21,440,506
49,392	Humana Inc	21,372,050
1,334,464	Under Armour Inc Class A	21,242,020
232,672	Floor & Decor Holdings Inc Class A	20,870,446
338,032	TJX Cos Inc	20,069,049
194,192	Raytheon Technologies Corp	19,047,949
156,800	Carmax Inc	18,816,000
100,928	Netflix Inc	18,781,302
624,144	Equitable Holdings Inc	18,689,758
37,552	Costco Wholesale Corp	18,008,536
411,600	Chewy Inc Class A	17,127,397
37,792	Adobe Inc	17,016,832
862,480	Sweetgreen Inc Class A	16,325,704
131,200	Airbus SE	15,372,166
46,800	Lululemon Athletica Inc	15,047,873
150,960	Expedia Group Inc	15,007,640
53,824	Union Pacific Corp	13,487,564
81,712	Chevron Corp	11,252,826
168,128	Apollo Global Management Inc	10,367,925
22,704	ServiceNow Inc	10,275,092
45,824	Equifax Inc	9,063,474
72,336	Walmart Inc	9,032,113
313,120	Enterprise Products Partners LP	7,961,772
19,472	Mastercard Inc Class A	6,328,937
174,592	Keurig Dr Pepper Inc	6,043,402
27,792	Salesforce Inc	5,063,406
28,416	Asbury Automotive Group Inc	4,498,663

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\$
1,256,480	NextEra Energy Inc	104,014,913
37,968	Alphabet Inc Class A	98,666,829
31,344	Amazon.com Inc	93,169,743
2,406,304	Keurig Dr Pepper Inc	90,859,874
278,736	Microsoft Corp	83,950,956
1,209,872	TJX Cos Inc	80,314,219
348,256	Salesforce Inc	74,795,396
778,672	Ashland Global Holdings Inc	74,016,170
617,040	IHS Markit Ltd	73,316,577
283,744	McDonald's Corp	72,919,226
298,352	Workday Inc Class A	72,557,611
153,104	UnitedHealth Group Inc	71,362,360
1,033,792	Apollo Global Management Inc	68,860,526
414,304	Apple Inc	68,420,207
128,400	ServiceNow Inc	68,409,249
478,000	Chevron Corp	67,277,845
284,352	Equifax Inc	66,966,470
1,011,472	Lamb Weston Holdings Inc	63,822,914
962,176	Citigroup Inc	63,677,452
401,344	Waste Management Inc	62,270,878
787,744	Activision Blizzard Inc	61,904,220
204,752	Meta Platforms Inc Class A	61,310,335
339,856	Expedia Group Inc	60,176,808
234,160	Union Pacific Corp	58,423,698
448,912	Splunk Inc	52,399,431
226,624	CME Group Inc Class A	52,129,299
104,528	Adobe Inc	51,905,085
1,044,000	Anaplan Inc	50,868,280
225,776	Visa Inc Class A	48,543,197
207,744	FedEx Corp	48,238,238
320,464	JPMorgan Chase & Co	47,918,375
3,223,968	Legalzoom.com Inc	47,098,154
1,784,256	Paycor HCM Inc	45,777,600
217,200	Honeywell International Inc	44,699,136
455,088	WEC Energy Group Inc	44,434,909
254,032	Asbury Automotive Group Inc	43,791,872
120,592	Home Depot Inc	42,450,945
273,808	TE Connectivity Ltd	41,854,119
285,744	Walmart Inc	41,645,780
1,703,024	Enterprise Products Partners LP	40,514,009
106,704	Humana Inc	40,445,576
1,038,512	Chewy Inc Class A	39,966,611
721,520	Brookfield Asset Management Inc Class A	39,596,114
949,568	Uber Technologies Inc	34,734,849
316,256	Medtronic Plc	33,421,939
549,456	Brookfield Infrastructure Partners LP	33,182,188
213,408	Spotify Technology SA	33,029,238
206,496	WEX Inc	31,659,329
164,320	CDW Corp	30,907,334
51,024	Thermo Fisher Scientific Inc	29,815,457
103,824	Air Products & Chemicals Inc	29,707,421
180,192	Procter & Gamble Co	29,345,042
682,384	Enbridge Inc	27,843,209
785,088	nVent Electric Plc	27,688,076
146,528	Okta Inc Class A	25,853,692
34,896	BlackRock Inc Class A	25,843,873
152,624	Johnson & Johnson	25,442,001

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US Long Short Equity – 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\$
66,896	Mastercard Inc Class A	24,096,278
208,032	Fidelity National Information Services Inc	23,573,389
1,172,416	Dun & Bradstreet Holdings Inc	23,522,207
852,480	CenterPoint Energy Inc	23,428,213
809,520	Duck Creek Technologies Inc	23,252,267
142,176	Analog Devices Inc	23,006,191
678,848	Equitable Holdings Inc	22,995,454
291,664	Amphenol Corp Class A	22,832,617
1,426,176	GAP Inc	22,117,453
133,744	Marriott International Inc Class A	21,591,984
62,784	SBA Communications Corp Class A	20,148,016
296,160	Mondelez International Inc Class A	19,966,185
154,240	Five Below Inc	18,918,463
69,920	Becton Dickinson & Co	18,379,900

US Multi Cap Opportunities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
52,000	T-Mobile US Inc	6,145,546
62,000	Westinghouse Air Brake Technologies Corp	5,626,254
38,000	QUALCOMM Inc	5,526,916
29,700	Walt Disney Co	4,545,752
1,200	Amazon.com Inc	3,675,658
50,000	TJX Cos Inc	3,524,869
17,200	Stanley Black & Decker Inc	3,107,198
30,500	Brunswick Corp	2,759,294
42,000	Newmont Corp	2,721,431
18,300	Eagle Materials Inc	2,709,639
38,000	Apollo Global Management Inc	2,568,297
115,000	Graphic Packaging Holding Co	2,270,752
9,500	Motorola Solutions Inc	2,116,514
8,700	HCA Healthcare Inc	2,034,068
6,300	Berkshire Hathaway Inc Class B	1,960,127
20,300	Columbia Sportswear Co	1,910,454
12,500	NIKE Inc Class B	1,823,893
5,900	Microsoft Corp	1,770,316
7,100	McDonald's Corp	1,756,632
13,500	Intercontinental Exchange Inc	1,720,008
1,100	Cable One Inc	1,719,641
600	Alphabet Inc Class C	1,578,670
16,000	Ball Corp	1,475,945
42,100	CSX Corp	1,437,969
26,200	Brookfield Asset Management Inc Class A	1,404,905
39,000	Aramark	1,337,691
22,000	BJ's Wholesale Club Holdings Inc	1,299,746
6,500	Chubb Ltd	1,274,875
13,200	Raytheon Technologies Corp	1,202,216
3,000	Deere & Co	1,135,201
7,100	JPMorgan Chase & Co	1,052,403
400	Booking Holdings Inc	1,004,511
4,000	Lowe's Cos Inc	906,324
24,500	US Foods Holding Corp	874,136
16,600	Pfizer Inc	867,684

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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\$
370,800	Comcast Corp Class A	15,850,838
6,400	Cable One Inc	7,355,860
62,500	Stanley Black & Decker Inc	6,470,044
42,300	Apple Inc	6,067,314
68,800	Activision Blizzard Inc	5,428,839
20,500	Microsoft Corp	5,260,642
12,400	Berkshire Hathaway Inc Class B	3,594,619
17,200	Chubb Ltd	3,478,551
51,000	Lamb Weston Holdings Inc	3,335,609
28,500	Raytheon Technologies Corp	2,675,284
51,400	Pfizer Inc	2,617,692
39,500	Ball Corp	2,612,503
35,500	Brunswick Corp	2,435,408
23,400	Walt Disney Co	2,213,101
1,000	Alphabet Inc Class C	2,171,091
7,700	McDonald's Corp	1,868,650
40,400	Brookfield Asset Management Inc Class A	1,814,483
34,200	Apollo Global Management Inc	1,705,483
37,900	Cisco Systems Inc	1,665,334
8,100	Motorola Solutions Inc	1,659,910
8,600	HCA Healthcare Inc	1,570,594
7,400	WD-40 Co	1,447,190
49,500	CSX Corp	1,446,640
41,500	Aramark	1,263,630
10,800	JPMorgan Chase & Co	1,242,010
11,600	Amazon.com Inc	1,225,543
10,400	NIKE Inc Class B	1,134,737
6,200	Lowe's Cos Inc	1,111,389
54,400	Graphic Packaging Holding Co	1,096,317
36,700	US Foods Holding Corp	1,040,101

US 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\$
626,841	Ventas Inc	36,267,467
262,806	Realty Income Corp	17,323,573
57,596	American Tower Corp	14,840,817
150,156	Welltower Inc	12,261,059
210,583	Duke Realty Corp	11,908,222
58,188	Crown Castle International Corp	10,735,501
59,453	Prologis Inc	9,291,352
100,260	Ryman Hospitality Properties	8,148,380
57,541	Alexandria Real Estate Equities Inc	7,821,690
50,823	Digital Realty Trust Inc	7,541,685
16,663	Public Storage	6,223,281
123,552	Iron Mountain Inc	5,871,515
55,780	Equity Residential	4,976,485
6,208	Equinix Inc	4,573,126
31,635	Simon Property Group Inc	4,531,328
11,181	Essex Property Trust Inc	3,800,013
73,869	Weyerhaeuser Co	2,957,052
14,140	Extra Space Storage Inc	2,881,879
7,863	SBA Communications Corp Class A	2,649,657
13,784	Sun Communities Inc	2,589,124
20,989	Boston Properties Inc	2,572,843
31,944	Equity LifeStyle Properties Inc	2,510,848
82,468	VICI Properties Inc	2,358,246
55,557	Invitation Homes Inc	2,322,183
42,931	Apartment Income REIT Corp	2,277,106
92,323	Kimco Realty Corp	2,275,403

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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\$
121,080	Prologis Inc	18,276,215
72,253	American Tower Corp	18,202,055
19,040	Equinix Inc	13,493,554
151,893	Welltower Inc	13,434,250
539,536	Healthpeak Properties Inc	13,400,606
305,596	Weyerhaeuser Co	11,398,698
62,921	Crown Castle International Corp	11,164,543
341,648	Douglas Emmett Inc	10,879,064
382,419	Four Corners Property Trust Inc	10,167,515
67,256	Simon Property Group Inc	8,907,862
112,966	Equity Residential	8,688,647
26,443	Essex Property Trust Inc	7,497,917
247,840	Healthcare Trust of America Inc Class A	6,957,905
120,718	Kilroy Realty Corp	6,300,909
17,102	Public Storage	5,968,770
38,482	Boston Properties Inc	3,953,312
14,511	Extra Space Storage Inc	2,803,231
47,963	Duke Realty Corp	2,706,748
8,069	SBA Communications Corp Class A	2,638,329
18,210	Digital Realty Trust Inc	2,635,085
14,147	Sun Communities Inc	2,539,368
32,780	Equity LifeStyle Properties Inc	2,492,174
84,623	VICI Properties Inc	2,426,050
57,010	Invitation Homes Inc	2,279,072
94,745	Kimco Realty Corp	2,206,398
44,053	Apartment Income REIT Corp	2,193,500

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\$
88,784	Kirby Corp	6,022,972
98,679	IAA Inc	3,843,663
462,405	Southwestern Energy Co	3,665,919
41,531	Advanced Energy Industries Inc	3,575,587
86,417	FormFactor Inc	3,555,118
59,039	Matador Resources Co	3,328,972
2,048	Texas Pacific Land Corp	3,248,250
7,738	Valmont Industries Inc	1,903,763
32,157	Stock Yards Bancorp Inc	1,829,722
34,141	Glacier Bancorp Inc	1,690,428
12,584	MKS Instruments Inc	1,538,576
6,154	Littelfuse Inc	1,526,981
15,092	Fox Factory Holding Corp	1,423,917
10,535	FirstService Corp	1,407,954
9,011	FTI Consulting Inc	1,395,788
24,474	Lattice Semiconductor Corp	1,256,889
76,016	Hayward Holdings Inc	1,221,659
61,745	Petco Health & Wellness Co Inc Class A	1,131,567
2,700	Pool Corp	1,109,561
6,351	Aspen Technology Inc	1,008,672
2,768	Bio-Techne Corp	1,054,553
5,830	Nexstar Media Group Inc Class A	965,093
7,421	Manhattan Associates Inc	945,090
7,025	Omega Flex Inc	939,063
5,957	Aspen Technology Inc	926,398
10,623	Power Integrations Inc	884,799
6,511	Eagle Materials Inc	864,552

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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\$
85,752	CMC Materials Inc	15,599,038
65,442	MSA Safety Inc	8,221,188
12,208	Pool Corp	5,373,419
17,368	Rogers Corp	4,735,261
12,949	West Pharmaceutical Services Inc	4,711,542
31,613	Manhattan Associates Inc	4,153,219
9,588	Bio-Techne Corp	3,846,246
20,191	Nexstar Media Group Inc Class A	3,594,946
36,796	Power Integrations Inc	3,164,355
32,682	Exponent Inc	3,151,023
22,551	Qualys Inc	2,939,244
6,080	Chemed Corp	2,935,019
18,711	Aspen Technology	2,831,768
14,432	RBC Bearings Inc	2,743,207
46,965	Lattice Semiconductor Corp	2,707,124
5,961	Fair Isaac Corp	2,666,768
18,691	Lancaster Colony Corp	2,638,467
19,828	Novanta Inc	2,627,034
21,206	SPS Commerce Inc	2,603,484
46,543	AAON Inc	2,537,877
9,657	Littelfuse Inc	2,466,072
89,575	First Hawaiian Inc	2,296,685
21,629	Fox Factory Holding Corp	2,292,634
12,435	Asbury Automotive Group Inc	2,266,184
14,997	Tetra Tech Inc	2,248,495
16,408	Cullen/Frost Bankers Inc	2,227,313
22,519	Church & Dwight Co Inc	2,207,657
25,902	Bank of Hawaii Corp	2,145,499
36,938	Cognex Corp	2,127,050
23,765	Toro Co	2,126,192
65,253	Columbia Banking System Inc	2,063,552
37,757	Glacier Bancorp Inc	1,963,771
12,493	FTI Consulting Inc	1,938,260

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\$
51,229	KBR Inc	2,493,581
19,789	Crown Holdings Inc	2,329,650
37,548	Devon Energy Corp	2,285,486
76,807	Rambus Inc	2,143,824
38,428	Ciena Corp	2,081,248
71,221	Cleveland-Cliffs Inc	1,907,101
67,072	Criteo SA ADR	1,840,915
126,830	Kyndryl Holdings Inc	1,793,967
144,728	Lions Gate Entertainment Corp Class B	1,710,879
67,810	International Game Technology Plc	1,603,629
67,385	Resideo Technologies Inc	1,596,358
89,129	Unisys Corp	1,561,956
8,662	Avery Dennison Corp	1,471,155
56,844	Veeco Instruments Inc	1,456,822
24,797	MACOM Technology Solutions Holdings Inc	1,405,202
17,233	Ormat Technologies Inc	1,350,410
19,652	Acadia Healthcare Co Inc	1,304,656
3,843	Molina Healthcare Inc	1,206,338
13,516	Comerica Inc	1,199,452
72,825	Xperi Holding Corp	1,197,528
22,799	Stericycle Inc	1,179,681
127,137	Cognyte Software Ltd	1,172,673
65,463	KAR Auction Services Inc	1,134,309
27,254	BankUnited Inc	1,133,631
48,958	Stratasys Ltd	1,127,686
221,871	Conduent Inc	1,094,685
18,000	New Relic Inc	1,061,982
31,811	Cerence Inc	1,026,881
71,961	Huntington Bancshares Inc	1,024,710
20,155	AerCap Holdings NV	1,021,293
20,178	Verint Systems Inc	993,195
40,997	Vistra Corp	946,220
22,073	ODP Corp	922,532
15,634	Texas Capital Bancshares Inc	910,899
3,406	Charles River Laboratories International Inc	909,323
114,850	Babcock & Wilcox Enterprises Inc	888,562
20,384	Viasat Inc	885,944
36,145	Ping Identity Holding Corp	854,735

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

US Small Cap Intrinsic Value – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
141,814	Mandiant Inc	3,157,364
23,660	Devon Energy Corp	1,574,796
8,471	Crown Holdings Inc	1,017,170
6,947	Entegris Inc	935,213
5,534	Impinj Inc	426,164

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS

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 2022. 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 2021 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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 Absolute Return, the Euro Opportunistic Bond, the Global Thematic Equity 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 CLO Income, the Commodities, the Corporate Hybrid Bond, the Emerging Market Corporate Debt, 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 Global Bond, the Global Diversified Income FMP – 2024, the Global Equity Index Putwrite, the Global Flexible Credit, the Global High Yield SDG Engagement, the Global High Yield Sustainable Action, the Global Investment Grade Credit, the Global Opportunistic Bond, the Global Real Estate Securities, the High Yield Bond, the Multi-Asset Income, the Short Duration Emerging Market Debt, the Short Duration High Yield Bond, the Strategic Income, the Sustainable Asia High Yield, the Sustainable Emerging Market Debt - Hard Currency, 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 Uncorrelated Trading, 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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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.

In line with the Central Bank Guidance paper entitled Umbrella Funds – Cash Accounts Holding Subscription, Redemption and Dividend Monies published in March 2016, one or more Company cash accounts are being operated by the Administrator, on behalf of the Company, in accordance with the requirements of the Central Bank. 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 2022, the amount held in these cash accounts was US\$ 1,488,602 (31 December 2021: US\$ 29,999,148). 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 2022 and 31 December 2021, 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 2022 and 31 December 2021. 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:

<u>Shareholder Name</u>	<u>Nominal Shareholding</u>
Matsack Nominees Limited	1
Neuberger Berman Asset Management Ireland Limited	1

The minimum subscriptions and redemption limits in respect of each Portfolio are contained in the Company's Prospectus.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 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 Manager is also entitled to a fee of 0.025% in respect of the administrative support services it provides to the Company. The management administration services fee can charge up to 0.20% per share class.

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 current management fees payable in respect of each Portfolio are disclosed in the following tables. 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.

<u>5G Connectivity</u>	<u>Management Fee</u>	<u>China Bond</u>	<u>Management Fee</u>
AUD A Accumulating Class	1.70%	CNY A (Monthly) Distributing Class	1.30%
CNY A Accumulating Class	1.70%	CNY I Distributing Class	0.65%
EUR A Accumulating Class	1.70%	CNY Z Accumulating Class	0.00%
EUR A Accumulating Unhedged Class	1.70%	EUR I Accumulating Unhedged Class	0.65%
EUR I Accumulating Class	0.85%	GBP I2 Accumulating Class	0.52%
EUR I Accumulating Unhedged Class	0.85%	SGD A (Monthly) Distributing Unhedged Class	1.30%
EUR I5 Accumulating Class	0.43%	USD I Accumulating Unhedged Class	0.65%
EUR M Accumulating Unhedged Class	1.70%	USD Z Accumulating Class	0.00%
GBP A Accumulating Class	1.70%	USD Z Accumulating Unhedged Class	0.00%
GBP I Accumulating Unhedged Class	0.85%		
HKD A Accumulating Class	1.70%	<u>China Equity</u>	
SGD A Accumulating Class	1.70%	CHF I Accumulating Class	1.10%
USD A Accumulating Class	1.70%	EUR A Accumulating Class	1.85%
USD I Accumulating Class	0.85%	EUR I Accumulating Class	1.10%
USD I Distributing Class	0.85%	EUR Z Accumulating Class	0.00%
USD I2 Accumulating Class	0.68%	GBP A Distributing Class	1.85%
USD I3 Accumulating Class	0.60%	GBP I2 Distributing Unhedged Class	0.88%
USD I5 Accumulating Class	0.43%	SGD A Accumulating Class	1.85%
USD M Accumulating Class	1.70%	USD A Accumulating Class	1.85%
USD Z Accumulating Class	0.00%	USD A Distributing Class	1.85%
		USD I Accumulating Class	1.10%
<u>Asian Debt - Hard Currency</u>		USD I2 Accumulating Class	0.88%
USD A (Monthly) Distributing Class	1.20%	USD M Accumulating Class	1.85%
USD A Accumulating Class	1.20%	USD U Accumulating Class	1.45%
USD C1 Accumulating Class	1.20%	USD Z Accumulating Class	0.00%
USD I Accumulating Class	0.60%		
USD I Distributing Class	0.60%	<u>CLO Income</u>	
USD M Accumulating Class	1.20%	EUR A Accumulating Class	1.50%
USD X Accumulating Class	0.20%	EUR I Accumulating Class	0.75%
		EUR I2 Distributing Class	0.60%
<u>China A-Share Equity</u>		GBP I2 Distributing Class	0.60%
CNY I Accumulating Class	0.90%	GBP Z Accumulating Class	0.00%
USD I Accumulating Unhedged Class	0.90%	SEK I Accumulating Class	0.75%
USD I Distributing Unhedged Class	0.90%	USD A Accumulating Class	1.50%

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

<u>CLO Income (continued)</u>	<u>Management Fee</u>	<u>Emerging Market Corporate Debt</u>	<u>Management Fee</u>
USD I Accumulating Class	0.75%	CHF I Accumulating Class	0.80%
USD I2 Distributing Class	0.60%	CHF I4 Accumulating Class	0.48%
USD I5 Distributing Class	0.38%	EUR A Accumulating Class	1.60%
USD Z Accumulating Class	0.00%	EUR I Accumulating Class	0.80%
		EUR I3 Accumulating Class	0.48%
		EUR M Accumulating Class	1.60%
		EUR M Distributing Class	1.60%
		EUR X Accumulating Class	0.46%
		GBP I Accumulating Class	0.80%
		SEK A Accumulating Class	1.60%
		USD A (Monthly) Distributing Class	1.60%
		USD A Accumulating Class	1.60%
		USD C1 Accumulating Class	1.60%
		USD I Accumulating Class	0.80%
		USD I Distributing Class	0.80%
		USD I2 Accumulating Class	0.64%
		USD I5 Accumulating Class	0.40%
		USD M Accumulating Class	1.60%
		USD M Distributing Class	1.60%
		<u>Emerging Market Debt - Hard Currency</u>	
		AUD A (Monthly) Distributing Class	1.40%
		AUD I Distributing Class	0.70%
		CHF I2 Accumulating Class	0.56%
		CHF P Accumulating Class	0.67%
		EUR I Accumulating Unhedged Class	0.70%
		EUR A (Monthly) Distributing Class	1.40%
		EUR A Accumulating Class	1.40%
		EUR I Accumulating Class	0.70%
		EUR I Distributing Class	0.70%
		EUR I2 Accumulating Class	0.56%
		EUR I2 Distributing Class	0.56%
		EUR I3 Accumulating Class	0.49%
		EUR I3 Accumulating Unhedged Class	0.49%
		EUR I3 Distributing Class	0.49%
		EUR I4 Accumulating Class	0.42%
		EUR M Accumulating Class	1.40%
		EUR M Distributing Class	1.40%
		EUR P Accumulating Class	0.67%
		EUR Z Accumulating Class	0.00%
		GBP I Accumulating Class	0.70%
		GBP I Distributing Class	0.70%
		GBP I2 Accumulating Class	0.56%
		GBP I2 Distributing Class	0.56%
		GBP P Accumulating Class	0.67%
		HKD A (Monthly) Distributing Class	1.40%
		JPY I Accumulating Class	0.70%

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

<u>Emerging Market Debt - Hard Currency</u> <u>(continued)</u>	<u>Management</u> <u>Fee</u>	<u>Emerging Market Debt - Local</u> <u>Currency (continued)</u>	<u>Management</u> <u>Fee</u>
SEK A Accumulating Class	1.40%	USD E (Monthly) Distributing Class	1.80%
SEK I Accumulating Unhedged Class	0.70%	USD E Accumulating Class	1.80%
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 I (Monthly) Distributing Class	0.75%
USD A Accumulating Class	1.40%	USD I2 Accumulating Class	0.60%
USD A Distributing Class	1.40%	USD I5 Accumulating Class	0.38%
USD C1 Accumulating Class	1.40%	USD T (Monthly) Distributing Class	1.80%
USD I Accumulating Class	0.70%	USD T Accumulating Class	1.80%
USD I Distributing Class	0.70%	USD X Accumulating Class	0.38%
USD I2 Accumulating Class	0.56%	USD Y Accumulating Class	0.36%
USD I2 Distributing Class	0.56%	ZAR B (Monthly) Distributing Class	1.80%
USD I3 Distributing Class	0.49%	ZAR B Accumulating Class	1.80%
USD M Accumulating Class	1.40%	ZAR C2 (Monthly) Distributing Class	1.80%
USD M Distributing Class	1.40%	ZAR C2 Accumulating Class	1.80%
USD P Accumulating Class	0.67%	ZAR E (Monthly) Distributing Class	1.80%
USD X Accumulating Class	0.40%	ZAR E Accumulating Class	1.80%
USD Z Accumulating Class	0.00%	ZAR T (Monthly) Distributing Class	1.80%
		ZAR T Accumulating Class	1.80%
<u>Emerging Market Debt - Local Currency</u>		<u>Emerging Market Debt Blend</u>	
AUD B (Monthly) Distributing Class	1.80%	AUD I3 Distributing Class	0.49%
AUD B Accumulating Class	1.80%	EUR A Accumulating Class	1.40%
AUD C2 (Monthly) Distributing Class	1.80%	EUR I Accumulating Class	0.70%
AUD C2 Accumulating Class	1.80%	EUR I Distributing Class	0.70%
AUD E (Monthly) Distributing Class	1.80%	EUR I2 Accumulating Class	0.56%
AUD E Accumulating Class	1.80%	EUR I2 Distributing Class	0.56%
AUD T (Monthly) Distributing Class	1.80%	EUR I3 Distributing Class	0.49%
AUD T Accumulating Class	1.80%	EUR I4 Accumulating Unhedged Class	0.42%
EUR A Accumulating Class	1.50%	EUR I5 Accumulating Class	0.35%
EUR I Accumulating Class	0.75%	EUR M Accumulating Class	1.40%
EUR I Accumulating Unhedged Class	0.75%	EUR M Distributing Class	1.40%
EUR I2 Accumulating Unhedged Class	0.60%	EUR Z Accumulating Class	0.00%
EUR I3 Distributing Unhedged Class	0.53%	GBP I Accumulating Class	0.70%
EUR I4 Distributing Unhedged Class	0.45%	GBP I Accumulating Unhedged Class	0.70%
EUR M Distributing Unhedged Class	1.50%	GBP I Distributing Class	0.70%
EUR Y Accumulating Unhedged Class	0.36%	GBP I Distributing Unhedged Class	0.70%
GBP I Accumulating Class	0.75%	GBP P Accumulating Class	0.67%
GBP I4 Accumulating Unhedged Class	0.45%	GBP P Accumulating Unhedged Class	0.67%
GBP I4 Distributing Unhedged Class	0.45%	GBP Z Accumulating Class	0.00%
GBP Y Accumulating Unhedged Class	0.36%	NOK U Accumulating Class	1.05%
SEK A Accumulating Class	1.50%	SEK A Accumulating Class	1.40%
SGD A (Monthly) Distributing Class	1.50%	SGD A (Monthly) Distributing Class	1.40%
USD A (Monthly) Distributing Class	1.50%	USD A (Monthly) Distributing Class	1.40%
USD A Accumulating Class	1.50%	USD A Accumulating Class	1.40%
USD B (Monthly) Distributing Class	1.80%	USD C1 Accumulating Class	1.40%
USD B Accumulating Class	1.80%	USD I Accumulating Class	0.70%
USD C2 (Monthly) Distributing Class	1.80%	USD I Distributing Class	0.70%
USD C2 Accumulating Class	1.80%		

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

<u>Emerging Market Debt Blend</u> <u>(continued)</u>	<u>Management</u> <u>Fee</u>	<u>Euro Bond Absolute Return</u>	<u>Management</u> <u>Fee</u>
USD I2 Accumulating Class	0.56%	EUR I5 Accumulating Class	0.23%
USD I2 Distributing Class	0.56%	EUR I Accumulating Class	0.45%
USD I3 Accumulating Class	0.49%	EUR I Distributing Class	0.45%
USD M Accumulating Class	1.40%	USD Z Accumulating Class	0.00%
USD M Distributing Class	1.40%		
USD Z Accumulating Class	0.00%	<u>Euro Opportunistic Bond</u>	
		EUR I Accumulating Class	0.35%
		EUR I Distributing Class	0.35%
<u>Emerging Market Debt Sustainable</u> <u>Investment Grade Blend</u>		<u>European High Yield Bond</u>	
AUD I2 Accumulating Class	0.48%	EUR I Accumulating Class	0.60%
NOK I Accumulating Class	0.60%	EUR M Accumulating Class	1.20%
USD I Accumulating Class	0.60%	EUR X Accumulating Class	0.20%
USD I2 Accumulating Class	0.48%	SGD A (Monthly) Distributing Class	1.20%
USD Z Accumulating Class	0.00%	USD A (Monthly) Distributing class	1.20%
		USD I Accumulating Class	0.60%
<u>Emerging Markets Equity</u>		USD X Accumulating Class	0.20%
AUD B Accumulating Class	2.00%	USD Z Accumulating Class	0.00%
AUD C2 Accumulating Class	2.00%		
AUD E Accumulating Class	2.00%	<u>European Sustainable Equity</u>	
AUD T Accumulating Class	2.00%	EUR A Distributing Class	1.50%
CAD I Distributing Unhedged Class	1.00%	EUR I Accumulating Class	0.60%
CAD I2 Distributing Class	0.80%	EUR I Distributing Class	0.60%
EUR I Accumulating Class	1.00%	EUR I3 Distributing Class	0.42%
EUR M Accumulating Class	2.00%	EUR I5 Accumulating Class	0.30%
EUR Z Accumulating Class	0.00%	EUR M Accumulating Class	1.50%
GBP I Accumulating Class	1.00%	EUR Z Accumulating Class	0.00%
GBP Z Accumulating Class	0.00%	USD A Accumulating Unhedged Class	1.50%
JPY I Accumulating Unhedged Class	1.00%	USD I Accumulating Unhedged Class	0.60%
USD A Accumulating Class	2.00%	USD M Accumulating Unhedged Class	1.50%
USD B Accumulating Class	2.00%		
USD C2 Accumulating Class	2.00%	<u>Global Bond</u>	
USD E Accumulating Class	2.00%	AUD T (Monthly) Distributing Class	0.75%
USD I Accumulating Class	1.00%	USD C1 Accumulating Class	0.40%
USD M Accumulating Class	2.00%	USD I Accumulating Class	0.20%
USD T Accumulating Class	2.00%	USD M Accumulating Class	0.40%
USD Z Accumulating Class	0.00%	USD T (Monthly) Distributing Class	0.75%
ZAR B Accumulating Class	2.00%	USD Z Accumulating Class	0.00%
ZAR C2 Accumulating Class	2.00%	ZAR T (Monthly) Distributing Class	0.75%
ZAR E Accumulating Class	2.00%		
ZAR T Accumulating Class	2.00%	<u>Global Diversified Income FMP – 2024</u>	
		EUR A Accumulating Class	0.75%
<u>Emerging Markets Sustainable Equity</u>		EUR A Distributing Class	0.75%
EUR I Accumulating Unhedged Class	0.85%	EUR I Distributing Class	0.35%
JPY I Accumulating Unhedged Class	0.85%	GBP I Distributing Class	0.35%
USD I Accumulating Class	0.85%	HKD A Distributing Class	0.75%
USD I Distributing Class	0.85%	SGD A Distributing Class	0.75%
USD I5 Accumulating Class	0.43%		

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

<u>Global Diversified Income FMP – 2024</u> <u>(continued)</u>	<u>Management</u> <u>Fee</u>	<u>Global Opportunistic Bond</u> <u>(continued)</u>	<u>Management</u> <u>Fee</u>
USD A Accumulating Class	0.75%	USD A Accumulating Class	0.60%
USD A Distributing Class	0.75%	USD I Accumulating Class	0.30%
USD I Accumulating Class	0.35%	USD I Distributing Class	0.30%
USD I Distributing Class	0.35%	USD I2 Accumulating Class	0.24%
USD X Accumulating Class	0.40%	USD M Accumulating Class	0.60%
USD X Distributing Class	0.40%	USD Z Accumulating Class	0.00%
<u>Global Flexible Credit</u>		<u>Global Real Estate Securities</u>	
CAD I5 Accumulating Class	0.30%	EUR I5 Distributing Class	0.38%
EUR I Accumulating Class	0.60%	EUR M Accumulating Class	1.50%
EUR M Accumulating Class	1.20%	EUR Z Accumulating Unhedged Class	0.00%
GBP I5 Accumulating Class	0.30%	GBP Z Accumulating Class	0.00%
USD A Accumulating Class	1.20%	USD A Accumulating Class	1.50%
USD I Accumulating Class	0.60%	USD CI Accumulating Class	1.50%
USD I Distributing Class	0.60%	USD I Accumulating Class	0.75%
USD M Accumulating Class	1.20%	USD I5 Distributing Class	0.38%
USD Z Accumulating Class	0.00%	USD M Accumulating Class	1.50%
		USD Z Accumulating Class	0.00%
<u>Global High Yield SDG Engagement</u>		<u>Global Sustainable Equity</u>	
AUD I Distributing Class	0.60%	EUR I5 Accumulating Unhedged Class	0.30%
CHF I4 Accumulating Class	0.37%	EUR M Accumulating Unhedged Class	1.50%
CHF I4 Distributing Class	0.37%	EUR Z Accumulating Unhedged Class	0.00%
CHF X Accumulating Class	1.10%	GBP I Accumulating Unhedged Class	0.60%
EUR I4 Accumulating Class	0.37%	GBP I5 Accumulating Unhedged Class	0.30%
EUR I4 Distributing Class	0.37%	USD A Accumulating Class	1.50%
EUR X Accumulating Class	1.10%	USD I Accumulating Class	0.60%
EUR Z (PF) Accumulating Class	0.10%	USD I Distributing Class	0.60%
GBP I4 Accumulating Class	0.37%	USD M Accumulating Class	1.50%
GBP X Accumulating Class	1.10%	USD Z Accumulating Class	0.00%
USD A Accumulating Class	1.20%		
USD I Accumulating Class	0.60%	<u>Global Thematic Equity</u>	
USD I4 Accumulating Class	0.37%	EUR M Accumulating Unhedged Class	1.70%
USD M Distributing Class	1.20%	USD A Accumulating Class	1.70%
USD X Accumulating Class	1.10%	USD C1 Accumulating Class	1.70%
USD Z Accumulating Class	0.00%	USD I Accumulating Class	0.85%
		USD M Accumulating Class	1.70%
<u>Global High Yield Sustainable Action</u>		USD Z Accumulating Class	0.00%
USD I Accumulating Class	0.60%		
USD I Distributing Class	0.60%	<u>High Yield Bond</u>	
USD X Accumulating Class	0.20%	AUD A (Monthly) Distributing Class	1.20%
USD Y Accumulating Class	0.18%	AUD A Accumulating Class	1.20%
		AUD B (Monthly) Distributing Class	1.80%
<u>Global Investment Grade Credit</u>		AUD B Accumulating Class	1.80%
USD I Accumulating Class	0.30%	AUD C2 (Monthly) Distributing Class	1.80%
USD X Accumulating Class	0.10%	AUD E (Monthly) Distributing Class	1.80%
USD Z Accumulating Class	0.00%	AUD E Accumulating Class	1.80%
		AUD I Distributing Class	0.60%
<u>Global Opportunistic Bond</u>		AUD T (Monthly) Distributing Class	1.80%
EUR I Accumulating Class	0.30%	AUD T (Weekly) Distributing Class	1.80%
GBP P Accumulating Class	0.29%		

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

<u>High Yield Bond (continued)</u>	<u>Management Fee</u>	<u>High Yield Bond (continued)</u>	<u>Management Fee</u>
AUD T Accumulating Class	1.80%	USD P Accumulating Class	0.57%
CAD A (Monthly) Distributing Class	1.20%	USD T (Monthly) Distributing Class	1.80%
CHF A Accumulating Class	1.20%	USD T (Weekly) Distributing Class	1.80%
CHF I Accumulating Class	0.60%	USD T Accumulating Class	1.80%
CHF I2 Accumulating Class	0.50%	USD U (Monthly) Distributing Class	0.90%
CNY A (Monthly) Distributing Class	1.20%	USD U Accumulating Class	0.90%
CNY I (Monthly) Distributing Class	0.60%	USD Z Accumulating Class	0.00%
EUR A (Monthly) Distributing Class	1.20%	ZAR B (Monthly) Distributing Class	1.80%
EUR A Accumulating Class	1.20%	ZAR C2 (Monthly) Distributing Class	1.80%
EUR A Distributing Class	1.20%	ZAR E (Monthly) Distributing Class	1.80%
EUR I Accumulating Class	0.60%	ZAR E Accumulating Class	1.80%
EUR I Distributing Class	0.60%	ZAR T (Monthly) Distributing Class	1.80%
EUR I2 Accumulating Class	0.50%	ZAR T Accumulating Class	1.80%
EUR I2 Distributing Class	0.50%		
EUR M Accumulating Class	1.20%	<u>InnovAsia 5G</u>	
EUR Z Accumulating Class	0.00%	CHF I4 Accumulating Class	0.51%
GBP A (Monthly) Distributing Class	1.20%	EUR A Accumulating Class	1.70%
GBP A Accumulating Class	1.20%	EUR I4 Accumulating Class	0.51%
GBP A Distributing Class	1.20%	EUR M Accumulating Unhedged Class	1.70%
GBP I Accumulating Class	0.60%	EUR X Accumulating Class	1.45%
GBP I Distributing Class	0.60%	SGD A Accumulating Class	1.70%
GBP I2 Accumulating Class	0.50%	SGD I4 Accumulating Class	0.51%
GBP I2 Distributing Class	0.50%	SGD X Accumulating Class	1.45%
GBP Z Accumulating Class	0.00%	USD A Accumulating Class	1.70%
HKD A (Monthly) Distributing Class	1.20%	USD I Accumulating Class	0.85%
SEK A Accumulating Class	1.20%	USD I4 Accumulating Class	0.51%
SGD A (Monthly) Distributing Class	1.20%	USD M Accumulating Class	1.70%
SGD A Accumulating Class	1.20%	USD X Accumulating Class	1.45%
USD A (Monthly) Distributing Class	1.20%		
USD A (Weekly) Distributing Class	1.20%	<u>Japan Equity Engagement</u>	
USD A Accumulating Class	1.20%	EUR I5 Distributing Class	0.43%
USD A Distributing Class	1.20%	GBP I5 Accumulating Class	0.43%
USD B (Monthly) Distributing Class	1.80%	GBP P Accumulating Unhedged Class	0.81%
USD B Accumulating Class	1.80%	JPY I Accumulating Class	0.85%
USD C Accumulating Class	0.80%	JPY I Distributing Class	0.85%
USD C1 Accumulating Class	1.20%	JPY I5 Accumulating Class	0.43%
USD C1 Distributing Class	1.20%	JPY Z Accumulating Class	0.00%
USD C2 (Monthly) Distributing Class	1.80%		
USD C2 Accumulating Class	1.80%	<u>Macro Opportunities FX</u>	
USD E (Monthly) Distributing Class	1.80%	EUR I Accumulating Class	0.60%
USD E Accumulating Class	1.80%	EUR M Accumulating Class	1.20%
USD I (Monthly) Distributing Class	0.60%	GBP Z Accumulating Class	0.00%
USD I Accumulating Class	0.60%	SEK I Accumulating Class	0.60%
USD I Distributing Class	0.60%	SEK I Distributing Class	0.60%
USD I2 (Monthly) Distributing Class	0.50%	USD I Accumulating Class	0.60%
USD I2 Accumulating Class	0.50%	USD X Accumulating Class	0.20%
USD I2 Distributing Class	0.50%	USD Z Accumulating Class	0.00%
USD I4 (Monthly) Distributing Class	0.36%		
USD M Accumulating Class	1.20%		
USD M Distributing Class	1.20%		

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5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

<u>Multi-Asset Income</u>	<u>Management Fee</u>	<u>Short Duration Emerging Market Debt (continued)</u>	<u>Management Fee</u>
EUR I Accumulating Class	0.65%	GBP A Accumulating Class	1.00%
GBP P Distributing Class	0.62%	GBP I Accumulating Class	0.50%
USD A Accumulating Class	1.30%	GBP I Distributing Class	0.50%
USD C1 Accumulating Class	1.30%	GBP I2 Accumulating Class	0.40%
USD I Accumulating Class	0.65%	GBP I2 Distributing Class	0.40%
USD I Distributing Class	0.65%	GBP I5 Distributing Class	0.25%
USD I2 Accumulating Class	0.52%	GBP P Accumulating Class	0.48%
USD M Accumulating Class	1.30%	GBP P Distributing Class	0.48%
		JPY I Accumulating Class	0.50%
		JPY I Distributing Class	0.50%
<u>Next Generation Mobility</u>		SEK A Accumulating Class	1.00%
EUR A Accumulating Class	1.70%	SGD A (Monthly) Distributing Class	1.00%
EUR I Accumulating Class	0.85%	USD A (Monthly) Distributing Class	1.00%
EUR I Accumulating Unhedged Class	0.85%	USD A Accumulating Class	1.00%
EUR M Accumulating Unhedged Class	1.70%	USD A Distributing Class	1.00%
USD A Accumulating Class	1.70%	USD C1 Accumulating Class	1.00%
USD C1 Accumulating Class	1.70%	USD C1 Distributing Class	1.00%
USD I Accumulating Class	0.85%	USD I Accumulating Class	0.50%
USD I Distributing Class	0.85%	USD I Distributing Class	0.50%
USD M Accumulating Class	1.70%	USD I2 Accumulating Class	0.40%
USD X Accumulating Class	1.55%	USD I2 Distributing Class	0.40%
		USD I5 Accumulating Class	0.25%
<u>Next Generation Space Economy</u>		USD I5 Distributing Class	0.25%
EUR I3 Accumulating Unhedged Class	0.60%	USD M Accumulating Class	1.00%
EUR M Accumulating Unhedged Class	1.70%	USD M Distributing Class	1.00%
USD I Accumulating Class	0.85%	USD P Accumulating Class	0.48%
		USD Z Accumulating Class	0.00%
<u>Short Duration Emerging Market Debt</u>			
AUD A (Monthly) Distributing Class	1.00%	<u>Short Duration High Yield Bond</u>	
CAD A (Monthly) Distributing Class	1.00%	AUD A (Monthly) Distributing Class	1.20%
CHF A Accumulating Class	1.00%	CHF A Accumulating Class	1.20%
CHF A Distributing Class	1.00%	CHF I Accumulating Class	0.60%
CHF I Accumulating Class	0.50%	CNY A (Monthly) Distributing Class	1.20%
CHF I Distributing Class	0.50%	EUR A Accumulating Class	1.20%
CHF I2 Accumulating Class	0.40%	EUR A Distributing Class	1.20%
CHF I2 Distributing Class	0.40%	EUR I Accumulating Class	0.60%
CHF I5 Accumulating Class	0.25%	EUR I2 Accumulating Class	0.50%
CHF P Accumulating Class	0.48%	EUR M Accumulating Class	1.20%
EUR A Accumulating Class	1.00%	EUR M Distributing Class	1.20%
EUR A Distributing Class	1.00%	GBP I Accumulating Class	0.60%
EUR I Accumulating Class	0.50%	GBP I Distributing Class	0.60%
EUR I Distributing Class	0.50%	GBP I2 Accumulating Class	0.50%
EUR I2 Accumulating Class	0.40%	GBP I2 Distributing Class	0.50%
EUR I2 Distributing Class	0.40%	JPY I Accumulating Class	0.60%
EUR I5 Accumulating Class	0.25%	SGD A (Monthly) Distributing Class	1.20%
EUR M Accumulating Class	1.00%	USD A (Monthly) Distributing Class	1.20%
EUR M Distributing Class	1.00%	USD A Accumulating Class	1.20%
EUR P Accumulating Class	0.48%	USD A Distributing Class	1.20%
EUR U Accumulating Class	0.75%	USD C1 Accumulating Class	1.20%
EUR X Distributing Class	0.40%		

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

<u>Short Duration High Yield Bond (continued)</u>	<u>Management Fee</u>	<u>Sustainable Emerging Market Debt - Hard Currency (continued)</u>	<u>Management Fee</u>
USD I Accumulating Class	0.60%	USD I5 Accumulating Class	0.35%
USD I Distributing Class	0.60%		
USD I2 Accumulating Class	0.50%	<u>Systematic Global Sustainable Value</u>	
USD I2 Distributing Class	0.50%	EUR M Accumulating Class	0.90%
USD M Accumulating Class	1.20%	USD A Accumulating class	0.90%
USD M Distributing Class	1.20%	USD I Accumulating Class	0.45%
USD Z Accumulating Class	0.00%	USD I3 Accumulating Class	0.32%
		USD Z Accumulating Class	0.00%
<u>Strategic Income</u>		<u>Ultra Short Term Euro Bond</u>	
AUD A (Monthly) Distributing Class	1.00%	CHF P Accumulating Class	0.18%
AUD Z (Monthly) Distributing Class	0.00%	CHF U Accumulating Class	0.29%
EUR A (Monthly) Distributing Class	1.00%	EUR I5 Accumulating Class	0.09%
EUR I Accumulating Class	0.50%	EUR A Accumulating Class	0.38%
EUR M Accumulating Class	1.00%	EUR I Accumulating Class	0.19%
GBP A (Monthly) Distributing Class	1.00%	EUR I Distributing Class	0.19%
HKD A (Monthly) Distributing Class	1.00%	EUR I2 Accumulating Class	0.15%
JPY I Accumulating Class	0.50%	EUR M Accumulating Class	0.38%
JPY I Accumulating Unhedged Class	0.50%	EUR U Accumulating Class	0.29%
JPY I CG Distributing Class	0.50%	EUR Z Accumulating Class	0.00%
JPY I Distributing Class	0.50%	USD Z Accumulating Class	0.00%
JPY Z Accumulating Class	0.00%	USD I Accumulating Class	0.19%
SGD A (Monthly) Distributing Class	1.00%		
SGD A Accumulating Class	1.00%	<u>Uncorrelated Strategies</u>	
SGD I (Monthly) Distributing Class	0.50%	CHF I Accumulating Class	0.75%
USD A (Monthly) Distributing Class	1.00%	CHF I5 Accumulating Class	0.38%
USD A Accumulating Class	1.00%	EUR A Accumulating Class	1.50%
USD A Distributing Class	1.00%	EUR I Accumulating Class	0.75%
USD C1 Accumulating Class	1.00%	EUR I2 Accumulating Class	0.60%
USD I Accumulating Class	0.50%	EUR I5 Accumulating Class	0.38%
USD I Distributing Class	0.50%	EUR M Accumulating Class	1.50%
USD M Accumulating Class	1.00%	GBP I Accumulating Class	0.75%
USD M Distributing Class	1.00%	GBP I2 Accumulating Class	0.60%
USD Z Accumulating Class	0.00%	GBP I5 Accumulating Class	0.38%
		GBP P Accumulating Class	0.71%
<u>Sustainable Asia High Yield</u>		GBP Z Accumulating Class	0.00%
EUR X Accumulating Class	0.40%	JPY I Accumulating Class	0.75%
GBP X Accumulating Class	0.40%	USD A Accumulating Class	1.50%
GBP X Distributing Class	0.40%	USD C1 Accumulating Class	1.50%
USD A (Monthly) Distributing Class	1.20%	USD I Accumulating Class	0.75%
USD A Accumulating Class	1.20%	USD I2 Accumulating Class	0.60%
USD I Accumulating Class	0.60%	USD I5 Accumulating Class	0.38%
USD X Accumulating Class	0.40%	USD M Accumulating Class	1.50%
USD Z Accumulating Class	0.00%	USD P Accumulating Class	0.71%
USD Z Distributing Class	0.00%	USD Z Accumulating Class	0.00%
<u>Sustainable Emerging Market Debt - Hard Currency</u>		<u>Uncorrelated Trading</u>	
EUR I5 Accumulating Class	0.35%	EUR X Accumulating Class	0.65%
EUR X Accumulating Class	0.35%	USD X Accumulating Class	0.65%
USD I Accumulating Class	0.70%		

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

<u>US Equity</u>	<u>Management Fee</u>	<u>US Long Short Equity (continued)</u>	<u>Management Fee</u>
JPY I3 Accumulating Class	0.53%	GBP I3 Accumulating Unhedged Class	0.95%
USD A Accumulating Class	1.50%	GBP I3 Distributing Class	0.95%
USD I Accumulating Class	0.75%	SGD A1 Accumulating Class	2.00%
USD I Distributing Class	0.75%	USD A (PF) Accumulating Class	1.70%
USD M Accumulating Class	1.50%	USD A Accumulating Class	2.25%
		USD A1 Accumulating Class	2.00%
<u>US Equity Index PutWrite</u>		USD I (PF) Distributing Class	1.00%
EUR I Accumulating Class	0.60%	USD I Accumulating Class	1.35%
EUR I3 Distributing Class	0.42%	USD I3 Accumulating Class	0.95%
EUR I4 Accumulating Class	0.36%	USD M Accumulating Class	2.25%
EUR M Accumulating Class	1.20%	USD U Accumulating Class	1.80%
GBP I Accumulating Unhedged Class	0.60%	USD Z Accumulating Class	0.00%
GBP I3 Accumulating Class	0.42%		
GBP I3 Distributing Class	0.42%	<u>US Multi Cap Opportunities</u>	
GBP I4 Accumulating Class	0.36%	AUD E Accumulating Class	1.80%
GBP I4 Accumulating Unhedged Class	0.36%	AUD T Accumulating Class	1.80%
GBP I4 Distributing Class	0.36%	EUR 1A Accumulating Class	1.70%
GBP P Distributing Unhedged Class	0.57%	EUR II Accumulating Class	0.85%
SGD A (Monthly) Distributing Class	1.20%	EUR I3 Accumulating Class	0.50%
USD A Accumulating Class	1.20%	EUR M Accumulating Class	1.70%
USD I (Monthly) Distributing Class	0.60%	GBP I3 Distributing Unhedged Class	0.50%
USD I Accumulating Class	0.60%	SGD A Accumulating Class	1.70%
USD I3 Accumulating Class	0.42%	USD 1A Accumulating Class	1.70%
USD I3 Distributing Class	0.42%	USD II Accumulating Class	0.85%
USD I4 Accumulating Class	0.36%	USD II Distributing Class	0.85%
USD M Accumulating Class	1.20%	USD B Accumulating Class	1.80%
USD Z Accumulating Class	0.00%	USD C1 Accumulating Class	1.70%
		USD C2 Accumulating Class	1.80%
<u>US Large Cap Value</u>		USD E Accumulating Class	1.80%
EUR A Accumulating Unhedged Class	1.50%	USD I3 Accumulating Class	0.50%
EUR I Accumulating Class	0.70%	USD I3 Distributing Class	0.50%
EUR I Accumulating Unhedged Class	0.70%	USD M Accumulating Class	1.70%
EUR I4 Distributing Unhedged Class	0.42%	USD T Accumulating Class	1.80%
EUR I5 Accumulating Unhedged Class	0.35%	USD U Accumulating Class	1.25%
GBP I4 Distributing Unhedged Class	0.42%	USD Z Accumulating Class	0.00%
GBP P Accumulating Unhedged Class	0.67%	ZAR B Accumulating Class	1.80%
GBP Y Accumulating Unhedged Class	0.63%	ZAR C2 Accumulating Class	1.80%
USD A Accumulating Class	1.50%	ZAR E Accumulating Class	1.80%
USD I Accumulating Class	0.70%	ZAR T Accumulating Class	1.80%
USD I4 Distributing Class	0.42%		
USD I5 Accumulating Class	0.35%	<u>US Real Estate Securities</u>	
USD M Accumulating Class	1.50%	AUD A (Monthly) Distributing Class	1.50%
USD Z Accumulating Class	0.00%	AUD B (Monthly) Distributing Class	1.80%
		AUD B Accumulating Class	1.80%
<u>US Long Short Equity</u>		AUD C2 (Monthly) Distributing Class	1.80%
EUR A Accumulating Class	2.25%	AUD C2 Accumulating Class	1.80%
EUR I Accumulating Class	1.35%	AUD E (Monthly) Distributing Class	1.80%
EUR I3 Accumulating Class	0.95%	AUD E Accumulating Class	1.80%
EUR I3 Accumulating Unhedged Class	0.95%	AUD T (Monthly) Distributing Class	1.80%
EUR M Accumulating Class	2.25%	AUD T Accumulating Class	1.80%

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

<u>US Real Estate Securities (continued)</u>	<u>Management Fee</u>	<u>US Small Cap</u>	<u>Management Fee</u>
CHF A Accumulating Class	1.50%	AUD B Accumulating Class	1.80%
EUR A Accumulating Class	1.50%	AUD C2 Accumulating Class	1.80%
EUR I Accumulating Class	0.75%	AUD E Accumulating Class	1.80%
EUR M Accumulating Class	1.50%	AUD T Accumulating Class	1.80%
HKD A (Monthly) Distributing Class	1.50%	EUR A Accumulating Class	1.70%
SGD A Accumulating Class	1.50%	EUR A Accumulating Unhedged Class	1.70%
USD A (Monthly) Distributing Class	1.50%	EUR I Accumulating Class	0.85%
USD A Accumulating Class	1.50%	EUR I Accumulating Unhedged Class	0.85%
USD A Distributing Class	1.50%	EUR I2 Accumulating Unhedged Class	0.68%
USD B (Monthly) Distributing Class	1.80%	EUR I4 Accumulating Unhedged Class	0.51%
USD B Accumulating Class	1.80%	EUR M Accumulating Class	1.70%
USD C1 Accumulating Class	1.50%	EUR Z Accumulating Class	0.00%
USD C2 (Monthly) Distributing Class	1.80%	JPY I Distributing Unhedged Class	0.85%
USD C2 Accumulating Class	1.80%	USD A Accumulating Class	1.70%
USD E (Monthly) Distributing Class	1.80%	USD A Distributing Class	1.70%
USD E Accumulating Class	1.80%	USD B Accumulating Class	1.80%
USD I Accumulating Class	0.75%	USD C2 Accumulating Class	1.80%
USD I Distributing Class	0.75%	USD E Accumulating Class	1.80%
USD I (Monthly) Distributing Class	0.75%	USD I Accumulating Class	0.85%
USD I2 Accumulating Class	0.54%	USD I Distributing Class	0.85%
USD M Accumulating Class	1.50%	USD I3 Accumulating Class	0.60%
USD T (Monthly) Distributing Class	1.80%	USD M Accumulating Class	1.70%
USD T Accumulating Class	1.80%	USD T Accumulating Class	1.80%
USD Z Accumulating Class	0.00%	USD Z Accumulating Class	0.00%
ZAR B (Monthly) Distributing Class	1.80%	ZAR E Accumulating Class	1.80%
ZAR B Accumulating Class	1.80%	ZAR T Accumulating Class	1.80%
ZAR C2 (Monthly) Distributing Class	1.80%		
ZAR C2 Accumulating Class	1.80%	<u>US Small Cap Intrinsic Value</u>	
ZAR E (Monthly) Distributing Class	1.80%	GBP I Accumulating Unhedged Class	0.85%
ZAR E Accumulating Class	1.80%	GBP I2 Accumulating Unhedged Class	0.68%
ZAR T (Monthly) Distributing Class	1.80%	USD A Accumulating Class	1.70%
ZAR T Accumulating Class	1.80%	USD I Accumulating Class	0.85%
		USD I2 Accumulating Class	0.68%
		USD M Accumulating Class	1.70%

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.

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 administration fees to the Administrator based on the value of month-end net assets of Uncorrelated Strategies 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%

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

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	0.008%
Above US\$ 25,000 million	0.005%

The above fees are subject to a minimum monthly fee of US\$ 4,000 per Portfolio and inclusive of four share classes per Portfolio. Any Portfolio which has in excess of four share classes will be 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, 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 2022 was US\$ 30,627 (30 June 2021: US\$ 200,883).

Performance Fees

As at the period ended 30 June 2022 a performance fee is being calculated on US Long Short Equity, Global High Yield SDG Engagement, Uncorrelated Strategies and Uncorrelated Trading.

Performance Fee paid to the Manager

The 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 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 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 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 Class.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)***Performance Fee paid to the 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	The Calculation Period shall normally run from 1 January to 31 December in each year except that: • 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; • in the case of the termination of a PF Class, the Calculation Period will terminate on the date of the termination; and • in the case of the termination of the Management Agreement in any year, the Calculation Period will terminate on the date of the termination. The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.
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 exchanges all or part of its Shareholding.
High Water Mark	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.

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.

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.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fee paid to the Manager (continued)

US Long Short Equity (continued)

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 2022, the Manager earned a performance fee of US\$ Nil (30 June 2021: US\$ 206,390).

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	The Calculation Period shall normally run from 1 January to 31 December in each year except that: • 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; • in the case of the termination of a PF Class, the Calculation Period will terminate on the date of the termination; and • in the case of the termination of the Management Agreement in any year, the Calculation Period will terminate on the date of the termination. The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.
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.

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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)***Performance Fee paid to the Manager (continued)***Global High Yield SDG Engagement (continued)**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 2022 and 30 June 2021.

*Performance Fee paid to the advisers***Uncorrelated Strategies**

The advisers appointed by the Sub-Investment Manager (“Non-Affiliated Sub-Advisers”) may be entitled to receive a performance fee (the “Adviser Performance Fee”) payable out of the Portfolio’s assets and as described more fully below. However, for the avoidance of doubt, no performance fees will be paid to the Sub-Investment Manager or an affiliate of the Sub-Investment Manager appointed to act as an adviser by the Sub-Investment Manager (an “Internal Adviser”) on any portion of the Portfolio’s assets which is managed by the Sub-Investment Manager or the Internal Adviser acting in the capacity of an adviser. All Classes in the Portfolio are PF Classes.

Definitions

Allocated Portion	The part of the Portfolio for which a Non-Affiliated Sub-Adviser is responsible.
Calculation Period	The Calculation Period shall normally run from 1 January to 31 December in each year except that: • in the case of the initial appointment of a Non-Affiliated Sub-Adviser, the Calculation Period will run from the date of appointment to 31 December; • in the case of the termination of a Non-Affiliated Sub-Adviser, the Calculation Period will terminate on the date of the termination; and • in the case of the termination of the Sub-Investment Management Agreement in any year, the Calculation Period will terminate on the date of the termination.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fee paid to the advisers (continued)

Uncorrelated Strategies (continued)

Definitions (continued)

Crystallisation	The point at which any Adviser Performance Fee becomes payable to the Non-Affiliated Sub-Adviser. Crystallisation in respect of a Non-Affiliated Sub-Adviser will occur either (i) at the end of the Calculation Period; (ii) due to the Sub-Investment Manager reducing the capital allocated to the relevant Allocated Portion (iii) termination of the appointment of that Non-Affiliated Sub-Adviser.
High Water Mark	In respect of a Non-Affiliated Sub-Adviser, the greater of: (i) the NAV of its Allocated Portion at its appointment; and (ii) the value that that Allocated Portion has achieved at the end of any previous Calculation Period in respect of which an Adviser Performance Fee was paid, adjusted for any subscriptions and/or redemptions affecting the Allocated Portion.

Methodology

An Adviser Performance Fee is payable to a Non-Affiliated Sub-Adviser only with respect to the relevant Allocated Portion and only from the time that the Sub-Investment Manager appoints that Non-Affiliated Sub-Adviser to manage the Allocated Portion until such time, if ever, that the Non-Affiliated Sub-Adviser ceases to manage the Allocated Portion.

For each Calculation Period in which the net asset value of the Allocated Portion exceeds the High Water Mark, the Adviser Performance Fee payable will be equal to the increase in the Allocated Portion's net asset value above the High Water Mark, multiplied by the relevant Non-Affiliated Sub-Adviser's Adviser Performance Fee rate, as agreed with the Sub-Investment Manager, which shall not exceed 20%.

The Adviser Performance Fee will be calculated and accrued daily as at each Valuation Point. The Adviser Performance Fee is calculated on the unswung net asset value of the relevant Allocated Portion, 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).

Portfolio expenses (excluding Management Fees) are allocated pro rata to each Allocated Portion and to the portion of the Portfolio's assets that are not allocated to a Non-Affiliated Sub-Adviser and the Adviser Performance Fee in respect of each Allocated Portion is calculated and paid after the deduction of the portion of such expenses which is attributable to the relevant Allocated Portion.

The Adviser Performance Fee will normally be payable to a Non-Affiliated Sub-Adviser in arrears within 30 Business Days of 31 December each year. However, in the event of the Crystallisation of an Adviser Performance Fee during a Calculation Period, the accrued Adviser 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 Adviser Performance Fees shall remain in the Portfolio until paid to the Non-Affiliated Sub-Adviser and shall not participate in subsequent gains and losses of the Allocated Portion. Crystallised Adviser Performance Fees shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant Allocated Portion, the Portfolio or the Company (other than Adviser Performance Fees payable to the on-Affiliated Sub-Adviser).

The Depositary shall verify the calculation of any Adviser Performance Fee.

Investors should note that, as the Adviser Performance Fee is calculated and may be payable to a Non-Affiliated Sub-Adviser with respect to the performance of its Allocated Portion and not the performance of the Portfolio as a whole, it is possible that the Portfolio could pay an Adviser Performance Fee to a Non-Affiliated Sub-Adviser in circumstances where the overall performance of the Portfolio as a whole is negative. This could occur where, for example, during a Calculation Period one Non-Affiliated Sub-Adviser's Allocated Portion performs well but the remaining Non-Affiliated Sub-Advisers' Allocated Portions perform negatively and the aggregate total of the negative performance exceeds that of the positive performance of the Non-Affiliated Sub-Adviser receiving the Adviser Performance Fee.

Adviser 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, Adviser Performance Fees may be paid on unrealised gains which may subsequently never be realised.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)***Performance Fee paid to the advisers (continued)***Uncorrelated Strategies (continued)**

Non-Affiliated Sub-Advisers may charge research expenses to the Portfolio through the provision of an annual research budget for the Portfolio, as agreed with the Company.

Amounts of Performance Fees earned by Non-Affiliated Sub-Advisers during the six month period ended 30 June 2022 and 30 June 2021 are shown below.

	30 June 2022	30 June 2021
	US\$	US\$
AllianceBernstein L.P	-	691,872
Alcova Asset Management LLP	-	6,492,956
Altq LLP	14,728,825	100,687
BH-DG Systematic Trading LLP	11,891,839	-
Crabel Capital Management LLC	4,182,659	775,711
P/E Global LLC	11,068,187	-
Portman Square Capital	6,217,820	-
Sandbar Asset Management LLP	121,822	-
Soloda Investment Advisors LLP	8,251,688	-

Uncorrelated Trading

The advisers appointed by the Sub-Investment Manager (“Non-Affiliated Sub-Advisers”) may be entitled to receive a performance fee (the “Adviser Performance Fee”) payable out of the Portfolio’s assets and as described more fully below. However, for the avoidance of doubt, no performance fees will be paid to the Sub-Investment Manager or an affiliate of the Sub-Investment Manager appointed to act as an adviser by the Sub-Investment Manager (an “Internal Adviser”) on any portion of the Portfolio’s assets which is managed by the Sub-Investment Manager or the Internal Adviser acting in the capacity of an adviser. All Classes in the Portfolio are PF Classes.

Definitions

Benchmark	ICE BofA 1- Month Deposit Offered Rate Constant Maturity Index in the relevant Class currency. 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.
Calculation Period	The Calculation Period shall normally run from 1 January to 31 December in each year except that: • 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; • in the case of the termination of a Class, the Calculation Period will terminate on the date of the termination; and • in the case of the termination of the Sub-Investment Manager, the Calculation Period will terminate on the date of the termination.
Crystallisation	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.
Outperformance	The excess performance of the Net Asset Value per Share over the performance of the Benchmark during the Calculation Period.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fee paid to the advisers (continued)

Uncorrelated Trading (continued)

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.

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 advisers by the Portfolio for the period ended 30 June 2022.

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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022 were US\$ 134,547 in total (30 June 2021: US\$ 104,783) of which US\$ 51,557 was outstanding at the year end (31 December 2021: US\$ 44,967).

As at 30 June 2022, 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. Michelle Green is also 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 2022 (30 June 2021: 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.

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 Manager (until 30 June 2021), Promoter (until 30 June 2021), Sub-Investment Manager (since 1 July 2021) and Distributor of the Company. Ms. Michelle Green is also a Director of NBAMIL, the Manager (since 1 July 2021) of the Company. Fees earned by NBEL and NBAMIL during the six month periods ended 30 June 2022 and 30 June 2021 are shown in the table below. Please refer to Note 6 for details of Directors' Fees paid during the periods ended 30 June 2022 and 30 June 2021.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

8. RELATED PARTY TRANSACTIONS (CONTINUED)

Management and Performance Fees*	30 June 2022	30 June 2021
	US\$	US\$
Management Fees Earned by NBEL	-	130,109,622
Management Fees Earned by NBAMIL	116,986,803	-
Management Fees Outstanding	17,618,159	22,909,509 **
Performance Fees Earned by NBEL	-	206,390
Performance Fees Outstanding	-	355,899 **

*Further information on Management Fees and Performance Fees is included in Note 5.

** Management Fees Outstanding and Performance Fees Outstanding as at 31 December 2021.

As at 30 June 2022 and 31 December 2021, the following Portfolios held other Portfolios managed by the affiliates of the Manager:

Portfolio	Holding*	Managed By	30 June 2022		31 December 2021	
			Shares	Value	Shares	Value
Corporate Hybrid Bond	Global Investment Grade Credit	NBAMIL	1,300,000	10,631,785	1,300,000	11,305,839
Emerging Market Debt - Hard Currency	Ultra Short Term Euro Bond	NBAMIL	150,000	15,745,500	150,000	16,683,000
Emerging Market Debt - Local Currency	China Bond	NBAMIL	1,595,000	15,471,500	1,595,000	16,157,350
Emerging Market Debt Blend	China Bond	NBAMIL	1,596,964	15,490,551	1,596,964	16,177,245
Global Flexible Credit	NB Global Monthly Income Fund Ltd**	NBIA***	394,721	373,908	394,721	474,751
Global Opportunistic Bond	Global Investment Grade Credit	NBAMIL	200,000	1,710,000	200,000	1,978,000
Global Opportunistic Bond	NB Global Monthly Income Fund Ltd**	NBIA***	125,000	118,409	125,000	150,344
High Yield Bond	Global Flexible Credit	NBAMIL	-	-	459,982	5,432,387
High Yield Bond	NB Global Monthly Income Fund Ltd**	NBIA***	25,312,164	23,977,478	25,312,164	30,444,245
Multi-Asset Income	China Bond	NBAMIL	79,779	773,856	79,779	808,161
Multi-Asset Income	Commodities	NBAMIL	16,300	184,026	-	-
Short Duration Emerging Market Debt	Ultra Short Term Euro Bond	NBAMIL	655,000	68,755,350	655,000	72,849,100
Short Duration High Yield Bond	NB Global Monthly Income Fund Ltd**	NBIA***	1,902,691	1,802,364	1,902,691	2,288,465
Strategic Income	China Bond	NBAMIL	1,208,113	12,491,887	1,208,113	13,603,351
Strategic Income	Euro Bond Absolute Return	NBAMIL	945,691	9,929,759	945,691	10,506,631
Strategic Income	European High Yield Bond	NBAMIL	486,855	5,097,371	486,855	5,886,076
Strategic Income	Global Flexible Credit	NBAMIL	459,982	4,645,814	459,982	5,432,382
Strategic Income	Global High Yield SDG Engagement	NBAMIL	654,438	7,709,283	654,438	9,024,704
Strategic Income	Global Investment Grade Credit	NBAMIL	2,000,000	17,100,000	2,000,000	19,780,000
Strategic Income	NB Global Monthly Income Fund Ltd**	NBIA***	861,209	815,798	861,209	1,035,820

*As at 30 June 2022 (31 December 2021, 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%.

*** Neuberger Berman Investment Advisers LLC.

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 2021: 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 2022 and 31 December 2021, the cross investments between Portfolios within the Company were excluded from the combined financial statements of the Company.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)***Connected Persons*

In accordance with the Central Bank's UCITS Regulation 48(1), any transaction carried out with the Company by the Promoter, 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 2022 (31 December 2021: same), other than those disclosed in these financial statements.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

8. RELATED PARTY TRANSACTIONS (CONTINUED)

As at 30 June 2022 and 31 December 2021, the following shareholders had made the following investments in the Company which were deemed to be related parties.

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
5G Connectivity	EUR A Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	923	923
5G Connectivity	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	1,871	1,871
5G Connectivity	EUR I5 Accumulating Class	Neuberger Berman Employee	1,965	1,965
5G Connectivity	EUR M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	923	923
5G Connectivity	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,326	2,326
5G Connectivity	USD I Accumulating Class	Neuberger Berman Employee	500	500
5G Connectivity	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	552	552
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	11,362
5G Connectivity	USD Z Accumulating Class	Neuberger Berman Employee	112,195	87,653
Asian Debt - Hard Currency	USD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,046	1,046
Asian Debt - Hard Currency	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Asian Debt - Hard Currency	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Asian Debt - Hard Currency	USD I Distributing Class	Neuberger Berman Group LLC	947,710	947,710
Asian Debt - Hard Currency	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
China A-Share Equity	CNY I Accumulating Class	Neuberger Berman Asia Holdings LLC	688	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	1,000
China A-Share Equity	USD I Accumulating Unhedged Class	Neuberger Berman Employee	1,934	-
China A-Share Equity	USD I Distributing Unhedged Class	Neuberger Berman Asia Holdings LLC	250,091	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 Europe Holdings LLC	704	704
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	614
China Bond	EUR I Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	3,000	3,000
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	1,003
China Bond	USD Z Accumulating Class	Emerging Market Debt - Local Currency	1,595,000	1,595,000
China Bond	USD Z Accumulating Class	Emerging Market Debt Blend	1,596,964	1,596,964
China Bond	USD Z Accumulating Class	Multi-Asset Income	79,779	79,779

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
China Bond	USD Z Accumulating Class	Neuberger Berman Employee	40,000	40,000
China Bond	USD Z Accumulating Unhedged Class	Neuberger Berman Employee	7,283	11,850
China Bond	USD Z Accumulating Unhedged Class	Strategic Income	1,208,113	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
CLO Income	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,824	-
CLO Income	GBP I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	2,780
CLO Income	GBP Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	2,285
CLO Income	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,144	-
CLO Income	USD Z Accumulating Class	Neuberger Berman Employee	42,619	42,619
Commodities ¹	GBP I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,290	-
Commodities ¹	USD I Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	120,884	-
Commodities ¹	USD Z Accumulating Class	Multi-Asset Income	16,300	-
Commodities ¹	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Commodities ¹	USD Z Accumulating Class	Neuberger Berman Employee	9,284	-
Corporate Hybrid Bond	AUD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,390	1,390
Corporate Hybrid Bond	EUR I2 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,462	2,462
Corporate Hybrid Bond	GBP P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,469	2,469
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	3,000
Corporate Hybrid Bond	USD I2 Distributing Class	Neuberger Berman Europe Holdings LLC	1,128	1,128
Corporate Hybrid Bond	USD Z Accumulating Class	Neuberger Berman Employee	16,722	16,722
Emerging Market Corporate Debt	GBP I Accumulating Class	Neuberger Berman Europe Holdings LLC	787	787
Emerging Market Corporate Debt	SEK A Accumulating Class	Neuberger Berman Europe Holdings LLC	2,409	2,409
Emerging Market Corporate Debt	USD M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,040	1,040
Emerging Market Debt - Hard Currency	CHF I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,911	2,911
Emerging Market Debt - Hard Currency	CHF P Accumulating Class	Neuberger Berman Europe Holdings LLC	1,118	1,118
Emerging Market Debt - Hard Currency	EUR A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,008	1,008
Emerging Market Debt - Hard Currency	EUR P Accumulating Class	Neuberger Berman Europe Holdings LLC	946	946
Emerging Market Debt - Hard Currency	EUR Z Accumulating Class	Neuberger Berman Employee	36,062	36,062
Emerging Market Debt - Hard Currency	GBP P Accumulating Class	Neuberger Berman Europe Holdings LLC	978	978
Emerging Market Debt - Hard Currency	SEK I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,990	2,990
Emerging Market Debt - Hard Currency	USD A Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2022 Number of Shares	31 December 2021 Number of Shares
Emerging Market Debt - Hard Currency	USD I2 Distributing Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Emerging Market Debt - Hard Currency	USD Z Accumulating Class	Neuberger Berman Employee	9,752	9,752
Emerging Market Debt - Local Currency	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	824	824
Emerging Market Debt - Local Currency	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	1,494	1,494
Emerging Market Debt - Local Currency	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,472	1,472
Emerging Market Debt - Local Currency	EUR I Accumulating Class	Neuberger Berman Employee	14,328	-
Emerging Market Debt - Local Currency	GBP I Accumulating Class	Neuberger Berman Employee	7,903	7,903
Emerging Market Debt - Local Currency	GBP I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,011	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 Europe Holdings LLC	1,000	1,000
Emerging Market Debt - Local Currency	USD E Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Emerging Market Debt - Local Currency	USD I (Monthly) Distributing Class	Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust	6,122,212	7,668,272
Emerging Market Debt - Local Currency	USD I (Monthly) Distributing Class	Global Strategic Income Securities Investment	192,560	-
Emerging Market Debt - Local Currency	USD T Accumulating Class	Neuberger Berman Europe Holdings LLC	950	950
Emerging Market Debt - Local Currency	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	855	855
Emerging Market Debt - Local Currency	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,683	1,683
Emerging Market Debt Blend	EUR I3 Distributing Class	Neuberger Berman Europe Holdings LLC	3,000	3,000
Emerging Market Debt Blend	EUR Z Accumulating Class	Neuberger Berman Employee	9,487	9,487
Emerging Market Debt Blend	GBP I Distributing Class	Neuberger Berman Europe Holdings LLC	746	746
Emerging Market Debt Blend	GBP I Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	746	746
Emerging Market Debt Blend	GBP P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,315	2,315
Emerging Market Debt Blend	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	772	772
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	699
Emerging Market Debt Blend	USD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,025	1,025
Emerging Market Debt Blend	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	9	9
Emerging Market Debt Blend	USD I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	857	857
Emerging Market Debt Blend	USD Z Accumulating Class	Neuberger Berman Employee	9,460	10,646
Emerging Market Debt Sustainable Investment Grade Blend	NOK I Accumulating Class	Neuberger Berman Europe Holdings LLC	808	808
Emerging Market Debt Sustainable Investment Grade Blend	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	250,117	250,117
Emerging Market Debt Sustainable Investment Grade Blend	USD Z Accumulating Class	Neuberger Berman Employee	81	81
Emerging Markets Equity	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	1,356	1,356
Emerging Markets Equity	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	1,356	1,356
Emerging Markets Equity	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	2,662	2,662

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
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 Europe Holdings LLC	901	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	800
Emerging Markets Equity	USD T Accumulating Class	Neuberger Berman Europe Holdings LLC	670	670
Emerging Markets Equity	USD Z Accumulating Class	NB MAC strategy SMA - China Life Trustee Ltd	121,951	-
Emerging Markets Equity	USD Z Accumulating Class	Neuberger Berman Employee	24,884	24,884
Emerging Markets Equity	ZAR B Accumulating Class	Neuberger Berman Europe Holdings LLC	1,410	1,410
Emerging Markets Equity	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	1,410	1,410
Emerging Markets Equity	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	2,765	2,765
Emerging Markets Sustainable Equity	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	814	814
Emerging Markets Sustainable Equity	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	2,882	2,882
Euro Bond Absolute Return	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	30,000	30,000
Euro Bond Absolute Return	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	28,155	28,155
Euro Bond Absolute Return	EUR I Distributing Class	Neuberger Berman Asia Holdings LLC	219,027	219,027
Euro Bond Absolute Return	EUR I Distributing Class	Neuberger Berman Europe Holdings LLC	1,158,459	1,158,459
Euro Bond Absolute Return	USD Z Accumulating Class	Strategic Income	945,691	945,691
Euro Opportunistic Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	3,000	3,000
Euro Opportunistic Bond	EUR I Distributing Class	Neuberger Berman Europe Holdings LLC	978,926	978,926
European High Yield Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,947	1,947
European High Yield Bond	EUR X Accumulating Class	Neuberger Berman Employee	4,413	-
European High Yield Bond	USD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,630	1,630
European High Yield Bond	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	373,413	373,413
European High Yield Bond	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	654,450	654,450
European High Yield Bond	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	3,639	3,639
European High Yield Bond	USD Z Accumulating Class	Neuberger Berman Employee	386	386
European High Yield Bond	USD Z Accumulating Class	Strategic Income	486,855	486,855
European Sustainable Equity2	EUR A Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,627	-
European Sustainable Equity2	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	825	825
European Sustainable Equity2	EUR I Distributing Class	Neuberger Berman Asia Holdings LLC	409,879	409,879
European Sustainable Equity2	EUR I Distributing Class	Neuberger Berman Group LLC	3,134,300	3,134,300
European Sustainable Equity2	EUR I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,593	2,593
European Sustainable Equity2	EUR M Accumulating Class	Neuberger Berman Asia Holdings LLC	1,649	1,649

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
European Sustainable Equity ²	EUR Z Accumulating Class	Neuberger Berman Employee	32,029	22,014
European Sustainable Equity ²	USD A Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
European Sustainable Equity ²	USD I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
European Sustainable Equity ²	USD I Accumulating Unhedged Class	Neuberger Berman Group LLC	1,970,793	1,970,793
European Sustainable Equity ²	USD M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Bond	AUD T (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,937	3,936
Global Bond	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	888	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 Flexible Credit	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,359	2,359
Global Flexible Credit	GBP I5 Accumulating Class	Neuberger Berman Investment Funds II Plc	30,661,480	1,000
Global Flexible Credit	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Flexible Credit	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	3,000	3,000
Global Flexible Credit	USD I Distributing Class	Neuberger Berman Asia Holdings LLC	7,763	7,763
Global Flexible Credit	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Flexible Credit	USD Z Accumulating Class	High Yield Bond	-	459,982
Global Flexible Credit	USD Z Accumulating Class	Neuberger Berman Employee	12,931	8,053
Global Flexible Credit	USD Z Accumulating Class	Strategic Income	459,982	459,982
Global High Yield SDG Engagement	AUD I Distributing Class	Neuberger Berman Europe Holdings LLC	4,223	-
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 Europe Holdings LLC	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 Europe Holdings LLC	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 Europe Holdings LLC	2,846	-
Global High Yield SDG Engagement	EUR Z (PF) Accumulating Class	Neuberger Berman Europe Holdings LLC	2,539	-
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 Europe Holdings LLC	2,398	-
Global High Yield SDG Engagement	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	1,796	942
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 Europe Holdings LLC	1,000	-
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	1,000	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 Employee	2,226	2,226

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
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 High Yield Sustainable Action	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global High Yield Sustainable Action	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	1,458,132	1,458,132
Global High Yield Sustainable Action	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Investment Grade Credit ²	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Investment Grade Credit ²	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Investment Grade Credit ²	USD Z Accumulating Class	Corporate Hybrid Bond	1,300,000	1,300,000
Global Investment Grade Credit ²	USD Z Accumulating Class	Global Opportunistic Bond	200,000	200,000
Global Investment Grade Credit ²	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	1,498,000	1,498,000
Global Investment Grade Credit ²	USD Z Accumulating Class	Strategic Income	2,000,000	2,000,000
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 Europe Holdings LLC	1,175	1,175
Global Opportunistic Bond	USD I Accumulating Class	Neuberger Berman Group LLC	669	669
Global Opportunistic Bond	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	1,083	1,083
Global Opportunistic Bond	USD Z Accumulating Class	Neuberger Berman Employee	-	6,813
Global Real Estate Securities	EUR M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Real Estate Securities	EUR Z Accumulating Unhedged Class	Neuberger Berman Employee	9,210	8,510
Global Real Estate Securities	GBP Z Accumulating Class	Neuberger Berman Employee	500	200
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 ²	EUR M Accumulating Unhedged Class	Neuberger Berman Asia Holdings LLC	1,649	1,649
Global Sustainable Equity ²	EUR Z Accumulating Unhedged Class	Neuberger Berman Employee	127,249	124,559
Global Sustainable Equity ²	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	722	722
Global Sustainable Equity ²	GBP I5 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	722	722
Global Sustainable Equity ²	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Sustainable Equity ²	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	1,000	1,000
Global Sustainable Equity ²	USD I Accumulating Class	Neuberger Berman Employee	9,518	9,668
Global Sustainable Equity ²	USD I Distributing Class	Neuberger Berman Asia Holdings LLC	497,000	497,000
Global Sustainable Equity ²	USD I Distributing Class	Neuberger Berman Group LLC	2,333,918	2,333,918
Global Sustainable Equity ²	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Sustainable Equity ²	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Global Sustainable Equity ²	USD Z Accumulating Class	Neuberger Berman Employee	160	-
Global Thematic Equity	EUR M Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	1,009	1,009

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8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
Global Thematic Equity	USD C1 Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Thematic Equity	USD I Accumulating Class	Neuberger Berman Employee	678	-
Global Thematic Equity	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Thematic Equity	USD M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Global Thematic Equity	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
High Yield Bond	AUD T (Weekly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,675	1,675
High Yield Bond	EUR Z Accumulating Class	Neuberger Berman Employee	15,211	15,211
High Yield Bond	GBP Z Accumulating Class	Neuberger Berman Employee	7,162	100
High Yield Bond	USD I (Monthly) Distributing Class	Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust	7,336,218	7,609,791
High Yield Bond	USD I (Monthly) Distributing Class	Global Strategic Income Securities Investment	483,669	-
High Yield Bond	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	6,327	11,486
High Yield Bond	USD P Accumulating Class	Neuberger Berman Europe Holdings LLC	1,208	1,208
High Yield Bond	USD Z Accumulating Class	Neuberger Berman Employee	28,793	26,667
High Yield Bond	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,308	1,308
InnovAsia 5G ²	CHF I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	2,747	2,747
InnovAsia 5G ²	EUR A Accumulating Class	Neuberger Berman Europe Holdings LLC	2,539	2,539
InnovAsia 5G ²	EUR I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	2,539	2,539
InnovAsia 5G ²	EUR M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,584	2,584
InnovAsia 5G ²	EUR X Accumulating Class	Neuberger Berman Europe Holdings LLC	2,539	2,539
InnovAsia 5G ²	SGD A Accumulating Class	Neuberger Berman Europe Holdings LLC	2,031	2,031
InnovAsia 5G ²	SGD I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	2,031	2,031
InnovAsia 5G ²	SGD X Accumulating Class	Neuberger Berman Europe Holdings LLC	2,031	2,031
InnovAsia 5G ²	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
InnovAsia 5G ²	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	476,000	476,000
InnovAsia 5G ²	USD I4 Accumulating Class	Neuberger Berman Employee	2,037	2,037
InnovAsia 5G ²	USD I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
InnovAsia 5G ²	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
InnovAsia 5G ²	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Japan Equity Engagement	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,242	2,242
Japan Equity Engagement	JPY I Accumulating Class	Neuberger Berman Asia Holdings LLC	3,000	3,000
Japan Equity Engagement	JPY I Accumulating Class	Neuberger Berman Employee	3,576	3,576
Japan Equity Engagement	JPY I Distributing Class	Neuberger Berman Asia Holdings LLC	497,000	497,000
Japan Equity Engagement	JPY I Distributing Class	Neuberger Berman Group LLC	2,983,942	2,983,942
Japan Equity Engagement	JPY I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	318	318

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
Japan Equity Engagement	JPY Z Accumulating Class	Neuberger Berman Employee	140,482	127,221
Macro Opportunities FX	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	1,000	1,000
Macro Opportunities FX	EUR I Accumulating Class	Neuberger Berman Employee	23,771	23,771
Macro Opportunities FX	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,749	2,749
Macro Opportunities FX	GBP Z Accumulating Class	Neuberger Berman Employee	16,762	16,762
Macro Opportunities FX	SEK I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,830	2,830
Macro Opportunities FX	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	1,081	1,081
Macro Opportunities FX	USD Z Accumulating Class	Neuberger Berman Employee	7,959	7,959
Multi-Asset Income	GBP P Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,332	2,332
Multi-Asset Income	USD I Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	847	847
Multi-Asset Income	USD I Distributing Class	Neuberger Berman Cayman Asia Holdings Ltd	2,917	2,917
Next Generation Mobility	EUR A Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
Next Generation Mobility	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,459	2,459
Next Generation Mobility	EUR M Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	2,632	2,632
Next Generation Mobility	USD C1 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Next Generation Mobility	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	3,000	3,000
Next Generation Mobility	USD I Accumulating Class	Neuberger Berman Employee	738	100
Next Generation Mobility	USD I Distributing Class	Neuberger Berman Asia Holdings LLC	730	730
Next Generation Mobility	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Next Generation Mobility	USD X Accumulating Class	Neuberger Berman Asia Holdings LLC	3,000	3,000
Next Generation Mobility	USD X Accumulating Class	Neuberger Berman Employee	588	588
Next Generation Space Economy ¹	EUR I3 Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	94,928	-
Next Generation Space Economy ¹	EUR M Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	94,928	-
Next Generation Space Economy ¹	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	300,000	-
Short Duration Emerging Market Debt	CAD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,365	1,365
Short Duration Emerging Market Debt	GBP I Distributing Class	Neuberger Berman Europe Holdings LLC	814	814
Short Duration Emerging Market Debt	GBP P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,487	2,487
Short Duration Emerging Market Debt	SEK A Accumulating Class	Neuberger Berman Europe Holdings LLC	2,374	2,374
Short Duration Emerging Market Debt	USD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,034	3,034
Short Duration Emerging Market Debt	USD Z Accumulating Class	Neuberger Berman Employee	28,808	28,808
Short Duration High Yield Bond	USD Z Accumulating Class	Neuberger Berman Employee	29,935	27,991
Strategic Income	GBP A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	834	834
Strategic Income	HKD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	11,473	11,473

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8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2022 Number of Shares	31 December 2021 Number of Shares
Strategic Income	JPY Z Accumulating Class	NB Private Package LP	10,979,748	-
Strategic Income	SGD A Accumulating Class	Neuberger Berman Europe Holdings LLC	682	682
Strategic Income	USD A Distributing Class	Neuberger Berman Europe Holdings LLC	1,093	1,093
Strategic Income	USD Z Accumulating Class	Neuberger Berman Employee	24,029	24,029
Sustainable Asia High Yield ²	USD A (Monthly) Distributing Class	Neuberger Berman Group LLC	1,000	1,000
Sustainable Asia High Yield ²	USD A Accumulating Class	Neuberger Berman Group LLC	1,000	1,000
Sustainable Asia High Yield ²	USD I Accumulating Class	Neuberger Berman Group LLC	2,498,000	2,498,000
Sustainable Asia High Yield ²	USD Z Accumulating Class	Neuberger Berman Employee	13,395	-
Sustainable Asia High Yield ²	USD Z Distributing Class	NB MAC Strategy SMA - China Pacific Life Insurance (HK) Co. Ltd	721,340	-
Sustainable Emerging Market Debt - Hard Currency ¹	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Systematic Global Sustainable Value	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	886	886
Systematic Global Sustainable Value	USD I Accumulating Class	Neuberger Berman Group LLC	613	613
Systematic Global Sustainable Value	USD Z Accumulating Class	Neuberger Berman Employee	3,166	2,658
Ultra Short Term Euro Bond	CHF U Accumulating Class	Neuberger Berman Cayman Holdings Ltd	294	294
Ultra Short Term Euro Bond	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	247	247
Ultra Short Term Euro Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	122	122
Ultra Short Term Euro Bond	EUR I Distributing Class	Neuberger Berman Europe Holdings LLC	119	119
Ultra Short Term Euro Bond	EUR I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	88	88
Ultra Short Term Euro Bond	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	252	252
Ultra Short Term Euro Bond	EUR U Accumulating Class	Neuberger Berman Cayman Holdings Ltd	79	79
Ultra Short Term Euro Bond	EUR Z Accumulating Class	Direct Private Equity	460,763	584,257
Ultra Short Term Euro Bond	EUR Z Accumulating Class	Neuberger Berman Employee	21,858	13,241
Ultra Short Term Euro Bond	USD Z Accumulating Class	Emerging Market Debt - Hard Currency	150,000	150,000
Ultra Short Term Euro Bond	USD Z Accumulating Class	Short Duration Emerging Market Debt	655,000	655,000
Uncorrelated Strategies	GBP Z Accumulating Class	Neuberger Berman Employee	21,179	21,179
Uncorrelated Strategies	USD Z Accumulating Class	Neuberger Berman Employee	11,988	18,240
US Equity	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
US Equity	USD I Accumulating Class	Neuberger Berman Employee	415	-
US Equity	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	997	997
US Equity	USD I Distributing Class	Neuberger Berman Group LLC	229,104	229,104
US Equity	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
US Equity Index PutWrite	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	2,132	2,132
US Equity Index PutWrite	EUR I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,655	2,655
US Equity Index PutWrite	EUR I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	1,111	1,111

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

Portfolio	Share Class	Shareholder	30 June 2022	31 December 2021
			Number of Shares	Number of Shares
US Equity Index PutWrite	EUR M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,143	1,143
US Equity Index PutWrite	GBP I Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	941	941
US Equity Index PutWrite	GBP I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,120	2,120
US Equity Index PutWrite	GBP I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,157	2,156
US Equity Index PutWrite	GBP I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	846	846
US Equity Index PutWrite	GBP I4 Distributing Class	Neuberger Berman Europe Holdings LLC	787	787
US Equity Index PutWrite	GBP P Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,187	2,187
US Equity Index PutWrite	SGD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	809	809
US Equity Index PutWrite	USD I Accumulating Class	Neuberger Berman Group LLC	759	759
US Equity Index PutWrite	USD I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	849	849
US Equity Index PutWrite	USD I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
US Equity Index PutWrite	USD M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,134	1,134
US Equity Index PutWrite	USD Z Accumulating Class	Neuberger Berman Employee	117,446	95,197
US Large Cap Value ²	EUR A Accumulating Unhedged Class	Neuberger Berman Group LLC	947	-
US Large Cap Value ²	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,688	-
US Large Cap Value ²	GBP P Accumulating Unhedged Class	Neuberger Berman Group LLC	797	-
US Large Cap Value ²	GBP Y Accumulating Unhedged Class	Neuberger Berman Group LLC	797	-
US Large Cap Value ²	USD I Accumulating Class	Neuberger Berman Employee	8,044	-
US Large Cap Value ²	USD I Accumulating Class	Neuberger Berman Group LLC	4,524	200,000
US Long Short Equity	EUR I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,771	2,771
US Long Short Equity	EUR I3 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,771	2,771
US Long Short Equity	GBP I3 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,455	2,455
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	1,000
US Long Short Equity	USD M Accumulating Class	Neuberger Berman Europe Holdings LLC	1,115	1,115
US Long Short Equity	USD Z Accumulating Class	Neuberger Berman Employee	13,363	13,363
US Multi Cap Opportunities	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	516	516
US Multi Cap Opportunities	GBP I3 Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	1,065	1,065
US Multi Cap Opportunities	USD Z Accumulating Class	Neuberger Berman Employee	12,942	11,728
US Multi Cap Opportunities	USD1 I Distributing Class	Neuberger Berman Europe Holdings LLC	268	268
US Real Estate Securities	AUD B (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,418	1,418
US Real Estate Securities	AUD E (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,586	1,586
US Real Estate Securities	AUD T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,424	1,424
US Real Estate Securities	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,140	1,140

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2022 Number of Shares	31 December 2021 Number of Shares
US Real Estate Securities	USD I (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	943	943
US Real Estate Securities	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	1,008	1,008
US Real Estate Securities	USD T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	985	985
US Real Estate Securities	USD Z Accumulating Class	Neuberger Berman Employee	15,008	14,727
US Real Estate Securities	ZAR C2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,921	2,921
US Real Estate Securities	ZAR E (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,790	1,790
US Real Estate Securities	ZAR T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	1,208	1,208
US Small Cap	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	727	727
US Small Cap	AUD C2 Accumulating Class	Neuberger Berman Europe Holdings LLC	1,010	1,010
US Small Cap	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	756	756
US Small Cap	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,329	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	18,894	18,639
US Small Cap	USD Z Accumulating Class	NB MAC strategy SMA - China Life Trustee Ltd	110,171	-
US Small Cap	USD Z Accumulating Class	Neuberger Berman Employee	10,663	10,663
US Small Cap	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	745	745
US Small Cap	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	1,812	1,812
US Small Cap Intrinsic Value	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,160	2,160
US Small Cap Intrinsic Value	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	1,000	1,000
US Small Cap Intrinsic Value	USD I Accumulating Class	Neuberger Berman Employee	958	958

¹ Portfolio launched during the current reporting period and thus no comparative period presented.

² Portfolio launched during the prior reporting year.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE**

All Net Asset Value and Net Asset Value per share amounts stated are for shareholder dealing purposes.

5G Connectivity

	AUD A Accumulating Class NAV	AUD A Accumulating Class NAV per Share	CNY A Accumulating Class* NAV	CNY A Accumulating Class* NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
Period Ended						
30 June 2022	AUD19,745,239	AUD8.76	CNY2,575,048	CNY61.91	€54,761,531	€9.19
31 December 2021	AUD38,403,196	AUD14.75	CNY5,346,016	CNY101.38	€114,367,513	€15.39
	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
Period Ended						
30 June 2022	€65,402,104	€10.27	€45,275,709	€8.50	€51,728,903	€9.87
31 December 2021	€95,941,544	€15.55	€76,903,936	€14.16	€118,101,577	€14.87
	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	GBP A Accumulating Class NAV	GBP A Accumulating Class NAV per Share
Period Ended						
30 June 2022	€1,923,265	€7.65	€47,891,007	€10.09	£12,103,210	£9.27
31 December 2021	€3,965,517	€12.72	€69,554,657	€15.33	£23,031,741	£15.43
	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	HKD A Accumulating Class NAV	HKD A Accumulating Class NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
Period Ended						
30 June 2022	£570,304	£8.30	HKD77,365,227	HKD9.52	SGD48,498,964	SGD18.75
31 December 2021	£1,009,328	£12.20	HKD133,998,798	HKD15.70	SGD90,358,002	SGD31.05
	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
Period Ended						
30 June 2022	\$522,201,590	\$9.82	\$176,861,452	\$10.50	\$25,682,532	\$10.50
31 December 2021	\$998,982,677	\$16.17	\$426,247,636	\$17.22	\$53,711,877	\$17.21
	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$6,676,177	\$6.70	\$74,794,071	\$7.12	\$11,866,574	\$9.71
31 December 2021	\$10,938,003	\$10.98	\$124,140,837	\$11.67	\$39,945,606	\$15.89
	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD Z Accumulating Class* NAV	USD Z Accumulating Class* NAV per Share		
Period Ended						
30 June 2022	\$28,579,029	\$8.69	\$747,906	\$6.67		
31 December 2021	\$50,689,515	\$14.37	\$954,074	\$10.88		

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9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Asian Debt – Hard Currency

	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
Period Ended						
30 June 2022	\$280,355	\$8.04	\$1,321,364	\$11.01	\$186,704	\$8.74
31 December 2021	\$339,937	\$9.54	\$2,190,283	\$12.77	\$414,971	\$10.19

	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
Period Ended						
30 June 2022	\$416,425	\$11.45	\$8,552,101	\$8.95	\$447,651	\$8.90
31 December 2021	\$546,459	\$13.26	\$10,231,270	\$10.70	\$696,734	\$10.36

	USD X Accumulating Class* NAV	USD X Accumulating Class* NAV per Share
Period Ended		
30 June 2022	\$8,545	\$8.54
31 December 2021	\$9,868	\$9.87

China A-Share Equity

	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
Period Ended						
30 June 2022	CNY154,296	CNY105.58	\$509,965	\$11.03	\$2,758,019	\$11.03
31 December 2021	CNY173,171	CNY118.49	\$578,160	\$13.05	\$3,263,395	\$13.05

China Bond

	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
Period Ended						
30 June 2022	CNY166,036	CNY83.32	CNY1,339,942	CNY92.96	CNY215,564	CNY117.69
31 December 2021	CNY177,774	CNY89.21	CNY1,406,816	CNY97.60	CNY222,548	CNY121.51

	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	GBP I2 Accumulating Class* NAV	GBP I2 Accumulating Class* NAV per Share
Period Ended						
30 June 2022	–	–	€61,973	€10.35	£20,137	£9.25
31 December 2021	€75,956	€9.49	€581,939	€10.39	£43,285	£9.69

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****China Bond (continued)**

	SGD A (Monthly) Distributing Unhedged Class	SGD A (Monthly) Distributing Unhedged Class	USD I Accumulating Unhedged Class	USD I Accumulating Unhedged Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	SGD9,721,335	SGD16.73	\$17,635,639	\$10.85	\$50,231,407	\$9.70
31 December 2021	SGD3,571,270	SGD18.30	\$21,420,695	\$11.85	\$52,475,111	\$10.13
	USD Z Accumulating Unhedged Class	USD Z Accumulating Unhedged Class				
Period Ended	NAV	NAV per Share				
30 June 2022	\$12,570,191	\$10.34				
31 December 2021	\$13,733,211	\$11.26				

China Equity

	CHF I Accumulating Class	CHF I Accumulating Class	EUR A Accumulating Class	EUR A Accumulating Class	EUR I Accumulating Class	EUR I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF405,421	CHF13.93	€2,078,057	€24.48	€1,639,512	€26.46
31 December 2021	CHF468,597	CHF16.10	€2,593,043	€28.39	€1,813,319	€30.58
	EUR Z Accumulating Class	EUR Z Accumulating Class	GBP A Distributing Class	GBP A Distributing Class	GBP I2 Distributing Unhedged Class	GBP I2 Distributing Unhedged Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€18,114	€20.33	£15,292	£12.07	£267,774	£27.81
31 December 2021	€20,820	€23.36	£226,611	£13.93	£276,624	£28.73
	SGD A Accumulating Class	SGD A Accumulating Class	USD A Accumulating Class	USD A Accumulating Class	USD A Distributing Class	USD A Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	SGD2,569,738	SGD33.90	\$37,848,973	\$28.68	\$918,734	\$17.65
31 December 2021	SGD3,238,056	SGD39.04	\$49,687,137	\$32.88	\$1,619,142	\$20.24
	USD I Accumulating Class	USD I Accumulating Class	USD I2 Accumulating Class	USD I2 Accumulating Class	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$300,576,784	\$31.11	\$18,107,178	\$19.21	\$37,973,864	\$16.71
31 December 2021	\$363,801,495	\$35.53	\$21,510,739	\$21.91	\$43,760,360	\$19.25

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

China Equity (continued)

	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$32,997,028	\$19.99	\$337,143	\$20.84
31 December 2021	\$39,927,816	\$22.88	\$383,001	\$23.68

CLO Income

	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
Period Ended						
30 June 2022	€27,300	€9.67	€1,885,302	€10.19	€12,838,228	€8.20
31 December 2021	—	—	€2,024,965	€11.21	€14,114,006	€9.24

	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share	GBP I5 Distributing Class* NAV	GBP I5 Distributing Class* NAV per Share	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share
Period Ended						
30 June 2022	£25,992,012	£8.38	—	—	£51,642	£10.64
31 December 2021	£30,837,441	£9.37	£26,082	£9.38	£82,828	£11.60

	SEK I Accumulating Class NAV	SEK I 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
Period Ended						
30 June 2022	SEK28,865,628	SEK103.19	\$30,429	\$9.68	\$16,818,068	\$10.98
31 December 2021	SEK34,950,701	SEK113.40	—	—	\$18,681,077	\$12.02

	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I5 Distributing Class NAV	USD I5 Distributing Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$26,628,064	\$9.28	\$37,224,395	\$8.83	\$480,445	\$11.27
31 December 2021	\$25,769,475	\$10.40	\$40,735,952	\$9.89	\$524,027	\$12.30

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Commodities¹**

	GBP I5 Accumulating Class*	GBP I5 Accumulating Class*	USD A Accumulating Class*	USD A Accumulating Class*	USD I Accumulating Class*	USD I Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£5,548,803	£9.58	\$ 2,962,048	\$9.76	\$1,694,716	\$11.21
	USD I5 Accumulating Class*	USD I5 Accumulating Class*	USD M Accumulating Class*	USD M Accumulating Class*	USD Z Accumulating Class*	USD Z Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$54,194,663	\$9.77	\$534,551	\$8.98	\$2,825,907	\$11.29

Corporate Hybrid Bond

	AUD A (Monthly) Distributing Class	AUD A (Monthly) Distributing Class	CHF P Accumulating Class	CHF P Accumulating Class	CHF P Distributing Class	CHF P Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD6,002,888	AUD7.91	CHF23,781,238	CHF9.53	CHF1,526,891	CHF8.84
31 December 2021	AUD9,317,570	AUD9.58	CHF54,604,181	CHF11.27	CHF2,871,450	CHF10.61
	EUR A (Monthly) Distributing Class	EUR A (Monthly) Distributing Class	EUR A Accumulating Class	EUR A Accumulating Class	EUR I Accumulating Class	EUR I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€40,506,194	€7.99	€130,024,872	€10.24	€636,342,613	€10.89
31 December 2021	€49,140,644	€9.67	€181,457,452	€12.14	€668,648,608	€12.88
	EUR I Distributing Class	EUR I Distributing Class	EUR I2 Accumulating Class	EUR I2 Accumulating Class	EUR I2 Distributing Class	EUR I2 Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€80,023,140	€9.01	€200,295,516	€10.04	€141,221,829	€8.21
31 December 2021	€102,802,041	€10.80	€297,187,874	€11.86	€177,907,878	€9.85
	EUR I3 Accumulating Class	EUR I3 Accumulating Class	EUR I5 Accumulating Class	EUR I5 Accumulating Class	EUR M Accumulating Class	EUR M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€7,562,371	€10.14	€ 178,469,189	€11.12	€13,064,799	€10.78
31 December 2021	€9,587,464	€11.97	€105,834,591	€13.12	€12,260,094	€12.82
	EUR M Distributing Class	EUR M Distributing Class	EUR P Accumulating Class	EUR P Accumulating Class	EUR P Distributing Class	EUR P Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€3,688,940	€7.70	€45,525,930	€9.70	€5,083,153	€9.04
31 December 2021	€5,282,983	€9.33	€172,678,924	€11.46	€9,906,904	€10.84

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

	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
Period Ended						
30 June 2022	£6,663,383	£10.28	£54,107,656	£10.12	£1,892,918	£9.02
31 December 2021	£7,515,008	£12.08	£65,235,151	£11.88	£2,229,096	£10.76
	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share	GBP P Distributing Class NAV	GBP P Distributing Class NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share
Period Ended						
30 June 2022	£7,816,169	£9.24	£2,917,522	£8.72	SGD1,416,568	SGD16.10
31 December 2021	£7,982,111	£10.86	£5,490,392	£10.40	SGD2,442,580	SGD19.43
	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
Period Ended						
30 June 2022	\$67,298,337	\$8.26	\$49,046,148	\$10.88	\$65,911	\$8.33
31 December 2021	\$92,010,151	\$9.96	\$70,561,322	\$12.82	\$78,523	\$9.93
	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
Period Ended						
30 June 2022	\$6,930,594	\$9.46	\$64,381,442	\$11.99	\$1,095,238	\$8.35
31 December 2021	\$9,625,219	\$11.19	\$222,206,104	\$14.08	\$1,303,331	\$9.94
	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 M Accumulating Class NAV	USD M Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$6,602,141	\$11.18	\$1,291,558	\$9.56	\$8,390,705	\$9.64
31 December 2021	\$85,047,842	\$13.12	\$1,422,475	\$11.39	\$12,021,879	\$11.38
	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 Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$2,254,571	\$8.20	\$23,338,091	\$10.67	\$191,683	\$11.46
31 December 2021	\$2,946,315	\$9.87	\$67,895,964	\$12.54	\$224,418	\$13.42

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Emerging Market Corporate Debt**

	CHF I Accumulating Class	CHF I Accumulating Class	CHF I4 Accumulating Class	CHF I4 Accumulating Class	EUR A Accumulating Class	EUR A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF22,564,086	CHF10.89	CHF5,711,686	CHF8.82	€469,677	€9.89
31 December 2021	CHF27,116,186	CHF12.78	CHF9,745,025	CHF10.33	€2,490,523	€11.64
	EUR I Accumulating Class	EUR I Accumulating Class	EUR I3 Accumulating Class	EUR I3 Accumulating Class	EUR M Accumulating Class	EUR M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€525,034	€11.31	€238,753	€9.64	€555,685	€9.50
31 December 2021	€636,746	€13.27	€364,406	€11.29	€690,833	€11.23
	EUR M Distributing Class	EUR M Distributing Class	EUR X Accumulating Class	EUR X Accumulating Class	GBP I Accumulating Class	GBP I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€404,748	€6.85	€41,664,823	€10.24	£26,150	£12.12
31 December 2021	€530,868	€8.30	€48,759,321	€11.99	£134,857	£14.13
	SEK A Accumulating Class	SEK A Accumulating Class	USD A (Monthly) Distributing Class	USD A (Monthly) Distributing Class	USD A Accumulating Class	USD A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	SEK3,886,330	SEK86.75	\$685,141	\$7.35	\$6,042,472	\$11.99
31 December 2021	SEK5,351,492	SEK102.06	\$4,027,009	\$8.81	\$7,973,303	\$14.03
	USD C1 Accumulating Class	USD C1 Accumulating Class	USD I Accumulating Class	USD I Accumulating Class	USD I Distributing Class	USD I Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$653,998	\$9.18	\$24,599,157	\$12.88	\$2,702,754	\$8.76
31 December 2021	\$1,150,929	\$10.80	\$23,231,127	\$15.01	\$3,211,502	\$10.41
	USD I2 Accumulating Class	USD I2 Accumulating Class	USD I5 Accumulating Class	USD I5 Accumulating Class	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$930,407	\$11.63	\$449,231	\$11.99	\$740,508	\$9.22
31 December 2021	\$1,015,839	\$13.54	\$516,979	\$13.95	\$1,058,465	\$10.83
	USD M Distributing Class	USD M Distributing Class				
Period Ended	NAV	NAV per Share				
30 June 2022	\$576,875	\$7.28				
31 December 2021	\$834,074	\$8.76				

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9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt - Hard Currency

	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	CHF I2 Accumulating Class NAV	CHF I2 Accumulating Class NAV per Share
Period Ended						
30 June 2022	AUD2,145,876	AUD6.86	AUD22,907,425	AUD7.77	CHF156,023,189	CHF7.54
31 December 2021	AUD3,086,824	AUD9.17	AUD31,429,849	AUD10.32	CHF50,748,457	CHF9.80
	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	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
Period Ended						
30 June 2022	CHF20,128,738	CHF7.60	€6,963,086	€6.24	€23,418,755	€9.32
31 December 2021	CHF35,834,088	CHF9.89	€10,607,100	€8.36	€30,854,130	€12.16
	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 I Distributing Class NAV	EUR I Distributing Class NAV per Share
Period Ended						
30 June 2022	€154,251,116	€10.04	€19,870,058	€8.62	€183,266,220	€6.51
31 December 2021	€346,351,970	€13.06	€1,141,580	€10.22	€267,762,991	€8.68
	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share
Period Ended						
30 June 2022	€64,510,987	€7.66	€33,109,576	€6.99	€114,815,249	€8.59
31 December 2021	€100,699,618	€9.96	€40,279,528	€9.32	€112,230,449	€11.16
	EUR I3 Accumulating Unhedged Class NAV	EUR I3 Accumulating Unhedged 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
Period Ended						
30 June 2022	€29,153,716	€8.54	€1,993,980	€7.08	€100,814,304	€9.70
31 December 2021	€39,028,171	€10.12	€2,658,043	€9.44	€172,221,503	€12.60
	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
Period Ended						
30 June 2022	€621,328	€8.78	€148,254	€6.26	€21,305,038	€7.77
31 December 2021	€880,261	€11.51	€234,678	€8.44	€42,731,452	€10.11
	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
Period Ended						
30 June 2022	€289,588	€8.03	£17,079,892	£9.22	£1,797,118	£6.88
31 December 2021	€375,373	€10.41	£24,108,278	£11.92	£7,886,830	£9.11

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Emerging Market Debt - Hard Currency (continued)**

	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share
Period Ended						
30 June 2022	£33,641,145	£8.09	£13,219,963	£7.15	£5,710,577	£8.26
31 December 2021	£37,494,529	£10.45	£17,959,384	£9.47	£6,433,590	£10.68
	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share
Period Ended						
30 June 2022	HKD1,279,742	HKD7.31	¥1,595,987,779	¥797.99	SEK795,460,246	SEK89.55
31 December 2021	HKD2,284,462	HKD9.73	¥2,067,191,771	¥1,033.60	SEK1,014,308,991	SEK116.99
	SEK I Accumulating Unhedged Class NAV	SEK I Accumulating Unhedged Class NAV per Share	SEK I2 Accumulating Class* NAV	SEK I2 Accumulating Class* NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share
Period Ended						
30 June 2022	SEK276,848	SEK92.60	SEK221,473,394	SEK75.33	SGD16,127,056	SGD13.82
31 December 2021	SEK315,419	SEK105.50	SEK261,889,492	SEK98.00	SGD23,217,536	SGD18.39
	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
Period Ended						
30 June 2022	\$171,425,574	\$6.82	\$113,525,735	\$10.81	\$18,509	\$7.62
31 December 2021	\$271,875,924	\$9.06	\$167,936,528	\$13.99	\$24,437	\$10.06
	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
Period Ended						
30 June 2022	\$10,078,234	\$8.15	\$568,715,309	\$11.52	\$103,566,671	\$7.58
31 December 2021	\$15,072,281	\$10.60	\$846,829,107	\$14.86	\$151,677,969	\$10.02
	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 I3 Distributing Class NAV	USD I3 Distributing Class NAV per Share
Period Ended						
30 June 2022	\$33,737,092	\$9.99	\$18,930,310	\$7.35	\$80,172,555	\$7.49
31 December 2021	\$182,237,940	\$12.87	\$28,105,309	\$9.71	\$103,575,521	\$9.89
	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 P Accumulating Class NAV	USD P Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$15,651,440	\$8.21	\$3,076,598	\$6.37	\$17,229,204	\$8.56
31 December 2021	\$23,509,954	\$10.67	\$4,183,182	\$8.52	\$30,611,343	\$11.03

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt - Hard Currency (continued)

	USD X Accumulating Class*	USD X Accumulating Class*	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$93,991,912	\$7.79	\$932,073	\$9.55
31 December 2021	\$25,072,481	\$10.03	\$10,072,039	\$12.27

Emerging Market Debt - Local Currency

	AUD B (Monthly) Distributing Class	AUD B (Monthly) Distributing Class	AUD B Accumulating Class	AUD B Accumulating Class	AUD C2 (Monthly) Distributing Class	AUD C2 (Monthly) Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD5,875,151	AUD3.65	AUD237,870	AUD7.47	AUD117,777	AUD3.65
31 December 2021	AUD13,367,215	AUD4.65	AUD547,824	AUD9.06	AUD335,367	AUD4.64

	AUD C2 Accumulating Class	AUD C2 Accumulating Class	AUD E (Monthly) Distributing Class	AUD E (Monthly) Distributing Class	AUD E Accumulating Class	AUD E Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD7,719	AUD7.47	AUD749,440	AUD3.65	AUD42,589	AUD7.47
31 December 2021	AUD137,972	AUD9.05	AUD1,991,255	AUD4.66	AUD67,654	AUD9.05

	AUD T (Monthly) Distributing Class	AUD T (Monthly) Distributing Class	AUD T Accumulating Class	AUD T Accumulating Class	EUR A Accumulating Class	EUR A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD28,454,750	AUD3.92	AUD2,165,849	AUD8.01	€1,042,235	€6.41
31 December 2021	AUD35,067,739	AUD4.97	AUD2,587,589	AUD9.66	€25,996,331	€7.75

	EUR I Accumulating Class	EUR I Accumulating Class	EUR I Accumulating Unhedged Class	EUR I Accumulating Unhedged Class	EUR I2 Accumulating Unhedged Class	EUR I2 Accumulating Unhedged Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€13,273,633	€6.85	€146,673,013	€9.07	€16,777,239	€10.67
31 December 2021	€30,265,508	€8.25	€192,874,499	€9.93	€35,836,407	€11.69

	EUR I3 Distributing Unhedged Class	EUR I3 Distributing Unhedged Class	EUR I4 Distributing Unhedged Class	EUR I4 Distributing Unhedged Class	EUR M Distributing Unhedged Class	EUR M Distributing Unhedged Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€9,362,769	€7.95	€18,656,244	€7.25	€211,645	€6.21
31 December 2021	€10,292,044	€8.91	€20,906,428	€8.12	€238,538	€7.13

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022	€87,128,313	€9.05	£69,478	£7.43	£79,174,522	£9.21
31 December 2021	€97,240,658	€9.89	£79,233	£8.89	£91,993,396	£9.83
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 2022	£66,551,902	£7.03	£69,392,042	£8.78	SEK8,534,734	SEK79.05
31 December 2021	£81,473,761	£7.69	£115,816,857	£9.36	SEK10,695,289	SEK95.54
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 2022	SGD447,966	SGD10.71	\$4,750,507	\$4.73	\$13,816,692	\$7.52
31 December 2021	SGD649,455	SGD13.26	\$6,244,240	\$5.84	\$18,460,479	\$8.99
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 2022	\$15,889,981	\$4.06	\$835,806	\$7.77	\$765,967	\$4.06
31 December 2021	\$36,742,638	\$5.14	\$2,532,846	\$9.36	\$1,870,919	\$5.14
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 2022	\$22,277	\$7.78	\$5,189,099	\$4.06	\$372,428	\$7.78
31 December 2021	\$96,102	\$9.36	\$8,118,705	\$5.14	\$785,843	\$9.36
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 2022	\$47,323,302	\$7.49	\$395,918,632	\$8.05	\$13,121,907	\$6.84
31 December 2021	\$70,740,746	\$9.23	\$471,679,737	\$9.60	\$16,255,837	\$8.34

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	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
Period Ended						
30 June 2022	\$61,874,918	\$7.81	\$18	\$8.89	\$51,267,020	\$4.43
31 December 2021	\$87,839,639	\$9.30	\$21	\$10.74	\$57,094,005	\$5.58
	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Y Accumulating Class* NAV	USD Y Accumulating Class* NAV per Share
Period Ended						
30 June 2022	\$4,205,985	\$8.34	\$136,090,307	\$7.95	\$170,034,684	\$7.72
31 December 2021	\$3,643,090	\$9.99	\$158,320,032	\$9.45	\$185,351,561	\$9.18
	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share	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
Period Ended						
30 June 2022	ZAR184,478,903	ZAR37.69	ZAR9,383,275	ZAR103.86	ZAR5,018,210	ZAR37.68
31 December 2021	ZAR372,074,859	ZAR47.97	ZAR20,592,012	ZAR122.85	ZAR13,001,826	ZAR47.95
	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	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share
Period Ended						
30 June 2022	ZAR95,298	ZAR103.83	ZAR42,518,103	ZAR37.69	ZAR1,438,497	ZAR103.87
31 December 2021	ZAR2,369,046	ZAR122.83	ZAR87,281,421	ZAR47.96	ZAR3,924,596	ZAR122.85
	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		
Period Ended						
30 June 2022	ZAR539,307,484	ZAR40.46	ZAR38,330,634	ZAR111.50		
31 December 2021	ZAR640,987,979	ZAR51.24	ZAR35,519,500	ZAR131.23		

Emerging Market Debt Blend

	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
Period Ended						
30 June 2022	AUD7,081,855	AUD7.43	€10,745,392	€9.57	€252,998,339	€9.79
31 December 2021	AUD7,443,128	AUD8.87	€8,159,335	€11.09	€289,180,614	€11.31
	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
Period Ended						
30 June 2022	€31,740,247	€7.02	€24,416,341	€10.05	€11,670,937	€6.84
31 December 2021	€39,783,115	€8.29	€39,777,757	€11.60	€19,021,300	€8.07

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Emerging Market Debt Blend (continued)**

	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
Period Ended						
30 June 2022	€22,704	€7.57	€573,135	€9.70	€20,838,770	€10.60
31 December 2021	€26,733	€8.91	€542,937	€10.69	€28,115,162	€12.22
	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
Period Ended						
30 June 2022	€513,158	€9.28	€278,699	€6.28	€99,481	€10.49
31 December 2021	€692,926	€10.79	€526,771	€7.54	€114,450	€12.06
	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
Period Ended						
30 June 2022	£343,209	£10.30	£12,046,779	£9.54	£18,211,875	£7.70
31 December 2021	£560,031	£11.71	£81,741,756	£10.26	£19,053,387	£8.95
	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
Period Ended						
30 June 2022	£545,695	£8.27	£57,121,212	£9.03	£751,259	£9.47
31 December 2021	£615,334	£9.09	£68,691,789	£10.26	£1,227,759	£10.18
	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
Period Ended						
30 June 2022	£187,819	£11.12	NOK222,430	NOK97.31	SEK25,719,633	SEK100.54
31 December 2021	£212,772	£12.60	NOK252,567	NOK110.49	SEK29,175,467	SEK114.14
	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
Period Ended						
30 June 2022	SGD4,166,870	SGD12.60	\$336,659	\$6.28	\$10,494,841	\$10.21
31 December 2021	SGD5,096,662	SGD15.39	\$479,450	\$7.79	\$13,236,655	\$12.29
	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
Period Ended						
30 June 2022	\$1,054,407	\$8.05	\$28,290,437	\$9.56	\$431,573	\$7.66
31 December 2021	\$1,352,420	\$9.74	\$95,215,396	\$11.47	\$1,720,755	\$9.38

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt Blend (continued)

	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 I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$8,710	\$10.16	\$39,874,129	\$7.02	\$39,839,439	\$8.70
31 December 2021	\$10,439	\$12.18	\$56,056,559	\$8.61	\$47,739,922	\$10.43

	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
Period Ended						
30 June 2022	\$799,665	\$8.10	\$412,282	\$6.05	\$107,015	\$11.31
31 December 2021	\$1,152,835	\$9.79	\$555,953	\$7.56	\$143,969	\$13.52

Emerging Market Debt Sustainable Investment Grade Blend

	AUD I2 Accumulating Class* NAV	AUD I2 Accumulating Class* NAV per Share	NOK I Accumulating Class NAV	NOK I Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
Period Ended						
30 June 2022	AUD21,593,499	AUD8.52	NOK157,818,650	NOK102.02	\$2,585,882	\$10.19
31 December 2021	AUD25,150,120	AUD9.93	NOK151,079,339	NOK116.42	\$3,064,011	\$12.07

	USD I2 Accumulating Class* NAV	USD I2 Accumulating Class* NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$3,985,247	\$8.48	\$2,455,578	\$10.15
31 December 2021	\$4,719,304	\$10.04	\$4,184,553	\$11.99

Emerging Markets Equity

	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
Period Ended						
30 June 2022	AUD499,143	AUD9.57	AUD60,614	AUD9.57	AUD137,065	AUD9.56
31 December 2021	AUD973,288	AUD12.57	AUD86,974	AUD12.57	AUD149,325	AUD12.56

	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
Period Ended						
30 June 2022	AUD1,931,421	AUD10.11	CAD79,095	CAD7.69	CAD11,757,774	CAD7.88
31 December 2021	AUD2,482,029	AUD13.22	CAD99,440	CAD9.67	CAD15,162,299	CAD10.16

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Emerging Markets Equity (continued)**

	EUR I Accumulating Class	EUR I Accumulating Class	EUR M Accumulating Class	EUR M Accumulating Class	EUR Z Accumulating Class	EUR Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€1,783,705	€9.00	€452,425	€10.44	€170,053	€7.63
31 December 2021	€4,453,674	€11.68	€638,237	€13.67	€219,436	€9.85
	GBP I Accumulating Class	GBP I Accumulating Class	GBP Z Accumulating Class	GBP Z Accumulating Class	JPY I Accumulating Class	JPY I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£393,059	£10.12	£82,689	£12.09	¥2,090,945,290	¥1,781.46
31 December 2021	£507,319	£13.06	£276,830	£15.52	¥2,269,318,913	¥1,932.31
	USD A Accumulating Class	USD A Accumulating Class	USD B Accumulating Class	USD B Accumulating Class	USD C2 Accumulating Class	USD C2 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$5,098,625	\$9.74	\$2,214,528	\$10.32	\$244,437	\$10.32
31 December 2021	\$5,958,601	\$12.53	\$4,387,042	\$13.34	\$441,938	\$13.33
	USD E Accumulating Class	USD E Accumulating Class	USD I Accumulating Class	USD I Accumulating Class	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$356,268	\$10.31	\$178,533,889	\$10.94	\$67,994,462	\$11.00
31 December 2021	\$259,510	\$13.33	\$215,496,124	\$14.00	\$87,899,018	\$14.21
	USD T Accumulating Class	USD T Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class	ZAR B Accumulating Class	ZAR B Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$3,917,369	\$10.91	\$14,178,009	\$11.18	ZAR7,605,015	ZAR124.74
31 December 2021	\$5,000,441	\$14.04	\$24,331,753	\$14.23	ZAR14,496,527	ZAR159.43
	ZAR C2 Accumulating Class	ZAR C2 Accumulating Class	ZAR E Accumulating Class	ZAR E Accumulating Class	ZAR T Accumulating Class	ZAR T Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	ZAR1,161,702	ZAR124.73	ZAR4,222,663	ZAR124.74	ZAR23,835,227	ZAR132.10
31 December 2021	ZAR3,248,033	ZAR159.42	ZAR7,038,741	ZAR159.43	ZAR27,707,879	ZAR168.00

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Markets Sustainable Equity

	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share	JPY I Accumulating Unhedged Class NAV	JPY I Accumulating Unhedged Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
Period Ended						
30 June 2022	€1,890,137	€9.14	¥1,346,737,828	¥1,178.79	\$84,211,712	\$9.09
31 December 2021	€3,415,822	€10.88	¥1,481,186,443	¥1,294.74	\$108,356,432	\$11.79

	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$25,384	\$8.81	\$139,750	\$8.76
31 December 2021	\$33,280	\$11.55	\$180,706	\$11.33

Euro Bond Absolute Return

	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
Period Ended						
30 June 2022	€2,148,786	€10.35	€13,790,029	€10.01	€23,761,621	€10.37
31 December 2021	€4,281,372	€11.04	€14,785,620	€10.73	€21,860,412	€11.04

	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended		
30 June 2022	\$13,803,374	\$10.50
31 December 2021	\$14,601,349	\$11.11

Euro Opportunistic Bond

	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share
Period Ended				
30 June 2022	€30,819	€10.27	€9,656,651	€9.86
31 December 2021	€35,402	€11.80	€11,176,195	€11.42

European High Yield Bond

	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 X Accumulating Class NAV	EUR X Accumulating Class NAV per Share
Period Ended						
30 June 2022	€777,022	€11.70	€406,173	€10.79	€4,957,790	€10.24
31 December 2021	€804,681	€13.64	€468,144	€12.65	€5,714,467	€11.91

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****European High Yield Bond (continued)**

	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 I Accumulating Class NAV	USD I Accumulating Class NAV per Share
Period Ended						
30 June 2022	SGD119,160	SGD16.59	\$395,551	\$8.34	\$13,869,164	\$13.28
31 December 2021	SGD69,111	SGD19.86	\$1,595,734	\$9.97	\$16,063,101	\$15.39
	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share		
Period Ended						
30 June 2022	\$5,271,975	\$11.13	\$9,014,772	\$10.47		
31 December 2021	\$8,129,396	\$12.87	\$10,412,554	\$12.09		

European Sustainable Equity²

	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
Period Ended						
30 June 2022	€20,656	€7.86	€28,707	€9.00	€31,839,448	€8.98
31 December 2021	—	—	€36,335	€12.14	€43,048,066	€12.15
	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
Period Ended						
30 June 2022	€87,339,487	€7.69	€1,569,576	€7.85	€21,082	€8.80
31 December 2021	€48,257,250	€10.37	€2,114,337	€10.57	€28,683	€11.97
	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
Period Ended						
30 June 2022	€328,635	€8.98	\$7,801	\$7.80	\$15,557,539	\$7.89
31 December 2021	€321,015	€12.09	\$11,498	\$11.50	\$22,830,455	\$11.58
	USD M Accumulating Unhedged Class* NAV	USD M Accumulating Unhedged Class* NAV per Share				
Period Ended						
30 June 2022	\$7,721	\$7.72				
31 December 2021	\$11,426	\$11.43				

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Bond

	AUD T (Monthly) Distributing Class*	AUD T (Monthly) Distributing Class*	USD C1 Accumulating Class	USD C1 Accumulating Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD30,630	AUD7.78	\$465,005	\$8.80	\$1,457,770	\$9.83
31 December 2021	AUD36,285	AUD9.22	\$646,469	\$10.29	\$1,692,881	\$11.42
	USD M Accumulating Class	USD M Accumulating Class	USD T (Monthly) Distributing Class*	USD T (Monthly) Distributing Class*	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$383,823	\$9.22	\$23,864	\$7.95	\$141,875,985	\$10.30
31 December 2021	\$767,170	\$10.76	\$28,145	\$9.38	\$177,197,847	\$11.94
	ZAR T (Monthly) Distributing Class*	ZAR T (Monthly) Distributing Class*				
Period Ended	NAV	NAV per Share				
30 June 2022	ZAR353,117	ZAR78.81				
31 December 2021	ZAR416,008	ZAR92.85				

Global Diversified Income FMP – 2024

	EUR A Accumulating Class	EUR A Accumulating Class	EUR A Distributing Class	EUR A Distributing Class	EUR I Distributing Class	EUR I Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€1,179,067	€9.65	€227,240	€9.09	€898,007	€8.98
31 December 2021	€1,262,238	€10.33	€247,602	€9.90	€978,540	€9.79
	GBP I Distributing Class	GBP I Distributing Class	HKD A Distributing Class	HKD A Distributing Class	SGD A Distributing Class	SGD A Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£1,980,678	£9.22	HKD6,850,856	HKD9.13	SGD5,036,612	SGD18.47
31 December 2021	£2,146,117	£9.99	HKD7,426,965	HKD9.90	SGD5,454,504	SGD20.00
	USD A Accumulating Class	USD A Accumulating Class	USD A Distributing Class	USD A Distributing Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$30,128,378	\$9.84	\$43,342,939	\$9.24	\$2,515,478	\$9.92
31 December 2021	\$35,468,827	\$10.47	\$50,998,594	\$10.00	\$4,002,526	\$10.53
	USD I Distributing Class	USD I Distributing Class	USD X Accumulating Class	USD X Accumulating Class	USD X Distributing Class	USD X Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$2,255,043	\$9.25	\$20,862,705	\$9.91	\$99,719,349	\$9.25
31 December 2021	\$2,441,459	\$10.01	\$22,155,921	\$10.53	\$107,962,161	\$10.01

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Global Flexible Credit**

	CAD I5 Accumulating Class*	CAD I5 Accumulating Class*	EUR I Accumulating Class	EUR I Accumulating Class	EUR M Accumulating Class	EUR M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CAD13,284,578	CAD8.86	€3,132,694	€9.32	€371,443	€8.97
31 December 2021	CAD15,582,329	CAD10.39	€3,296,205	€11.01	€411,798	€10.67

	GBP I5 Accumulating Class	GBP I5 Accumulating Class	USD A Accumulating Class	USD A Accumulating Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£317,247,375	£9.97	\$8,700,954	\$9.25	\$115,790,013	\$9.98
31 December 2021	£386,920,465	£11.70	\$10,681,489	\$10.88	\$136,359,008	\$11.70

	USD I Distributing Class	USD I Distributing Class	USD M Accumulating Class	USD M Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$323,878	\$9.26	\$5,761,513	\$9.12	\$4,807,278	\$10.10
31 December 2021	\$432,340	\$11.09	\$6,153,911	\$10.76	\$10,994,680	\$11.81

Global High Yield SDG Engagement

	AUD I Distributing Class*	AUD I Distributing Class*	CHF I4 Accumulating Class*	CHF I4 Accumulating Class*	CHF I4 Distributing Class*	CHF I4 Distributing Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD38,982	AUD9.23	CHF53,094,582	CHF9.30	CHF2,937,648	CHF9.30

	CHF X Accumulating Class*	CHF X Accumulating Class*	EUR I4 Accumulating Class*	EUR I4 Accumulating Class*	EUR I4 Distributing Class*	EUR I4 Distributing Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF27,234	CHF9.29	€53,821,038	€9.26	€1,310,609	€9.26

	EUR X Accumulating Class*	EUR X Accumulating Class*	EUR Z (PF) Accumulating Class	EUR Z (PF) Accumulating Class	GBP I4 Accumulating Class*	GBP I4 Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€26,310	€9.25	€21,336,007	€10.38	£12,712,635	£9.29
31 December 2021	–	–	€24,099,127	€12.25	–	–

	GBP X Accumulating Class*	GBP X Accumulating Class*	USD A Accumulating Class	USD A Accumulating Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£22,249	£9.28	\$620,136	\$10.86	\$79,516	\$11.37
31 December 2021	–	–	\$878,851	\$12.78	\$127,787	\$13.35

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global High Yield SDG Engagement (continued)

	USD I4 Accumulating Class*	USD I4 Accumulating Class*	USD M Distributing Class	USD M Distributing Class	USD X Accumulating Class	USD X Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$112,555,118	\$9.29	\$1,690,658	\$7.68	\$18,442	\$9.16
31 December 2021	—	—	\$2,149,362	\$9.32	\$10,756	\$10.76
	USD Z Accumulating Class	USD Z Accumulating Class				
Period Ended	NAV	NAV per Share				
30 June 2022	\$7,746,788	\$11.78				
31 December 2021	\$9,055,187	\$13.79				

Global High Yield Sustainable Action

	USD I Accumulating Class	USD I Accumulating Class	USD I Distributing Class	USD I Distributing Class	USD X Accumulating Class	USD X Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$9,040	\$9.04	\$12,090,415	\$8.29	\$8,911	\$8.91
31 December 2021	\$10,624	\$10.62	\$14,496,421	\$9.94	\$10,453	\$10.45
	USD Y Accumulating Class*	USD Y Accumulating Class*				
Period Ended	NAV	NAV per Share				
30 June 2022	\$2,629,665	\$8.77				
31 December 2021	\$3,084,210	\$10.28				

Global Investment Grade Credit²

	USD I Accumulating Class*	USD I Accumulating Class*	USD X Accumulating Class*	USD X Accumulating Class*	USD Z Accumulating Class*	USD Z Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$8,526	\$8.53	\$42,718,734	\$8.54	\$42,713,952	\$8.55
31 December 2021	\$9,876	\$9.88	\$49,426,204	\$9.88	\$49,408,813	\$9.89

Global Opportunistic Bond

	EUR I Accumulating Class	EUR I Accumulating Class	GBP P Accumulating Class	GBP P Accumulating Class	USD A Accumulating Class	USD A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€8,479,439	€8.77	£21,255	£9.26	\$670,048	\$10.13
31 December 2021	€4,580,004	€10.08	£24,292	£10.59	\$764,522	\$11.59

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Global Opportunistic Bond (continued)**

	USD I Accumulating Class	USD I Accumulating Class	USD I Distributing Class	USD I Distributing Class	USD I2 Accumulating Class	USD I2 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$3,979,777	\$10.79	\$8,998,766	\$9.55	\$26,093,035	\$10.21
31 December 2021	\$13,048,644	\$12.32	\$10,384,711	\$11.02	\$26,442,006	\$11.65

	USD M Accumulating Class	USD M Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$242,167	\$9.19	\$32,690,316	\$9.92
31 December 2021	\$883,229	\$10.56	\$37,475,394	\$11.31

Global Real Estate Securities

	EUR I5 Distributing Class*	EUR I5 Distributing Class*	EUR M Accumulating Class	EUR M Accumulating Class	EUR Z Accumulating Unhedged Class	EUR Z Accumulating Unhedged Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€9,323,201	€8.59	€1,142,859	€11.01	€113,818	€12.36
31 December 2021	€8,785,756	€10.86	€1,405,014	€13.96	€119,721	€14.07

	GBP Z Accumulating Class	GBP Z Accumulating Class	USD A Accumulating Class	USD A Accumulating Class	USD CI Accumulating Class	USD CI Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£90,840	£12.43	\$4,926,142	\$10.66	\$139,910	\$9.56
31 December 2021	£108,494	£15.48	\$6,500,961	\$13.30	\$212,935	\$11.98

	USD I Accumulating Class	USD I Accumulating Class	USD I5 Distributing Class	USD I5 Distributing Class	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$25,429,084	\$13.56	\$3,082,216	\$9.63	\$901,561	\$9.80
31 December 2021	\$20,434,205	\$16.86	\$3,851,557	\$12.03	\$1,977,571	\$12.29

	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share
30 June 2022	\$6,469,944	\$13.79
31 December 2021	\$6,105,329	\$17.07

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Sustainable Equity²

	EUR I5 Accumulating Unhedged Class*	EUR I5 Accumulating Unhedged Class*	EUR M Accumulating Unhedged Class*	EUR M Accumulating Unhedged Class*	EUR Z Accumulating Unhedged Class*	EUR Z Accumulating Unhedged Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€128,103,054	€10.24	€57,761	€9.97	€1,279,926	€9.87
31 December 2021	€111,148,483	€13.18	€65,402	€12.96	€1,610,088	€12.68
	GBP I Accumulating Unhedged Class*	GBP I Accumulating Unhedged Class*	GBP I5 Accumulating Unhedged Class*	GBP I5 Accumulating Unhedged Class*	USD A Accumulating Class*	USD A Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£327,978	£9.71	£3,362,952	£9.74	\$539,452	\$7.27
31 December 2021	£8,807	£12.20	£8,837	£12.22	\$39,703	\$10.24
	USD I Accumulating Class*	USD I Accumulating Class*	USD I Distributing Class*	USD I Distributing Class*	USD M Accumulating Class*	USD M Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$15,412,533	\$8.80	\$24,905,158	\$8.80	\$12,114,135	\$8.56
31 December 2021	\$24,053,208	\$12.33	\$34,904,983	\$12.33	\$16,681,154	\$12.10
	USD Z Accumulating Class*	USD Z Accumulating Class*				
Period Ended	NAV	NAV per Share				
30 June 2022	\$3,732,388	\$8.26				

Global Thematic Equity

	EUR M Accumulating Unhedged Class	EUR M Accumulating Unhedged Class	USD A Accumulating Class	USD A Accumulating Class	USD C1 Accumulating Class	USD C1 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€3,543,954	€13.89	\$29,777,810	\$12.31	\$3,570,602	\$11.81
31 December 2021	€2,781,561	€15.15	\$33,387,264	\$14.54	\$4,271,651	\$14.03
	USD I Accumulating Class	USD I Accumulating Class	USD M Accumulating Class	USD M Accumulating Class	USD Z Accumulating Class*	USD Z Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$16,929,045	\$12.82	\$19,047,765	\$11.83	\$2,476,554	\$8.61
31 December 2021	\$19,765,635	\$15.09	\$22,544,188	\$14.04	–	–

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****High Yield Bond**

	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
Period Ended						
30 June 2022	AUD19,363,528	AUD6.49	AUD4,748,038	AUD13.47	AUD19,276,439	AUD5.06
31 December 2021	AUD25,718,582	AUD7.91	AUD5,613,157	AUD15.93	AUD28,237,139	AUD6.24
	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
Period Ended						
30 June 2022	AUD1,043,638	AUD8.59	AUD537,741	AUD5.07	AUD1,140,968	AUD5.11
31 December 2021	AUD1,558,874	AUD10.24	AUD1,062,589	AUD6.25	AUD2,851,099	AUD6.30
	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
Period Ended						
30 June 2022	AUD355,263	AUD9.69	AUD30,430,652	AUD9.20	AUD81,253,312	AUD5.81
31 December 2021	AUD2,148,334	AUD11.54	AUD68,318,695	AUD11.10	AUD103,756,407	AUD7.13
	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
Period Ended						
30 June 2022	AUD900,031	AUD5.61	AUD1,721,856	AUD11.60	CAD9,919,201	CAD6.65
31 December 2021	AUD1,233,271	AUD6.89	AUD1,334,710	AUD13.75	CAD10,968,503	CAD8.06
	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
Period Ended						
30 June 2022	CHF4,264,446	CHF11.36	CHF751,171	CHF12.06	CHF1,925,552	CHF10.33
31 December 2021	CHF5,323,617	CHF13.46	CHF678,236	CHF14.25	CHF2,608,938	CHF12.20
	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
Period Ended						
30 June 2022	CNY14,009,187	CNY73.82	CNY208,611	CNY77.75	€5,860,082	€6.15
31 December 2021	CNY18,648,136	CNY89.36	CNY17,018,798	CNY93.83	€10,909,966	€7.53
	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
Period Ended						
30 June 2022	€16,808,085	€18.19	€3,202,050	€7.11	€17,478,429	€16.06
31 December 2021	€29,425,571	€21.61	€3,944,868	€8.62	€23,795,414	€19.02

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

	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
Period Ended						
30 June 2022	€5,210,754	€6.84	€20,813,073	€11.26	€976,554	€6.75
31 December 2021	€12,460,480	€8.30	€19,114,240	€13.33	€1,155,752	€8.19
	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 Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share
Period Ended						
30 June 2022	–	–	€22,604	€10.26	€162,276	€10.67
31 December 2021	€178,350,768	€10.72	€36,027	€12.23	€191,608	€12.60
	GBP A (Monthly) Distributing Class NAV	GBP A (Monthly) Distributing Class NAV per Share	GBP A Accumulating Class NAV	GBP A Accumulating Class NAV per Share	GBP A Distributing Class NAV	GBP A Distributing Class NAV per Share
Period Ended						
30 June 2022	£4,296,232	£6.27	£1,589,370	£12.63	£1,090,895	£7.63
31 December 2021	£5,971,923	£7.60	£1,923,551	£14.87	£1,639,261	£9.18
	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share
Period Ended						
30 June 2022	£5,520,898	£15.24	£7,743,631	£8.26	£596,951	£12.18
31 December 2021	£6,489,882	£17.89	£16,481,165	£9.93	£754,148	£14.29
	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share	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
Period Ended						
30 June 2022	£21,357,225	£7.31	£160,653	£11.73	HKD39,788,542	HKD6.57
31 December 2021	£28,016,548	£8.79	£91,103	£13.72	HKD50,388,746	HKD7.97
	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	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
Period Ended						
30 June 2022	SEK75,063,173	SEK123.81	SGD23,447,691	SGD13.73	SGD2,801,826	SGD25.90
31 December 2021	SEK101,874,300	SEK146.45	SGD32,504,626	SGD16.64	SGD3,883,139	SGD30.46
	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	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
Period Ended						
30 June 2022	\$103,781,425	\$6.96	\$2,495,182	\$6.67	\$139,183,040	\$15.86
31 December 2021	\$160,083,379	\$8.42	\$2,280,972	\$8.07	\$201,215,637	\$18.63

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****High Yield Bond (continued)**

	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
Period Ended						
30 June 2022	\$23,285,470	\$8.17	\$128,445,374	\$5.46	\$16,289,111	\$10.65
31 December 2021	\$35,473,177	\$9.80	\$173,623,426	\$6.70	\$20,260,951	\$12.61
	USD C Accumulating Class NAV	USD C Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD C1 Distributing Class NAV	USD C1 Distributing Class NAV per Share
Period Ended						
30 June 2022	\$871,717	\$11.77	\$2,933,860	\$9.62	\$644,773	\$8.26
31 December 2021	\$1,176,654	\$13.86	\$3,629,287	\$11.36	\$885,749	\$9.90
	USD C2 (Monthly) Distributing Class NAV	USD C2 (Monthly) Distributing Class NAV per Share	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
Period Ended						
30 June 2022	\$4,642,804	\$5.46	\$2,512,381	\$10.66	\$13,844,682	\$5.54
31 December 2021	\$8,209,587	\$6.70	\$3,518,498	\$12.63	\$19,267,884	\$6.79
	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	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$2,701,716	\$9.61	\$67,822,505	\$7.20	\$397,804,678	\$23.95
31 December 2021	\$3,591,490	\$11.38	\$96,952,330	\$8.69	\$491,357,430	\$28.05
	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 (Monthly) Distributing Class NAV	USD I2 (Monthly) Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$23,999,582	\$9.45	\$59,141,416	\$8.09	\$283,531,751	\$13.10
31 December 2021	\$50,607,421	\$11.34	\$71,642,859	\$9.76	\$421,521,968	\$15.33
	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I4 (Monthly) Distributing Class NAV	USD I4 (Monthly) Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$71,290,290	\$7.89	\$159,447,973	\$8.82	\$473,470	\$11.81
31 December 2021	\$101,965,510	\$9.46	\$190,867,412	\$10.56	\$685,349	\$13.92
	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 T (Monthly) Distributing Class NAV	USD T (Monthly) Distributing Class NAV per Share
Period Ended						
30 June 2022	\$327,884	\$7.84	\$3,891,959	\$10.34	\$145,860,787	\$6.01
31 December 2021	\$396,356	\$9.49	\$8,046,885	\$12.10	\$184,244,304	\$7.33

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

Period Ended	USD T (Weekly) Distributing Class NAV	USD T (Weekly) Distributing Class NAV per Share	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
30 June 2022	\$1,961,885	\$6.04	\$7,683,918	\$11.72	\$743,893	\$6.78
31 December 2021	\$2,475,154	\$7.37	\$9,902,784	\$13.80	\$899,075	\$8.20
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	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share
30 June 2022	\$11,199,447	\$12.83	\$57,146,024	\$12.22	ZAR498,712,483	ZAR54.82
31 December 2021	\$15,400,385	\$15.05	\$79,110,967	\$14.26	ZAR696,637,863	ZAR67.31
Period Ended	ZAR C2 (Monthly) Distributing Class NAV	ZAR C2 (Monthly) Distributing Class NAV per Share	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
30 June 2022	ZAR12,238,037	ZAR54.77	ZAR88,603,164	ZAR54.20	ZAR12,025,831	ZAR143.96
31 December 2021	ZAR20,557,931	ZAR67.24	ZAR155,721,676	ZAR66.55	ZAR19,063,973	ZAR166.84
Period Ended	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 2022	ZAR1,765,734,889	ZAR60.36	ZAR19,019,049	ZAR132.26		
31 December 2021	ZAR2,264,598,515	ZAR73.73	ZAR23,982,306	ZAR152.51		
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 2022	CHF606,517	CHF6.72	€298,045	€6.67	€876,395	€6.74
31 December 2021	CHF1,038,996	CHF10.86	€135,730	€10.82	€1,024,161	€10.88
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 2022	€20,796	€8.05	€3,305,198	€6.68	SGD27,392	SGD13.49
31 December 2021	€30,846	€11.94	€5,357,398	€10.83	SGD44,171	SGD21.75
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 2022	SGD720,165	SGD13.65	SGD391,636	SGD13.52	\$129,980	\$6.78
31 December 2021	SGD1,144,153	SGD21.88	SGD573,039	SGD21.78	\$274,762	\$10.90

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****InnovAsia 5G² (continued)**

	USD I Accumulating Class*	USD I Accumulating Class*	USD I4 Accumulating Class*	USD I4 Accumulating Class*	USD M Accumulating Class*	USD M Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$6,026,468	\$6.84	\$4,723,767	\$6.86	\$6,513	\$6.51
31 December 2021	\$5,210,923	\$10.95	\$8,314,820	\$10.97	\$10,508	\$10.51

	USD X Accumulating Class*	USD X Accumulating Class*
Period Ended	NAV	NAV per Share
30 June 2022	\$2,197,943	\$6.81
31 December 2021	\$3,123,295	\$10.92

Japan Equity Engagement Fund

	EUR I5 Distributing Class*	EUR I5 Distributing Class*	GBP I5 Accumulating Class*	GBP I5 Accumulating Class*	GBP P Accumulating Unhedged Class*	GBP P Accumulating Unhedged Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€62,564,927	€9.54	£273,482	£8.13	£17,230	£7.69
31 December 2021	—	—	£279,974	£9.34	£21,052	£9.39

	JPY I Accumulating Class	JPY I Accumulating Class	JPY I Distributing Class	JPY I Distributing Class	JPY I5 Accumulating Class*	JPY I5 Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	¥509,530,391	¥1,467.70	¥5,119,671,619	¥1,467.71	¥3,832,872,725	¥9,474.55
31 December 2021	¥553,780,013	¥1,689.60	¥7,193,678,670	¥1,689.60	¥5,549,922,666	¥10,883.95

	JPY Z Accumulating Class*	JPY Z Accumulating Class*
Period Ended	NAV	NAV per Share
30 June 2022	¥136,773,347	¥929.65
31 December 2021	¥142,656,638	¥1,065.69

Macro Opportunities FX

	EUR I Accumulating Class	EUR I Accumulating Class	EUR M Accumulating Class	EUR M Accumulating Class	GBP Z Accumulating Class	GBP Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€1,365,514	€9.28	€25,970	€9.45	£161,498	£9.63
31 December 2021	€5,243,651	€9.47	€26,625	€9.68	£163,106	£9.73

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Macro Opportunities FX (continued)

	SEK I Accumulating Class NAV	SEK I Accumulating Class NAV per Share	SEK I Distributing Class* NAV	SEK I Distributing Class* NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
Period Ended						
30 June 2022	SEK244,169,502	SEK93.88	SEK21,097,343	SEK97.03	\$10,357	\$9.58
31 December 2021	SEK224,458,577	SEK95.49	SEK21,475,977	SEK98.77	\$10,496	\$9.71

	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$2,239,180	\$9.68	\$7,107,899	\$9.74
31 December 2021	\$12,682,478	\$9.80	\$4,659,851	\$9.84

Multi-Asset Income

	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	GBP P Distributing Class NAV	GBP P Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
Period Ended						
30 June 2022	€649,478	€9.49	£19,691	£8.45	\$6,867,044	\$10.27
31 December 2021	€632,450	€10.95	£23,306	£10.00	\$7,690,451	\$11.79

	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
Period Ended						
30 June 2022	\$2,772,361	\$9.88	\$711,341	\$11.49	\$110,065	\$8.91
31 December 2021	\$3,338,236	\$11.40	\$1,426,794	\$13.15	\$230,204	\$10.51

	USD I2 Accumulating Class* NAV	USD I2 Accumulating Class* NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$5,064,480	\$8.82	\$1,990,485	\$10.03
31 December 2021	\$6,841,262	\$10.08	\$2,435,670	\$11.56

Next Generation Mobility

	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
Period Ended						
30 June 2022	€132,892	€11.62	€3,481,058	€8.18	€35,520,567	€13.30
31 December 2021	€218,365	€16.56	€4,751,960	€11.60	€43,990,496	€17.08

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Next Generation Mobility (continued)**

	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
Period Ended						
30 June 2022	€29,525,199	€15.70	\$25,355,916	\$12.77	\$2,042,336	\$13.86
31 December 2021	€36,913,115	€20.33	\$34,030,030	\$17.91	\$4,295,234	\$19.54

	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
Period Ended						
30 June 2022	\$7,523,393	\$12.85	\$5,693,962	\$12.84	\$7,954,508	\$13.95
31 December 2021	\$16,707,928	\$17.96	\$9,527,770	\$17.94	\$11,564,452	\$19.64

	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share
Period Ended		
30 June 2022	\$33,252,462	\$15.07
31 December 2021	\$46,685,234	\$21.13

Next Generation Space Economy¹

	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
Period Ended						
30 June 2022	€941,094	€9.91	€938,592	€9.89	\$2,948,124	\$9.83

Short Duration Emerging Market Debt

	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
Period Ended						
30 June 2022	AUD2,626,115	AUD7.99	CAD4,406,776	CAD8.27	CHF5,121,869	CHF9.21
31 December 2021	AUD2,969,460	AUD9.04	CAD4,970,148	CAD9.33	CHF6,727,866	CHF10.23

	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
Period Ended						
30 June 2022	CHF837,085	CHF6.90	CHF12,879,147	CHF9.59	CHF772,099	CHF6.93
31 December 2021	CHF924,838	CHF7.79	CHF16,005,206	CHF10.63	CHF871,394	CHF7.82

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9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt (continued)

	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
Period Ended						
30 June 2022	CHF19,221,254	CHF9.79	CHF12,811,994	CHF7.60	CHF1,735,608	CHF9.96
31 December 2021	CHF3,566,030	CHF10.84	CHF14,461,747	CHF8.58	CHF4,483,203	CHF11.03
	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
Period Ended						
30 June 2022	CHF34,301,083	CHF9.27	€126,992,769	€9.51	€17,126,268	€7.13
31 December 2021	CHF41,732,801	CHF10.27	€166,225,000	€10.55	€21,287,062	€8.05
	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
Period Ended						
30 June 2022	€897,312,838	€9.91	€158,475,755	€7.14	€192,782,571	€9.98
31 December 2021	€1,145,591,264	€10.97	€167,167,694	€8.05	€116,405,182	€11.05
	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
Period Ended						
30 June 2022	€17,676,906	€7.73	€5,741,869	€10.34	€2,617,886	€9.31
31 December 2021	€14,135,350	€8.72	€6,699,994	€11.44	€3,298,298	€10.36
	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
Period Ended						
30 June 2022	€1,180,722	€6.93	€126,578,961	€9.49	€4,536,817	€9.43
31 December 2021	€1,435,772	€7.89	€138,193,010	€10.51	€5,738,266	€10.45
	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
Period Ended						
30 June 2022	£49,941,688	£8.92	£1,637,267	£9.86	£4,699,702	£10.12
31 December 2021	£56,344,451	£10.06	£1,987,812	£10.87	£4,507,349	£11.14
	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
Period Ended						
30 June 2022	£4,610,732	£8.33	£4,755,418	£10.11	£479,839,249	£8.18
31 December 2021	£5,216,500	£9.34	£5,180,160	£11.12	£540,540,207	£9.17

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Short Duration Emerging Market Debt (continued)**

	GBP I5 Distributing Class	GBP I5 Distributing Class	GBP P Accumulating Class	GBP P Accumulating Class	GBP P Distributing Class*	GBP P Distributing Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£101,819,575	£7.69	£765,017	£9.51	£202,911	£8.65
31 December 2021	£112,065,803	£8.62	£626,791	£10.45	£276,207	£9.69
	JPY I Accumulating Class	JPY I Accumulating Class	JPY I Distributing Class	JPY I Distributing Class	SEK A Accumulating Class	SEK A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	¥93,454,408,233	¥1,020.61	¥3,905,729,310	¥732.49	SEK16,751,979	SEK92.56
31 December 2021	¥102,280,856,951	¥1,126.55	¥9,105,341,406	¥824.34	SEK25,446,053	SEK102.60
	SGD A (Monthly) Distributing Class	SGD A (Monthly) Distributing Class	USD A (Monthly) Distributing Class	USD A (Monthly) Distributing Class	USD A Accumulating Class	USD A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	SGD37,847,987	SGD16.25	\$24,324,032	\$8.24	\$465,796,844	\$11.08
31 December 2021	SGD39,123,251	SGD18.32	\$28,852,590	\$9.29	\$623,897,960	\$12.21
	USD A Distributing Class	USD A Distributing Class	USD C1 Accumulating Class	USD C1 Accumulating Class	USD C1 Distributing Class	USD C1 Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$136,153,643	\$8.09	\$43,411,092	\$9.58	\$4,209,533	\$8.55
31 December 2021	\$193,379,775	\$9.07	\$56,209,098	\$10.62	\$5,582,169	\$9.58
	USD I Accumulating Class	USD I Accumulating Class	USD I Distributing Class	USD I Distributing Class	USD I2 Accumulating Class	USD I2 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$847,706,331	\$11.53	\$144,905,974	\$8.60	\$201,912,368	\$11.32
31 December 2021	\$1,145,025,152	\$12.69	\$213,794,766	\$9.64	\$125,167,562	\$12.45
	USD I2 Distributing Class	USD I2 Distributing Class	USD I5 Accumulating Class	USD I5 Accumulating Class	USD I5 Distributing Class	USD I5 Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$96,037,689	\$8.59	\$5,824,279	\$11.71	\$13,738,444	\$8.23
31 December 2021	\$119,540,024	\$9.63	\$6,969,453	\$12.86	\$15,690,435	\$9.23
	USD M Accumulating Class	USD M Accumulating Class	USD M Distributing Class	USD M Distributing Class	USD P Accumulating Class	USD P Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$43,192,869	\$9.78	\$9,573,867	\$7.89	\$193,888,498	\$11.17
31 December 2021	\$53,640,766	\$10.82	\$9,357,852	\$8.92	\$204,528,127	\$12.29

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt (continued)

	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended		
30 June 2022	\$19,523,306	\$11.89
31 December 2021	\$26,986,290	\$13.04

Short Duration High Yield Bond

	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
Period Ended						
30 June 2022	AUD388,161	AUD7.07	CHF838,209	CHF10.54	CHF221,977	CHF11.38
31 December 2021	AUD485,095	AUD7.96	CHF921,175	CHF11.58	CHF243,222	CHF12.47

	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
Period Ended						
30 June 2022	CNY1,988,898	CNY83.95	€12,895,573	€11.05	€2,614,363	€6.79
31 December 2021	CNY2,153,866	CNY94.05	€15,735,732	€12.13	€2,971,545	€7.61

	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
Period Ended						
30 June 2022	€40,216,432	€11.74	€805,621	€10.87	€939,890	€9.83
31 December 2021	€56,858,937	€12.85	€1,046,828	€11.90	€1,703,444	€10.82

	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
Period Ended						
30 June 2022	€559,786	€6.93	£16,041,601	£12.73	£4,121,967	£7.50
31 December 2021	€673,825	€7.85	£17,464,841	£13.86	£9,441,941	£8.37

	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share
Period Ended						
30 June 2022	£1,247,326	£11.82	£2,001,429	£7.31	¥17,669,902,246	¥1,180.21
31 December 2021	£1,364,744	£12.86	£3,963,818	£8.15	¥18,139,086,488	¥1,288.30

	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
Period Ended						
30 June 2022	SGD1,630,590	SGD14.77	\$3,151,091	\$7.51	\$34,757,926	\$12.63
31 December 2021	SGD1,330,294	SGD16.57	\$4,487,058	\$8.41	\$39,948,103	\$13.77

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Short Duration High Yield Bond (continued)**

	USD A Distributing Class NAV	USD A Distributing 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
Period Ended						
30 June 2022	\$9,264,381	\$7.81	\$4,048,925	\$9.94	\$89,651,835	\$13.44
31 December 2021	\$9,670,590	\$8.70	\$4,728,605	\$10.89	\$104,831,003	\$14.61

	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share
Period Ended						
30 June 2022	\$15,302,259	\$7.99	\$105,430,280	\$12.59	\$1,934,562	\$7.80
31 December 2021	\$54,497,667	\$8.87	\$114,549,884	\$13.68	\$2,373,346	\$8.69

	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
Period Ended						
30 June 2022	\$2,713,650	\$10.20	\$904,097	\$7.98	\$11,510,760	\$12.11
31 December 2021	\$3,113,815	\$11.15	\$1,043,541	\$8.97	\$11,252,560	\$13.12

Strategic Income

	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	AUD Z (Monthly) Distributing Class NAV	AUD Z (Monthly) Distributing Class NAV per Share	EUR A (Monthly) Distributing Class NAV	EUR A (Monthly) Distributing Class NAV per Share
Period Ended						
30 June 2022	AUD4,076,255	AUD8.25	AUD30,708,581	AUD8.86	€7,320,467	€7.78
31 December 2021	AUD5,634,916	AUD9.56	AUD24,618,870	AUD10.22	€10,163,081	€9.04

	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
Period Ended						
30 June 2022	€5,819,753	€10.72	€1,832,113	€9.94	£1,948,023	£8.10
31 December 2021	€6,916,215	€12.18	€2,513,964	€11.36	£3,137,215	£9.36

	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share	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
Period Ended						
30 June 2022	HKD16,731,356	HKD8.45	¥12,954,012,631	¥1,073.24	¥3,956,699,728	¥1,683.83
31 December 2021	HKD19,938,038	HKD9.76	¥15,036,546,020	¥1,216.93	¥3,786,009,340	¥1,610.18

	JPY I CG Distributing Class NAV	JPY I CG Distributing Class NAV per Share	JPY I Distributing Class NAV	JPY I Distributing Class NAV per Share	JPY Z Accumulating Class* NAV	JPY Z Accumulating Class* NAV per Share
Period Ended						
30 June 2022	¥5,946,340,182	¥881.93	¥7,512,449,546	¥822.67	¥10,098,003,068	¥919.69
31 December 2021	¥6,698,942,854	¥1,001.03	¥8,627,434,436	¥944.76	–	–

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Strategic Income (continued)

	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	SGD I (Monthly) Distributing Class NAV	SGD I (Monthly) Distributing Class NAV per Share
Period Ended						
30 June 2022	SGD25,195,148	SGD16.14	SGD5,074,789	SGD20.19	SGD10,042,367	SGD17.90
31 December 2021	SGD32,262,797	SGD18.64	SGD7,722,945	SGD22.86	SGD7,693,639	SGD20.62

	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
Period Ended						
30 June 2022	\$44,262,368	\$8.21	\$272,119,538	\$11.25	\$15,113,589	\$9.41
31 December 2021	\$66,114,445	\$9.47	\$324,229,247	\$12.72	\$17,807,491	\$10.75

	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
Period Ended						
30 June 2022	\$48,396,401	\$9.94	\$382,790,821	\$12.12	\$23,646,052	\$9.45
31 December 2021	\$74,884,054	\$11.29	\$410,581,638	\$13.67	\$26,561,963	\$10.80

	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
Period Ended						
30 June 2022	\$66,007,941	\$11.27	\$8,371,579	\$8.41	\$43,570,300	\$12.20
31 December 2021	\$81,107,940	\$12.79	\$9,575,854	\$9.69	\$51,445,533	\$13.72

Sustainable Asia High Yield²

	EUR X Accumulating Class* NAV	EUR X Accumulating Class* NAV per Share	GBP X Accumulating Class* NAV	GBP X Accumulating Class* NAV per Share	GBP X Distributing Class* NAV	GBP X Distributing Class* NAV per Share
Period Ended						
30 June 2022	€15,854,864	€8.16	£197,417	£8.82	£1,425,734	£8.15

	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 I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share
Period Ended						
30 June 2022	\$7,551	\$7.55	\$7,856	\$7.86	\$19,688,472	\$7.88
31 December 2021	\$9,897	\$9.90	\$9,897	\$9.90	\$24,729,451	\$9.90

	USD X Accumulating Class* NAV	USD X Accumulating Class* NAV per Share	USD Z Accumulating Class* NAV	USD Z Accumulating Class* NAV per Share	USD Z Distributing Class* NAV	USD Z Distributing Class* NAV per Share
Period Ended						
30 June 2022	\$53,788	\$9.24	\$109,886	\$8.20	\$6,594,182	\$9.14

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Sustainable Emerging Market Debt - Hard Currency¹**

	EUR I5 Accumulating Class*	EUR I5 Accumulating Class*	EUR X Accumulating Class*	EUR X Accumulating Class*	USD I Accumulating Class*	USD I Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€10,156,950	€9.08	€50,016,379	€8.18	\$8,225	\$8.23
	USD I5 Accumulating Class*	USD I5 Accumulating Class*				
Period Ended	NAV	NAV per Share				
30 June 2022	\$59,761,256	\$8.22				

Systematic Global Sustainable Value

	EUR M Accumulating Class	EUR M Accumulating Class	USD A Accumulating Class	USD A Accumulating Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€512,224	€13.79	\$2,121,785	\$15.18	\$16,851,889	\$15.99
31 December 2021	€628,122	€16.86	\$1,133,453	\$18.26	\$296,605	\$19.19
	USD I3 Accumulating Class*	USD I3 Accumulating Class*	USD Z Accumulating Class	USD Z Accumulating Class		
Period Ended	NAV	NAV per Share	NAV	NAV per Share		
30 June 2022	\$10773,078	\$9.05	\$28,022,869	\$17.32		
31 December 2021	—	—	\$18,743,661	\$20.75		

Ultra Short Term Euro Bond

	CHF P Accumulating Class*	CHF P Accumulating Class*	CHF U Accumulating Class	CHF U Accumulating Class	EUR A Accumulating Class*	EUR A Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF766,405	CHF97.01	CHF7,590,388	CHF96.50	€11,194,963	€93.51
31 December 2021	—	—	CHF2,120,553	CHF102.92	€8,850,107	€99.83
	EUR I Accumulating Class	EUR I Accumulating Class	EUR I Distributing Class	EUR I Distributing Class	EUR I2 Accumulating Class	EUR I2 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€665,088,172	€98.52	€1,526,428	€95.79	€44,073,627	€97.32
31 December 2021	€706,370,660	€105.08	€560,627	€102.73	€57,744,254	€103.78
	EUR I5 Accumulating Class	EUR I5 Accumulating Class	EUR M Accumulating Class*	EUR M Accumulating Class*	EUR U Accumulating Class	EUR U Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€191,628,424	€98.82	€23,458	€92.94	€3,287,076	€96.88
31 December 2021	€233,134,238	€105.34	€25,116	€99.50	€6,150,837	€103.38

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Ultra Short Term Euro Bond (continued)

	EUR Z Accumulating Class	EUR Z Accumulating Class	USD I Accumulating Class*	USD I Accumulating Class*	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€47,947,382	€99.35	\$8,882,333	\$94.24	\$84,500,582	\$104.97
31 December 2021	€63,252,625	€105.86	\$4,003,742	\$99.95	\$89,530,032	\$111.22

Uncorrelated Strategies

	CHF I Accumulating Class	CHF I Accumulating Class	CHF I5 Accumulating Class	CHF I5 Accumulating Class	EUR A Accumulating Class	EUR A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF4,350,672	CHF10.51	CHF511,935	CHF10.89	€24,223,734	€10.25
31 December 2021	CHF5,076,587	CHF9.72	CHF472,414	CHF10.05	€53,757,935	€9.52

	EUR I Accumulating Class	EUR I Accumulating Class	EUR I2 Accumulating Class	EUR I2 Accumulating Class	EUR I5 Accumulating Class	EUR I5 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€224,419,474	€10.66	€15,617,775	€10.99	€11,955,792	€11.15
31 December 2021	€305,145,203	€9.86	€12,747,338	€10.16	€9,432,020	€10.29

	EUR M Accumulating Class	EUR M Accumulating Class	GBP I Accumulating Class	GBP I Accumulating Class	GBP I2 Accumulating Class	GBP I2 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€734,876	€10.05	£64,387,452	£11.55	£823,464,460	£11.58
31 December 2021	€572,638	€9.37	£57,830,517	£10.61	£692,453,177	£10.63

	GBP I5 Accumulating Class	GBP I5 Accumulating Class	GBP P Accumulating Class	GBP P Accumulating Class	GBP Z Accumulating Class	GBP Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£169,866,619	£11.75	£464,102,868	£11.19	£490,788	£12.00
31 December 2021	£128,525,804	£10.77	£463,552,981	£10.27	£449,271	£10.98

	JPY I Accumulating Class*	JPY I Accumulating Class*	USD A Accumulating Class	USD A Accumulating Class	USD C1 Accumulating Class	USD C1 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	¥1,258,088,321	¥1,048.41	\$42,346,633	\$11.10	\$7,872,314	\$10.69
31 December 2021	—	—	\$37,795,631	\$10.26	\$8,347,357	\$9.92

	USD I Accumulating Class	USD I Accumulating Class	USD I2 Accumulating Class	USD I2 Accumulating Class	USD I5 Accumulating Class	USD I5 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$196,884,992	\$12.00	\$68,733,859	\$12.04	\$20,611,190	\$12.23
31 December 2021	\$160,413,816	\$11.05	\$70,576,833	\$11.07	\$17,185,423	\$11.24

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****Uncorrelated Strategies (continued)**

	USD M Accumulating Class	USD M Accumulating Class	USD P Accumulating Class	USD P Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$14,310,211	\$11.00	\$54,165,509	\$11.68	\$22,808,367	\$12.30
31 December 2021	\$8,892,322	\$10.21	\$6,628,186	\$10.76	\$10,360,938	\$11.28

Uncorrelated Trading¹

	EUR X Accumulating Class*	EUR X Accumulating Class*	USD X Accumulating Class*	USD X Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€655,001,108	€9.96	\$26,877,503	\$10.01

US Equity

	JPY I3 Accumulating Class*	JPY I3 Accumulating Class*	USD A Accumulating Class	USD A Accumulating Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	¥1,784,289,706	¥862.47	\$1,693,271	\$14.24	\$3,152,110	\$20.97
31 December 2021	—	—	\$1,156,841	\$18.74	\$1,524,356	\$27.49

	USD I Distributing Class	USD I Distributing Class	USD M Accumulating Class*	USD M Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$4,767,126	\$20.81	\$8,040	\$8.04
31 December 2021	\$6,250,342	\$27.28	—	—

US Equity Index PutWrite

	EUR I Accumulating Class	EUR I Accumulating Class	EUR I3 Distributing Class*	EUR I3 Distributing Class*	EUR I4 Accumulating Class	EUR I4 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€625,941	€11.67	€4,454,420	€8.90	€1,419,414	€11.62
31 December 2021	€639,232	€13.45	€2,284,710	€10.38	€2,418,683	€13.37

	EUR M Accumulating Class	EUR M Accumulating Class	GBP I Accumulating Unhedged Class	GBP I Accumulating Unhedged Class	GBP I3 Accumulating Class*	GBP I3 Accumulating Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€344,203	€10.82	£21,403,177	£13.19	£27,224,037	£11.24
31 December 2021	€425,718	€12.56	£24,332,662	£13.50	£25,831,312	£11.49

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9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity Index PutWrite (continued)

	GBP I3 Distributing Class*	GBP I3 Distributing Class*	GBP I4 Accumulating Class	GBP I4 Accumulating Class	GBP I4 Accumulating Unhedged Class	GBP I4 Accumulating Unhedged Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£177,812,095	£9.39	£10,243	£12.10	£119,456,988	£13.63
31 December 2021	£34,793,614	£10.90	£11,732	£13.86	£124,042,500	£13.93

	GBP I4 Distributing Class	GBP I4 Distributing Class	GBP P Distributing Unhedged Class*	GBP P Distributing Unhedged Class*	SGD A (Monthly) Distributing Class	SGD A (Monthly) Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£8,117	£10.31	£3,757,298	£9.96	SGD186,921	SGD18.98
31 December 2021	£9,485	£12.05	£2,986,073	£10.40	SGD226,127	SGD22.21

	USD A Accumulating Class	USD A Accumulating Class	USD I (Monthly) Distributing Class	USD I (Monthly) Distributing Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$11,157,527	\$12.84	\$10,796,143	\$10.56	\$57,098,369	\$13.44
31 December 2021	\$13,407,217	\$14.70	\$13,863,352	\$12.29	\$69,629,787	\$15.34

	USD I3 Accumulating Class	USD I3 Accumulating Class	USD I3 Distributing Class*	USD I3 Distributing Class*	USD I4 Accumulating Class	USD I4 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$10,144	\$11.95	\$18,618,532	\$8.99	\$5,767,359	\$13.02
31 December 2021	\$11,565	\$13.62	\$10,941,666	\$10.39	\$27,897,131	\$14.84

	USD M Accumulating Class	USD M Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$1,180,883	\$12.16	\$46,770,795	\$13.56
31 December 2021	\$1,500,582	\$13.98	\$44,044,794	\$15.43

US Large Cap Value²

	EUR A Accumulating Unhedged Class*	EUR A Accumulating Unhedged Class*	EUR I Accumulating Class*	EUR I Accumulating Class*	EUR I Accumulating Unhedged Class*	EUR I Accumulating Unhedged Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€9,566	€10.10	€6,870,979	€8.66	€24,194,626	€8.87

	EUR I4 Distributing Unhedged Class*	EUR I4 Distributing Unhedged Class*	EUR I5 Accumulating Unhedged Class*	EUR I5 Accumulating Unhedged Class*	GBP I4 Distributing Unhedged Class*	GBP I4 Distributing Unhedged Class*
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€9,193,199	€9.32	€110,750,666	€9.79	£482,655,809	£9.96

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****US Large Cap Value² (continued)**

Period Ended	GBP P Accumulating Unhedged Class* NAV	GBP P Accumulating Unhedged Class* NAV per Share	GBP Y Accumulating Unhedged Class* NAV	GBP Y Accumulating Unhedged Class* NAV per Share	USD A Accumulating Class* NAV	USD A Accumulating Class* NAV per Share
30 June 2022	£7,485	£9.40	£7,632	£9.57	\$26,183,983	\$8.80
Period Ended	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share	USD I4 Distributing Class* NAV	USD I4 Distributing Class* NAV per Share	USD I5 Accumulating Class* NAV	USD I5 Accumulating Class* NAV per Share
30 June 2022	\$136,001,568	\$9.48	\$34,888,743	\$8.87	\$47,099	\$8.89
31 December 2021	\$2,078,974	\$10.39	–	–	–	–
Period Ended	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 2022	\$9,785,421	\$8.69	\$8,040,397	\$9.28		

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 2022	€1,816,141	€10.64	€42,723,802	€11.43	€40,349,331	€10.72
31 December 2021	€1,675,441	€11.66	€60,421,071	€12.47	€130,408,305	€11.67
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 Accumulating Unhedged Class NAV	GBP I3 Accumulating Unhedged Class NAV per Share
30 June 2022	€31,530	€11.38	€3,463,992	€10.48	£27,120	£11.05
31 December 2021	€31,303	€11.30	€4,350,418	€11.53	£26,260	£10.70
Period Ended	GBP I3 Distributing Class NAV	GBP I3 Distributing Class NAV per Share	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
30 June 2022	£977,886	£10.15	SGD578,377	SGD24.31	\$2,830,095	\$11.75
31 December 2021	£2,475,584	£10.98	SGD586,015	SGD26.43	\$2,895,442	\$12.74
Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	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
30 June 2022	\$16,153,478	\$11.93	\$15,561,153	\$12.68	\$32,443,628	\$12.32
31 December 2021	\$19,263,231	\$12.97	\$17,243,832	\$13.77	\$37,308,429	\$13.31

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Long Short Equity (continued)

	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$41,476,379	\$13.51	\$14,398,444	\$10.98	\$1,233,428	\$11.09
31 December 2021	\$30,548,534	\$14.61	\$123,743,798	\$11.85	\$1,323,213	\$12.11

	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended				
30 June 2022	\$6,747,634	\$12.44	\$6,206,098	\$14.82
31 December 2021	\$7,318,111	\$13.49	\$6,687,613	\$15.93

US Multi Cap Opportunities

	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
Period Ended						
30 June 2022	AUD1,448,608	AUD15.43	AUD1,695,566	AUD14.41	€1,802,228	€21.42
31 December 2021	AUD2,111,989	AUD20.43	AUD2,011,793	AUD18.99	€2,356,991	€28.01

	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
Period Ended						
30 June 2022	€472,798	€15.29	€2,070,937	€23.99	€2,163,479	€26.05
31 December 2021	€691,776	€20.22	€2,709,496	€31.56	€5,287,010	€34.13

	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	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share
Period Ended						
30 June 2022	£16,074	£15.09	SGD20,978,535	SGD39.78	\$15,424,820	\$16.76
31 December 2021	£1,294,933	£17.50	SGD28,145,940	SGD51.87	\$18,960,200	\$21.90

	USD C1 Accumulating Class NAV	USD C1 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
Period Ended						
30 June 2022	\$2,023,170	\$12.82	\$877,502	\$16.75	\$13,042,723	\$15.77
31 December 2021	\$2,930,473	\$16.74	\$1,349,591	\$21.89	\$14,699,492	\$20.60

	USD I3 Accumulating Class NAV	USD I3 Accumulating 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
Period Ended						
30 June 2022	\$31,615,328	\$24.31	\$4,698,207	\$21.81	\$49,186,366	\$17.82
31 December 2021	\$42,984,155	\$31.41	\$7,778,053	\$28.22	\$63,859,463	\$23.28

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****US Multi Cap Opportunities (continued)**

	USD T Accumulating Class	USD T Accumulating Class	USD U Accumulating Class	USD U Accumulating Class	USD Z Accumulating Class	USD Z Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$15,642,049	\$18.27	\$55,475,846	\$25.05	\$264,901	\$20.47
31 December 2021	\$16,287,199	\$23.75	\$74,307,003	\$32.48	\$309,426	\$26.38
	USD1 A Accumulating Class	USD1 A Accumulating Class	USD1 I Accumulating Class	USD1 I Accumulating Class	USD1 I Distributing Class	USD1 I Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$75,114,088	\$27.36	\$270,348,067	\$30.49	\$5,176,853	\$29.42
31 December 2021	\$92,720,656	\$35.57	\$386,342,131	\$39.46	\$9,701,682	\$38.08
	ZAR B Accumulating Class	ZAR B Accumulating Class	ZAR C2 Accumulating Class	ZAR C2 Accumulating Class	ZAR E Accumulating Class	ZAR E Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	ZAR45,501,820	ZAR241.15	ZAR756,912	ZAR239.75	ZAR55,422,933	ZAR222.08
31 December 2021	ZAR45,494,408	ZAR310.31	ZAR2,184,221	ZAR308.51	ZAR68,342,255	ZAR285.76
	ZAR T Accumulating Class	ZAR T Accumulating Class				
Period Ended	NAV	NAV per Share				
30 June 2022	ZAR58,794,517	ZAR262.65				
31 December 2021	ZAR55,775,120	ZAR336.29				

US Real Estate Securities

	AUD A (Monthly) Distributing Class	AUD A (Monthly) Distributing Class	AUD B (Monthly) Distributing Class	AUD B (Monthly) Distributing Class	AUD B Accumulating Class	AUD B Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD8,103,370	AUD9.30	AUD5,330,228	AUD8.67	AUD2,192,006	AUD12.66
31 December 2021	AUD6,760,622	AUD12.16	AUD6,027,167	AUD11.41	AUD2,600,014	AUD16.33
	AUD C2 (Monthly) Distributing Class	AUD C2 (Monthly) Distributing Class	AUD C2 Accumulating Class	AUD C2 Accumulating Class	AUD E (Monthly) Distributing Class	AUD E (Monthly) Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD20,421	AUD8.68	AUD31,802	AUD13.44	AUD2,493,576	AUD8.66
31 December 2021	AUD105,874	AUD11.42	AUD80,242	AUD17.34	AUD2,585,873	AUD11.40
	AUD E Accumulating Class	AUD E Accumulating Class	AUD T (Monthly) Distributing Class	AUD T (Monthly) Distributing Class	AUD T Accumulating Class	AUD T Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	AUD1,936,114	AUD13.70	AUD4,836,483	AUD10.01	AUD6,052,452	AUD16.13
31 December 2021	AUD2,325,484	AUD17.67	AUD4,853,764	AUD13.11	AUD7,209,536	AUD20.70

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Real Estate Securities (continued)

	CHF A Accumulating Class	CHF A Accumulating Class	EUR A Accumulating Class	EUR A Accumulating Class	EUR I Accumulating Class	EUR I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	CHF2,319,948	CHF15.11	€1,901,996	€9.02	€14,174,933	€19.85
31 December 2021	CHF2,817,702	CHF19.35	€2,596,896	€11.56	€55,428,758	€25.33
	EUR M Accumulating Class	EUR M Accumulating Class	HKD A (Monthly) Distributing Class	HKD A (Monthly) Distributing Class	SGD A Accumulating Class	SGD A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	€604,469	€12.24	HKD83,536,243	HKD9.98	SGD1,002,363	SGD31.13
31 December 2021	€438,137	€15.75	HKD99,874,888	HKD12.92	SGD1,651,444	SGD39.53
	USD A (Monthly) Distributing Class	USD A (Monthly) Distributing Class	USD A Accumulating Class	USD A Accumulating Class	USD A Distributing Class	USD A Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$44,034,415	\$11.44	\$248,894,653	\$24.22	\$17,599,746	\$17.54
31 December 2021	\$62,774,093	\$14.78	\$326,167,994	\$30.68	\$22,321,099	\$22.25
	USD B (Monthly) Distributing Class	USD B (Monthly) Distributing Class	USD B Accumulating Class	USD B Accumulating Class	USD C1 Accumulating Class	USD C1 Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$31,117,418	\$9.59	\$25,761,884	\$15.00	\$17,964,218	\$12.49
31 December 2021	\$33,168,750	\$12.47	\$29,310,925	\$19.11	\$28,282,999	\$15.90
	USD C2 (Monthly) Distributing Class	USD C2 (Monthly) Distributing Class	USD C2 Accumulating Class	USD C2 Accumulating Class	USD E (Monthly) Distributing Class	USD E (Monthly) Distributing Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$384,042	\$9.71	\$532,452	\$14.99	\$14,165,020	\$9.59
31 December 2021	\$749,291	\$12.63	\$688,744	\$19.10	\$15,300,421	\$12.47
	USD E Accumulating Class	USD E Accumulating Class	USD I (Monthly) Distributing Class	USD I (Monthly) Distributing Class	USD I Accumulating Class	USD I Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$17,797,306	\$14.22	\$249,841	\$9.76	\$165,598,796	\$27.25
31 December 2021	\$24,475,060	\$18.13	\$344,192	\$12.56	\$195,054,656	\$34.38
	USD I Distributing Class	USD I Distributing Class	USD I2 Accumulating Class	USD I2 Accumulating Class	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$8,757,526	\$16.11	\$18,235,675	\$20.00	\$66,019,527	\$14.57
31 December 2021	\$10,560,006	\$20.43	\$2,122,857	\$25.22	\$77,016,676	\$18.55

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****US Real Estate Securities (continued)**

	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	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
Period Ended						
30 June 2022	\$16,397,587	\$10.98	\$21,538,595	\$16.37	\$5,582,867	\$15.75
31 December 2021	\$19,323,514	\$14.20	\$27,328,508	\$20.76	\$8,756,783	\$19.79

	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share	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
Period Ended						
30 June 2022	ZAR119,516,633	ZAR89.67	ZAR41,396,262	ZAR179.52	ZAR2,600,956	ZAR88.65
31 December 2021	ZAR138,032,992	ZAR117.12	ZAR47,169,493	ZAR224.68	ZAR6,006,511	ZAR115.79

	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	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share
Period Ended						
30 June 2022	ZAR1,083,031	ZAR177.27	ZAR72,554,656	ZAR89.68	ZAR38,098,182	ZAR200.85
31 December 2021	ZAR1,359,201	ZAR221.86	ZAR84,148,761	ZAR117.13	ZAR31,306,257	ZAR251.37

	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
Period Ended				
30 June 2022	ZAR123,844,600	ZAR137.29	ZAR54,052,918	ZAR245.55
31 December 2021	ZAR142,721,631	ZAR178.43	ZAR48,481,475	ZAR305.79

US Small Cap

	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
Period Ended						
30 June 2022	AUD2,082,963	AUD10.73	AUD17,687	AUD10.46	AUD1,760,811	AUD15.01
31 December 2021	AUD1,981,465	AUD14.09	AUD16,019	AUD13.74	AUD2,328,434	AUD19.71

	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
Period Ended						
30 June 2022	AUD1,638,585	AUD13.80	€2,414,785	€15.14	€206,209	€12.49
31 December 2021	AUD1,820,027	AUD18.03	€3,484,945	€19.76	€258,498	€14.80

	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
Period Ended						
30 June 2022	€8,962,904	€17.82	€7,942,163	€16.10	€21,146,468	€15.01
31 December 2021	€15,210,300	€23.17	€5,166,629	€19.01	€22,971,126	€17.70

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Small Cap (continued)

	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
Period Ended						
30 June 2022	€25,909,925	€9.69	€172,571	€15.42	€317,254	€16.79
	–	–	€196,729	€20.22	€405,073	€21.73
	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
Period Ended						
30 June 2022	¥4,973,677,471	¥4.78	\$100,190,921	\$23.63	\$11,191,111	\$15.26
31 December 2021	¥5,847,817,173	¥5.21	\$190,419,002	\$30.47	\$14,304,320	\$19.67
	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
Period Ended						
30 June 2022	\$8,847,131	\$17.63	\$48,632	\$17.65	\$3,530,287	\$15.54
31 December 2021	\$10,526,062	\$22.86	\$181,210	\$22.89	\$7,216,838	\$20.15
	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
Period Ended						
30 June 2022	\$185,502,120	\$26.06	\$24,187,254	\$18.96	\$7,991,02	\$13,034.69
31 December 2021	\$263,869,062	\$33.46	\$36,174,960	\$24.35	\$84,251,233	\$16,717.30
	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
Period Ended						
30 June 2022	\$69,302,109	\$17.73	\$6,970,719	\$19.28	\$2,125,024	\$17.59
31 December 2021	\$90,250,100	\$22.98	\$8,388,800	\$24.87	\$3,275,208	\$22.49
	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share		
Period Ended						
30 June 2022	ZAR19,120,723	ZAR218.75	ZAR18,040,190	ZAR181.66		
31 December 2021	ZAR21,140,644	ZAR279.01	ZAR30,686,645	ZAR230.55		

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**9. NET ASSET VALUE COMPARATIVE (CONTINUED)****US Small Cap Intrinsic Value**

	GBP I Accumulating Unhedged Class*	GBP I Accumulating Unhedged Class*	GBP I2 Accumulating Unhedged Class*	GBP I2 Accumulating Unhedged Class*	USD A Accumulating Class	USD A Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	£39,810,552	£9.53	£9,938,302	£8.83	\$8,316,285	\$18.38
31 December 2021	£22,099,755	£11.24	£9,171,753	£10.40	\$9,101,564	\$24.28

	USD I Accumulating Class	USD I Accumulating Class	USD I2 Accumulating Class*	USD I2 Accumulating Class*	USD M Accumulating Class	USD M Accumulating Class
Period Ended	NAV	NAV per Share	NAV	NAV per Share	NAV	NAV per Share
30 June 2022	\$80,829,593	\$16.09	\$31,521,173	\$8.08	\$486,093	\$15.35
31 December 2021	\$101,565,129	\$21.17	–	–	\$579,481	\$20.38

* Share class launched and/or closed during the current or prior reporting period.

¹ Portfolio launched during the current reporting period and thus no comparative period presented.

² Portfolio launched during the prior reporting period.

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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.

The determination of what constitutes “observable” requires judgement by the Directors in consultation with the Manager.

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 a 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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 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 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 inputs).

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 inputs).

The value of contracts for difference ("CFD") is determined primarily by obtaining valuations from independent pricing services, which are based on references to the underlying asset and the stated reference rate (Level 2 inputs).

The value of swaptions is determined by obtaining valuations from independent pricing services or counterparty pricing source (Level 2 inputs).

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

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).

Reverse repurchase agreements are evaluated at par, by pricing services (Level 2 inputs).

The Manager has developed a process to periodically review information provided by independent pricing services for all types of securities.

Investments in non-exchange traded investment companies are valued using the respective fund's daily calculated net asset value ("NAV") per share (Level 2 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 readily 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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	1,172,847,648	–	–	1,172,847,648
Unrealised gain on Forward Currency Contracts	–	3,142,024	–	3,142,024
Total	1,172,847,648	3,142,024	–	1,175,989,672

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(13,453,539)	–	(13,453,539)
Total	–	(13,453,539)	–	(13,453,539)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	1,734,984,352	593,106,215	–	2,328,090,567
Unrealised gain on Forward Currency Contracts	–	1,155,281	–	1,155,281
Total	1,734,984,352	594,261,496	–	2,329,245,848

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(5,949,073)	–	(5,949,073)
Total	–	(5,949,073)	–	(5,949,073)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Absolute Return Multi Strategy*

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1	Level 2	Level 3	Total
	US\$	US\$	US\$	US\$
Financial Assets held for trading				
Equities	—	—	6,793	6,793
Total	—	—	6,793	6,793

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1	Level 2	Level 3	Total
	US\$	US\$	US\$	US\$
Financial Assets held for trading				
Equities	—	—	31,388	31,388
Total	—	—	31,388	31,388

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1	Level 2	Level 3	Total
	US\$	US\$	US\$	US\$
Financial Liabilities held for trading				
Unrealised loss on Contracts for Differences	—	(11,507)	—	(11,507)
Total	—	(11,507)	—	(11,507)

* Portfolio liquidated on 20 December 2021.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Asian Debt - Hard Currency****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	—	9,997,328	—	9,997,328
Government Bonds	—	986,033	—	986,033
Unrealised gain on Forward Currency Contracts	—	18,814	—	18,814
Unrealised gain on Futures Contracts	21,381	—	—	21,381
Unrealised gain on Interest Rate Swap Contracts	—	301	—	301
Total	21,381	11,002,476	—	11,023,857

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(2,790)	—	(2,790)
Unrealised loss on Futures Contracts	(2,328)	—	—	(2,328)
Unrealised loss on Interest Rate Swap Contracts	—	(202)	—	(202)
Total	(2,328)	(2,992)	—	(5,320)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	—	12,557,968	—	12,557,968
Government Bonds	—	1,499,303	—	1,499,303
Unrealised gain on Forward Currency Contracts	—	12,320	—	12,320
Unrealised gain on Futures Contracts	16,283	—	—	16,283
Unrealised gain on Interest Rate Swap Contracts	—	6,312	—	6,312
Total	16,283	14,075,903	—	14,092,186

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(9,164)	—	(9,164)
Unrealised loss on Futures Contracts	(25,555)	—	—	(25,555)
Unrealised loss on Interest Rate Swap Contracts	—	(1,404)	—	(1,404)
Total	(25,555)	(10,568)	—	(36,123)

China A-Share Equity**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Assets held for trading				
Equities	20,989,742	—	—	20,989,742
Total	20,989,742	—	—	20,989,742

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Assets held for trading				
Equities	23,719,184	—	—	23,719,184
Total	23,719,184	—	—	23,719,184

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

China Bond

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Assets held for trading				
Certificate of Deposit	–	68,463,740	–	68,463,740
Corporate Bonds	–	390,679,882	–	390,679,882
Government Bonds	–	90,680,130	–	90,680,130
Unrealised gain on Forward Currency Contracts	–	220,621	–	220,621
Total	–	550,044,373	–	550,044,373

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(593,723)	–	(593,723)
Total	–	(593,723)	–	(593,723)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Assets held for trading				
Certificates of Deposit	–	38,863,400	–	38,863,400
Corporate Bonds	–	385,785,879	–	385,785,879
Government Bonds	–	119,228,610	–	119,228,610
Unrealised gain on Forward Currency Contracts	–	2,173,424	–	2,173,424
Total	–	546,051,313	–	546,051,313

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(2,788,624)	–	(2,788,624)
Unrealised loss on Futures Contracts	(414,680)	–	–	(414,680)
Total	(414,680)	(2,788,624)	–	(3,203,304)

China Equity

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	420,158,791	–	–	420,158,791
Unrealised gain on Forward Currency Contracts	–	456,047	–	456,047
Total	420,158,791	456,047	–	420,614,838

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(684,456)	–	(684,456)
Total	–	(684,456)	–	(684,456)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	503,367,414	–	–	503,367,414
Unrealised gain on Forward Currency Contracts	–	196,873	–	196,873
Total	503,367,414	196,873	–	503,564,287

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(268,158)	–	(268,158)
Total	–	(268,158)	–	(268,158)

CLO Income**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	–	118,343,634	118,343,634
Unrealised gain on Forward Currency Contracts	–	573,337	–	573,337
Total	–	573,337	118,343,634	118,916,971

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(3,897,148)	–	(3,897,148)
Unrealised loss on Total Return Swap Contracts	–	(206,505)	–	(206,505)
Total	–	(4,103,653)	–	(4,103,653)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	133,274,949	–	133,274,949
Unrealised gain on Forward Currency Contracts	–	60,610	–	60,610
Unrealised gain on Total Return Swap Contracts	–	92,446	–	92,446
Total	–	133,428,005	–	133,428,005

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(698,215)	–	(698,215)
Total	–	(698,215)	–	(698,215)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Commodities¹

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	–	13,400,726	–	13,400,726
Corporate Bonds	–	24,680,651	–	24,680,651
Treasury Bills	–	29,328,263	–	29,328,263
Unrealised gain on Forward Currency Contracts	–	2,473	–	2,473
Unrealised gain on Total Return Swap Contracts	–	–*	–	–
Total	–	67,412,113	–	67,412,113

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(86,525)	–	(86,525)
Total	–	(86,525)	–	(86,525)

*Less than US\$ 0.50.

Corporate Hybrid Bond

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Corporate Bonds	–	1,711,365,219	–	1,711,365,219
Investment Funds	–	10,631,785	–	10,631,785
Unrealised gain on Forward Currency Contracts	–	33,708,262	–	33,708,262
Total	–	1,755,705,266	–	1,755,705,266

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Reverse Repurchase Agreements	–	(38,749,093)	–	(38,749,093)
Unrealised loss on Forward Currency Contracts	–	(33,174,891)	–	(33,174,891)
Total	–	(71,923,984)	–	(71,923,984)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Corporate Bonds	–	2,250,494,338	–	2,250,494,338
Investment Funds	–	11,305,839	–	11,305,839
Unrealised gain on Forward Currency Contracts	–	13,732,395	–	13,732,395
Total	–	2,275,532,572	–	2,275,532,572

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(15,718,355)	–	(15,718,355)
Total	–	(15,718,355)	–	(15,718,355)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Emerging Market Corporate Debt****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	106,060,643	–	106,060,643
Government Bonds	–	2,122,876	–	2,122,876
Unrealised gain on Forward Currency Contracts	–	829,745	–	829,745
Unrealised gain on Futures Contracts	50,461	–	–	50,461
Total	50,461	109,013,264	–	109,063,725

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,634,888)	–	(1,634,888)
Unrealised loss on Futures Contracts	(7,813)	–	–	(7,813)
Total	(7,813)	(1,634,888)	–	(1,642,701)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	138,004,155	–	138,004,155
Government Bonds	–	2,837,365	–	2,837,365
Unrealised gain on Forward Currency Contracts	–	501,625	–	501,625
Unrealised gain on Futures Contracts	88,548	–	–	88,548
Total	88,548	141,343,145	–	141,431,693

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(45,258)	–	(45,258)
Total	–	(45,258)	–	(45,258)

Emerging Market Debt - Hard Currency**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	808,580,429	–	808,580,429
Government Bonds	–	1,464,844,363	–	1,464,844,363
Investment Funds	–	15,745,500	–	15,745,500
Unrealised gain on Forward Currency Contracts	–	23,092,704	–	23,092,704
Unrealised gain on Futures Contracts	6,154,012	–	–	6,154,012
Total	6,154,012	2,312,262,996	–	2,318,417,008

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(33,006,366)	–	(33,006,366)
Unrealised loss on Futures Contracts	(4,737,420)	–	–	(4,737,420)
Total	(4,737,420)	(33,006,366)	–	(37,743,786)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Market Debt - Hard Currency (continued)

As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	1,162,113,940	–	1,162,113,940
Government Bonds	–	2,239,293,074	–	2,239,293,074
Investment Funds	–	16,683,000	–	16,683,000
Unrealised gain on Forward Currency Contracts	–	12,483,572	–	12,483,572
Unrealised gain on Futures Contracts	14,326,208	–	–	14,326,208
Total	14,326,208	3,430,573,586	–	3,444,899,794

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,972,040)	–	(1,972,040)
Unrealised loss on Futures Contracts	(640,953)	–	–	(640,953)
Total	(640,953)	(1,972,040)	–	(2,612,993)

Emerging Market Debt - Local Currency

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	30,621,940	–	30,621,940
Government Bonds	–	1,284,616,581	–	1,284,616,581
Investment Funds	–	15,471,500	–	15,471,500
Treasury Bills	–	143,953,782	–	143,953,782
Unrealised gain on Forward Currency Contracts	–	17,162,123	–	17,162,123
Unrealised gain on Futures Contracts	124,875	–	–	124,875
Unrealised gain on Interest Rate Swap Contracts	–	8,662,594	–	8,662,594
Total	124,875	1,500,488,520	–	1,500,613,395

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(42,954,317)	–	(42,954,317)
Unrealised loss on Interest Rate Swap Contracts	–	(58,047,264)	–	(58,047,264)
Total	–	(101,001,581)	–	(101,001,581)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	33,373,484	–	33,373,484
Government Bonds	–	1,796,211,686	–	1,796,211,686
Investment Funds	–	16,157,350	–	16,157,350
Treasury Bills	–	86,921,689	–	86,921,689
Unrealised gain on Forward Currency Contracts	–	16,632,554	–	16,632,554
Unrealised gain on Interest Rate Swap Contracts	–	15,018,402	–	15,018,402
Total	–	1,964,315,165	–	1,964,315,165

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(7,881,956)	–	(7,881,956)
Unrealised loss on Futures Contracts	(156,313)	–	–	(156,313)
Unrealised loss on Interest Rate Swap Contracts	–	(54,766,239)	–	(54,766,239)
Total	(156,313)	(62,648,195)	–	(62,804,508)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	201,604,815	–	201,604,815
Government Bonds	–	360,775,293	–	360,775,293
Investment Funds	–	15,490,551	–	15,490,551
Treasury Bills	–	13,685,405	–	13,685,405
Unrealised gain on Forward Currency Contracts	–	3,936,912	–	3,936,912
Unrealised gain on Futures Contracts	535,346	–	–	535,346
Credit Default Swap Contracts at Fair Value	–	1,384,353	–	1,384,353
Unrealised gain on Interest Rate Swap Contracts	–	5,821,288	–	5,821,288
Total	535,346	602,698,617	–	603,233,963

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Reverse Repurchase Agreements	–	(725,091)	–	(725,091)
Unrealised loss on Forward Currency Contracts	–	(14,465,008)	–	(14,465,008)
Unrealised loss on Futures Contracts	(261,817)	–	–	(261,817)
Unrealised loss on Interest Rate Swap Contracts	–	(13,737,722)	–	(13,737,722)
Total	(261,817)	(28,927,821)	–	(29,189,638)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	299,501,688	–	299,501,688
Government Bonds	–	555,754,753	–	555,754,753
Investment Funds	–	16,177,245	–	16,177,245
Treasury Bills	–	14,114,927	–	14,114,927
Unrealised gain on Forward Currency Contracts	–	5,585,915	–	5,585,915
Unrealised gain on Futures Contracts	1,490,898	–	–	1,490,898
Unrealised gain on Interest Rate Swap Contracts	–	4,950,107	–	4,950,107
Total	1,490,898	896,084,635	–	897,575,533

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,951,949)	–	(1,951,949)
Unrealised loss on Futures Contracts	(93,022)	–	–	(93,022)
Unrealised loss on Interest Rate Swap Contracts	–	(13,631,259)	–	(13,631,259)
Total	(93,022)	(15,583,208)	–	(15,676,230)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	7,927,497	–	7,927,497
Government Bonds	–	30,064,679	–	30,064,679
Treasury Bills	–	1,055,571	–	1,055,571
Unrealised gain on Forward Currency Contracts	–	537,759	–	537,759
Unrealised gain on Futures Contracts	135,424	–	–	135,424
Unrealised gain on Interest Rate Swap Contracts	–	36,650	–	36,650
Total	135,424	39,622,156	–	39,757,580

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,126,639)	–	(1,126,639)
Unrealised loss on Futures Contracts	(102,317)	–	–	(102,317)
Unrealised loss on Interest Rate Swap Contracts	–	(115,674)	–	(115,674)
Total	(102,317)	(1,242,313)	–	(1,344,630)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	9,721,900	–	9,721,900
Government Bonds	–	31,953,570	–	31,953,570
Treasury Bills	–	1,676,064	–	1,676,064
Unrealised gain on Forward Currency Contracts	–	606,096	–	606,096
Unrealised gain on Futures Contracts	258,703	–	–	258,703
Unrealised gain on Interest Rate Swap Contracts	–	27,541	–	27,541
Total	258,703	43,985,171	–	44,243,874

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(96,215)	–	(96,215)
Unrealised loss on Futures Contracts	(10,209)	–	–	(10,209)
Unrealised loss on Interest Rate Swap Contracts	–	(170,977)	–	(170,977)
Total	(10,209)	(267,192)	–	(277,401)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	289,758,663	2,208,786	–	291,967,449
Unrealised gain on Forward Currency Contracts	–	876,607	–	876,607
Total	289,758,663	3,085,393	–	292,844,056

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,762,609)	–	(1,762,609)
Total	–	(1,762,609)	–	(1,762,609)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	271,208,128	106,751,192	–	377,959,320
Unrealised gain on Forward Currency Contracts	–	478,323	–	478,323
Total	271,208,128	107,229,515	–	378,437,643

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(688,813)	–	(688,813)
Total	–	(688,813)	–	(688,813)

Emerging Markets Sustainable Equity**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	90,504,239	734,560	–	91,238,799
Total	90,504,239	734,560	–	91,238,799

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	72,518,478	50,648,681	–	123,167,159
Total	72,518,478	50,648,681	–	123,167,159

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	–	2,517,126	–	2,517,126
Corporate Bonds	–	19,830,104	–	19,830,104
Government Bonds	–	28,198,470	–	28,198,470
Unrealised gain on Inflation Swap Contracts	–	54,929	–	54,929
Unrealised gain on Forward Currency Contracts	–	616,030	–	616,030
Unrealised gain on Futures Contracts	69,225	–	–	69,225
Unrealised gain on Interest Rate Swap Contracts	–	509,663	–	509,663
Total	69,225	51,726,322	–	51,795,547

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised Loss on Inflation Swap Contracts	–	(68,172)	–	(68,172)
Unrealised loss on Forward Currency Contracts	–	(13,044)	–	(13,044)
Unrealised loss on Futures Contracts	(142,300)	–	–	(142,300)
Credit Default Swap Contracts at Fair Value	–	(70,444)	–	(70,444)
Total	(142,300)	(151,660)	–	(293,960)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	–	2,053,891	–	2,053,891
Corporate Bonds	–	17,300,482	–	17,300,482
Government Bonds	–	29,296,725	–	29,296,725
Unrealised gain on Forward Currency Contracts	–	221,198	–	221,198
Unrealised gain on Futures Contracts	434,145	–	–	434,145
Unrealised gain on Inflation Swap Contracts	–	73,191	–	73,191
Unrealised gain on Interest Rate Swap Contracts	–	108,483	–	108,483
Total	434,145	49,053,970	–	49,488,115

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(13,326)	–	(13,326)
Unrealised loss on Futures Contracts	(21,403)	–	–	(21,403)
Unrealised loss on Credit Default Swap Contracts	–	(472,208)	–	(472,208)
Unrealised loss on Interest Rate Swap Contracts	–	(11,906)	–	(11,906)
Total	(21,403)	(497,440)	–	(518,843)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Euro Opportunistic Bond****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	—	462,163	—	462,163
Corporate Bonds	—	4,802,320	—	4,802,320
Government Bonds	—	4,251,038	—	4,251,038
Unrealised Gain on Inflation Swap Contracts	—	3,007	—	3,007
Unrealised gain on Futures Contracts	1,970	—	—	1,970
Total	1,970	9,518,528	—	9,520,498

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised Loss on Inflation Swap Contracts	—	(4,199)	—	(4,199)
Unrealised loss on Futures Contracts	(23,105)	—	—	(23,105)
Credit Default Swap Contracts at Fair Value	—	(12,808)	—	(12,808)
Total	(23,105)	(17,007)	—	(40,112)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	—	298,264	—	298,264
Corporate Bonds	—	4,427,757	—	4,427,757
Government Bonds	—	5,718,588	—	5,718,588
Unrealised gain on Futures Contracts	28,229	—	—	28,229
Unrealised gain on Inflation Swap Contracts	—	19,730	—	19,730
Unrealised gain on Interest Rate Swap Contracts	—	3,311	—	3,311
Total	28,229	10,467,650	—	10,495,879

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Futures Contracts	(3,370)	—	—	(3,370)
Unrealised loss on Credit Default Swap Contracts	—	(106,247)	—	(106,247)
Total	(3,370)	(106,247)	—	(109,617)

European High Yield Bond**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	—	—	216,386	216,386
Corporate Bonds	—	29,172,770	—	29,172,770
Term Loans	—	201,051	—	201,051
Unrealised gain on Forward Currency Contracts	—	2,204,680	—	2,204,680
Total	—	31,578,501	216,386	31,794,887

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(729,983)	—	(729,983)
Total	—	(729,983)	—	(729,983)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

European High Yield Bond (continued)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	–	219,984	–	219,984
Corporate Bonds	–	36,562,368	–	36,562,368
Term Loans	–	211,251	–	211,251
Unrealised gain on Forward Currency Contracts	–	777,070	–	777,070
Total	–	37,770,673	–	37,770,673

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(320,550)	–	(320,550)
Total	–	(320,550)	–	(320,550)

European Sustainable Equity²

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Equities	134,677,853	–	–	134,677,853
Total	134,677,853	–	–	134,677,853

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Unrealised gain on Forward Currency Contracts	61,545,444	48,871,498	–	110,416,942
Total	61,545,444	48,871,498	–	110,416,942

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	–	2,481,994	–	2,481,994
Asset Backed Securities	–	13,239,441	–	13,239,441
Corporate Bonds	–	48,248,318	–	48,248,318
Government Bonds	–	50,747,827	–	50,747,827
Mortgage Backed Securities	–	18,861,622	–	18,861,622
Municipal Bonds	–	694,610	–	694,610
Treasury Bills	–	1,389,668	–	1,389,668
Unrealised gain on Forward Currency Contracts	–	1,410,549	–	1,410,549
Unrealised gain on Futures Contracts	273,292	–	–	273,292
Credit Default Swap Contracts at Fair Value	–	64,913	–	64,913
Unrealised gain on Interest Rate Swap Contracts	–	375,544	–	375,544
Total	273,292	137,514,486	–	137,787,778

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Total Return Swap Contracts	–	(241,027)	–	(241,027)
Unrealised loss on Forward Currency Contracts	–	(2,586,072)	–	(2,586,072)
Unrealised loss on Futures Contracts	(165,507)	–	–	(165,507)
Unrealised loss on Interest Rate Swap Contracts	–	(146,998)	–	(146,998)
Total	(165,507)	(2,974,097)	–	(3,139,604)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	–	2,795,723	–	2,795,723
Asset Backed Securities	–	15,793,186	–	15,793,186
Corporate Bonds	–	52,968,088	–	52,968,088
Government Bonds	–	82,196,271	–	82,196,271
Mortgage Backed Securities	–	18,239,492	–	18,239,492
Treasury Bills	–	1,399,195	–	1,399,195
Unrealised gain on Forward Currency Contracts	–	1,109,117	–	1,109,117
Unrealised gain on Futures Contracts	34,796	–	–	34,796
Unrealised gain on Interest Rate Swap Contracts	–	6,541	–	6,541
Unrealised gain on Total Return Swap Contracts	–	77,785	–	77,785
Total	34,796	174,585,398	–	174,620,194

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(779,807)	–	(779,807)
Unrealised loss on Futures Contracts	(387,582)	–	–	(387,582)
Unrealised loss on Interest Rate Swap Contracts	–	(28,500)	–	(28,500)
Total	(387,582)	(808,307)	–	(1,195,889)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	197,710,217	–	197,710,217
Government Bonds	–	5,498,467	–	5,498,467
Unrealised gain on Forward Currency Contracts	–	1,894	–	1,894
Total	–	203,210,578	–	203,210,578

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(391,102)	–	(391,102)
Total	–	(391,102)	–	(391,102)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	206,932,749	–	206,932,749
Government Bonds	–	11,000,752	–	11,000,752
Unrealised gain on Forward Currency Contracts	–	23,493	–	23,493
Total	–	217,956,994	–	217,956,994

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(76,865)	–	(76,865)
Total	–	(76,865)	–	(76,865)

Global Flexible Credit

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	16,988,253	7,426,371	24,414,624
Corporate Bonds	–	479,028,739	–	479,028,739
Equities	–	–	5,082,650	5,082,650
Government Bonds	–	10,814,780	–	10,814,780
Investment Funds	–	373,908	–	373,908
Unrealised gain on Forward Currency Contracts	–	7,318,969	–	7,318,969
Unrealised gain on Futures Contracts	2,818,500	–	–	2,818,500
Total	2,818,500	514,524,649	12,509,021	529,852,170

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Total Return Swap Contracts	–	(308,193)	–	(308,193)
Unrealised loss on Forward Currency Contracts	–	(36,412,421)	–	(36,412,421)
Unrealised loss on Futures Contracts	(175,048)	–	–	(175,048)
Total	(175,048)	(36,720,614)	–	(36,895,662)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Global Flexible Credit (continued)****Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	18,193,868	–	18,193,868
Corporate Bonds	–	580,860,589	–	580,860,589
Government Bonds	–	12,778,898	–	12,778,898
Investment Funds	474,751	–	–	474,751
Unrealised gain on Forward Currency Contracts	–	1,927,621	–	1,927,621
Unrealised gain on Credit Default Swap Contracts	–	588,178	–	588,178
Unrealised gain on Total Return Swap Contracts	–	214,191	–	214,191
Total	474,751	614,563,345	–	615,038,096

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(3,100,807)	–	(3,100,807)
Unrealised loss on Futures Contracts	(2,372,969)	–	–	(2,372,969)
Written Swaptions	–	(4,894)	–	(4,894)
Total	(2,372,969)	(3,105,701)	–	(5,478,670)

Global High Yield SDG Engagement**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	260,853,663	–	260,853,663
Term Loans	–	1,442,700	–	1,442,700
Unrealised gain on Forward Currency Contracts	–	3,288,881	–	3,288,881
Total	–	265,585,244	–	265,585,244

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(4,562,851)	–	(4,562,851)
Total	–	(4,562,851)	–	(4,562,851)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	1,002,292	–	1,002,292
	–	37,832,101	–	37,832,101
Unrealised gain on Forward Currency Contracts	–	617,850	–	617,850
Total	–	39,452,243	–	39,452,243

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(951,937)	–	(951,937)
Total	–	(951,937)	–	(951,937)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global High Yield Sustainable Action

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	13,404,479	–	13,404,479
Term Loans	–	94,402	–	94,402
Unrealised gain on Forward Currency Contracts	–	226,601	–	226,601
Total	–	13,725,482	–	13,725,482

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(74)	–	(74)
Total	–	(74)	–	(74)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	16,768,836	–	16,768,836
Term Loans	–	54,859	–	54,859
Unrealised gain on Forward Currency Contracts	–	69,215	–	69,215
Total	–	16,892,910	–	16,892,910

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(10,258)	–	(10,258)
Total	–	(10,258)	–	(10,258)

Global Investment Grade Credit²

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	77,475,876	–	77,475,876
Government Bonds	–	4,508,145	–	4,508,145
Unrealised gain on Forward Currency Contracts	–	1,481,096	–	1,481,096
Total	–	83,465,117	–	83,465,117

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(42,676)	–	(42,676)
Total	–	(42,676)	–	(42,676)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Global Investment Grade Credit (continued)****Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	96,444,446	–	96,444,446
Unrealised gain on Forward Currency Contracts	–	464,848	–	464,848
Total	–	96,909,294	–	96,909,294

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(9,663)	–	(9,663)
Total	–	(9,663)	–	(9,663)

Global Opportunistic Bond**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	–	337,799	–	337,799
Asset Backed Securities	–	7,704,711	–	7,704,711
Corporate Bonds	–	36,791,223	–	36,791,223
Government Bonds	–	27,779,020	–	27,779,020
Investment Funds	118,409	1,710,000	–	1,828,409
Mortgage Backed Securities	–	9,112,098	–	9,112,098
Unrealised gain on Forward Currency Contracts	–	4,180,815	–	4,180,815
Unrealised gain on Futures Contracts	142,179	–	–	142,179
Credit Default Swap Contracts at Fair Value	–	929,284	–	929,284
Unrealised gain on Interest Rate Swap Contracts	–	361,711	–	361,711
Total	260,588	88,906,661	–	89,167,249

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,969,419)	–	(1,969,419)
Unrealised loss on Futures Contracts	(269,330)	–	–	(269,330)
Credit Default Swap Contracts at Fair Value	–	(125,350)	–	(125,350)
Unrealised loss on Interest Rate Swap Contracts	–	(348,053)	–	(348,053)
Total	(269,330)	(2,442,822)	–	(2,712,152)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Opportunistic Bond (continued)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	–	406,473	–	406,473
Asset Backed Securities	–	10,807,801	–	10,807,801
Corporate Bonds	–	43,655,885	–	43,655,885
Government Bonds	–	25,468,905	–	25,468,905
Investment Funds	3,776,344	1,978,000	–	5,754,344
Mortgage Backed Securities	–	6,090,483	–	6,090,483
Treasury Bills	–	3,123,203	–	3,123,203
Unrealised gain on Forward Currency Contracts	–	1,282,810	–	1,282,810
Unrealised gain on Futures Contracts	199,754	–	–	199,754
Unrealised gain on Interest Rate Swap Contracts	–	52,876	–	52,876
Total	3,976,098	92,866,436	–	96,842,534

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(832,806)	–	(832,806)
Unrealised loss on Futures Contracts	(312,561)	–	–	(312,561)
Unrealised loss on Credit Default Swap Contracts	–	(1,634,210)	–	(1,634,210)
Unrealised loss on Interest Rate Swap Contracts	–	(66,303)	–	(66,303)
Total	(312,561)	(2,533,319)	–	(2,845,880)

Global Real Estate Securities

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	9,473,578	–	–	9,473,578
Real Estate Investment Trusts	41,913,837	–	–	41,913,837
Unrealised gain on Forward Currency Contracts	–	62,249	–	62,249
Total	51,387,415	62,249	–	51,449,664

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(661,029)	–	(661,029)
Total	–	(661,029)	–	(661,029)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	3,387,899	4,161,859	–	7,549,758
Real Estate Investment Trusts	41,465,634	1,177,216	463,450	43,106,300
Unrealised gain on Forward Currency Contracts	–	13,335	–	13,335
Total	44,853,533	5,352,410	463,450	50,669,393

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(201,281)	–	(201,281)
Total	–	(201,281)	–	(201,281)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Global Sustainable Equity²****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	194,946,284	–	–	194,946,284
Total	194,946,284	–	–	194,946,284

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	171,278,723	31,257,823	–	202,536,546
Total	171,278,723	31,257,823	–	202,536,546

Global Thematic Equity**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	74,390,021	–	–	74,390,021
Total	74,390,021	–	–	74,390,021

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	81,955,406	–	–	81,955,406
Total	81,955,406	–	–	81,955,406

High Yield Bond**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	–	47,997,410	47,997,410
Corporate Bonds	–	1,900,965,031	–	1,900,965,031
Investment Funds	23,977,478	–	–	23,977,478
Term Loans	–	82,660,831	–	82,660,831
Unrealised gain on Forward Currency Contracts	–	26,382,391	–	26,382,391
Total	23,977,478	2,010,008,253	47,997,410	2,081,983,141

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Total Return Swap Contracts	–	(244,240)	–	(244,240)
Unrealised loss on Forward Currency Contracts	–	(68,976,118)	–	(68,976,118)
Total	–	(69,220,358)	–	(69,220,358)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

High Yield Bond (continued)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Asset Backed Securities	–	43,351,226	–	43,351,226
Corporate Bonds	–	2,791,815,047	–	2,791,815,047
Investment Funds	30,444,245	5,432,387	–	35,876,632
Term Loans	–	140,686,171	26,761,291	167,447,462
Unrealised gain on Forward Currency Contracts	–	6,339,440	–	6,339,440
Unrealised gain on Total Return Swap Contracts	–	658,095	–	658,095
Total	30,444,245	2,988,282,366	26,761,291	3,045,487,902

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(25,945,509)	–	(25,945,509)
Total	–	(25,945,509)	–	(25,945,509)

InnovAsia 5G²

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	18,911,948	–	–	18,911,948
Unrealised gain on Forward Currency Contracts	–	64,991	–	64,991
Total	18,911,948	64,991	–	18,976,939

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(364,567)	–	(364,567)
Total	–	(364,567)	–	(364,567)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Unrealised gain on Forward Currency Contracts	8,638,031	17,207,283	–	25,845,314
	–	40,740	–	40,740
Total	8,638,031	17,248,023	–	25,886,054

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(150,621)	–	(150,621)
Total	–	(150,621)	–	(150,621)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Japan Equity Engagement****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
Financial Assets held for trading				
Equities	17,302,834,400	–	–	17,302,834,400
Unrealised gain on Forward Currency Contracts	–	502,342,512	–	502,342,512
Total	17,302,834,400	502,342,512	–	17,805,176,912

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(80,204,256)	–	(80,204,256)
Total	–	(80,204,256)	–	(80,204,256)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
Financial Assets held for trading				
Equities	13,395,215,072	–	–	13,395,215,072
Unrealised gain on Forward Currency Contracts	–	752,199	–	752,199
Total	13,395,215,072	752,199	–	13,395,967,271

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(225,405)	–	(225,405)
Total	–	(225,405)	–	(225,405)

Macro Opportunities FX**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Corporate Bonds	–	30,044,015	–	30,044,015
Government Bonds	–	1,510,813	–	1,510,813
Treasury Bills	–	3,488,220	–	3,488,220
Unrealised gain on Forward Currency Contracts	–	2,367,104	–	2,367,104
Total	–	37,410,152	–	37,410,152

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(3,602,906)	–	(3,602,906)
Total	–	(3,602,906)	–	(3,602,906)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Macro Opportunities FX (continued)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Corporate Bonds	—	42,828,912	—	42,828,912
Government Bonds	—	200,575	—	200,575
Treasury Bills	—	2,209,782	—	2,209,782
Unrealised gain on Forward Currency Contracts	—	1,924,532	—	1,924,532
Total	—	47,163,801	—	47,163,801

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(2,717,109)	—	(2,717,109)
Total	—	(2,717,109)	—	(2,717,109)

Multi-Asset Income

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	—	8,791	—	8,791
Corporate Bonds	—	7,486,867	—	7,486,867
Equities	5,360,924	—	—	5,360,924
Government Bonds	—	574,536	—	574,536
Investment Funds	479,888	957,882	—	1,437,770
Participatory Notes	3	—	—	3
Purchased Index Options Contracts	13,901	—	10	13,911
Real Estate Investment Trusts	834,336	—	—	834,336
Unrealised gain on Forward Currency Contracts	—	387,755	—	387,755
Unrealised gain on Futures Contracts	16,687	—	—	16,687
Total	6,705,739	9,415,831	10	16,121,580

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Equity Options Contracts	(50)	—	—	(50)
Written Index Options Contracts	(139,339)	—	—	(139,339)
Unrealised loss on Forward Currency Contracts	—	(158,345)	—	(158,345)
Unrealised loss on Futures Contracts	(9,900)	—	—	(9,900)
Total	(149,289)	(158,345)	—	(307,634)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Multi-Asset Income (continued)****Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	8,797,485	–	8,797,485
Equities	5,046,171	1,169,576	–	6,215,747
Government Bonds	–	1,293,771	–	1,293,771
Investment Funds	676,383	808,161	–	1,484,544
Purchased Index Options Contracts	2,908	–	76	2,984
Real Estate Investment Trusts	1,488,419	–	–	1,488,419
Unrealised gain on Forward Currency Contracts	–	148,411	–	148,411
Unrealised gain on Futures Contracts	16,478	–	–	16,478
Unrealised gain on Total Return Swap Contracts	–	2,121	–	2,121
Total	7,230,359	12,219,525	76	19,449,960

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Equity Options Contracts	(1,496)	–	–	(1,496)
Written Index Options Contracts	(18,045)	–	–	(18,045)
Unrealised loss on Forward Currency Contracts	–	(90,067)	–	(90,067)
Unrealised loss on Futures Contracts	(9,844)	–	–	(9,844)
Total	(29,385)	(90,067)	–	(119,452)

Next Generation Mobility**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	145,401,520	–	–	145,401,520
Real Estate Investment Trusts	1,281,091	–	–	1,281,091
Unrealised gain on Forward Currency Contracts	–	47,455	–	47,455
Total	146,682,611	47,455	–	146,730,066

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(259,892)	–	(259,892)
Total	–	(259,892)	–	(259,892)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	191,372,290	12,193,569	–	203,565,859
Unrealised gain on Forward Currency Contracts	–	8,780	–	8,780
Total	191,372,290	12,202,349	–	203,574,639

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(107,390)	–	(107,390)
Total	–	(107,390)	–	(107,390)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Next Generation Space Economy¹

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	4,710,479	–	–	4,710,479
Total	4,710,479	–	–	4,710,479

Short Duration Emerging Market Debt

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	3,986,336,286	–	3,986,336,286
Government Bonds	–	1,274,311,917	–	1,274,311,917
Investment Funds	–	68,755,350	–	68,755,350
Unrealised gain on Forward Currency Contracts	–	22,697,662	–	22,697,662
Total	–	5,352,101,215	–	5,352,101,215

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Reverse Repurchase Agreements	–	(10,795,934)	–	(10,795,934)
Unrealised loss on Forward Currency Contracts	–	(91,425,746)	–	(91,425,746)
Total	–	(102,221,680)	–	(102,221,680)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	4,774,728,985	–	4,774,728,985
Government Bonds	–	1,784,869,281	–	1,784,869,281
Investment Funds	–	72,849,100	–	72,849,100
Unrealised gain on Forward Currency Contracts	–	21,429,031	–	21,429,031
Total	–	6,653,876,397	–	6,653,876,397

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(17,737,158)	–	(17,737,158)
Total	–	(17,737,158)	–	(17,737,158)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Short Duration High Yield Bond****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	471,826,405	–	471,826,405
Investment Funds	1,802,364	–	–	1,802,364
Term Loans	–	18,367,719	1,351,903	19,719,622
Unrealised gain on Forward Currency Contracts	–	3,997,922	–	3,997,922
Total	1,802,364	494,192,046	1,351,903	497,346,313

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(23,756,047)	–	(23,756,047)
Total	–	(23,756,047)	–	(23,756,047)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	561,613,956	–	561,613,956
Investment Funds	2,288,465	–	–	2,288,465
Term Loans	–	44,679,912	1,599,050	46,278,962
Unrealised gain on Forward Currency Contracts	–	1,240,239	–	1,240,239
Total	2,288,465	607,534,107	1,599,050	611,421,622

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(5,381,257)	–	(5,381,257)
Total	–	(5,381,257)	–	(5,381,257)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	—	842,406	—	842,406
Asset Backed Securities	—	87,154,528	4,166,202	91,320,730
Corporate Bonds	—	602,543,096	—	602,543,096
Government Bonds	—	284,028,419	—	284,028,419
Investment Funds	815,798	56,974,114	—	57,789,912
Mortgage Backed Securities	—	366,748,458	—	366,748,458
Municipal Bonds	—	21,149,427	—	21,149,427
Term Loans	—	40,927,729	439,968	41,367,697
Treasury Bills	—	79,914,411	—	79,914,411
Unrealised gain on Forward Currency Contracts	—	5,013,523	—	5,013,523
Unrealised gain on Futures Contracts	3,665,236	—	—	3,665,236
Unrealised gain on Interest Rate Swap Contracts	—	360,161	—	360,161
Credit Default Swap Contracts at Fair Value	—	6,396,096	—	6,396,096
Total	4,481,034	1,552,052,368	4,606,170	1,561,139,572

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Total Return Swap Contracts	—	(2,387,647)	—	(2,387,647)
Unrealised loss on Forward Currency Contracts	—	(37,527,908)	—	(37,527,908)
Unrealised loss on Futures Contracts	(264,144)	—	—	(264,144)
Unrealised loss on Interest Rate Swap Contracts	—	(1,028,944)	—	(1,028,944)
Total	(264,144)	(40,944,499)	—	(41,208,643)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Agency Bonds	—	1,038,942	—	1,038,942
Asset Backed Securities	—	75,102,043	—	75,102,043
Corporate Bonds	—	573,071,433	—	573,071,433
Government Bonds	—	283,764,634	—	283,764,634
Investment Funds	1,035,820	64,233,144	—	65,268,964
Mortgage Backed Securities	—	261,330,721	—	261,330,721
Municipal Bonds	—	17,076,840	—	17,076,840
Term Loans	—	97,726,572	1,573,993	99,300,565
Treasury Bills	—	190,052,290	—	190,052,290
Unrealised gain on Credit Default Swap Contracts	—	1,454,679	—	1,454,679
Unrealised gain on Forward Currency Contracts	—	2,641,510	—	2,641,510
Unrealised gain on Futures Contracts	650,292	—	—	650,292
Unrealised gain on Interest Rate Swap Contracts	—	107,813	—	107,813
Unrealised gain on Total Return Swap Contracts	—	821,049	—	821,049
Total	1,686,112	1,568,421,670	1,573,993	1,571,681,775

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(5,071,083)	—	(5,071,083)
Unrealised loss on Futures Contracts	(4,547,280)	—	—	(4,547,280)
Unrealised loss on Interest Rate Swap Contracts	—	(328,905)	—	(328,905)
Total	(4,547,280)	(5,399,988)	—	(9,947,268)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)****Sustainable Asia High Yield²****Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	31,968,486	–	31,968,486
Government Bonds	–	2,017,210	–	2,017,210
Unrealised gain on Forward Currency Contracts	–	214,053	–	214,053
Total	–	34,199,749	–	34,199,749

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(2,604,857)	–	(2,604,857)
Unrealised loss on Futures Contracts	(56,266)	–	–	(56,266)
Total	(56,266)	(2,604,857)	–	(2,661,123)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	20,977,042	–	20,977,042
Government Bonds	–	1,236,942	–	1,236,942
Unrealised gain on Futures Contracts	2,187	–	–	2,187
Total	2,187	22,213,984	–	22,216,171

Sustainable Emerging Market Debt - Hard Currency¹**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	8,975,489	–	8,975,489
Government Bonds	–	104,958,448	–	104,958,448
Unrealised gain on Forward Currency Contracts	–	1,489,594	–	1,489,594
Unrealised gain on Futures Contracts	462,604	–	–	462,604
Total	462,604	115,423,531	–	115,886,135

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,890,238)	–	(1,890,238)
Unrealised loss on Futures Contracts	(364,395)	–	–	(364,395)
Total	(364,395)	(1,890,238)	–	(2,254,633)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Systematic Global Sustainable Value

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	56,449,309	–	–	56,449,309
Real Estate Investment Trusts	1,032,485	–	–	1,032,485
Unrealised gain on Forward Currency Contracts	–	58,096	–	58,096
Total	57,481,794	58,096	–	57,539,890

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(86,808)	–	(86,808)
Total	–	(86,808)	–	(86,808)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	15,294,912	3,540,047	–	18,834,959
Investment Funds	1,618,552	–	–	1,618,552
Real Estate Investment Trusts	347,198	–	–	347,198
Unrealised gain on Forward Currency Contracts	–	29,635	–	29,635
Equities	17,260,662	3,569,682	–	20,830,344

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(40,232)	–	(40,232)
Total	–	(40,232)	–	(40,232)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	–	130,851,364	–	130,851,364
Corporate Bonds	–	764,857,936	–	764,857,936
Government Bonds	–	103,248,909	–	103,248,909
Unrealised gain on Inflation Swap Contracts	–	375,650	–	375,650
Unrealised gain on Forward Currency Contracts	–	4,403,791	–	4,403,791
Unrealised gain on Futures Contracts	993,435	–	–	993,435
Total	993,435	1,003,737,650	–	1,004,731,085

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Inflation Swap Contracts	–	(602,783)	–	(602,783)
Unrealised loss on Forward Currency Contracts	–	(51,944)	–	(51,944)
Unrealised loss on Futures Contracts	(1,197,763)	–	–	(1,197,763)
Credit Default Swap Contracts at Fair Value	–	(1,056,660)	–	(1,056,660)
Total	(1,197,763)	(1,711,387)	–	(2,909,150)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Assets held for trading				
Asset Backed Securities	–	146,158,777	–	146,158,777
Corporate Bonds	–	828,802,596	–	828,802,596
Government Bonds	–	62,415,148	–	62,415,148
Unrealised gain on Inflation Swap Contracts	–	598,353	–	598,353
Unrealised gain on Forward Currency Contracts	–	1,198,442	–	1,198,442
Unrealised gain on Futures Contracts	3,514,679	–	–	3,514,679
Total	3,514,679	1,039,173,316	–	1,042,687,995

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(228,659)	–	(228,659)
Unrealised loss on Futures Contracts	(31,300)	–	–	(31,300)
Unrealised loss on Credit Default Swap Contracts	–	(3,895,716)	–	(3,895,716)
Total	(31,300)	(4,124,375)	–	(4,155,675)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2022

	Level 1	Level 2	Level 3*	Total
	US\$	US\$	US\$	US\$
Financial Assets held for trading				
Corporate Bonds	–	156,429,960	–	156,429,960
Equities	163,833,370	–	–	163,833,370
Government Bonds	–	4,334,994	–	4,334,994
Participatory Notes	18,417	–	–	18,417
Real Estate Investment Trusts	1,517,185	–	–	1,517,185
Treasury Bills	–	1,474,211,563	–	1,474,211,563
Unrealised gain on Forward Currency Contracts	–	48,250,392	–	48,250,392
Unrealised gain on Futures Contracts	49,263,359	–	–	49,263,359
Purchased Currency Options Contracts	–	9,555,174	–	9,555,174
Purchased Equity Options Contracts	63,266,463	99,721,960	951,708	163,940,131
Purchased Index Options Contracts	17,247,895	15,396,634	–	32,644,529
Purchased Fixed Income Options Contracts	–	12,476,713	–	12,476,713
Unrealised gain on Contracts for Differences	–	88,610,570	–	88,610,570
Credit Default Swap Contracts at Fair Value	–	944,775	–	944,775
Unrealised gain on Inflation Swap Contracts	–	36,550,108	–	36,550,108
Unrealised gain on Interest Rate Swap Contracts	–	41,450,881	–	41,450,881
Unrealised gain on Total Return Swap Contracts	–	8,990,288	–	8,990,288
Unrealised gain on Correlation Swap Contracts	–	–	221,205	221,205
Unrealised gain on Variance Swap Contracts	–	–	2,029,281	2,029,281
Unrealised gain on Volatility Swap Contracts	–	–	28,870,580	28,870,580
Purchased Swaptions	–	1,873,512	–	1,873,512
Total	295,146,689	1,998,797,524	32,072,774	2,326,016,987

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1	Level 2	Level 3	Total
	US\$	US\$	US\$	US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(202,057,453)	–	(202,057,453)
Unrealised loss on Futures Contracts	(34,288,443)	–	–	(34,288,443)
Written Currency Options Contracts	–	(3,500,320)	–	(3,500,320)
Written Equity Options Contracts	(3,112,959)	(244,012,035)	–	(247,124,994)
Written Fixed Income Options Contracts	–	(6,451,700)	–	(6,451,700)
Written Index Options Contracts	–	(37,508,702)	(582,811)	(38,091,513)
Written Swaptions	–	(203,609)	–	(203,609)
Unrealised loss on Contracts for Differences	–	(86,860,840)	–	(86,860,840)
Unrealised loss on Correlation Swap Contracts	–	–	(117,390)	(117,390)
Credit Default Swap Contracts at Fair Value	–	(1,216,400)	(94,489)	(1,310,889)
Unrealised loss on Interest Rate Swap Contracts	–	(68,929,985)	–	(68,929,985)
Unrealised loss on Inflation Swap Contracts	–	(35,573,671)	–	(35,573,671)
Unrealised loss on Total Return Swap Contracts	–	(1,916,058)	–	(1,916,058)
Unrealised loss on Variance Swap Contracts	–	–	(423,110)	(423,110)
Unrealised loss on Volatility Swap Contracts	–	–	(3,565,054)	(3,565,054)
Total	(37,401,402)	(688,230,773)	(4,782,854)	(730,415,029)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	—	119,867,609	—	119,867,609
Equities	16,510,711	—	—	16,510,711
Government Bonds	—	11,177,787	—	11,177,787
Investment Funds	—	10,302,696	—	10,302,696
Participatory Notes	—	12,737	—	12,737
Treasury Bills	—	859,959,488	—	859,959,488
Unrealised gain on Forward Currency Contracts	—	23,765,615	—	23,765,615
Unrealised gain on Futures Contracts	17,116,984	—	—	17,116,984
Purchased Currency Options Contracts	—	3,305,075	—	3,305,075
Purchased Equity Options Contracts	13,217,486	207,535,929	437,290	221,190,705
Purchased Index Options Contracts	26,822,603	—	96,765	26,919,368
Unrealised gain on Contracts for Differences	—	130,231,387	—	130,231,387
Unrealised gain on Credit Default Swap Contracts	—	148,731	—	148,731
Unrealised gain on Interest Rate Swap Contracts	—	9,827,741	—	9,827,741
Unrealised gain on Total Return Swap Contracts	—	4,357,573	—	4,357,573
Unrealised gain on Correlation Swap Contracts	—	—	251,024	251,024
Unrealised gain on Variance Swap Contracts	—	139,491	1,975,668	2,115,159
Unrealised gain on Volatility Swap Contracts	—	—	4,495,645	4,495,645
Purchased Swaptions	—	343,188	—	343,188
Total	73,667,784	1,380,975,047	7,256,392	1,461,899,223

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	—	(40,945,220)	—	(40,945,220)
Unrealised loss on Futures Contracts	(34,573,502)	—	—	(34,573,502)
Written Currency Options Contracts	—	(2,191,697)	—	(2,191,697)
Written Equity Options Contracts	(64,810)	(352,140,647)	—	(352,205,457)
Written Index Options Contracts	—	(11,247,482)	(378,349)	(11,625,831)
Unrealised loss on Contracts for Differences	—	(98,465,551)	(28,400)	(98,493,951)
Unrealised loss on Credit Default Swap Contracts	—	(508,312)	—	(508,312)
Unrealised loss on Interest Rate Swap Contracts	—	(12,213,481)	—	(12,213,481)
Unrealised loss on Total Return Swap Contracts	—	(6,121,436)	—	(6,121,436)
Unrealised gain on Variance Swap Contracts	—	—	(281,430)	(281,430)
Unrealised Loss on Volatility Swap Contracts	—	—	(5,714,671)	(5,714,671)
Total	(34,638,312)	(523,833,826)	(6,402,850)	(564,874,988)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Uncorrelated Trading¹

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	25,804,456	–	25,804,456
Equities	1,362,928	–	–	1,362,928
Purchased Fixed Income Options Contracts	2,018,263	153,834	–	2,172,097
Purchased Currency Options Contracts	–	173	–	173
Purchased Equity Options Contracts	5,847,565	10,888,499	6,248	16,742,312
Purchased Index Options Contracts	2,270,748	–	–	2,270,748
Treasury Bills	–	523,245,864	–	523,245,864
Unrealised gain on Contracts for Differences	–	3,076,919	–	3,076,919
Credit Default Swap Contracts at Fair Value	–	2,204	–	2,204
Unrealised gain on Forward Currency Contracts	–	569,960	–	569,960
Unrealised gain on Futures Contracts	3,152,503	–	–	3,152,503
Unrealised gain on Total Return Swap Contracts	–	728,750	–	728,750
Unrealised gain on Variance Swap Contracts	–	14,703	–	14,703
Unrealised gain on Volatility Swap Contracts	–	19,988	–	19,988
Total	14,652,007	564,505,350	6,248	579,163,605

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Contracts for Differences	–	(3,485,644)	–	(3,485,644)
Unrealised loss on Forward Currency Contracts	–	(7,839,485)	–	(7,839,485)
Unrealised loss on Futures Contracts	(2,540,990)	–	–	(2,540,990)
Unrealised loss on Total Return Swap Contracts	–	(18,661)	–	(18,661)
Unrealised loss on Volatility Swap Contracts	–	(3,271)	–	(3,271)
Written Equity Options Contracts	(270,325)	(30,703,063)	–	(30,973,388)
Written Index Options Contracts	(2,376,398)	–	–	(2,376,398)
Total	(5,187,713)	(42,050,124)	–	(47,237,837)

US Equity

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	21,737,870	–	–	21,737,870
Real Estate Investment Trusts	435,588	–	–	435,588
Unrealised gain on Forward Currency Contracts	–	124,558	–	124,558
Total	22,173,458	124,558	–	22,298,016

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(996,245)	–	(996,245)
Total	–	(996,245)	–	(996,245)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	8,236,976	–	–	8,236,976
Real Estate Investment Trusts	141,214	–	–	141,214
Total	8,378,190	–	–	8,378,190

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Government Bonds	–	538,784,416	–	538,784,416
Unrealised gain on Forward Currency Contracts	–	1,370,711	–	1,370,711
Total	–	540,155,127	–	540,155,127

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Written Index Options Contracts	(14,002,588)	–	–	(14,002,588)
Unrealised loss on Forward Currency Contracts	–	(16,803,982)	–	(16,803,982)
Total	(14,002,588)	(16,803,982)	–	(30,806,570)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Government Bonds	–	392,089,074	–	392,089,074
Unrealised gain on Forward Currency Contracts	–	1,075,693	–	1,075,693
Total	–	393,164,767	–	393,164,767

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Written Index Options Contracts	(3,669,788)	–	–	(3,669,788)
Unrealised loss on Forward Currency Contracts	–	(155,752)	–	(155,752)
Total	(3,669,788)	(155,752)	–	(3,825,540)

US Large Cap Value²**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	908,027,103	–	–	908,027,103
Unrealised gain on Forward Currency Contracts	–	19,329	–	19,329
Total	908,027,103	19,329	–	908,046,432

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(92,579)	–	(92,579)
Total	–	(92,579)	–	(92,579)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Large Cap Value (continued)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	2,024,667	—	—	2,024,667
Real Estate Investment Trusts	19,361	—	—	19,361
Total	2,044,028	—	—	2,044,028

US Long Short Equity

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	—	3,708,219	—	3,708,219
Equities	180,185,519	—	—	180,185,519
Participatory Notes	3,510	—	—	3,510
Purchased Equity Options Contracts	129,582	—	—	129,582
Real Estate Investment Trusts	1,717,068	—	—	1,717,068
Unrealised gain on Forward Currency Contracts	—	537,188	—	537,188
Unrealised gain on Futures Contracts	677,454	—	—	677,454
Unrealised gain on Contracts for Differences	—	4,694,313	—	4,694,313
Unrealised gain on Total Return Swap Contracts	—	8,592,853	—	8,592,853
Total	182,713,133	17,532,573	—	200,245,706

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Written Equity Options Contracts	(3,756)	—	—	(3,756)
Unrealised loss on Forward Currency Contracts	—	(5,297,980)	—	(5,297,980)
Unrealised loss on Contracts for Differences	—	(649,583)	—	(649,583)
Unrealised loss on Total Return Swap Contracts	—	(119,050)	—	(119,050)
Total	(3,756)	(6,066,613)	—	(6,070,369)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	—	5,922,382	—	5,922,382
Equities	407,697,481	—	—	407,697,481
Participatory Notes	9,330	—	—	9,330
Purchased Equity Options Contracts	177,671	—	—	177,671
Real Estate Investment Trusts	3,613,606	—	—	3,613,606
Unrealised gain on Forward Currency Contracts	—	304,263	—	304,263
Unrealised gain on Futures Contracts	6,956	—	—	6,956
Unrealised gain on Contracts for Differences	—	1,759,585	—	1,759,585
Unrealised gain on Total Return Swap Contracts	—	700,627	—	700,627
Total	411,505,044	8,686,857	—	420,191,901

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Written Equity Options Contracts	(183,415)	—	—	(183,415)
Unrealised loss on Forward Currency Contracts	—	(4,166,530)	—	(4,166,530)
Unrealised loss on Futures Contracts	(769,254)	—	—	(769,254)
Unrealised loss on Total Return Swap Contracts	—	(13,725,414)	—	(13,725,414)
Unrealised loss on Contracts for Differences	—	(2,294,957)	—	(2,294,957)
Total	(952,669)	(20,186,901)	—	(21,139,570)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	574,973,992	–	–	574,973,992
Unrealised gain on Forward Currency Contracts	–	539,763	–	539,763
Total	574,973,992	539,763	–	575,513,755

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(2,859,953)	–	(2,859,953)
Total	–	(2,859,953)	–	(2,859,953)

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	781,762,992	–	–	781,762,992
Unrealised gain on Forward Currency Contracts	–	427,087	–	427,087
Total	781,762,992	427,087	–	782,190,079

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,041,858)	–	(1,041,858)
Total	–	(1,041,858)	–	(1,041,858)

US Real Estate Securities**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	18,207,862	–	–	18,207,862
Real Estate Investment Trusts	777,248,663	–	–	777,248,663
Unrealised gain on Forward Currency Contracts	–	1,427,573	–	1,427,573
Total	795,456,525	1,427,573	–	796,884,098

**Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(8,184,084)	–	(8,184,084)
Total	–	(8,184,084)	–	(8,184,084)

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

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 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	16,391,963	–	–	16,391,963
Real Estate Investment Trusts	998,183,643	–	–	998,183,643
Unrealised gain on Forward Currency Contracts	–	789,444	–	789,444
Total	1,014,575,606	789,444	–	1,015,365,050

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(3,778,536)	–	(3,778,536)
Total	–	(3,778,536)	–	(3,778,536)

US Small Cap

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	525,162,042	2,847,167	–	528,009,209
Unrealised gain on Forward Currency Contracts	–	270,346	–	270,346
Total	525,162,042	3,117,513	–	528,279,555

Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(1,582,880)	–	(1,582,880)
Total	–	(1,582,880)	–	(1,582,880)

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Equities	807,479,375	4,531,973	–	812,011,348
Unrealised gain on Forward Currency Contracts	–	191,707	–	191,707
Total	807,479,375	4,723,680	–	812,203,055

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Liabilities held for trading				
Unrealised loss on Forward Currency Contracts	–	(653,133)	–	(653,133)
Total	–	(653,133)	–	(653,133)

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	15,346	–	15,346
Equities	162,818,150	–	–	162,818,150
Real Estate Investment Trusts	1,948,313	–	–	1,948,313
Total	164,766,463	15,346	–	164,781,809

**Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2021**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
Financial Assets held for trading				
Corporate Bonds	–	22,652	–	22,652
Equities	141,240,874	–	–	141,240,874
Real Estate Investment Trusts	1,318,782	–	–	1,318,782
Total	142,559,656	22,652	–	142,582,308

¹ Portfolio launched during the current reporting period and thus no comparative period presented.² Portfolio launched during the prior reporting year.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

11. EXCHANGE RATES

The following exchange rates have been used to translate foreign currency assets and liabilities at period end 30 June 2022:

US\$ 1= AED 3.67310	US\$ 1= CZK 23.66015	US\$ 1= ILS 3.50215	US\$ 1= PEN 3.80075	US\$ 1= THB 35.35500
US\$ 1= ARS 125.21600	US\$ 1= DKK 7.11335	US\$ 1= INR 78.97250	US\$ 1= PHP 54.98500	US\$ 1= TRY 16.69650
US\$ 1= AUD 1.45423	US\$ 1= DOP 54.65000	US\$ 1= JPY 135.85500	US\$ 1= PLN 4.49585	US\$ 1= TWD 29.73350
US\$ 1= BRL 5.22945	US\$ 1= EGP 18.80000	US\$ 1= KES 117.90000	US\$ 1= QAR 3.64175	US\$ 1= UGX 3,751.00000
US\$ 1= CAD 1.28995	US\$ 1= EUR 0.95653	US\$ 1= KRW 1,298.40000	US\$ 1= RON 4.73145	US\$ 1= UYU 39.81500
US\$ 1= CHF 0.95735	US\$ 1= GBP 0.82342	US\$ 1= MXN 20.17575	US\$ 1= RSD 112.24000	US\$ 1= VND 23,265.00000
US\$ 1= CLP 936.86500	US\$ 1= GHS 8.02000	US\$ 1= MYR 4.40750	US\$ 1= RUB 54.75000	US\$ 1= ZAR 16.38250
US\$ 1= CNH 6.70420	US\$ 1= HKD 7.84695	US\$ 1= NGN 415.00000	US\$ 1= SAR 3.75210	US\$ 1= ZMW 16.82500
US\$ 1= CNY 6.69430	US\$ 1= HUF 379.53995	US\$ 1= NOK 9.87975	US\$ 1= SEK 10.24740	
US\$ 1= COP 4,161.10000	US\$ 1= IDR 14,897.50000	US\$ 1= NZD 1.60836	US\$ 1= SGD 1.39170	
€ 1= CAD 1.34858	€ 1= DKK 7.43665	€ 1= HKD 8.20359	€ 1= PLN 4.70019	€ 1= SGD 1.45495
€ 1= CHF 1.00086	€ 1= GBP 0.86084	€ 1= NOK 10.32879	€ 1= SEK 10.71314	€ 1= US\$ 1.04545
CNY 1= EUR 0.14268	CNY 1= HKD 1.17045	CNY 1= US\$ 0.14916		
CNY 1= GBP 0.12282	CNY 1= SGD 0.20759			
¥ 1= EUR 0.00704				

The following exchange rates have been used to translate foreign currency assets and liabilities at year end 31 December 2021:

US\$ 1= ARS 201.22000	US\$ 1= DKK 6.54025	US\$ 1= INR 74.33565	US\$ 1= PEN 3.99075	US\$ 1= TRY 13.27975
US\$ 1= AUD 1.37542	US\$ 1= DOP 57.26000	US\$ 1= JPY 115.15500	US\$ 1= PHP 50.99250	US\$ 1= TWD 27.66700
US\$ 1= BRL 5.57000	US\$ 1= EGP 15.71000	US\$ 1= KES 113.15000	US\$ 1= PLN 4.03040	US\$ 1= UAH N/A
US\$ 1= CAD 1.26315	US\$ 1= EUR 0.87935	US\$ 1= KRW 1,188.75000	US\$ 1= RON 4.35170	US\$ 1= UGX 3,545.00000
US\$ 1= CHF 0.91115	US\$ 1= GBP 0.73831	US\$ 1= KZT 434.80500	US\$ 1= RSD 103.39000	US\$ 1= UYU 44.70000
US\$ 1= CLP 852.00000	US\$ 1= GHS 6.17500	US\$ 1= MXN 20.46500	US\$ 1= RUB 75.00625	US\$ 1= ZAR 15.96000
US\$ 1= CNH 6.35905	US\$ 1= HKD 7.79630	US\$ 1= MYR 4.16600	US\$ 1= SAR 3.75440	US\$ 1= ZMW 16.66810
US\$ 1= CNY 6.37335	US\$ 1= HUF 324.09870	US\$ 1= NGN 413.75000	US\$ 1= SEK 9.05385	
US\$ 1= COP 4,070.00000	US\$ 1= IDR 14,252.50000	US\$ 1= NOK 8.81830	US\$ 1= SGD 1.34815	
US\$ 1= CZK 21.85190	US\$ 1= ILS 3.11240	US\$ 1= NZD 1.46060	US\$ 1= THB 33.40500	
€ 1= AUD 1.56413	€ 1= DKK 7.43757	€ 1= HKD 8.86595	€ 1= PLN 4.58337	€ 1= SGD 1.53312
€ 1= CHF 1.03616	€ 1= GBP 0.83960	€ 1= NOK 10.02817	€ 1= SEK 10.29604	€ 1= US\$ 1.13720
CNY 1= EUR 0.13828	CNY 1= HKD 1.22602	CNY 1= US\$ 0.15726		
CNY 1= GBP 0.11610	CNY 1= SGD 0.21200			

AED	United Arab Emirates Dirham	HUF	Hungarian Forint	RSD	Serbian Dinar
ARS	Argentine Peso	IDR	Indonesian Rupiah	RUB	Russian Ruble
AUD	Australian Dollar	ILS	Israeli Shekel	SAR	Saudi Arabian Riyal
BRL	Brazilian Real	INR	Indian Rupee	SEK	Swedish Krona
CAD	Canadian Dollar	JPY	Japanese Yen (¥)	SGD	Singapore Dollar
CHF	Swiss Franc	KES	Kenyan Shilling	THB	Thai Baht
CLP	Chilean Peso	KRW	South Korean Won	TRY	Turkish Lira
*CNH	Chinese Yuan Renminbi	KZT	Kazakhstani Tenge	TWD	New Taiwan Dollar
*CNY	Chinese Yuan Renminbi	MXN	Mexican Peso	UAH	Ukrainian Hryvnia
COP	Colombian Peso	MYR	Malaysian Ringgit	UGX	Ugandan Shilling
CZK	Czech Koruna	NGN	Nigerian Naira	USD	US Dollar (\$)
DKK	Danish Krone	NOK	Norwegian Krone	UYU	Uruguayan Peso
DOP	Dominican Peso	NZD	New Zealand Dollar	ZAR	South African Rand
EGP	Egyptian Pound	PEN	Peruvian Sol	ZMW	Zambian Kwacha
EUR	Euro (€)	PHP	Philippine Peso		
GBP	Pound Sterling (£)	PLN	Polish Zloty		
GHS	Ghanaian Cedi	QAR	Qatari Riyal		
HKD	Hong Kong Dollar	RON	Romanian New Leu		

* 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.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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 2022	31 December 2021	30 June 2022	30 June 2021
China A-Share Equity	US\$ 1 = CNY 6.70420	US\$ 1 = CNY 6.37335	US\$ 1 = CNY 6.48004	US\$ 1 = CNY 6.47040
China Bond	US\$ 1 = CNY 6.70420	US\$ 1 = CNY 6.37335	US\$ 1 = CNY 6.48004	US\$ 1 = CNY 6.47040
Corporate Hybrid Bond	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988
Euro Bond Absolute Return	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988
Euro Opportunistic Bond	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988
European High Yield Bond	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988
European Sustainable Equity	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.83222
Japan Equity Engagement	US\$ 1 = JPY 135.855	US\$ 1 = JPY 115.155		US\$ 1 = JPY 107.747
Macro Opportunities FX	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988
Ultra Short Term Euro Bond	US\$ 1 = EUR 0.95653	US\$ 1 = EUR 0.87935	US\$ 1 = EUR 0.91491	US\$ 1 = EUR 0.82988

A notional currency adjustment of US\$ (346,864,658) (30 June 2021: US\$ (100,304,264)) 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.

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.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

15. EFFICIENT PORTFOLIO MANAGEMENT (CONTINUED)

The Company will receive, for each Portfolio that participates in Securities Lending Agreements, collateral that is at least equivalent to 102% of the value of the lent securities. Portfolios may only enter into Securities Lending Agreements under which (i) they are entitled at all times to request the return of the securities lent or to terminate any securities lending transactions and (ii) the transactions do not jeopardise the management of the Portfolio's assets in accordance with its investment policy. Unless otherwise specified in the relevant Supplement, the maximum proportion of a Portfolio's Net Asset Value that can be subject to Securities Lending Agreements is 50% and the expected proportion of a Portfolio's Net Asset Value that will be subject to Securities Lending Agreements is 0-10%.

The Company has appointed Brown Brothers Harriman & Co. (the "Lending Agent") to carry out the Securities Lending Agreements, notably the selection of counterparties, subject to the Company's pre-approval, and the management of the collateral. Portfolios entering into Securities Lending Agreements will receive all revenue generated from the Securities Lending Agreements, net of direct and indirect operational costs, which will represent 90% of the total revenue generated. The remaining 10% will be paid to the Lending Agent in consideration of the direct and indirect operational costs of the provision of its services and the guaranty that it provides. Securities lending income earned by the Portfolios during the period is disclosed separately in the Profit and Loss Account.

As of 30 June 2022, the value of outstanding securities on loan and the value of collateral in the form of securities recorded by the Portfolios were as follows:

Portfolio	Currency	Value of Outstanding Securities on Loan	Value of Collateral	% of Collateral held
Systematic Global Sustainable Value	US\$	113,252	118,973	105%
US Long Short Equity	US\$	255,155	267,934	105%

As of 30 June 2021, the value of outstanding securities on loan and the value of collateral in the form of securities recorded by the Portfolios were as follows:

Portfolio	Currency	Value of Outstanding Securities on Loan	Value of Collateral	% of Collateral held
Corporate Hybrid Bond	EUR	15,388,177	16,161,924	105%
Emerging Market Debt - Hard Currency	US\$	273,964	287,680	105%
Euro Bond Absolute Return	EUR	204,885	215,143	105%
European High Yield Bond	EUR	685,585	719,910	105%
Global High Yield SDG Engagement	US\$	858,675	901,837	105%
Global Opportunistic Bond	US\$	232,502	244,193	105%
High Yield Bond	US\$	60,831,541	63,884,300	105%
Short Duration Emerging Market Debt	US\$	517,595	543,620	105%
Short Duration High Yield Bond	US\$	4,872,419	5,116,614	105%
Strategic Income	US\$	7,583,144	7,963,452	105%
Ultra Short Term Euro Bond	EUR	6,223,466	6,535,354	105%

During the six month period ended 30 June 2022, Corporate Hybrid Bond, Emerging Market Debt - Hard Currency, Emerging Market Debt Blend, High Yield Bond 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 2022 was US\$ 16,278. Total interest expense arising from reverse repurchase agreements for the period ended 30 June 2022 was US\$ 21,259. Direct and indirect costs associated with efficient portfolio management techniques are not readily identifiable.

During the year ended 31 December 2021, the Company did not engage in any repurchase trading.

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)**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. From 4 October 2018, the maximum amount of the committed liquidity facility was increased from US\$ 500,000,000 to US\$ 600,000,000. On 27 March 2020, the maximum amount of the committed liquidity facility was increased from US\$ 600,000,000 to US\$ 975,000,000. On 1 October 2020, the maximum amount of the committed liquidity facility was decreased from US\$ 975,000,000 to US\$ 750,000,000. On 30 September 2021, the maximum amount of the committed liquidity facility has been increased from US\$ 750,000,000 to US\$ 850,000,000. The Facility was renewed on 30 September 2021 for the period of 364 days for all Portfolios. For the six month period ended 30 June 2022, Commodities, Global Investment Grade Credit, Next Generation Space Economy, Sustainable Asia High Yield, Sustainable Emerging Market Debt - Hard Currency, Uncorrelated Trading and US Large Cap Value did not participate in the Facility. The cost of the commitment fee has changed accordingly.

There were no loans outstanding under the Facility at 30 June 2022 and 31 December 2021. During the six month period ended 30 June 2022 and the year ended 31 December 2021, none of the Portfolios utilised the loan facility.

17. UNFUNDED LOAN COMMITMENTS

As of 30 June 2022, the Company had the following unfunded loan commitments:

Portfolio Name	Security Name	Unfunded Commitment US\$	Fair Value US\$
High Yield Bond	Service Logic Acquisition Inc	335,595	323,307
Strategic Income	Athenahealth Group Inc	146,366	135,885
Strategic Income	Pro Mach Group Inc	20,775	19,751

As of 31 December 2021, the Company had the following unfunded loan commitments:

Portfolio Name	Security Name	Unfunded Commitment US\$	Fair Value US\$
High Yield Bond	Service Logic Acquisition Inc	503,393	507,842
Short Duration High Yield Bond	Service Logic Acquisition Inc	131,500	132,662
Strategic Income	Intelsat Jackson Holdings S.A.	49,485	50,078
Strategic Income	Pro Mach Group Inc	55,031	55,568

18. COMPARATIVE FIGURES

The comparative figures stated in the financial statements are those for the six month period ended 30 June 2021 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 2021 for the Balance Sheet.

19. SIGNIFICANT EVENTS DURING THE PERIOD

Neuberger Berman Sustainable Emerging Market Debt – Hard Currency Fund launched on 19 January 2022.

Neuberger Berman Commodities Fund launched on 9 February 2022.

Russia’s invasion of Ukraine, and corresponding events in late February 2022, have had, and could continue to have, severe adverse effects on regional and global economic markets for securities and commodities. Following Russia’s actions, various governments, including those within the European Union, EEA and United Kingdom, have issued broad-ranging economic sanctions against Russia. The current events have, and could continue to have, an adverse effect on global markets performance and liquidity, thereby negatively affecting the value of a Portfolio’s investments beyond any direct exposure to Russian or Ukrainian issuers. The duration of ongoing hostilities and the vast array of sanctions and related events cannot be predicted. Those events present material uncertainty and risk with respect to markets globally and the performance of a Portfolio and its investments or operations could be negatively impacted.

The outbreak of the novel coronavirus in many countries has, among other things, disrupted global travel and supply chains, and adversely impacted global commercial activity, the transportation industry and commodity prices in the energy sector. The impact of this virus has negatively affected and may continue to affect the economies of many nations, individual companies and the global securities and commodities markets, including liquidity and volatility. The development and fluidity of this situation precludes any prediction as to its ultimate impact, which may have a continued adverse effect on global economic and market conditions.

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NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS (CONTINUED)

19. SIGNIFICANT EVENTS DURING THE PERIOD (CONTINUED)

Such conditions (which may be across industries, sectors or geographies) have impacted and may continue to impact certain issuers of the securities held by the Portfolios and in turn, may impact the financial performance of the Portfolios.

In order to compare the quality and effectiveness of the services provided by the incumbent auditors with those of other audit firms, the Company in 2021 commenced a tender process for the appointment of its external auditor. The audit tender process concluded in 2022 and it resulted in the re-appointment of Ernst & Young as the Company's external auditor.

With effect from 6 April 2022, Neuberger Berman Global High Yield Bond Fund's name was changed to Neuberger Berman Global High Yield SDG Engagement Fund.

A new Prospectus and Supplements to the Prospectus were noted by the Central Bank on 6 April 2022.

Neuberger Berman Next Generation Space Economy Fund launched on 10 May 2022.

Neuberger Berman Uncorrelated Trading Fund launched on 14 June 2022.

Other than the above, there have been no other significant events affecting the Company since the period end.

20. SIGNIFICANT EVENTS SINCE THE PERIOD END

There have been no 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 16 August 2022.

APPENDIX I**TOTAL EXPENSE RATIOS**

For the six month period ended 30 June 2022, Total Expenses Ratios (“TERs”) are based on the trailing 12 months preceding the dates listed below:

30 June 2022**5G Connectivity**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A Accumulating Class	1.82%	1.82%
CNY A Accumulating Class	1.82%	1.82%
EUR A Accumulating Class	1.82%	1.82%
EUR A Accumulating Unhedged Class	1.82%	1.82%
EUR I Accumulating Class	0.96%	0.96%
EUR I Accumulating Unhedged Class	0.97%	0.97%
EUR I5 Accumulating Class	0.54%	0.54%
EUR M Accumulating Unhedged Class	2.62%	2.62%
GBP A Accumulating Class	1.82%	1.82%
GBP I Accumulating Unhedged Class	0.97%	0.97%
HKD A Accumulating Class	1.82%	1.82%
SGD A Accumulating Class	1.82%	1.82%
USD A Accumulating Class	1.82%	1.82%
USD I Accumulating Class	0.97%	0.97%
USD I Distributing Class	0.97%	0.97%
USD I2 Accumulating Class	0.80%	0.80%
USD I3 Accumulating Class	0.71%	0.71%
USD I5 Accumulating Class	0.54%	0.54%
USD M Accumulating Class	2.61%	2.61%
USD Z Accumulating Class	0.12%	0.12%

Asian Debt - Hard Currency

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD A (Monthly) Distributing Class	2.40%	1.40%
USD A Accumulating Class	2.44%	1.40%
USD C1 Accumulating Class	3.36%	2.40%
USD I Accumulating Class	1.86%	0.80%
USD I Distributing Class	1.86%	0.79%
USD M Accumulating Class	3.05%	2.00%
USD X Accumulating Class	1.47%	0.40%

China A-Share Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CNY I Accumulating Class	4.72%	1.20%
USD I Accumulating Unhedged Class	3.77%	1.20%
USD I Distributing Unhedged Class	3.77%	1.20%

China Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CNY A (Monthly) Distributing Class	1.67%	1.50%
CNY I Distributing Class	1.02%	0.85%

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APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

China Bond (continued)

Share Class

	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CNY Z Accumulating Class	0.37%	0.20%
EUR I Accumulating Unhedged Class	1.04%	0.85%
GBP I2 Accumulating Class	0.78%	0.72%
SGD A (Monthly) Distributing Unhedged Class	1.67%	1.50%
USD I Accumulating Unhedged Class	1.06%	0.85%
USD Z Accumulating Class	0.37%	0.20%
USD Z Accumulating Unhedged Class	0.38%	0.20%

China Equity

Share Class

	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CHF I Accumulating Class	1.21%	1.21%
EUR A Accumulating Class	1.96%	1.96%
EUR I Accumulating Class	1.21%	1.21%
EUR Z Accumulating Class	0.10%	0.10%
GBP A Distributing Class	1.96%	1.96%
GBP I2 Distributing Unhedged Class	0.99%	0.99%
SGD A Accumulating Class	1.96%	1.96%
USD A Accumulating Class	1.96%	1.96%
USD A Distributing Class	1.96%	1.96%
USD I Accumulating Class	1.21%	1.21%
USD I2 Accumulating Class	0.99%	0.99%
USD M Accumulating Class	2.96%	2.96%
USD U Accumulating Class	1.56%	1.56%
USD Z Accumulating Class	0.11%	0.11%

CLO Income

Share Class

	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Class	1.62%	1.62%
EUR I Accumulating Class	0.87%	0.87%
EUR I2 Distributing Class	0.74%	0.74%
GBP I2 Distributing Class	0.73%	0.73%
GBP Z Accumulating Class	0.13%	0.13%
SEK I Accumulating Class	0.88%	0.88%
USD A Accumulating Class	1.62%	1.62%
USD I Accumulating Class	0.89%	0.89%
USD I2 Distributing Class	0.73%	0.73%
USD I5 Distributing Class	0.52%	0.52%
USD Z Accumulating Class	0.14%	0.14%

Commodities¹

Share Class

	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I5 Accumulating Class	0.61%	0.52%
USD A Accumulating Class	1.68%	1.60%
USD I Accumulating Class	1.35%	0.85%
USD I5 Accumulating Class	0.62%	0.52%
USD M Accumulating Class	2.28%	2.20%
USD Z Accumulating Class	0.33%	0.20%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Corporate Hybrid Bond**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.27%	1.27%
CHF P Accumulating Class	0.64%	0.64%
CHF P Distributing Class	0.64%	0.64%
EUR A (Monthly) Distributing Class	1.27%	1.27%
EUR A Accumulating Class	1.27%	1.27%
EUR I Accumulating Class	0.67%	0.67%
EUR I Distributing Class	0.67%	0.67%
EUR I2 Accumulating Class	0.55%	0.55%
EUR I2 Distributing Class	0.55%	0.55%
EUR I3 Accumulating Class	0.49%	0.49%
EUR I5 Accumulating Class	0.37%	0.37%
EUR M Accumulating Class	1.87%	1.87%
EUR M Distributing Class	1.87%	1.87%
EUR P Accumulating Class	0.64%	0.64%
EUR P Distributing Class	0.64%	0.64%
GBP I Accumulating Class	0.67%	0.67%
GBP I2 Accumulating Class	0.55%	0.55%
GBP I2 Distributing Class	0.55%	0.55%
GBP P Accumulating Class	0.64%	0.64%
GBP P Distributing Class	0.64%	0.64%
SGD A (Monthly) Distributing Class	1.27%	1.27%
USD A (Monthly) Distributing Class	1.27%	1.27%
USD A Accumulating Class	1.27%	1.27%
USD A Distributing Class	1.27%	1.27%
USD C1 Accumulating Class	2.27%	2.27%
USD I Accumulating Class	0.67%	0.67%
USD I Distributing Class	0.67%	0.67%
USD I2 Accumulating Class	0.55%	0.55%
USD I2 Distributing Class	0.55%	0.55%
USD M Accumulating Class	1.87%	1.87%
USD M Distributing Class	1.87%	1.87%
USD P Accumulating Class	0.64%	0.64%
USD Z Accumulating Class	0.07%	0.07%

Emerging Market Corporate Debt

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CHF I Accumulating Class	1.08%	1.00%
CHF I4 Accumulating Class	0.75%	0.68%
EUR A Accumulating Class	1.87%	1.80%
EUR I Accumulating Class	1.08%	1.00%
EUR I3 Accumulating Class	0.76%	0.68%
EUR M Accumulating Class	2.68%	2.60%
EUR M Distributing Class	2.68%	2.60%
EUR X Accumulating Class	0.74%	0.58%
GBP I Accumulating Class	1.08%	1.00%
SEK A Accumulating Class	1.88%	1.80%

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APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Emerging Market Corporate Debt (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD A (Monthly) Distributing Class	1.88%	1.80%
USD A Accumulating Class	1.88%	1.80%
USD C1 Accumulating Class	2.88%	2.80%
USD I Accumulating Class	1.08%	1.00%
USD I Distributing Class	1.08%	1.00%
USD I2 Accumulating Class	0.92%	0.84%
USD I5 Accumulating Class	0.68%	0.60%
USD M Accumulating Class	2.68%	2.60%
USD M Distributing Class	2.68%	2.60%

Emerging Market Debt - Hard Currency

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.48%	1.48%
AUD I Distributing Class	0.78%	0.78%
CHF I2 Accumulating Class	0.64%	0.64%
CHF P Accumulating Class	0.74%	0.74%
EUR A (Monthly) Distributing Class	1.48%	1.48%
EUR A Accumulating Class	1.48%	1.48%
EUR I Accumulating Class	0.78%	0.78%
EUR I Accumulating Unhedged Class	0.78%	0.78%
EUR I Distributing Class	0.78%	0.78%
EUR I2 Accumulating Class	0.64%	0.64%
EUR I2 Distributing Class	0.64%	0.64%
EUR I3 Accumulating Class	0.57%	0.57%
EUR I3 Accumulating Unhedged Class	0.57%	0.57%
EUR I3 Distributing Class	0.57%	0.57%
EUR I4 Accumulating Class	0.50%	0.50%
EUR M Accumulating Class	2.28%	2.28%
EUR M Distributing Class	2.28%	2.28%
EUR P Accumulating Class	0.74%	0.74%
EUR Z Accumulating Class	0.08%	0.08%
GBP I Accumulating Class	0.78%	0.78%
GBP I Distributing Class	0.78%	0.78%
GBP I2 Accumulating Class	0.64%	0.64%
GBP I2 Distributing Class	0.63%	0.63%
GBP P Accumulating Class	0.75%	0.75%
HKD A (Monthly) Distributing Class	1.48%	1.48%
JPY I Accumulating Class	0.78%	0.78%
SEK A Accumulating Class	1.48%	1.48%
SEK I Accumulating Unhedged Class	0.77%	0.77%
SEK I2 Accumulating Class	0.64%	0.64%
SGD A (Monthly) Distributing Class	1.48%	1.48%
USD A (Monthly) Distributing Class	1.48%	1.48%
USD A Accumulating Class	1.48%	1.48%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Emerging Market Debt - Hard Currency (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD A Distributing Class	1.47%	1.47%
USD C1 Accumulating Class	2.48%	2.48%
USD I Accumulating Class	0.78%	0.78%
USD I Distributing Class	0.78%	0.78%
USD I2 Accumulating Class	0.64%	0.64%
USD I2 Distributing Class	0.64%	0.64%
USD I3 Distributing Class	0.57%	0.57%
USD M Accumulating Class	2.28%	2.28%
USD M Distributing Class	2.28%	2.28%
USD P Accumulating Class	0.74%	0.74%
USD X Accumulating Class	0.51%	0.51%
USD Z Accumulating Class	0.08%	0.08%

Emerging Market Debt - Local Currency

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD B (Monthly) Distributing Class	2.96%	2.99%
AUD B Accumulating Class	2.96%	2.99%
AUD C2 (Monthly) Distributing Class	2.95%	3.00%
AUD C2 Accumulating Class	2.95%	3.00%
AUD E (Monthly) Distributing Class	2.96%	3.00%
AUD E Accumulating Class	2.96%	3.00%
AUD T (Monthly) Distributing Class	1.96%	1.98%
AUD T Accumulating Class	1.96%	1.97%
EUR A Accumulating Class	1.65%	1.66%
EUR I Accumulating Class	0.91%	0.92%
EUR I Accumulating Unhedged Class	0.91%	0.92%
EUR I2 Accumulating Unhedged Class	0.76%	0.77%
EUR I3 Distributing Unhedged Class	0.69%	0.70%
EUR I4 Distributing Unhedged Class	0.61%	0.62%
EUR M Distributing Unhedged Class	2.46%	2.48%
EUR Y Accumulating Unhedged Class	0.52%	0.53%
GBP I Accumulating Class	0.91%	0.92%
GBP I4 Accumulating Unhedged Class	0.61%	0.62%
GBP I4 Distributing Unhedged Class	0.61%	0.62%
GBP Y Accumulating Unhedged Class	0.52%	0.52%
SEK A Accumulating Class	1.66%	1.67%
SGD A (Monthly) Distributing Class	1.66%	1.67%
USD A (Monthly) Distributing Class	1.66%	1.67%
USD A Accumulating Class	1.66%	1.67%
USD B (Monthly) Distributing Class	2.96%	2.98%
USD B Accumulating Class	2.96%	2.98%
USD C2 (Monthly) Distributing Class	2.95%	2.99%
USD C2 Accumulating Class	2.95%	3.00%
USD E (Monthly) Distributing Class	2.96%	2.99%
USD E Accumulating Class	2.96%	2.99%
USD I (Monthly) Distributing Class	0.92%	0.92%
USD I Accumulating Class	0.91%	0.92%
USD I Distributing Class	0.91%	0.92%
USD I2 Accumulating Class	0.76%	0.77%

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APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Emerging Market Debt - Local Currency (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I5 Accumulating Class	0.52%	0.54%
USD T (Monthly) Distributing Class	1.96%	1.97%
USD T Accumulating Class	1.96%	1.98%
USD X Accumulating Class	0.54%	0.48%
USD Y Accumulating Class	0.52%	0.53%
ZAR B (Monthly) Distributing Class	2.96%	2.98%
ZAR B Accumulating Class	2.96%	2.99%
ZAR C2 (Monthly) Distributing Class	2.95%	3.00%
ZAR C2 Accumulating Class	2.95%	2.99%
ZAR E (Monthly) Distributing Class	2.96%	3.00%
ZAR E Accumulating Class	2.96%	3.00%
ZAR T (Monthly) Distributing Class	1.96%	1.98%
ZAR T Accumulating Class	1.96%	1.98%

Emerging Market Debt Blend

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD I3 Distributing Class	0.64%	0.64%
EUR A Accumulating Class	1.55%	1.55%
EUR I Accumulating Class	0.85%	0.85%
EUR I Distributing Class	0.85%	0.85%
EUR I2 Accumulating Class	0.71%	0.71%
EUR I2 Distributing Class	0.71%	0.71%
EUR I3 Distributing Class	0.63%	0.63%
EUR I4 Accumulating Unhedged Class	0.57%	0.57%
EUR I5 Accumulating Class	0.50%	0.50%
EUR M Accumulating Class	2.35%	2.35%
EUR M Distributing Class	2.34%	2.34%
EUR Z Accumulating Class	0.15%	0.15%
GBP I Accumulating Class	0.85%	0.85%
GBP I Accumulating Unhedged Class	0.84%	0.84%
GBP I Distributing Class	0.85%	0.85%
GBP I Distributing Unhedged Class	0.85%	0.85%
GBP P Accumulating Class	0.82%	0.82%
GBP P Accumulating Unhedged Class	0.82%	0.82%
GBP Z Accumulating Class	0.15%	0.15%
NOK U Accumulating Class	1.19%	1.19%
SEK A Accumulating Class	1.55%	1.55%
SGD A (Monthly) Distributing Class	1.55%	1.55%
USD A (Monthly) Distributing Class	1.55%	1.55%
USD A Accumulating Class	1.55%	1.55%
USD C1 Accumulating Class	2.55%	2.55%
USD I Accumulating Class	0.85%	0.85%
USD I Distributing Class	0.85%	0.85%
USD I2 Accumulating Class	0.69%	0.69%
USD I2 Distributing Class	0.71%	0.71%
USD I3 Accumulating Class	0.64%	0.64%
USD M Accumulating Class	2.35%	2.35%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Emerging Market Debt Blend (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD M Distributing Class	2.35%	2.35%
USD Z Accumulating Class	0.15%	0.15%

Emerging Market Debt Sustainable Investment Grade Blend

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD I2 Accumulating Class	1.06%	0.68%
NOK I Accumulating Class	1.18%	0.80%
USD I Accumulating Class	1.18%	0.80%
USD I2 Accumulating Class	1.06%	0.68%
USD Z Accumulating Class	0.58%	0.20%

Emerging Markets Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD B Accumulating Class	3.23%	3.23%
AUD C2 Accumulating Class	3.23%	3.23%
AUD E Accumulating Class	3.23%	3.23%
AUD T Accumulating Class	2.23%	2.23%
CAD I Distributing Unhedged Class	1.22%	1.22%
CAD I2 Distributing Class	1.01%	1.01%
EUR I Accumulating Class	1.22%	1.22%
EUR M Accumulating Class	3.23%	3.23%
EUR Z Accumulating Class	0.23%	0.23%
GBP I Accumulating Class	1.23%	1.23%
GBP Z Accumulating Class	0.22%	0.22%
JPY I Accumulating Class	1.23%	1.23%
USD A Accumulating Class	2.23%	2.23%
USD B Accumulating Class	3.22%	3.22%
USD C2 Accumulating Class	3.23%	3.23%
USD E Accumulating Class	3.24%	3.24%
USD I Accumulating Class	1.23%	1.23%
USD M Accumulating Class	3.23%	3.23%
USD T Accumulating Class	2.23%	2.23%
USD Z Accumulating Class	0.23%	0.23%
ZAR B Accumulating Class	3.23%	3.23%
ZAR C2 Accumulating Class	3.22%	3.22%
ZAR E Accumulating Class	3.23%	3.23%
ZAR T Accumulating Class	2.23%	2.23%

Emerging Markets Sustainable Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Unhedged Class	0.95%	0.95%
JPY I Accumulating Unhedged Class	0.99%	0.99%
USD I Accumulating Class	0.99%	0.99%
USD I Distributing Class	0.99%	0.99%
USD I5 Accumulating Class	0.56%	0.56%

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APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Euro Bond Absolute Return

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	0.60%	0.62%
EUR I Distributing Class	0.62%	0.65%
EUR I5 Accumulating Class	0.43%	0.43%
USD Z Accumulating Class	0.18%	0.20%

Euro Opportunistic Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	1.63%	0.55%
EUR I Distributing Class	1.63%	0.55%

European High Yield Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	1.23%	0.80%
EUR M Accumulating Class	2.41%	2.00%
EUR X Accumulating Class	0.82%	0.40%
SGD A (Monthly) Distributing Class	1.80%	1.40%
USD A (Monthly) Distributing Class	1.82%	1.40%
USD I Accumulating Class	1.22%	0.80%
USD X Accumulating Class	0.81%	0.40%
USD Z Accumulating Class	0.64%	0.20%

European Sustainable Equity²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Distributing Class	1.64%	1.64%
EUR I Distributing Class	0.93%	0.77%
EUR I3 Distributing Class	0.60%	0.57%
EUR I5 Accumulating Class	0.71%	0.47%
EUR M Accumulating Class	2.74%	2.47%
EUR Z Accumulating Class	0.43%	0.17%
USD A Accumulating Unhedged Class	1.99%	1.66%
USD I Accumulating Unhedged Class	0.75%	0.75%
USD M Accumulating Unhedged Class	2.79%	2.46%

Global Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD T (Monthly) Distributing Class	1.19%	1.19%
USD C1 Accumulating Class	2.00%	2.00%
USD I Accumulating Class	0.60%	0.59%
USD M Accumulating Class	1.59%	1.60%
USD T (Monthly) Distributing Class	1.19%	1.19%
USD Z Accumulating Class	0.20%	0.19%
ZAR T (Monthly) Distributing Class	1.19%	1.19%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Global Diversified Income FMP – 2024**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Class	0.89%	0.89%
EUR A Distributing Class	0.89%	0.89%
EUR I Distributing Class	0.49%	0.49%
GBP I Distributing Class	0.49%	0.49%
HKD A Distributing Class	0.89%	0.89%
SGD A Distributing Class	0.89%	0.89%
USD A Accumulating Class	0.89%	0.89%
USD A Distributing Class	0.89%	0.89%
USD I Accumulating Class	0.49%	0.49%
USD I Distributing Class	0.48%	0.48%
USD X Accumulating Class	0.54%	0.54%
USD X Distributing Class	0.54%	0.54%

Global Flexible Credit

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CAD I5 Accumulating Class	0.39%	0.39%
EUR I Accumulating Class	0.69%	0.69%
EUR M Accumulating Class	2.09%	2.09%
GBP I5 Accumulating Class	0.39%	0.39%
USD A Accumulating Class	1.29%	1.29%
USD I Accumulating Class	0.69%	0.69%
USD I Distributing Class	0.69%	0.69%
USD M Accumulating Class	2.09%	2.09%
USD Z Accumulating Class	0.09%	0.09%

Global High Yield SDG Engagement

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD I Distributing Class	0.89%	0.70%
CHF I4 Accumulating Class	0.48%	0.47%
CHF I4 Distributing Class	0.48%	0.47%
CHF X Accumulating Class	1.39%	1.20%
EUR I4 Accumulating Class	0.48%	0.47%
EUR I4 Distributing Class	0.48%	0.47%
EUR X Accumulating Class	1.39%	1.20%
EUR Z (PF) Accumulating Class	0.62%	0.28%
GBP I4 Accumulating Class	0.48%	0.47%
GBP X Accumulating Class	1.39%	1.20%
USD A Accumulating Class	1.59%	1.39%
USD I Accumulating Class	1.13%	0.78%
USD I4 Accumulating Class	0.48%	0.47%
USD M Distributing Class	2.33%	1.98%
USD X Accumulating Class	0.99%	0.66%
USD Z Accumulating Class	0.51%	0.18%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Global High Yield Sustainable Action

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Accumulating Class	1.76%	0.80%
USD I Distributing Class	1.76%	0.80%
USD X Accumulating Class	1.38%	0.40%
USD Y Accumulating Class	1.33%	0.38%

Global Investment Grade Credit²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Accumulating Class	0.49%	0.45%
USD X Accumulating Class	0.31%	0.25%
USD Z Accumulating Class	0.18%	0.15%

Global Opportunistic Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	0.75%	0.60%
GBP P Accumulating Class	0.73%	0.58%
USD A Accumulating Class	1.15%	1.00%
USD I Accumulating Class	0.75%	0.60%
USD I Distributing Class	0.76%	0.60%
USD I2 Accumulating Class	0.68%	0.52%
USD M Accumulating Class	1.76%	1.60%
USD Z Accumulating Class	0.36%	0.20%

Global Real Estate Securities

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I5 Distributing Class	0.95%	0.68%
EUR M Accumulating Class	3.09%	2.80%
EUR Z Accumulating Unhedged Class	0.60%	0.30%
GBP Z Accumulating Class	0.61%	0.30%
USD A Accumulating Class	2.10%	1.80%
USD CI Accumulating Class	3.11%	2.80%
USD I Accumulating Class	1.32%	1.05%
USD I5 Distributing Class	0.96%	0.67%
USD M Accumulating Class	3.06%	2.80%
USD Z Accumulating Class	0.54%	0.30%

Global Sustainable Equity²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I5 Accumulating Unhedged Class	0.46%	0.44%
EUR M Accumulating Unhedged Class	2.48%	2.45%
EUR Z Accumulating Unhedged Class	0.19%	0.16%
GBP I Accumulating Unhedged Class	0.71%	0.71%
GBP I5 Accumulating Unhedged Class	0.41%	0.41%
USD A Accumulating Class	1.60%	1.60%
USD I Accumulating Class	0.75%	0.74%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Global Sustainable Equity² (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Distributing Class	0.78%	0.76%
USD M Accumulating Class	2.47%	2.45%
USD Z Accumulating Class	0.09%	0.09%

Global Thematic Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR M Accumulating Unhedged Class	2.84%	2.83%
USD A Accumulating Class	2.03%	2.01%
USD C1 Accumulating Class	3.04%	3.03%
USD I Accumulating Class	1.17%	1.14%
USD M Accumulating Class	2.85%	2.83%
USD Z Accumulating Class	0.17%	0.17%

High Yield Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.30%	1.30%
AUD A Accumulating Class	1.30%	1.30%
AUD B (Monthly) Distributing Class	2.90%	2.90%
AUD B Accumulating Class	2.90%	2.90%
AUD C2 (Monthly) Distributing Class	2.89%	2.89%
AUD E (Monthly) Distributing Class	2.89%	2.89%
AUD E Accumulating Class	2.90%	2.90%
AUD I Distributing Class	0.69%	0.69%
AUD T (Monthly) Distributing Class	1.90%	1.90%
AUD T (Weekly) Distributing Class	1.90%	1.90%
AUD T Accumulating Class	1.90%	1.90%
CAD A (Monthly) Distributing Class	1.30%	1.30%
CHF A Accumulating Class	1.30%	1.30%
CHF I Accumulating Class	0.70%	0.70%
CHF I2 Accumulating Class	0.60%	0.60%
CNY A (Monthly) Distributing Class	1.30%	1.30%
CNY I (Monthly) Distributing Class	0.69%	0.69%
EUR A (Monthly) Distributing Class	1.29%	1.29%
EUR A Accumulating Class	1.29%	1.29%
EUR A Distributing Class	1.30%	1.30%
EUR I Accumulating Class	0.70%	0.70%
EUR I Distributing Class	0.69%	0.69%
EUR I2 Accumulating Class	0.59%	0.59%
EUR I2 Distributing Class	0.59%	0.59%
EUR M Accumulating Class	1.89%	1.89%
EUR Z Accumulating Class	0.10%	0.10%
GBP A (Monthly) Distributing Class	1.30%	1.30%
GBP A Accumulating Class	1.30%	1.30%
GBP A Distributing Class	1.29%	1.29%
GBP I Accumulating Class	0.70%	0.70%
GBP I Distributing Class	0.69%	0.69%
GBP I2 Accumulating Class	0.60%	0.60%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

High Yield Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I2 Distributing Class	0.60%	0.60%
GBP Z Accumulating Class	0.10%	0.10%
HKD A (Monthly) Distributing Class	1.30%	1.30%
SEK A Accumulating Class	1.30%	1.30%
SGD A (Monthly) Distributing Class	1.30%	1.30%
SGD A Accumulating Class	1.30%	1.30%
USD A (Monthly) Distributing Class	1.29%	1.29%
USD A (Weekly) Distributing Class	1.30%	1.30%
USD A Accumulating Class	1.30%	1.30%
USD A Distributing Class	1.30%	1.30%
USD B (Monthly) Distributing Class	2.90%	2.90%
USD B Accumulating Class	2.90%	2.90%
USD C Accumulating Class	1.90%	1.90%
USD C1 Accumulating Class	2.30%	2.30%
USD C1 Distributing Class	2.30%	2.30%
USD C2 (Monthly) Distributing Class	2.89%	2.89%
USD C2 Accumulating Class	2.90%	2.90%
USD E (Monthly) Distributing Class	2.90%	2.90%
USD E Accumulating Class	2.90%	2.90%
USD I (Monthly) Distributing Class	0.69%	0.69%
USD I Accumulating Class	0.70%	0.70%
USD I Distributing Class	0.69%	0.69%
USD I2 (Monthly) Distributing Class	0.60%	0.60%
USD I2 Accumulating Class	0.60%	0.60%
USD I2 Distributing Class	0.59%	0.59%
USD I4 (Monthly) Distributing Class	0.46%	0.46%
USD M Accumulating Class	1.90%	1.90%
USD M Distributing Class	1.90%	1.90%
USD P Accumulating Class	0.66%	0.66%
USD T (Monthly) Distributing Class	1.90%	1.90%
USD T (Weekly) Distributing Class	1.90%	1.90%
USD T Accumulating Class	1.90%	1.90%
USD U (Monthly) Distributing Class	1.00%	1.00%
USD U Accumulating Class	1.00%	1.00%
USD Z Accumulating Class	0.10%	0.10%
ZAR B (Monthly) Distributing Class	2.90%	2.90%
ZAR C2 (Monthly) Distributing Class	2.89%	2.89%
ZAR E (Monthly) Distributing Class	2.90%	2.90%
ZAR E Accumulating Class	2.90%	2.90%
ZAR T (Monthly) Distributing Class	1.90%	1.90%
ZAR T Accumulating Class	1.89%	1.89%

InnovAsia 5G²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CHF I4 Accumulating Class	1.56%	0.71%
EUR A Accumulating Class	2.71%	1.90%
EUR I4 Accumulating Class	1.53%	0.71%
EUR M Accumulating Unhedged Class	3.48%	2.70%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****InnovAsia 5G² (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR X Accumulating Class	2.50%	1.65%
SGD A Accumulating Class	2.90%	1.90%
SGD I4 Accumulating Class	1.55%	0.71%
SGD X Accumulating Class	2.49%	1.65%
USD A Accumulating Class	2.71%	1.90%
USD I Accumulating Class	2.01%	1.05%
USD I4 Accumulating Class	1.54%	0.71%
USD M Accumulating Class	3.49%	2.70%
USD X Accumulating Class	2.53%	1.65%

Japan Equity Engagement

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I5 Distributing Class	0.55%	0.55%
GBP I5 Accumulating Class	0.65%	0.63%
GBP P Accumulating Unhedged Class	1.03%	1.02%
JPY I Accumulating Class	1.10%	1.07%
JPY I Distributing Class	1.12%	1.09%
JPY I5 Accumulating Class	0.71%	0.67%
JPY Z Accumulating Class	0.28%	0.24%

Macro Opportunities FX

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	1.32%	0.80%
EUR M Accumulating Class	2.44%	2.00%
GBP Z Accumulating Class	0.64%	0.20%
SEK I Accumulating Class	1.25%	0.80%
SEK I Distributing Class	1.27%	0.80%
USD I Accumulating Class	1.24%	0.80%
USD X Accumulating Class	0.88%	0.40%
USD Z Accumulating Class	0.62%	0.20%

Multi-Asset Income

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	2.11%	0.85%
GBP P Distributing Class	2.09%	0.82%
USD A Accumulating Class	2.76%	1.50%
USD C1 Accumulating Class	3.77%	2.50%
USD I Accumulating Class	2.20%	0.85%
USD I Distributing Class	2.11%	0.85%
USD I2 Accumulating Class	1.94%	0.72%
USD M Accumulating Class	3.57%	2.30%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Next Generation Mobility (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Class	1.86%	1.86%
EUR I Accumulating Class	1.01%	1.01%
EUR I Accumulating Unhedged Class	1.01%	1.01%
EUR M Accumulating Unhedged Class	2.66%	2.66%
USD A Accumulating Class	1.86%	1.86%
USD C1 Accumulating Class	2.85%	2.85%
USD I Accumulating Class	1.01%	1.01%
USD I Distributing Class	1.01%	1.01%
USD M Accumulating Class	2.66%	2.66%
USD X Accumulating Class	1.71%	1.71%

Next Generation Space Economy¹

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I3 Accumulating Unhedged Class	3.26%	0.79%
EUR M Accumulating Unhedged Class	5.16%	2.70%
USD I Accumulating Class	3.51%	1.05%

Short Duration Emerging Market Debt

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.06%	1.06%
CAD A (Monthly) Distributing Class	1.06%	1.06%
CHF A Accumulating Class	1.06%	1.06%
CHF A Distributing Class	1.06%	1.06%
CHF I Accumulating Class	0.56%	0.56%
CHF I Distributing Class	0.56%	0.56%
CHF I2 Accumulating Class	0.46%	0.46%
CHF I2 Distributing Class	0.46%	0.46%
CHF I5 Accumulating Class	0.31%	0.31%
CHF P Accumulating Class	0.54%	0.54%
EUR A Accumulating Class	1.06%	1.06%
EUR A Distributing Class	1.06%	1.06%
EUR I Accumulating Class	0.56%	0.56%
EUR I Distributing Class	0.56%	0.56%
EUR I2 Accumulating Class	0.46%	0.46%
EUR I2 Distributing Class	0.46%	0.46%
EUR I5 Accumulating Class	0.31%	0.31%
EUR M Accumulating Class	1.66%	1.66%
EUR M Distributing Class	1.66%	1.66%
EUR P Accumulating Class	0.54%	0.54%
EUR U Accumulating Class	0.81%	0.81%
EUR X Distributing Class	0.46%	0.46%
GBP A Accumulating Class	1.06%	1.06%
GBP I Accumulating Class	0.56%	0.56%
GBP I Distributing Class	0.56%	0.56%
GBP I2 Accumulating Class	0.46%	0.46%
GBP I2 Distributing Class	0.46%	0.46%
GBP I5 Distributing Class	0.31%	0.31%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Short Duration Emerging Market Debt (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP P Accumulating Class	0.54%	0.54%
GBP P Distributing Class	0.54%	0.54%
JPY I Accumulating Class	0.56%	0.56%
JPY I Distributing Class	0.56%	0.56%
SEK A Accumulating Class	1.06%	1.06%
SGD A (Monthly) Distributing Class	1.06%	1.06%
USD A (Monthly) Distributing Class	1.06%	1.06%
USD A Accumulating Class	1.06%	1.06%
USD A Distributing Class	1.06%	1.06%
USD C1 Accumulating Class	2.06%	2.06%
USD C1 Distributing Class	2.06%	2.06%
USD I Accumulating Class	0.56%	0.56%
USD I Distributing Class	0.56%	0.56%
USD I2 Accumulating Class	0.46%	0.46%
USD I2 Distributing Class	0.46%	0.46%
USD I5 Accumulating Class	0.31%	0.31%
USD I5 Distributing Class	0.31%	0.31%
USD M Accumulating Class	1.66%	1.66%
USD M Distributing Class	1.66%	1.66%
USD P Accumulating Class	0.54%	0.54%
USD Z Accumulating Class	0.06%	0.06%

Short Duration High Yield Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.30%	1.30%
CHF A Accumulating Class	1.30%	1.30%
CHF I Accumulating Class	0.70%	0.70%
CNY A (Monthly) Distributing Class	1.30%	1.30%
EUR A Accumulating Class	1.30%	1.30%
EUR A Distributing Class	1.30%	1.30%
EUR I Accumulating Class	0.70%	0.70%
EUR I2 Accumulating Class	0.60%	0.60%
EUR M Accumulating Class	1.90%	1.90%
EUR M Distributing Class	1.90%	1.90%
GBP I Accumulating Class	0.70%	0.70%
GBP I Distributing Class	0.70%	0.70%
GBP I2 Accumulating Class	0.60%	0.60%
GBP I2 Distributing Class	0.60%	0.60%
JPY I Accumulating Class	0.70%	0.70%
SGD A (Monthly) Distributing Class	1.30%	1.30%
USD A (Monthly) Distributing Class	1.30%	1.30%
USD A Accumulating Class	1.30%	1.30%
USD A Distributing Class	1.30%	1.30%
USD C1 Accumulating Class	2.30%	2.30%
USD I Accumulating Class	0.70%	0.70%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Short Duration High Yield Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Distributing Class	0.69%	0.69%
USD I2 Accumulating Class	0.60%	0.60%
USD I2 Distributing Class	0.60%	0.60%
USD M Accumulating Class	1.90%	1.90%
USD M Distributing Class	1.90%	1.90%
USD Z Accumulating Class	0.10%	0.10%

Strategic Income

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.10%	1.10%
AUD Z (Monthly) Distributing Class	0.10%	0.10%
EUR A (Monthly) Distributing 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	1.10%	1.10%
HKD A (Monthly) Distributing Class	1.10%	1.10%
JPY I Accumulating Class	0.60%	0.60%
JPY I Accumulating Unhedged Class	0.60%	0.60%
JPY I CG Distributing Class	0.60%	0.60%
JPY I Distributing Class	0.60%	0.60%
JPY Z Accumulating Class	0.10%	0.10%
SGD A (Monthly) Distributing Class	1.10%	1.10%
SGD A Accumulating Class	1.10%	1.10%
SGD I (Monthly) Distributing Class	0.60%	0.60%
USD A (Monthly) Distributing Class	1.10%	1.10%
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 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%

Sustainable Asia High Yield²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR X Accumulating Class	0.69%	0.55%
GBP X Accumulating Class	0.70%	0.55%
GBP X Distributing Class	0.70%	0.55%
USD A (Monthly) Distributing Class	1.57%	1.40%
USD A Accumulating Class	1.57%	1.40%
USD I Accumulating Class	0.96%	0.80%
USD X Accumulating Class	0.71%	0.55%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****Sustainable Asia High Yield² (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD Z Accumulating Class	0.27%	0.20%
USD Z Distributing Class	0.30%	0.20%

Sustainable Emerging Market Debt – Hard Currency¹

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I5 Accumulating Class	0.56%	0.55%
EUR X Accumulating Class	0.58%	0.45%
USD I Accumulating Class	0.92%	0.90%
USD I5 Accumulating Class	0.55%	0.55%

Systematic Global Sustainable Value

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR M Accumulating Class	2.37%	2.00%
USD A Accumulating Class	1.79%	1.20%
USD I Accumulating Class	0.88%	0.75%
USD I3 Accumulating Class	0.69%	0.61%
USD Z Accumulating Class	0.64%	0.30%

Ultra Short Term Euro Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CHF P Accumulating Class	0.24%	0.24%
CHF U Accumulating Class	0.36%	0.36%
EUR A Accumulating Class	0.45%	0.45%
EUR I Accumulating Class	0.26%	0.26%
EUR I Distributing Class	0.26%	0.26%
EUR I2 Accumulating Class	0.22%	0.22%
EUR I5 Accumulating Class	0.16%	0.16%
EUR M Accumulating Class	1.04%	1.04%
EUR U Accumulating Class	0.36%	0.36%
EUR Z Accumulating Class	0.07%	0.07%
USD I Accumulating Class	0.26%	0.26%
USD Z Accumulating Class	0.07%	0.07%

Uncorrelated Strategies

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
CHF I Accumulating Class	0.89%	0.89%
CHF I5 Accumulating Class	0.51%	0.51%
EUR A Accumulating Class	1.64%	1.64%
EUR I Accumulating Class	0.89%	0.89%
EUR I2 Accumulating Class	0.74%	0.74%
EUR I5 Accumulating Class	0.51%	0.51%
EUR M Accumulating Class	2.44%	2.44%
GBP I Accumulating Class	0.89%	0.89%
GBP I2 Accumulating Class	0.74%	0.74%

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INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

Uncorrelated Strategies (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I5 Accumulating Class	0.51%	0.51%
GBP P Accumulating Class	0.85%	0.85%
GBP Z Accumulating Class	0.14%	0.14%
JPY I Accumulating Class	0.90%	0.90%
USD A Accumulating Class	1.64%	1.64%
USD C1 Accumulating Class	2.64%	2.64%
USD I Accumulating Class	0.89%	0.89%
USD I2 Accumulating Class	0.74%	0.74%
USD I5 Accumulating Class	0.51%	0.51%
USD M Accumulating Class	2.44%	2.44%
USD P Accumulating Class	0.85%	0.85%
USD Z Accumulating Class	0.14%	0.14%

Uncorrelated Trading¹

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR X Accumulating Class	1.01%	1.01%
USD X Accumulating Class	0.99%	0.99%

US Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
JPY I3 Accumulating Class	1.18%	0.73%
USD A Accumulating Class	2.80%	1.70%
USD I Accumulating Class	1.95%	0.95%
USD I Distributing Class	2.19%	0.95%
USD M Accumulating Class	3.19%	2.50%

US Equity Index PutWrite

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	0.71%	0.71%
EUR I3 Distributing Class	0.53%	0.52%
EUR I4 Accumulating Class	0.47%	0.47%
EUR M Accumulating Class	2.11%	2.11%
GBP I Accumulating Unhedged Class	0.71%	0.71%
GBP I3 Accumulating Class	0.54%	0.54%
GBP I3 Distributing Class	0.52%	0.52%
GBP I4 Accumulating Class	0.45%	0.45%
GBP I4 Accumulating Unhedged Class	0.47%	0.47%
GBP I4 Distributing Class	0.44%	0.44%
GBP P Distributing Unhedged Class	0.69%	0.68%
SGD A (Monthly) Distributing Class	1.31%	1.31%
USD A Accumulating Class	1.31%	1.31%
USD I (Monthly) Distributing Class	0.72%	0.72%
USD I Accumulating Class	0.71%	0.71%
USD I3 Accumulating Class	0.50%	0.55%
USD I3 Distributing Class	0.54%	0.52%
USD I4 Accumulating Class	0.47%	0.47%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****US Equity Index PutWrite (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD M Accumulating Class	2.11%	2.11%
USD Z Accumulating Class	0.11%	0.11%

US Large Cap Value²

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Unhedged Class	1.53%	1.53%
EUR I Accumulating Class	0.75%	0.75%
EUR I Accumulating Unhedged Class	0.75%	0.75%
EUR I4 Distributing Unhedged Class	0.47%	0.47%
EUR I5 Accumulating Unhedged Class	0.45%	0.45%
GBP I4 Distributing Unhedged Class	0.47%	0.47%
GBP P Accumulating Unhedged Class	0.71%	0.71%
GBP Y Accumulating Unhedged Class	0.67%	0.67%
USD A Accumulating Class	1.55%	1.55%
USD I Accumulating Class	0.81%	0.81%
USD I4 Distributing Class	0.47%	0.47%
USD I5 Accumulating Class	0.45%	0.45%
USD M Accumulating Class	2.35%	2.35%
USD Z Accumulating Class	0.05%	0.05%

US Long Short Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Class	2.36%	2.36%
EUR I Accumulating Class	1.46%	1.46%
EUR I3 Accumulating Class	1.04%	1.04%
EUR I3 Accumulating Unhedged Class	1.05%	1.05%
EUR M Accumulating Class	3.16%	3.16%
GBP I3 Accumulating Unhedged Class	1.05%	1.05%
GBP I3 Distributing Class	1.05%	1.05%
SGD A1 Accumulating Class	2.12%	2.12%
USD A (PF) Accumulating Class	1.82%	1.82%
USD A Accumulating Class	2.36%	2.36%
USD A1 Accumulating Class	2.11%	2.11%
USD I (PF) Distributing Class	1.11%	1.11%
USD I Accumulating Class	1.47%	1.47%
USD I3 Accumulating Class	1.03%	1.03%
USD M Accumulating Class	3.17%	3.17%
USD U Accumulating Class	1.91%	1.91%
USD Z Accumulating Class	0.11%	0.11%

US Multi Cap Opportunities

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD E Accumulating Class	2.93%	2.93%
AUD T Accumulating Class	1.93%	1.93%
EUR I3 Accumulating Class	0.63%	0.63%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

US Multi Cap Opportunities (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR M Accumulating Class	2.83%	2.83%
EUR1 A Accumulating Class	1.83%	1.83%
EUR1 I Accumulating Class	0.98%	0.98%
GBP I3 Distributing Unhedged Class	0.63%	0.63%
SGD A Accumulating Class	1.83%	1.83%
USD B Accumulating Class	2.93%	2.93%
USD C1 Accumulating Class	2.83%	2.83%
USD C2 Accumulating Class	2.93%	2.93%
USD E Accumulating Class	2.93%	2.93%
USD I3 Accumulating Class	0.63%	0.63%
USD I3 Distributing Class	0.63%	0.63%
USD M Accumulating Class	2.83%	2.83%
USD T Accumulating Class	1.93%	1.93%
USD U Accumulating Class	1.38%	1.38%
USD Z Accumulating Class	0.13%	0.13%
USD1 A Accumulating Class	1.83%	1.83%
USD1 I Accumulating Class	0.98%	0.98%
USD1 I Distributing Class	0.98%	0.98%
ZAR B Accumulating Class	2.93%	2.93%
ZAR C2 Accumulating Class	2.92%	2.92%
ZAR E Accumulating Class	2.93%	2.93%
ZAR T Accumulating Class	1.93%	1.93%

US Real Estate Securities

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.72%	1.72%
AUD B (Monthly) Distributing Class	3.02%	3.03%
AUD B Accumulating Class	3.01%	3.03%
AUD C2 (Monthly) Distributing Class	3.00%	3.03%
AUD C2 Accumulating Class	3.01%	3.06%
AUD E (Monthly) Distributing Class	3.02%	3.03%
AUD E Accumulating Class	3.02%	3.03%
AUD T (Monthly) Distributing Class	2.01%	2.03%
AUD T Accumulating Class	2.01%	2.02%
CHF A Accumulating Class	1.71%	1.73%
EUR A Accumulating Class	1.71%	1.71%
EUR I Accumulating Class	0.96%	0.96%
EUR M Accumulating Class	2.72%	2.72%
HKD A (Monthly) Distributing Class	1.72%	1.72%
SGD A Accumulating Class	1.72%	1.72%
USD A (Monthly) Distributing Class	1.72%	1.72%
USD A Accumulating Class	1.72%	1.72%
USD A Distributing Class	1.71%	1.72%
USD B (Monthly) Distributing Class	3.02%	3.03%
USD B Accumulating Class	3.01%	3.02%
USD C1 Accumulating Class	2.71%	2.73%
USD C2 (Monthly) Distributing Class	3.01%	3.03%
USD C2 Accumulating Class	3.00%	3.02%

APPENDIX I (CONTINUED)**TOTAL EXPENSE RATIOS (CONTINUED)****30 June 2022 (continued)****US Real Estate Securities (continued)**

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD E (Monthly) Distributing Class	3.02%	3.03%
USD E Accumulating Class	3.02%	3.03%
USD I (Monthly) Distributing Class	0.96%	0.96%
USD I Accumulating Class	0.97%	0.97%
USD I Distributing Class	0.97%	0.97%
USD I2 Accumulating Class	0.77%	0.77%
USD M Accumulating Class	2.72%	2.72%
USD T (Monthly) Distributing Class	2.02%	2.02%
USD T Accumulating Class	2.01%	2.02%
USD Z Accumulating Class	0.21%	0.22%
ZAR B (Monthly) Distributing Class	3.02%	3.03%
ZAR B Accumulating Class	3.01%	3.03%
ZAR C2 (Monthly) Distributing Class	3.01%	3.03%
ZAR C2 Accumulating Class	3.00%	3.00%
ZAR E (Monthly) Distributing Class	3.02%	3.02%
ZAR E Accumulating Class	3.01%	3.02%
ZAR T (Monthly) Distributing Class	2.01%	2.02%
ZAR T Accumulating Class	2.01%	2.02%

US Small Cap

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD B Accumulating Class	2.94%	2.94%
AUD C2 Accumulating Class	2.92%	2.92%
AUD E Accumulating Class	2.94%	2.94%
AUD T Accumulating Class	1.94%	1.94%
EUR A Accumulating Class	1.84%	1.84%
EUR A Accumulating Unhedged Class	1.84%	1.84%
EUR I Accumulating Class	0.99%	0.99%
EUR I Accumulating Unhedged Class	0.99%	0.99%
EUR I2 Accumulating Unhedged Class	0.82%	0.82%
EUR I4 Accumulating Unhedged Class	0.66%	0.66%
EUR M Accumulating Class	2.84%	2.84%
EUR Z Accumulating Class	0.14%	0.14%
JPY I Distributing Unhedged Class	0.99%	0.99%
USD A Accumulating Class	1.84%	1.84%
USD A Distributing Class	1.84%	1.84%
USD B Accumulating Class	2.94%	2.94%
USD C2 Accumulating Class	2.94%	2.94%
USD E Accumulating Class	2.94%	2.94%
USD I Accumulating Class	0.99%	0.99%
USD I Distributing Class	0.99%	0.99%
USD I3 Accumulating Class	0.73%	0.73%
USD M Accumulating Class	2.84%	2.84%
USD T Accumulating Class	1.94%	1.94%
USD Z Accumulating Class	0.14%	0.14%
ZAR E Accumulating Class	2.94%	2.94%
ZAR T Accumulating Class	1.94%	1.94%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX I (CONTINUED)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2022 (continued)

US Small Cap Intrinsic Value

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I Accumulating Unhedged Class	0.99%	0.99%
GBP I2 Accumulating Unhedged Class	0.82%	0.82%
USD A Accumulating Class	1.84%	1.84%
USD I Accumulating Class	1.00%	1.00%
USD I2 Accumulating Class	0.81%	0.81%
USD M Accumulating Class	2.85%	2.85%

¹ Portfolio launched during the current reporting period.

² 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 2022 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
Emerging Market Debt Blend
Global Bond
Global Flexible Credit
High Yield Bond
Short Duration Emerging Market Debt
Strategic Income
Uncorrelated Strategies
Uncorrelated Trading
US Long Short Equity

CLO Income**GLOBAL DATA:**

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Liabilities	206,538	0.16

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.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

CLO Income (continued)

CONCENTRATION DATA:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	206,538

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 there was no collateral received or held with the Depositary.

AGGREGATE TRANSACTION DATA:

As at 30 June 2022 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 2022 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 2022.

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.

Commodities

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Asset	0	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.

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Commodities (continued)****CONCENTRATION DATA:**

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	0

SAFEKEEPING OF COLLATERAL RECEIVED:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Total Return Swap							
Goldman Sachs International	Cash Collateral	(250,000)	N/A	N/A	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.

AGGREGATE TRANSACTION DATA:

As at 30 June 2022 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 2022 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 2022.

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.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Corporate Hybrid Bond

GLOBAL DATA:

The amount of assets across reverse repurchase agreements as at 30 June 2022 was as follows:

Type of Asset	Amount EUR	Proportion of NAV (%)
Reverse Repurchase Agreements	38,749,093	2.12

DATA ON REUSE OF COLLATERAL:

There were no collateral securities or cash collateral reused during the six month period ended 30 June 2022.

CONCENTRATION DATA:

The Portfolio did not receive any securities as reverse repurchase agreements as at 30 June 2022.

The counterparties across all reverse repurchase agreements as at 30 June 2022 were as follows:

Counterparty	Amount EUR
Citigroup Global Markets Limited	38,749,093

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 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 across all reverse repurchase agreements as at 30 June 2022 was as follows:

	Type of collateral	Amount EUR*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Reverse Repurchase Agreement							
Citigroup Global Markets Limited	Corporate Bond	13,245,900	BBB-	>1 year	EUR	United Kingdom	OTC
Citigroup Global Markets Limited	Corporate Bond	17,625,090	BBB	>1 year	EUR	United Kingdom	OTC

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Corporate Hybrid Bond (continued)****AGGREGATE TRANSACTION DATA (CONTINUED):**

	Type of collateral	Amount EUR*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Reverse Repurchase Agreement							
Citigroup Global Markets Limited	Corporate Bond	12,355,020	BBB-	>1 year	EUR	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.

SAFEKEEPING OF COLLATERAL GRANTED:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2022.

RETURN/COSTS:

For reverse repurchase agreements, direct and indirect costs associated are not readily, separately identifiable as they are embedded in the cost of the investment. Interest expense arising from reverse repurchase agreements for the six month period ended 30 June 2022 was EUR3,247.

Emerging Market Debt Blend**GLOBAL DATA:**

The amount of assets across reverse repurchase agreements as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Reverse Repurchase Agreements	725,091	0.12

DATA ON REUSE OF COLLATERAL:

There were no collateral securities or cash collateral reused during the six month period ended 30 June 2022.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Emerging Market Debt Blend (continued)

CONCENTRATION DATA:

The Portfolio did not receive any securities as reverse repurchase agreements as at 30 June 2022.

The counterparties across all reverse repurchase agreements as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Citigroup Global Markets Limited	725,091

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 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 across all reverse repurchase agreements as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Reverse Repurchase Agreement							
Citigroup Global Markets Limited	Government Bond	863,860	BB-	>1 year	EUR	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.

SAFEKEEPING OF COLLATERAL GRANTED:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2022.

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Emerging Market Debt Blend (continued)****RETURN/COSTS:**

For reverse repurchase agreements, direct and indirect costs associated are not readily, separately identifiable as they are embedded in the cost of the investment. Interest expense arising from reverse repurchase agreements for the six month period ended 30 June 2022 was US\$13,030.

Global Bond**GLOBAL DATA:**

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Liabilities	241,027	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 total return swaps as at 30 June 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Citibank NA	241,027

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 there was no collateral received or held with the Depositary.

AGGREGATE TRANSACTION DATA:

As at 30 June 2022 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Global Bond (continued)

AGGREGATE TRANSACTION DATA (CONTINUED):

The maturity tenor of total return swaps positions as at 30 June 2022 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 2022.

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.

Global Flexible Credit

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Liabilities	308,193	0.06

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 2022.

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Global Flexible Credit (continued)****CONCENTRATION DATA (CONTINUED):**

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	18,359
JPMorgan Chase Bank	289,834

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 all collateral received is held at the Depositary, Brown Brothers Harriman Trustee Services (Ireland) Limited.

AGGREGATE TRANSACTION DATA:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Total Return Swap							
JPMorgan Chase Bank	Cash Collateral	240,000	N/A	N/A	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 2022 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 2022.

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.

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APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

High Yield Bond

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Liabilities	244,240	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 as at 30 June 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
JPMorgan Chase Bank	244,240

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 all collateral received is held at the Depositary, Brown Brothers Harriman Trustee Services (Ireland) Limited.

AGGREGATE TRANSACTION DATA:

As at 30 June 2022 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 2022 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 2022.

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.

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Short Duration Emerging Market Debt****GLOBAL DATA:**

The amount of assets across reverse repurchase agreements as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Reverse Repurchase Agreements	10,795,934	0.20

DATA ON REUSE OF COLLATERAL:

There were no collateral securities or cash collateral reused during the six month period ended 30 June 2022.

CONCENTRATION DATA:

The Portfolio did not receive any securities as reverse repurchase agreements as at 30 June 2022.

The counterparties across all reverse repurchase agreements as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Citigroup Global Markets Limited	10,795,934

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 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 across all reverse repurchase agreements as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Reverse Repurchase Agreement							
Citigroup Global Markets Limited	Government Bond	2,053,950	CCC+	3 months to 1 year	US\$	United Kingdom	OTC

SIX MONTH PERIOD ENDED 30 JUNE 2022
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APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Short Duration Emerging Market Debt (continued)

AGGREGATE TRANSACTION DATA (CONTINUED):

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Citigroup Global Markets Limited	Government Bond	10,875,000	AA-	>1 year	US\$	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.

SAFEKEEPING OF COLLATERAL GRANTED:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2022.

RETURN/COSTS:

For reverse repurchase agreements, direct and indirect costs associated are not readily, separately identifiable as they are embedded in the cost of the investment. Interest expense arising from reverse repurchase agreements for the six month period ended 30 June 2022 was US\$2,530.

Strategic Income

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Liabilities	2,387,647	0.19

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)****Strategic Income (continued)****CONCENTRATION DATA:**

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	1,003,615
JPMorgan Chase Bank	1,384,032

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 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 total return swaps as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Total Return Swap							
Goldman Sachs International	Cash Collateral	1,080,000	N/A	N/A	USD	United States	OTC
JPMorgan Chase Bank	Cash Collateral	1,140,000	N/A	N/A	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 2022 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 2022.

SIX MONTH PERIOD ENDED 30 JUNE 2022
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APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Strategic Income (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.

Uncorrelated Strategies

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	8,990,288	0.34
Total Return Swaps – Liabilities	1,916,058	0.07

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 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	878,217
JPMorgan Chase Bank	2,228,378
Morgan Stanley	6,120,129
UBS AG	470,923
Société Générale	1,208,699

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 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 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Total Return Swap							
Goldman Sachs International	Cash Collateral	93,570,075	N/A	N/A	USD	United Kingdom	OTC
JPMorgan Chase Bank	Cash Collateral	217,430,000	N/A	N/A	USD	United States	OTC
Morgan Stanley	Cash Collateral	2,400,000	N/A	N/A	USD	United States	OTC
UBS AG	Cash Collateral	4,220,000	N/A	N/A	USD	Switzerland	OTC
Société Générale	Cash Collateral	86,600,000	N/A	N/A	USD	France	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 2022 was as follows:

	Amount US\$						
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	open maturity
Total Return Swaps - Assets	-	-	-	-	5,291,773	3,698,515	-
Total Return Swaps - Liabilities	-	-	-	-	1,446,380	469,678	-

SAFEKEEPING OF COLLATERAL GRANTED:

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2022 was as follows:

	%
Segregated Accounts	0.00%
Pooled Accounts	0.00%
Other	100.00%
	100.00%

SIX MONTH PERIOD ENDED 30 JUNE 2022
INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Uncorrelated Strategies (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.

Uncorrelated Trading

GLOBAL DATA:

The amount of assets across total return swaps as at 30 June 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	728,750	0.10
Total Return Swaps – Liabilities	18,661	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 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Société Générale	728,750
UBS AG	18,661

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 all collateral received is held at the Depositary, Brown Brothers Harriman Trustee Services (Ireland) Limited.

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****Uncorrelated Trading (continued)****AGGREGATE TRANSACTION DATA:**

As at 30 June 2022 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 2022 was 3 months to 1 year.

SAFEKEEPING OF COLLATERAL GRANTED:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2022.

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 2022 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	8,592,853	3.73
Total Return Swaps – Liabilities	119,050	0.05

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 2022.

The counterparties across all total return swaps as at 30 June 2022 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	1,407,971
JPMorgan Chase Bank	7,303,932

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APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

US Long Short Equity (continued)

SAFEKEEPING OF COLLATERAL RECEIVED:

As at 30 June 2022 there was no collateral received or held with the Depositary.

AGGREGATE TRANSACTION DATA:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2022 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
Total Return Swap							
Goldman Sachs International	Cash Collateral	(4,840,000)	N/A	N/A	USD	United Kingdom	OTC
JPMorgan Chase Bank	Cash Collateral	(3,740,000)	N/A	N/A	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 2022 was as follows:

	Amount US\$						
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	open maturity
Total Return Swaps - Assets	-	-	411,763	-	5,707,753	2,473,337	-
Total Return Swaps - Liabilities	-	-	-	119,050	-	-	-

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****US Long Short Equity (continued)****SAFEKEEPING OF COLLATERAL GRANTED:**

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2022 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 2022 the following Portfolios entered into securities lending transactions:

Systematic Global Sustainable Value
US Long Short Equity

During the six month period ended 30 June 2022, Corporate Hybrid Bond, Emerging Market Corporate Debt, Emerging Market Debt - Hard Currency, Emerging Market Debt Blend, Emerging Markets Equity, Emerging Markets Sustainable Equity, Euro Bond Absolute Return, European High Yield Bond, Global Bond, Global High Yield SDG Engagement, Global Opportunistic Bond, High Yield Bond, Short Duration Emerging Market Debt, Short Duration High Yield Bond, Strategic Income, Ultra Short Term Euro Bond and US Equity entered into securities lending transactions but had no securities on loan as at 30 June 2022.

GLOBAL DATA:***Amount of securities on loan***

The total value of securities on loan as a proportion of the Portfolios' total lendable assets as at 30 June 2022 is detailed below.

Portfolio	% of Total Lendable Assets
Systematic Global Sustainable Value	0.31%
US Long Short Equity	0.12%

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APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

GLOBAL DATA (CONTINUED):

Amount of assets engaged in securities lending transactions

The following table represents the total value of assets engaged in securities lending transactions as at 30 June 2022:

Portfolio	Portfolio Currency	Market Value of Securities on Loan	Proportion of NAV (%)
Systematic Global Sustainable Value	US\$	113,252	0.19%
US Long Short Equity	US\$	255,155	0.11%

CONCENTRATION DATA:

Ten largest collateral issuers

The following tables list the ten largest issuers by value of non-cash collaterals received by the Portfolios across securities lending transactions as at 30 June 2022:

Systematic Global Sustainable Value

Issuer	Non-Cash Collateral Value US\$
United Kingdom Government	112,339
Sweden Government	6,634

US Long Short Equity

Issuer	Non-Cash Collateral Value US\$
France Government	267,934

Top ten counterparties

The following table lists the top ten counterparties across securities lending transactions as at 30 June 2022:

Portfolio	Counterparty	Market Value of Securities on Loan	Proportion of NAV (%)
Systematic Global Sustainable Value	Goldman Sachs International	US\$ 113,252	0.19%
US Long Short Equity	Morgan Stanley & Co. International Plc	US\$ 255,155	0.11%

APPENDIX II (CONTINUED)**SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)****AGGREGATE TRANSACTION DATA:*****Type and quality of collateral***

Collaterals received by the Portfolios in respect of securities lending transactions as at 30 June 2022 are in the form of debt securities having investment grade credit rating.

Maturity tenor of collateral

The following table provides an analysis of the maturity tenor of collateral received in relation to securities lending transactions as at 30 June 2022.

Portfolio	Cash	Non-Cash				
	less than 1 day	1 to 7 days	1 to 4 weeks	1 to 3 months	3 to 12 months	more than 1 year
Systematic Global Sustainable Value	-	-	-	-	-	US\$ 118,973
US Long Short Equity	-	-	-	-	US\$ 267,934	-

Currency of collateral

The following table provides currency of securities collateral received in relation to securities lending transactions as at 30 June 2022.

Portfolio	Currency	Collateral Value		
		EUR	GBP	SEK
Systematic Global Sustainable Value	US\$	-	112,339	6,634
US Long Short Equity	US\$	267,934	-	-

Maturity tenor of securities lending agreements

The Company's securities lending transactions have open maturity.

Country in which counterparties are established

The following table provides details of the country of incorporation of counterparties across securities lending transactions:

Counterparty	Country of Incorporation
Goldman Sachs International	United Kingdom
Morgan Stanley & Co. International Plc	United Kingdom

Settlement and clearing

All Portfolios engaged in securities lending agreements utilise Tri-party settlement and clearing.

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INTERIM REPORT

APPENDIX II (CONTINUED)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

REUSE OF COLLATERAL

As at 30 June 2022, the Company did not receive any cash collateral in relation to securities lending transactions. Non-cash collateral received cannot be sold, pledged or re-invested.

SAFEKEEPING OF COLLATERAL

All collateral received, if any, is held at the Depositary, Brown Brothers Harriman Trustee Services (Ireland) Limited.

COLLATERAL GRANTED

As at 30 June 2022, there was no collateral granted with respect to securities lending transactions.

RETURN AND COST

Portfolios entering into securities lending transactions will receive all revenue generated from the securities lending transactions, net of direct and indirect operational costs, which will represent 90% of the total revenue generated. The remaining 10% will be paid to the Lending Agent in consideration of the direct and indirect operational costs of the provision of its services and the guaranty that it provides. Securities lending income earned by the Portfolios during the year is disclosed separately in the Profit and Loss Account.

APPENDIX III**GLOSSARY OF INDICES****Bloomberg Global Aggregate Corporate Index (USD Hedged)**

The index is a flagship measure of global investment grade, fixed-rate corporate debt. This multi-currency 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 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 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. At the end of March 2022, all index securities with a country of risk of Russia were removed from the index at a valuation of near zero.

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. At the end of March 2022, all index securities with a country of risk of Russia were removed from the index at a valuation of near zero.

Bloomberg US Aggregate Bond Index (Total Return, USD)

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.

Cboe Russell 2000 PutWrite Index

The index tracks the value of a passive investment strategy, which consists of overlaying Russell 2000 (RUT) short put options over a money market account invested in one-month US Treasury bills. The RUT puts are struck at-the-money and are sold on a monthly basis. The index tracks a proposed hypothetical short put strategy that sells a monthly ATM Russell 2000 Index put option. The written Russell 2000 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.

APPENDIX III (CONTINUED)

GLOSSARY OF INDICES (CONTINUED)

Cboe Russell 2000 One-Week PutWrite Index	The index is designed to track the performance of a hypothetical strategy that sells an at-the-money (ATM) Russell 2000 Index put option on a weekly basis. The maturity of the written Russell 2000 put option is one week to expiry. The written Russell 2000 put option is collateralised by a money market account invested in one-month US Treasury bills. The index rolls on a weekly basis, typically every Friday. The index tracks the performance of a hypothetical strategy that sells an ATM Russell 2000 Index put option on a weekly basis. The maturity of the written Russell 2000 put option is one week to expiry. The written Russell 2000 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.
Cboe S&P 500 PutWrite Index	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.
Cboe S&P 500 One-Week PutWrite Index	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.
FTSE Chinese Government and Policy Bank Bond 0-1 Year Select Index (Total Return, CNY)	The index includes fixed-rate book entry China government bonds with original maturity greater than 1 year and less than or equal to 7 years, fixed-rate China bonds issued by the policy banks with original maturity greater than 1 year and less than or equal to 7 years and fixed-rate and zero coupon China bonds with original maturity less than or equal to 1 year. The following instruments are excluded: savings bonds, special government bonds, central bank bills, private placements and callable and puttable bonds.
FTSE EPRA Nareit Developed 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 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.
FTSE Nareit All Equity REITs Index (Total Return, Net of Tax, USD)	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.

APPENDIX III (CONTINUED)**GLOSSARY OF INDICES (CONTINUED)****HFRX Equity Hedge Index (Total Return, USD)**

The index comprises equity hedge strategies. Equity hedge strategies maintain positions both long and short in primarily equity and equity derivative securities. A wide variety of investment processes can be employed to arrive at an investment decision, including both quantitative and fundamental techniques; strategies can be broadly diversified or narrowly focused on specific sectors and can range broadly in terms of levels of net exposure, leverage employed, holding period, concentrations of market capitalisations and valuation ranges of typical portfolios. Equity hedge managers would typically maintain at least 50 percent, and may in some cases be substantially or entirely invested, in equities, both long and short. Constituent funds are selected from an eligible pool of the more than 7,500 funds worldwide that report to the Hedge Fund Research (HFR) Database. Constituent funds must meet all of the following criteria: report monthly; report performance net of all fees; be US dollar-denominated; be active and accepting new investments; have a minimum 24 months track record; and the fund's manager must have at least \$50 million in assets under management. The index is rebalanced quarterly.

ICE BofA European Currency Non-Financial High Yield 3% Constrained Index (Total Return, EUR)

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%. Index constituents are capitalisationweighted, based on their current amount outstanding, provided the total allocation to an individual issuer does not exceed 3%. Issuers that exceed the limit are reduced to 3% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face values of bonds of all other issuers that fall below the 3% cap are increased on a pro-rata basis. In the event there are fewer than 34 issuers in the index, each is equally weighted and the face values of their respective bonds are increased or decreased on a pro-rata basis.

ICE BofA Global High Yield Constrained Index (Total Return, Hedged, USD)

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%. Index constituents are capitalisation-weighted, based on their current amount outstanding, provided the total allocation to an individual issuer does not exceed 2%. Issuers that exceed the limit are reduced to 2% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face values of bonds of all other issuers that fall below the 2% cap are increased on a pro-rata basis. In the event there are fewer than 50 issuers in the index, each is equally weighted and the face values of their respective bonds are increased or decreased on a pro-rata basis.

ICE BofA Global Hybrid Non-Financial 5% Constrained Custom Index (Total Return, Euro, Hedged)

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.

ICE BofA US Dollar 1-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD)

The index 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.

ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD)

The index tracks the performance of a synthetic asset paying Libor 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.

APPENDIX III (CONTINUED)

GLOSSARY OF INDICES (CONTINUED)

**ICE BofA US High Yield Constrained Index
(Total Return, USD)**

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 FX-G10, 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%.

**ICE BofA 0-1 Year AAA Euro Government Index
(Total Return, EUR)**

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.

**ICE BofA 3-Month Treasury Bill Index (Total
Return, USD)**

The index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date.

**JPMorgan ESG Asia Credit High Yield Index
(Total Return, USD) (JESG JACI)**

The index tracks the total return performance for actively traded USD denominated debt instruments in the Asia region (excluding Japan). The JPMorgan Asia Credit Index ("JACI") tracks total return performance of the Asia fixed-rate dollar bond market. JACI is a market cap-weighted index comprising sovereign, quasi-sovereign and corporate bonds and it is partitioned by country, sector and credit rating. The benchmark is calculated on a total return basis. Additional disclosures for complete benchmark descriptions are available upon request.

**JPMorgan Corporate Emerging Markets Bond
Index (CEMBI)-Diversified Index (Total Return,
USD)**

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 JPMorgan 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. 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.

APPENDIX III (CONTINUED)**GLOSSARY OF INDICES (CONTINUED)****JPMorgan Emerging Markets Bond Index (EMBI) Global Diversified Index (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 JPMorgan 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. 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.

JPMorgan 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.

JPMorgan Government Bond Index (GBI) Emerging Markets Global Diversified Index (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 JPMorgan 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. 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%.

APPENDIX III (CONTINUED)

GLOSSARY OF INDICES (CONTINUED)

MSCI (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 Index (ACWI) Value Index

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. The index captures large and mid cap securities exhibiting overall value style characteristics across 23 developed and 26 emerging market country indexes. The value investment style characteristics for index construction 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 consists of the large and mid-market capitalisation A-share securities of PRC companies that are listed on the Shanghai and Shenzhen exchanges. The index captures large and mid-cap representation across China securities listed on the Shanghai and Shenzhen exchanges. The index is based on the MSCI Global Investable Indexes (“GIMI”) Methodology- a comprehensive and consistent approach to index construction that lends a global perspective cross regions, and variations in market capitalisation size, sector and style. This methodology aims to provide thorough coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly - in February, May, August and November - with the objective of reflecting changes in the underlying equity markets in a timely manner, while limiting undue index turnover.

APPENDIX III (CONTINUED)**GLOSSARY OF INDICES (CONTINUED)****MSCI China All Shares Net Index (Total Return, 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. The index captures large and mid-cap representation across China A-shares, B-shares, H-shares, Red-chips, P-chips and foreign listings (e.g. ADRs). The index aims to reflect the opportunity set of China share classes listed in Hong Kong, Shanghai, Shenzhen and outside of China. It is based on the concept of the integrated MSCI China equity universe with China A-shares included.

MSCI Emerging Markets Index (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 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. 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 Europe Index (Total Return, Net of Tax, EUR)

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.

MSCI Japan Small Cap Net Index (Total Return, JPY)

The index is designed to measure the performance of the small capitalisation segment of the Japanese market.

MSCI World Index (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 markets.

APPENDIX III (CONTINUED)

GLOSSARY OF INDICES (CONTINUED)

Russell 1000® Value Index (Total Return, Net of Tax, USD)

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.

Russell 2000® Index (Total Return, Net of Tax, USD)

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.

Russell 2000® Value Index (Total Return, Net of Tax, USD)

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.

S&P 500® Index (Total Return, Net of Tax, USD)

The index is a float-adjusted, market capitalisation-weighted index that focuses on the large-cap segment of the U.S. equity market, and includes a significant portion of the total value of the market.

Weighted average of 2/3 JP Morgan Emerging Markets Bond Index Global Diversified Investment Grade Index (USD Total Return) and 1/3 of JP Morgan GBI EM Global Diversified Index Investment Grade 15% Cap Index (Total Return, Unhedged, USD)

The blended index is composed of the weighted average of 2/3 JP Morgan EMBI Global Diversified Investment Grade Index (USD total return) (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.

50% weighting to JP Morgan GBI Emerging Markets Global Diversified (Total Return, Unhedged, USD), 25% weighting to JP Morgan EMBI Global Diversified (Total Return, USD), and 25% weighting to JP Morgan CEMBI Diversified (Total Return, USD)

The blended index is composed of 25% JP Morgan Emerging Markets Bond Index Global Diversified (described previously), 25% of JP Morgan Emerging Markets Corporate Bond Index Diversified (described previously) and 50% of JP Morgan GBI EM Global Diversified Index (described previously), and is rebalanced monthly.

42.5% CBOE S&P 500 One-Week PutWrite Index / 42.5% CBOE S&P 500 PutWrite Index / 7.5% CBOE Russell 2000 One-Week PutWrite Index / 7.5% CBOE Russell 2000 PutWrite Index

The blended index is composed of 42.5% CBOE S&P 500 One-Week PutWrite Index (described previously), 42.5% CBOE S&P 500 PutWrite Index (described previously), 7.5% CBOE Russell 2000 One-Week PutWrite Index (described previously) and 7.5% CBOE Russell 2000 PutWrite Index (described previously), and is rebalanced monthly.

APPENDIX IV**MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS**

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”)		
		Neuberger Berman Europe Limited (“NBEL”)		
Asian Debt – Hard Currency	NBAMIL	NBIA		
		Neuberger Berman Singapore Pte. Limited (“NBS”)		
		NBEL		
China A-Share Equity	NBAMIL	NBIA	Neuberger Berman Investment Management (Shanghai) Limited (“NB Shanghai”)	
		NBAL		
		NBEL		
China Bond	NBAMIL	NBIA	NB Shanghai	
		NBS		
		NBAL		
		NBEL		
China Equity	NBAMIL	NBEL		Green Court Capital Management Limited (“Green Court”)
CLO Income	NBAMIL	NBIA		
		NBEL		
Commodities	NBAMIL	NBIA		
		NBEL		
Corporate Hybrid Bond	NBAMIL	NBIA		
		NBS		
		NBEL		
Emerging Market Corporate Debt	NBAMIL	NBIA		
		NBS		
		NBEL		
Emerging Market Debt – Hard Currency	NBAMIL	NBIA		
		NBS		
		NBEL		
Emerging Market Debt – Local Currency	NBAMIL	NBIA	NB Shanghai	
		NBS		
		NBEL		
Emerging Market Debt Blend	NBAMIL	NBIA		
		NBS		
		NBEL		

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APPENDIX IV (CONTINUED)

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
Emerging Market Debt Sustainable Investment Grade Blend	NBAMIL	NBIA		
		NBS		
		NBEL		
Emerging Markets Equity	NBAMIL	NBIA		
		NBAL		
		NBEL		
Emerging Markets Sustainable Equity	NBAMIL	NBIA		
		NBAL		
		NBEL		
Euro Bond Absolute Return	NBAMIL	NBEL		
Euro Opportunistic Bond	NBAMIL	NBEL		
European High Yield Bond	NBAMIL	NBIA		
		NBEL		
European Sustainable Equity	NBAMIL	NBIA		
		NBEL		
Global Bond	NBAMIL	NBIA		
		NBS		
		NBEL		
Global Diversified Income FMP – 2024	NBAMIL	NBIA		
		NBS		
		NBEL		
Global Flexible Credit	NBAMIL	NBIA		
		NBS		
		NBEL		
Global High Yield Bond	NBAMIL	NBIA		
		NBS		
		NBEL		
Global High Yield Sustainable Action	NBAMIL	NBIA		
		NBS		
		NBEL		
Global Investment Grade Credit	NBAMIL	NBEL		
		NBIA		
Global Opportunistic Bond	NBAMIL	NBIA		
		NBS		
		NBEL		

APPENDIX IV (CONTINUED)**MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)**

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
Global Real Estate Securities	NBAMIL	NBIA		
		NBAL		
		NBEL		
Global Sustainable Equity	NBAMIL	NBIA		
		NBEL		
Global Thematic Equity	NBAMIL	NBIA		
		NBEL		
High Yield Bond	NBAMIL	NBIA		
		NBEL		
Innovasia 5G	NBAMIL	NBEL		
		NBIA		
		NBAL		
Japan Equity Engagement	NBAMIL	Neuberger Berman East Asia Limited (“NBEAL”)		
		NBEL		
Macro Opportunities FX	NBAMIL	NBIA		
		NBEL		
Multi-Asset Income	NBAMIL	NBIA		
		Neuberger Berman Canada ULC (“NB Canada”)		
		NBEL		
Next Generation Mobility	NBAMIL	NBIA		
		NBAL		
		NBEL		
Next Generation Space Economy	NBAMIL	NBIA		
		NBEL		
Short Duration Emerging Market Debt	NBAMIL	NBIA	NB Shanghai	
		NBS		
		NBEL		
Short Duration High Yield Bond	NBAMIL	NBIA		
		NBEL		
Strategic Income	NBAMIL	NBIA		
		NBS		
		NBEL		

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APPENDIX IV (CONTINUED)

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
Sustainable Asia High Yield	NBAMIL	NBEL		
		NBIA		
		NBS		
Sustainable Emerging Market Debt-Hard Currency	NBAMIL	NBIA		
		NBS		
		NBEL		
Systematic Global Sustainable Value	NBAMIL	NBIA		
		NB Canada		
		NBEL		
Ultra Short Term Euro Bond	NBAMIL	NBEL		
Uncorrelated Strategies	NBAMIL	NBIA	NB Alternatives Advisers LLC (“NBAA”)	Altq LLP
				BH-DG Systematic Trading LLP
				P/E Global LLC
				True Partner Capital USA Holding Inc
				Alcova Asset Management LLP
		NBEL		Sandbar Asset Management LLP
				Crabel Capital Management, LLC
				AllianceBernstein L.P.
				Portman Square Capital LLP
				Soloda Investment Advisors LLP
Uncorrelated Trading	NBAMIL	NBIA		Altq LLP
				True Partner Capital USA Holding Inc
				Alcova Asset Management LLP
		NBEL		Sandbar Asset Management LLP
				Crabel Capital Management, LLC
				Portman Square Capital LLP
US Equity	NBAMIL	NBIA		
		NBEL		
US Equity Index PutWrite	NBAMIL	NBIA		
		NBEL		

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 Large Cap Value	NBAMIL	NBEL		
		NBIA		
US Long Short Equity	NBAMIL	NBIA		
		NBEL		
US Multi Cap Opportunities	NBAMIL	NBIA		
		NBEL		
US Real Estate Securities	NBAMIL	NBIA		
		NBEL		
US Small Cap	NBAMIL	NBIA		
		NBEL		
US Small Cap Intrinsic Value	NBAMIL	NBIA		
		NBEL		

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Neuberger Berman Investment Funds plc (the "Company") is authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities under the European Communities ("UCITS") Regulations 2011 (S.I. 352 of 2011) of Ireland, as amended.

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Fixed income securities are subject to the risk of an issuer's ability to meet principal and interest payments on the obligation (credit risk) and may also be subject to price volatility due to such factors as interest rate sensitivity, market perception of the creditworthiness of the issuer and general market liquidity (market risk). Fixed income securities are also exposed to the risk that their or their issuers' credit ratings may be downgraded, which can cause a significant drop in the value of such securities.

Lower rated or unrated (i.e. non-investment grade or high yield) securities are more likely to react to developments affecting market and credit risk than are more highly rated securities, which primarily react to movements in the general level of interest rates. Investors should carefully consider the relative risks of investing in high yield securities and understand that such securities generally are not meant for short-term investing. Investors who subscribe in a currency other than the base currency of the Company are exposed to currency risk. Fluctuations in these exchange rates may affect the return on investment.

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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