

NEUBERGER BERMAN



NEUBERGER BERMAN INVESTMENT FUNDS PLC
2024 INTERIM REPORT

UNAUDITED ABRIDGED FINANCIAL STATEMENTS
FOR THE PERIOD ENDED 30 JUNE 2024

Table of Contents

| | PAGE |
|--|------|
| MANAGEMENT AND ADMINISTRATION | 1 |
| GENERAL INFORMATION | 3 |
| INVESTMENT MANAGER’S REPORTS | 5 |
| SCHEDULES OF INVESTMENTS | |
| Neuberger Berman 5G Connectivity Fund (or “5G Connectivity”) – Schedule of Investments | 58 |
| Neuberger Berman Absolute Return Multi Strategy Fund (or “Absolute Return Multi Strategy”) – Schedule of Investments | 64 |
| Neuberger Berman China A-Share Equity Fund (or “China A-Share Equity”) – Schedule of Investments | 65 |
| Neuberger Berman China Bond Fund (or “China Bond”) – Schedule of Investments | 68 |
| Neuberger Berman China Equity Fund (or “China Equity”) – Schedule of Investments | 71 |
| Neuberger Berman Climate Innovation Fund (or “Climate Innovation”) – Schedule of Investments | 74 |
| Neuberger Berman CLO Income Fund (or “CLO Income”) – Schedule of Investments | 76 |
| Neuberger Berman Commodities Fund (or “Commodities”) – Schedule of Investments | 83 |
| Neuberger Berman Corporate Hybrid Bond Fund (or “Corporate Hybrid Bond”) – Schedule of Investments | 86 |
| Neuberger Berman Developed Market FMP - 2027 (or “Developed Market FMP - 2027”) – Schedule of Investments | 91 |
| Neuberger Berman Emerging Market Debt - Hard Currency Fund (or “Emerging Market Debt - Hard Currency”) – Schedule of Investments | 94 |
| Neuberger Berman Emerging Market Debt - Local Currency Fund (or “Emerging Market Debt - Local Currency”) – Schedule of Investments | 106 |
| Neuberger Berman Emerging Market Debt Blend Fund (or “Emerging Market Debt Blend”) – Schedule of Investments | 122 |
| Neuberger Berman Emerging Market Debt Sustainable Investment Grade Blend Fund (or “Emerging Market Debt Sustainable Investment Grade Blend”) – Schedule of Investments | 149 |
| Neuberger Berman Emerging Markets Equity Fund (or “Emerging Markets Equity”) – Schedule of Investments | 163 |
| Neuberger Berman Euro Bond Fund (or “Euro Bond”) – Schedule of Investments | 169 |
| Neuberger Berman Euro Bond Absolute Return Fund (or “Euro Bond Absolute Return”) – Schedule of Investments | 175 |
| Neuberger Berman European High Yield Bond Fund (or “European High Yield Bond”) – Schedule of Investments | 183 |

Table of Contents (Continued)

| | PAGE |
|--|------|
| Neuberger Berman European Sustainable Equity Fund (or “European Sustainable Equity”) – Schedule of Investments | 191 |
| Neuberger Berman Event Driven Fund (or “Event Driven”) – Schedule of Investments | 193 |
| Neuberger Berman Global Bond Fund (or “Global Bond”) – Schedule of Investments | 197 |
| Neuberger Berman Global Diversified Income FMP – 2024 (or “Global Diversified Income FMP – 2024”) – Schedule of Investments | 220 |
| Neuberger Berman Global Equity Megatrends Fund (or “Global Equity Megatrends”) – Schedule of Investments | 222 |
| Neuberger Berman Global Flexible Credit Income Fund (or “Global Flexible Credit Income”) – Schedule of Investments | 224 |
| Neuberger Berman Global High Yield SDG Engagement Fund (or “Global High Yield SDG Engagement”) – Schedule of Investments | 242 |
| Neuberger Berman Global Investment Grade Credit Fund (or “Global Investment Grade Credit”) – Schedule of Investments | 264 |
| Neuberger Berman Global Opportunistic Bond Fund (or “Global Opportunistic Bond”) – Schedule of Investments | 273 |
| Neuberger Berman Global Real Estate Securities Fund (or “Global Real Estate Securities”) – Schedule of Investments | 296 |
| Neuberger Berman Global Sustainable Equity Fund (or “Global Sustainable Equity”) – Schedule of Investments | 300 |
| Neuberger Berman Global Sustainable Value Fund (or “Global Sustainable Value”) – Schedule of Investments | 302 |
| Neuberger Berman High Yield Bond Fund (or “High Yield Bond”) – Schedule of Investments | 311 |
| Neuberger Berman InnovAsia 5G Fund (or “InnovAsia 5G”) – Schedule of Investments | 331 |
| Neuberger Berman Japan Equity Engagement Fund (or “Japan Equity Engagement”) – Schedule of Investments | 335 |
| Neuberger Berman Next Generation Mobility Fund (or “Next Generation Mobility”) – Schedule of Investments | 339 |
| Neuberger Berman Next Generation Space Economy Fund (or “Next Generation Space Economy”) – Schedule of Investments | 342 |
| Neuberger Berman Responsible Asian Debt - Hard Currency Fund (or “Responsible Asian Debt - Hard Currency”) – Schedule of Investments | 345 |
| Neuberger Berman Short Duration Emerging Market Debt Fund (or “Short Duration Emerging Market Debt”) – Schedule of Investments | 353 |
| Neuberger Berman Short Duration High Yield SDG Engagement Fund (or “Short Duration High Yield SDG Engagement”) – Schedule of Investments | 364 |

Table of Contents (Continued)

| | PAGE |
|---|------|
| Neuberger Berman Strategic Income Fund (or “Strategic Income”) – Schedule of Investments | 376 |
| Neuberger Berman Sustainable Asia High Yield Fund (or “Sustainable Asia High Yield”) – Schedule of Investments | 421 |
| Neuberger Berman Sustainable Emerging Market Corporate Debt Fund (or “Sustainable Emerging Market Corporate Debt”) – Schedule of Investments | 425 |
| Neuberger Berman Sustainable Emerging Market Debt - Hard Currency Fund (or “Sustainable Emerging Market Debt - Hard Currency”) – Schedule of Investments | 437 |
| Neuberger Berman Tactical Macro Fund (or “Tactical Macro”) – Schedule of Investments | 444 |
| Neuberger Berman Ultra Short Term Euro Bond Fund (or “Ultra Short Term Euro Bond”) – Schedule of Investments | 447 |
| Neuberger Berman Uncorrelated Strategies Fund (or “Uncorrelated Strategies”) – Schedule of Investments | 460 |
| Neuberger Berman US Equity Fund (or “US Equity”) – Schedule of Investments | 572 |
| Neuberger Berman US Equity Index PutWrite Fund (or “US Equity Index PutWrite”) – Schedule of Investments | 575 |
| Neuberger Berman US Large Cap Value Fund (or “US Large Cap Value”) – Schedule of Investments | 578 |
| Neuberger Berman US Long Short Equity Fund (or “US Long Short Equity”) – Schedule of Investments | 582 |
| Neuberger Berman US Multi Cap Opportunities Fund (or “US Multi Cap Opportunities”) – Schedule of Investments | 590 |
| Neuberger Berman US Real Estate Securities Fund (or “US Real Estate Securities”) – Schedule of Investments | 593 |
| Neuberger Berman US Small Cap Fund (or “US Small Cap”) – Schedule of Investments | 597 |
| Neuberger Berman US Small Cap Intrinsic Value Fund (or “US Small Cap Intrinsic Value”) – Schedule of Investments | 602 |
| BALANCE SHEETS | 606 |
| PROFIT AND LOSS ACCOUNTS | 621 |
| STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES | 636 |
| STATEMENTS OF SIGNIFICANT PURCHASES AND SALES | 644 |
| NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS | |
| Significant Accounting Policies | 752 |
| Cash and Cash Equivalents | 754 |
| Bank Overdraft | 754 |
| Share Capital | 754 |
| Management, Administration, Distribution and Depository Fees | 755 |
| Directors’ Fees and Expenses | 777 |

Table of Contents (Continued)

| | PAGE |
|---|-------------|
| Other Fees and Expenses | 777 |
| Related Party Transactions | 778 |
| Net Asset Value Comparative | 800 |
| Financial Instrument Disclosures | 879 |
| Exchange Rates | 929 |
| Currency Translation Adjustment | 930 |
| Soft Commissions Arrangements | 931 |
| Segregated Liability | 931 |
| Efficient Portfolio Management | 931 |
| Loan Facility | 931 |
| Unfunded Loan Commitments | 932 |
| Comparative Figures | 932 |
| Significant Events During the Period | 932 |
| Significant Events Since the Period End | 932 |
| Approval of Financial Statements | 932 |
| APPENDIX I – TOTAL EXPENSE RATIOS | 933 |
| APPENDIX II – SECURITIES FINANCING TRANSACTION REGULATION | 963 |
| APPENDIX III – GLOSSARY OF INDICES | 991 |
| APPENDIX IV – MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS | 998 |

Management and Administration

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

Directors:

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

*Non-Executive Director

**Independent, Non-Executive Director

***Independent, Non-Executive Director and Chairperson

Legal Advisers as to Irish Law:

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Dublin 2
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Depository:

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Manager:

Neuberger Berman Asset Management Ireland Limited
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Dublin 2
Ireland

Distributors and Sub-Investment Managers:

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Affiliated Sub-Adviser:

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People's Republic of China

Administrator:

Brown Brothers Harriman Fund
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Auditors:

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

Swiss Representative:*****

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Selnaustrasse 16
P.O. Box 2119 CH-8002
Zurich
Switzerland

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

Management and Administration (Continued)

Company Secretary & Registered Office:

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Ireland

Sub-Investment Managers:

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Non-Affiliated Sub-Advisers:

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Non-Affiliated Sub-Advisers (continued):

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New York, NY 10105
USA

General Information

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

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

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

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

General Information (Continued)

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

*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. Please refer to Appendix IV for a full list of the Managers, Sub-Investment Managers and Sub-Advisers for each Portfolio.

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

5G Connectivity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

China A-Share Equity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

China Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

China Equity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Climate Innovation – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

CLO Income – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Commodities – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

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

Overview of investment activities during the reporting period

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

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

Corporate Hybrid Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Developed Market FMP – 2027 – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Emerging Market Debt Blend – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Emerging Markets Equity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Euro Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Euro Bond Absolute Return – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

European High Yield Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

European Sustainable Equity – Investment Manager's Report

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

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

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

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

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

Overview of investment activities during the reporting period

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

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

Event Driven – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

Global Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected its performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

* Portfolio liquidated on 28 June 2024.

Global Equity Megatrends – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Flexible Credit Income – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global High Yield SDG Engagement – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Investment Grade Credit – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Opportunistic Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Real Estate Securities – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Sustainable Equity – Investment Manager's Report

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

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

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Global Sustainable Value – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

High Yield Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

InnovAsia 5G – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Japan Equity Engagement – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Macro Opportunities FX* – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

* Portfolio liquidated on 8 February 2024.

Next Generation Mobility – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

The largest positions added to the Portfolio during the period:

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

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

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

Next Generation Space Economy – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Short Duration Emerging Market Debt – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Strategic Income – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Sustainable Asia High Yield – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Sustainable Emerging Market Corporate Debt – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

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

Macroeconomic, market and asset class conditions during the reporting period

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

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

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

Overview of investment activities during the reporting period

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

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

Tactical Macro – Investment Manager's Report

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

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

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Ultra Short Term Euro Bond – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

Uncorrelated Strategies – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Equity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Equity Index PutWrite – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

US Large Cap Value – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Long Short Equity – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Multi Cap Opportunities – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

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

US Real Estate Securities – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Small Cap – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

US Small Cap Intrinsic Value – Investment Manager's Report

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

Macroeconomic, market and asset class conditions during the reporting period

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

What affected the Portfolio's performance during the reporting period

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

Overview of investment activities during the reporting period

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

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

5G Connectivity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

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

5G Connectivity - Schedule of Investments (Continued)

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

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

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

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

5G Connectivity - Schedule of Investments (Continued)

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

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

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

5G Connectivity - Schedule of Investments (Continued)

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

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

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

| | Fair Value US\$ | % of Net Assets |
|--|----------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 1,134,381,062 | 96.57 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

5G Connectivity - Schedule of Investments (Continued)

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

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

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

5G Connectivity - Schedule of Investments (Continued)

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

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

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

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

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

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 2023: 100.00%) | | | |
| United States Dollar | | | |
| 1,356 | Clementia Pharmaceuticals Inc [†] | 0 | 0.00 |
| 1,250 | Tobira Therapeutics Inc [†] | 0 | 0.00 |
| Total Equities | | 0 | 0.00 |
| Total Investments | | 0 | 0.00 |
| | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | 0 | 0.00 |
| Net Financial Assets at Fair Value through Profit or Loss | | 0 | 0.00 |
| Other Net Assets | | 0 | 0.00 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 0 | 0.00 |
| Portfolio Analysis | | US\$ | % of Total Assets |
| [†] | Other transferable securities and/or money market instruments | 0 | 0.00 |
| Total Investments | | 0 | 0.00 |

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

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

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

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

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

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

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

China Bond - Schedule of Investments (Continued)

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

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

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

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

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

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

| | Fair Value CNY | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 174,092,568 | 91.68 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

China Bond - Schedule of Investments (Continued)

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

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

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

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

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

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

China Equity - Schedule of Investments (Continued)

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

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

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

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

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 134,306,732 | 95.63 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

China Equity - Schedule of Investments (Continued)

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

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

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

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

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

Climate Innovation – Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

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

Climate Innovation – Schedule of Investments (Continued)

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

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

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

CLO Income - Schedule of Investments (Continued)

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

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

CLO Income - Schedule of Investments (Continued)

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

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

CLO Income - Schedule of Investments (Continued)

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

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

CLO Income - Schedule of Investments (Continued)

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

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

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

CLO Income - Schedule of Investments (Continued)

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

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

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

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

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

³ 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 | 468,768,927 | 106.09 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

CLO Income - Schedule of Investments (Continued)

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

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

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

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

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

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

Commodities - Schedule of Investments (Continued)

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

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

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

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

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

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

¹ Fixed Financing Cost.

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

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 144,228,976 | 87.19 |

Commodities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

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

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

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

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

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

Corporate Hybrid Bond - Schedule of Investments (Continued)

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

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

Corporate Hybrid Bond - Schedule of Investments (Continued)

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

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

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

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

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

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

Corporate Hybrid Bond - Schedule of Investments (Continued)

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

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

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

Financial Liabilities at Fair Value through Profit or Loss

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

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

Corporate Hybrid Bond - Schedule of Investments (Continued)

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

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

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

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

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

Developed Market FMP - 2027 - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

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

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

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

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

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

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

Developed Market FMP - 2027 - 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 | 125,999,339 | 92.15 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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 |
|--|--|--------|---------------|----------------------|-----------------|
| Repurchase Agreements 4.43% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 117,000,000 | State Street Bank and Trust Co, repurchase value US\$ 117,051,578 [^] | 5.29% | 01/07/2024 | 117,000,000 | 4.43 |
| Total Repurchase Agreements[†] | | | | 117,000,000 | 4.43 |
| Total Investments | | | | 2,564,655,670 | 97.18 |

[^] Collateralised by US Treasury Notes/Bonds valued at US\$ 119,340,020 in total.

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

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

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

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

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

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

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

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

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

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

¹Centrally cleared swap.

| Total Financial Assets at Fair Value through Profit or Loss | Fair Value US\$ | % of Net Assets |
|---|----------------------|-----------------|
| | 2,579,415,266 | 97.74 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| 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 MXIBTIIE | 2,997,695 | 0.27 |
| BRL 105,671,287 | 04/01/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 12.76% | 1D BROIS | 601,033 | 0.05 |
| BRL 86,253,227 | 04/01/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 12.67% | 1D BROIS | 430,431 | 0.04 |
| BRL 70,829,782 | 04/01/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 12.68% | 1D BROIS | 342,414 | 0.03 |
| HUF 559,561,178 | 10/02/2028 | LCH Clearnet Ltd ¹ | (Pay) | 8.72% | 6M BUBOR | 125,180 | 0.01 |
| MXN 256,541,706 | 20/03/2025 | Chicago Mercantile Exchange ¹ | Receive | 10.05% | 28D MXIBTIIE | 89,154 | 0.01 |
| MXN 321,769,695 | 15/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 10.55% | 28D MXIBTIIE | 83,217 | 0.01 |
| CZK 885,153,937 | 24/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 4.17% | 6M PRIBOR | 27,585 | 0.00 |
| PLN 156,898,902 | 24/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 5.42% | 6M WIBOR | 17,473 | 0.00 |
| CLP 8,538,432,959 | 16/05/2034 | LCH Clearnet Ltd ¹ | Receive | 5.27% | 1D CLICP | 79 | 0.00 |

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

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

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

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

[#]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 | 1,096,901,732 | 97.15 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

[#]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 | (30,217,066) | (2.68) |
| Net Financial Assets at Fair Value through Profit or Loss | 1,066,684,666 | 94.47 |
| Other Net Assets | 62,409,286 | 5.53 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 1,129,093,952 | 100.00 |

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

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

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

[#]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 0.10% (31 December 2023: 0.00%)

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

¹Centrally cleared swap.

| | | Fair Value US\$ | % of Net Assets |
|--|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | | 473,236,805 | 94.89 |

Financial Liabilities at Fair Value through Profit or Loss

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

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

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|--------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 1,317,273 | TWD 42,731,156 | 01/10/2024 | BNP Paribas | 1 | (4,069) | (0.00) |
| US\$ 522,622 | € 488,531 | 03/07/2024 | Citibank NA | 1 | (985) | (0.00) |
| US\$ 1,838,895 | ZAR 34,410,319 | 22/08/2024 | Goldman Sachs International | 1 | (38,115) | (0.01) |
| US\$ 848,461 | INR 70,985,646 | 18/09/2024 | Goldman Sachs International | 2 | (1,025) | (0.00) |
| US\$ 1,399,055 | THB 51,174,619 | 04/09/2024 | Goldman Sachs International | 1 | (2,945) | (0.00) |
| US\$ 424,509 | TRY 19,185,704 | 24/03/2025 | Goldman Sachs International | 1 | (21,048) | (0.01) |
| US\$ 1,381,964 | THB 50,569,521 | 04/09/2024 | HSBC Bank Plc | 1 | (3,458) | (0.00) |
| US\$ 659,770 | PHP 38,895,157 | 18/09/2024 | JPMorgan Chase Bank | 1 | (5,302) | (0.00) |
| US\$ 1,300,732 | TWD 42,191,831 | 01/10/2024 | JPMorgan Chase Bank | 1 | (3,934) | (0.00) |
| US\$ 260,148 | TRY 10,505,056 | 09/01/2025 | JPMorgan Chase Bank | 1 | (1,801) | (0.00) |
| US\$ 4,577,315 | ZAR 86,093,281 | 22/08/2024 | JPMorgan Chase Bank | 1 | (118,892) | (0.02) |
| US\$ 2,947,785 | CLP 2,795,879,615 | 12/07/2024 | JPMorgan Chase Bank | 1 | (13,792) | (0.00) |
| US\$ 3,713,169 | € 3,466,725 | 05/08/2024 | JPMorgan Chase Bank | 1 | (8,469) | (0.00) |
| US\$ 649,897 | € 607,744 | 03/07/2024 | JPMorgan Chase Bank | 2 | (1,483) | (0.00) |
| US\$ 1,357,140 | INR 113,502,499 | 12/07/2024 | Standard Chartered Bank | 1 | (4,305) | (0.00) |
| US\$ 1,381,942 | INR 115,685,715 | 08/08/2024 | Standard Chartered Bank | 1 | (4,348) | (0.00) |
| US\$ 2,663,390 | THB 97,785,286 | 19/07/2024 | Standard Chartered Bank | 1 | (4,957) | (0.00) |
| US\$ 1,378,663 | INR 115,327,210 | 25/07/2024 | Standard Chartered Bank | 1 | (4,013) | (0.00) |
| US\$ 10,548,527 | € 9,819,163 | 18/09/2024 | Standard Chartered Bank | 1 | (15,586) | (0.00) |
| US\$ 793,833 | INR 66,443,635 | 18/09/2024 | Standard Chartered Bank | 1 | (1,300) | (0.00) |
| US\$ 2,894,049 | PHP 170,524,864 | 18/09/2024 | Standard Chartered Bank | 1 | (21,774) | (0.01) |
| US\$ 1,485,289 | THB 54,368,995 | 04/09/2024 | Standard Chartered Bank | 1 | (4,225) | (0.00) |
| US\$ 669,583 | IDR 10,985,862,612 | 18/09/2024 | State Street Bank and Trust Co | 1 | (933) | (0.00) |
| US\$ 3,897,301 | COP 16,269,439,470 | 02/08/2024 | State Street Bank and Trust Co | 1 | (6,133) | (0.00) |
| US\$ 707,436 | MXN 13,079,086 | 19/07/2024 | State Street Bank and Trust Co | 2 | (5,946) | (0.00) |
| ZAR 36,713,684 | US\$ 2,013,963 | 22/08/2024 | BNP Paribas | 2 | (11,309) | (0.00) |
| ZAR 29,877,367 | US\$ 1,639,327 | 22/08/2024 | Morgan Stanley | 1 | (9,580) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,871,640 | US\$ 2,031,370 | 13/09/2024 | Citibank NA | 2 | (18,207) | (0.01) |
| € 174,273,138 | US\$ 189,114,238 | 13/09/2024 | UBS AG | 2 | (1,663,501) | (0.33) |
| € 533,453 | US\$ 574,670 | 13/09/2024 | Westpac Banking Corp | 6 | (880) | (0.00) |
| US\$ 66,416 | € 61,777 | 13/09/2024 | Westpac Banking Corp | 5 | (31) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 147 | US\$ 187 | 13/09/2024 | Citibank NA | 1 | (1) | (0.00) |
| £ 115,746 | US\$ 147,149 | 13/09/2024 | Goldman Sachs International | 1 | (754) | (0.00) |
| £ 5,853,993 | US\$ 7,460,838 | 13/09/2024 | UBS AG | 2 | (56,747) | (0.01) |
| £ 174 | US\$ 222 | 13/09/2024 | Westpac Banking Corp | 4 | (2) | (0.00) |
| US\$ 121,136 | £ 95,884 | 13/09/2024 | Westpac Banking Corp | 2 | (138) | (0.00) |
| <i>NOK Hedged Classes</i> | | | | | | |
| US\$ 151 | NOK 1,605 | 13/09/2024 | Goldman Sachs International | 1 | 0 | (0.00) |

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 16,048,381 | US\$ 1,533,422 | 13/09/2024 | Westpac Banking Corp | 4 | (12,199) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 2,075,590 | US\$ 1,543,710 | 13/09/2024 | Westpac Banking Corp | 5 | (6,771) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (5,530,578) | (1.11) |

Futures Contracts (0.03%) (31 December 2023: (0.19%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (48) | Euro-Bund Future September 2024 | (62,762) | (0.01) |
| (26) | Euro-Buxl 30-Year Bond Future September 2024 | (38,261) | (0.01) |
| (64) | US Treasury 10-Year Note (CBT) Future September 2024 | (8,062) | (0.00) |
| (19) | US Treasury Long Bond (CBT) Future September 2024 | (25,531) | (0.01) |
| (13) | US Treasury Ultra Bond (CBT) Future September 2024 | (17,900) | (0.00) |
| Total Unrealised Loss on Futures Contracts [*] | | (152,516) | (0.03) |

Interest Rate Swap Contracts (0.85%) (31 December 2023: (1.10%))

| | Notional Amount | Expiration Date | Counterparty | Receive/(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss US\$ | % of Net Assets |
|-----|-----------------|-----------------|--|----------------------------|------------|---------------|----------------------|-----------------|
| CLP | 1,516,255,404 | 24/10/2033 | LCH Clearnet Ltd ¹ | Receive | 6.12% | 1D CLICP | (97) | (0.00) |
| BRL | 6,223,411 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 11.82% | 1D BROIS | (454) | (0.00) |
| HUF | 107,758,564 | 21/03/2029 | LCH Clearnet Ltd ¹ | (Pay) | 6.18% | 6M BUBOR | (1,480) | (0.00) |
| CZK | 38,973,088 | 24/06/2034 | LCH Clearnet Ltd ¹ | Receive | 3.93% | 6M PRIBOR | (2,860) | (0.00) |
| MXN | 24,807,076 | 28/05/2029 | LCH Clearnet Ltd ¹ | (Pay) | 9.49% | 28D MXIBTIIE | (2,938) | (0.00) |
| PLN | 7,204,756 | 24/06/2034 | LCH Clearnet Ltd ¹ | Receive | 5.20% | 6M WIBOR | (10,636) | (0.00) |
| MXN | 45,745,846 | 13/05/2027 | LCH Clearnet Ltd ¹ | (Pay) | 9.69% | 28D MXIBTIIE | (14,898) | (0.00) |
| MXN | 18,899,906 | 10/02/2027 | LCH Clearnet Ltd ¹ | (Pay) | 9.26% | 28D MXIBTIIE | (17,843) | (0.00) |
| MXN | 29,184,713 | 30/10/2028 | LCH Clearnet Ltd ¹ | (Pay) | 9.26% | 28D MXIBTIIE | (20,041) | (0.00) |
| CLP | 2,479,849,388 | 14/09/2024 | Chicago Mercantile Exchange ¹ | Receive | 9.80% | 1D CLICP | (22,706) | (0.00) |
| PLN | 14,512,475 | 13/06/2029 | LCH Clearnet Ltd ¹ | Receive | 5.15% | 6M WIBOR | (23,631) | (0.01) |
| MXN | 9,645,130 | 08/12/2025 | LCH Clearnet Ltd ¹ | (Pay) | 6.21% | 28D MXIBTIIE | (30,935) | (0.01) |
| MXN | 17,665,108 | 26/02/2029 | LCH Clearnet Ltd ¹ | (Pay) | 8.71% | 28D MXIBTIIE | (31,692) | (0.01) |
| MXN | 27,580,600 | 17/08/2028 | LCH Clearnet Ltd ¹ | (Pay) | 8.94% | 28D MXIBTIIE | (36,542) | (0.01) |
| MXN | 27,580,600 | 17/08/2028 | LCH Clearnet Ltd ¹ | (Pay) | 8.91% | 28D MXIBTIIE | (38,096) | (0.01) |
| CLP | 2,698,258,379 | 13/04/2025 | Chicago Mercantile Exchange ¹ | Receive | 7.51% | 1D CLICP | (42,986) | (0.01) |
| MXN | 29,276,180 | 08/10/2038 | LCH Clearnet Ltd ¹ | Receive | 9.77% | 28D MXIBTIIE | (44,948) | (0.01) |
| BRL | 11,374,085 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 10.83% | 1D BROIS | (46,916) | (0.01) |
| BRL | 13,598,480 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 10.93% | 1D BROIS | (49,816) | (0.01) |
| CZK | 73,484,426 | 08/02/2029 | LCH Clearnet Ltd ¹ | (Pay) | 3.50% | 6M PRIBOR | (52,473) | (0.01) |
| BRL | 19,663,289 | 02/01/2026 | LCH Clearnet Ltd ¹ | (Pay) | 10.59% | 1D BROIS | (59,490) | (0.01) |
| MXN | 28,121,151 | 07/01/2028 | Chicago Mercantile Exchange ¹ | (Pay) | 8.04% | 28D MXIBTIIE | (79,227) | (0.02) |

Emerging Market Debt Blend - Schedule of Investments (Continued)

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

Interest Rate Swap Contracts (0.85%) (31 December 2023: (1.10%)) (continued)

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss US\$ | % of Net Assets |
|--|-----------------|-----------------|--|------------------------------|------------|---------------|----------------------|-----------------|
| BRL | 8,384,051 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 6.12% | 1D BROIS | (79,863) | (0.02) |
| BRL | 9,258,622 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 9.69% | 1D BROIS | (94,907) | (0.02) |
| MXN | 56,934,366 | 09/03/2029 | LCH Clearnet Ltd ¹ | (Pay) | 8.77% | 28D MXIBTIIE | (95,136) | (0.02) |
| MXN | 54,330,570 | 03/02/2028 | Chicago Mercantile Exchange ¹ | (Pay) | 8.58% | 28D MXIBTIIE | (105,363) | (0.02) |
| BRL | 34,632,671 | 02/01/2026 | Chicago Mercantile Exchange ¹ | (Pay) | 11.57% | 1D BROIS | (117,365) | (0.02) |
| MXN | 63,984,030 | 27/05/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 8.58% | 28D MXIBTIIE | (119,071) | (0.02) |
| BRL | 22,544,996 | 04/01/2027 | LCH Clearnet Ltd ¹ | (Pay) | 10.55% | 1D BROIS | (120,657) | (0.02) |
| MXN | 37,080,494 | 05/03/2026 | LCH Clearnet Ltd ¹ | (Pay) | 6.17% | 28D MXIBTIIE | (134,362) | (0.03) |
| CLP | 3,115,406,937 | 23/06/2025 | Chicago Mercantile Exchange ¹ | (Pay) | 1.16% | 1D CLICP | (137,804) | (0.03) |
| CLP | 3,388,538,669 | 17/06/2025 | Chicago Mercantile Exchange ¹ | (Pay) | 1.36% | 1D CLICP | (140,844) | (0.03) |
| CLP | 1,254,313,506 | 23/01/2030 | Chicago Mercantile Exchange ¹ | (Pay) | 3.06% | 1D CLICP | (142,690) | (0.03) |
| BRL | 11,917,471 | 02/01/2029 | LCH Clearnet Ltd ¹ | (Pay) | 10.29% | 1D BROIS | (170,796) | (0.03) |
| MXN | 47,500,000 | 18/06/2026 | JPMorgan Chase Bank | (Pay) | 6.13% | 28D MXIBTIIE | (194,308) | (0.04) |
| BRL | 8,615,804 | 02/01/2031 | LCH Clearnet Ltd ¹ | (Pay) | 10.43% | 1D BROIS | (204,115) | (0.04) |
| CLP | 1,377,149,008 | 24/08/2030 | Chicago Mercantile Exchange ¹ | (Pay) | 2.15% | 1D CLICP | (241,849) | (0.05) |
| MXN | 60,000,000 | 16/09/2026 | LCH Clearnet Ltd ¹ | (Pay) | 6.38% | 28D MXIBTIIE | (248,878) | (0.05) |
| BRL | 29,000,000 | 04/01/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 7.67% | 1D BROIS | (1,242,347) | (0.25) |
| Total Unrealised Loss on Interest Rate Swap Contracts[∞] | | | | | | | (4,221,060) | (0.85) |

[#]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 | (9,904,154) | (1.99) |
| Net Financial Assets at Fair Value through Profit or Loss | 463,332,651 | 92.90 |
| Other Net Assets | 35,381,258 | 7.10 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 498,713,909 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 347,015,628 | 67.03 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 115,485,215 | 22.30 |
| μ Investment funds | 5,809,975 | 1.12 |
| ± Financial derivative instruments traded on a regulated market | 213,646 | 0.04 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (5,191,813) | (1.00) |
| Total Investments | 463,332,651 | 89.49 |

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 |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 17.44% (31 December 2023: 14.20%) | | | | | |
| Colombian Peso | | | | | |
| 186,000,000 | Asian Development Bank* | 11.20% | 31/01/2025 | 44,712 | 0.07 |
| 338,000,000 | Asian Development Bank* | 12.75% | 03/03/2025 | 82,462 | 0.13 |
| 205,000,000 | Asian Development Bank* | 13.00% | 07/03/2025 | 49,956 | 0.08 |
| 270,000,000 | International Finance Corp* | 0.00% | 16/08/2028 | 44,085 | 0.07 |
| Total Colombian Peso | | | | 221,215 | 0.35 |
| Euro | | | | | |
| 100,000 | Banque Ouest Africaine de Developpement* | 2.75% | 22/01/2033 | 86,441 | 0.13 |
| Total Euro | | | | 86,441 | 0.13 |
| Indian Rupee | | | | | |
| 36,800,000 | Asian Infrastructure Investment Bank* | 6.65% | 30/06/2033 | 424,032 | 0.67 |
| Total Indian Rupee | | | | 424,032 | 0.67 |
| Mexican Peso | | | | | |
| 1,000,000 | Asian Development Bank* | 0.00% | 20/04/2043 | 9,325 | 0.01 |
| 3,000,000 | Asian Infrastructure Investment Bank* | 0.00% | 08/02/2038 | 43,714 | 0.07 |
| Total Mexican Peso | | | | 53,039 | 0.08 |
| United States Dollar | | | | | |
| 200,000 | Abu Dhabi Commercial Bank PJSC* | 3.50% | 31/03/2027 | 191,477 | 0.30 |
| 200,000 | Abu Dhabi Crude Oil Pipeline LLC* | 4.60% | 02/11/2047 | 179,556 | 0.28 |
| 200,000 | African Export-Import Bank* | 2.63% | 17/05/2026 | 187,696 | 0.30 |
| 200,000 | African Export-Import Bank* | 3.80% | 17/05/2031 | 171,338 | 0.27 |
| 200,000 | African Export-Import Bank* | 3.99% | 21/09/2029 | 179,772 | 0.28 |
| 206,000 | Antofagasta Plc** | 6.25% | 02/05/2034 | 213,483 | 0.34 |
| 200,000 | Banco de Credito e Inversiones SA* | 3.50% | 12/10/2027 | 188,869 | 0.30 |
| 880,000 | Banque Ouest Africaine de Developpement* | 4.70% | 22/10/2031 | 770,780 | 1.22 |
| 205,000 | Banque Ouest Africaine de Developpement* | 5.00% | 27/07/2027 | 196,230 | 0.31 |
| 200,000 | Cencosud SA* | 4.38% | 17/07/2027 | 192,393 | 0.30 |
| 300,000 | Corp Nacional del Cobre de Chile* | 3.15% | 14/01/2030 | 266,773 | 0.42 |
| 200,000 | Corp Nacional del Cobre de Chile* | 3.70% | 30/01/2050 | 137,884 | 0.22 |
| 710,000 | Corp Nacional del Cobre de Chile* | 5.95% | 08/01/2034 | 711,660 | 1.12 |
| 200,000 | DIB Sukuk Ltd* | 4.80% | 16/08/2028 | 197,217 | 0.31 |
| 400,000 | DP World Ltd* | 6.85% | 02/07/2037 | 433,908 | 0.68 |
| 240,000 | Emirates NBD Bank PJSC* | 5.88% | 11/10/2028 | 247,780 | 0.39 |
| 436,000 | Empresa de los Ferrocarriles del Estado* | 3.83% | 14/09/2061 | 289,237 | 0.46 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-------------------|-----------------|
| Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Empresa de Transmision Electrica SA* | 5.13% | 02/05/2049 | 145,326 | 0.23 |
| 200,000 | ENN Energy Holdings Ltd** | 2.63% | 17/09/2030 | 173,939 | 0.28 |
| 325,000 | First Abu Dhabi Bank PJSC* | 5.00% | 28/02/2029 | 323,249 | 0.51 |
| 203,000 | First Abu Dhabi Bank PJSC* | 5.13% | 13/10/2027 | 203,176 | 0.32 |
| 200,000 | Gabon Blue Bond Master Trust Series 2** | 6.10% | 01/08/2038 | 200,099 | 0.32 |
| 600,000 | Indian Railway Finance Corp Ltd* | 3.57% | 21/01/2032 | 534,399 | 0.84 |
| 400,000 | LG Chem Ltd* | 2.38% | 07/07/2031 | 331,607 | 0.52 |
| 200,000 | MDGH GMTN RSC Ltd* | 2.50% | 03/06/2031 | 171,166 | 0.27 |
| 200,000 | MDGH GMTN RSC Ltd* | 3.38% | 28/03/2032 | 179,366 | 0.28 |
| 600,000 | Metropolitan Bank & Trust Co* | 5.50% | 06/03/2034 | 597,369 | 0.94 |
| 200,000 | MTR Corp Ltd** | 1.63% | 19/08/2030 | 167,470 | 0.26 |
| 292,000 | NBK SPC Ltd* | 1.63% | 15/09/2027 | 268,822 | 0.42 |
| 200,000 | NBK Tier 1 Ltd* | 3.63% | 29/12/2049 | 185,375 | 0.29 |
| 200,000 | Ooredoo International Finance Ltd* | 2.63% | 08/04/2031 | 172,462 | 0.27 |
| 400,000 | Shinhan Bank Co Ltd* | 4.00% | 23/04/2029 | 374,917 | 0.59 |
| 200,000 | Shinhan Financial Group Co Ltd* | 3.34% | 05/02/2030 | 197,163 | 0.31 |
| 200,000 | Sigma Finance Netherlands BV* | 4.88% | 27/03/2028 | 196,162 | 0.31 |
| 200,000 | SK Hynix Inc** | 6.50% | 17/01/2033 | 210,902 | 0.33 |
| 600,000 | Tencent Holdings Ltd* | 3.24% | 03/06/2050 | 393,174 | 0.62 |
| 220,000 | TSMC Arizona Corp* | 3.25% | 25/10/2051 | 163,080 | 0.26 |
| 400,000 | UltraTech Cement Ltd* | 2.80% | 16/02/2031 | 339,074 | 0.54 |
| Total United States Dollar | | | | 10,284,350 | 16.21 |
| Total Corporate Bonds | | | | 11,069,077 | 17.44 |
| Government Bonds 77.71% (31 December 2023: 74.18%) | | | | | |
| Chilean Peso | | | | | |
| 37,575,610 | Bonos de la Tesoreria de la Republica* | 1.90% | 01/09/2030 | 37,740 | 0.06 |
| 75,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 2.30% | 01/10/2028 | 69,464 | 0.11 |
| 55,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 2.80% | 01/10/2033 | 45,049 | 0.07 |
| 40,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 4.50% | 01/03/2026 | 42,849 | 0.07 |
| 160,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 4.70% | 01/09/2030 | 161,021 | 0.25 |
| 35,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 5.00% | 01/03/2035 | 34,470 | 0.06 |
| 45,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 6.00% | 01/04/2033 | 48,134 | 0.08 |
| 20,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 6.00% | 01/01/2043 | 21,626 | 0.03 |
| 40,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 7.00% | 01/05/2034 | 45,576 | 0.07 |
| Total Chilean Peso | | | | 505,929 | 0.80 |

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 |
|--|---|--------|---------------|------------------|-----------------|
| Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued) | | | | | |
| Colombian Peso | | | | | |
| 294,100,000 | Colombian TES* | 5.75% | 03/11/2027 | 62,860 | 0.10 |
| 634,100,000 | Colombian TES* | 6.00% | 28/04/2028 | 134,062 | 0.21 |
| 1,883,100,000 | Colombian TES* | 7.00% | 26/03/2031 | 382,774 | 0.60 |
| 1,452,700,000 | Colombian TES* | 7.00% | 30/06/2032 | 284,484 | 0.45 |
| 335,400,000 | Colombian TES* | 7.25% | 18/10/2034 | 63,664 | 0.10 |
| 1,209,700,000 | Colombian TES* | 7.75% | 18/09/2030 | 259,228 | 0.41 |
| 154,900,000 | Colombian TES* | 9.25% | 28/05/2042 | 31,190 | 0.05 |
| 849,700,000 | Colombian TES* | 13.25% | 09/02/2033 | 233,341 | 0.37 |
| Total Colombian Peso | | | | 1,451,603 | 2.29 |
| Czech Koruna | | | | | |
| 2,810,000 | Czech Republic Government Bond* | 0.05% | 29/11/2029 | 97,568 | 0.15 |
| 3,010,000 | Czech Republic Government Bond* | 0.25% | 10/02/2027 | 116,839 | 0.18 |
| 3,080,000 | Czech Republic Government Bond* | 0.95% | 15/05/2030 | 110,934 | 0.18 |
| 9,220,000 | Czech Republic Government Bond* | 1.20% | 13/03/2031 | 329,868 | 0.52 |
| 680,000 | Czech Republic Government Bond* | 1.50% | 24/04/2040 | 19,962 | 0.03 |
| 2,550,000 | Czech Republic Government Bond* | 1.75% | 23/06/2032 | 92,130 | 0.15 |
| 1,870,000 | Czech Republic Government Bond* | 1.95% | 30/07/2037 | 62,002 | 0.10 |
| 3,410,000 | Czech Republic Government Bond* | 2.00% | 13/10/2033 | 122,449 | 0.19 |
| 5,790,000 | Czech Republic Government Bond* | 2.75% | 23/07/2029 | 233,828 | 0.37 |
| 720,000 | Czech Republic Government Bond* | 4.20% | 04/12/2036 | 30,760 | 0.05 |
| 490,000 | Czech Republic Government Bond* | 5.00% | 30/09/2030 | 22,071 | 0.03 |
| 590,000 | Czech Republic Government Bond* | 5.50% | 12/12/2028 | 26,768 | 0.04 |
| 130,000 | Czech Republic Government Bond* | 6.20% | 16/06/2031 | 6,287 | 0.01 |
| Total Czech Koruna | | | | 1,271,466 | 2.00 |
| Euro | | | | | |
| 500,000 | Bank Gospodarstwa Krajowego* | 4.00% | 13/03/2032 | 536,468 | 0.85 |
| 410,000 | Bank Gospodarstwa Krajowego* | 5.13% | 22/02/2033 | 475,431 | 0.75 |
| 200,000 | Bulgaria Government International Bond* | 4.13% | 23/09/2029 | 219,827 | 0.35 |
| 233,000 | Bulgaria Government International Bond* | 4.38% | 13/05/2031 | 259,310 | 0.41 |
| 180,000 | Bulgaria Government International Bond* | 4.50% | 27/01/2033 | 200,818 | 0.32 |
| 750,000 | Chile Government International Bond* | 0.83% | 02/07/2031 | 666,469 | 1.05 |
| 648,092 | Chile Government International Bond* | 4.13% | 05/07/2034 | 704,664 | 1.11 |
| 750,000 | Indonesia Government International Bond* | 0.90% | 14/02/2027 | 744,405 | 1.17 |
| 2,210,000 | Indonesia Government International Bond* | 1.40% | 30/10/2031 | 2,004,400 | 3.16 |
| 400,000 | Kazakhstan Government International Bond* | 0.60% | 30/09/2026 | 402,626 | 0.63 |
| 1,000,000 | Kazakhstan Government International Bond* | 1.50% | 30/09/2034 | 899,481 | 1.42 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 940,000 | Kazakhstan Government International Bond* | 2.38% | 09/11/2028 | 976,659 | 1.54 |
| 350,000 | Latvia Government International Bond* | 0.25% | 23/01/2030 | 313,861 | 0.49 |
| 250,000 | Lithuania Government International Bond* | 2.13% | 01/06/2032 | 243,237 | 0.38 |
| 100,000 | Philippine Government International Bond* | 1.20% | 28/04/2033 | 86,725 | 0.14 |
| 1,050,000 | Philippine Government International Bond* | 1.75% | 28/04/2041 | 804,000 | 1.27 |
| 276,000 | Republic of Poland Government International Bond* | 4.25% | 14/02/2043 | 301,131 | 0.47 |
| 637,000 | Romanian Government International Bond* | 2.00% | 14/04/2033 | 513,365 | 0.81 |
| 500,000 | Romanian Government International Bond* | 2.12% | 16/07/2031 | 432,250 | 0.68 |
| 300,000 | Romanian Government International Bond** | 3.38% | 08/02/2038 | 245,696 | 0.39 |
| 1,825,000 | Romanian Government International Bond* | 3.75% | 07/02/2034 | 1,681,095 | 2.65 |
| 633,000 | Romanian Government International Bond* | 3.88% | 29/10/2035 | 573,234 | 0.90 |
| 136,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 142,082 | 0.22 |
| 247,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 275,571 | 0.43 |
| Total Euro | | | | 13,702,805 | 21.59 |
| Hungarian Forint | | | | | |
| 18,430,000 | Hungary Government Bond* | 2.25% | 20/04/2033 | 35,369 | 0.06 |
| 41,970,000 | Hungary Government Bond* | 3.00% | 21/08/2030 | 93,145 | 0.15 |
| 12,620,000 | Hungary Government Bond* | 3.25% | 22/10/2031 | 27,537 | 0.04 |
| 143,260,000 | Hungary Government Bond* | 4.50% | 23/03/2028 | 361,648 | 0.57 |
| 30,280,000 | Hungary Government Bond* | 4.50% | 27/05/2032 | 70,847 | 0.11 |
| 40,630,000 | Hungary Government Bond* | 4.75% | 24/11/2032 | 96,151 | 0.15 |
| 27,140,000 | Hungary Government Bond* | 5.50% | 24/06/2025 | 72,961 | 0.12 |
| 63,080,000 | Hungary Government Bond* | 6.75% | 22/10/2028 | 171,545 | 0.27 |
| Total Hungarian Forint | | | | 929,203 | 1.47 |
| Indian Rupee | | | | | |
| 9,100,000 | International Bank for Reconstruction & Development* | 6.50% | 17/04/2030 | 106,353 | 0.17 |
| 19,800,000 | International Bank for Reconstruction & Development* | 6.75% | 13/07/2029 | 234,343 | 0.37 |
| Total Indian Rupee | | | | 340,696 | 0.54 |
| Indonesian Rupiah | | | | | |
| 4,000,000,000 | Indonesia Treasury Bond* | 5.13% | 15/04/2027 | 234,780 | 0.37 |
| 1,050,000,000 | Indonesia Treasury Bond* | 5.50% | 15/04/2026 | 62,927 | 0.10 |
| 300,000,000 | Indonesia Treasury Bond* | 6.25% | 15/06/2036 | 17,101 | 0.03 |
| 7,512,000,000 | Indonesia Treasury Bond* | 6.38% | 15/08/2028 | 451,559 | 0.71 |
| 2,700,000,000 | Indonesia Treasury Bond* | 6.38% | 15/04/2032 | 158,716 | 0.25 |
| 300,000,000 | Indonesia Treasury Bond* | 6.38% | 15/07/2037 | 17,152 | 0.03 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 77.71% (31 December 2023: 74.18%) (continued) | | | | | |
| Indonesian Rupiah (continued) | | | | | |
| 5,406,000,000 | Indonesia Treasury Bond* | 6.50% | 15/02/2031 | 319,712 | 0.50 |
| 186,000,000 | Indonesia Treasury Bond* | 6.63% | 15/05/2033 | 10,986 | 0.02 |
| 8,010,000,000 | Indonesia Treasury Bond* | 6.63% | 15/02/2034 | 474,413 | 0.75 |
| 9,889,000,000 | Indonesia Treasury Bond* | 6.88% | 15/04/2029 | 602,481 | 0.95 |
| 300,000,000 | Indonesia Treasury Bond* | 7.00% | 15/05/2027 | 18,504 | 0.03 |
| 8,726,000,000 | Indonesia Treasury Bond* | 7.00% | 15/02/2033 | 530,248 | 0.84 |
| 5,270,000,000 | Indonesia Treasury Bond* | 7.13% | 15/06/2038 | 322,366 | 0.51 |
| 1,109,000,000 | Indonesia Treasury Bond* | 7.13% | 15/06/2042 | 67,375 | 0.11 |
| 2,338,000,000 | Indonesia Treasury Bond* | 7.13% | 15/06/2043 | 142,929 | 0.22 |
| 3,550,000,000 | Indonesia Treasury Bond* | 7.50% | 15/06/2035 | 224,080 | 0.35 |
| 1,391,000,000 | Indonesia Treasury Bond* | 7.50% | 15/04/2040 | 88,031 | 0.14 |
| 222,000,000 | Indonesia Treasury Bond* | 8.25% | 15/05/2036 | 14,801 | 0.02 |
| 100,000,000 | Indonesia Treasury Bond* | 8.38% | 15/03/2034 | 6,673 | 0.01 |
| 131,000,000 | Indonesia Treasury Bond* | 8.38% | 15/04/2039 | 8,931 | 0.01 |
| Total Indonesian Rupiah | | | | 3,773,765 | 5.95 |
| Malaysian Ringgit | | | | | |
| 645,000 | Malaysia Government Bond** | 2.63% | 15/04/2031 | 127,153 | 0.20 |
| 588,000 | Malaysia Government Bond** | 3.52% | 20/04/2028 | 124,244 | 0.20 |
| 570,000 | Malaysia Government Bond** | 3.58% | 15/07/2032 | 118,568 | 0.19 |
| 923,000 | Malaysia Government Bond** | 3.76% | 22/05/2040 | 188,771 | 0.30 |
| 265,000 | Malaysia Government Bond** | 3.83% | 05/07/2034 | 55,996 | 0.09 |
| 450,000 | Malaysia Government Bond** | 3.90% | 16/11/2027 | 96,417 | 0.15 |
| 400,000 | Malaysia Government Bond** | 4.07% | 15/06/2050 | 82,746 | 0.13 |
| 350,000 | Malaysia Government Bond** | 4.25% | 31/05/2035 | 76,135 | 0.12 |
| 850,000 | Malaysia Government Bond** | 4.50% | 30/04/2029 | 186,840 | 0.29 |
| 900,000 | Malaysia Government Bond** | 4.50% | 15/04/2030 | 198,049 | 0.31 |
| 1,016,000 | Malaysia Government Bond** | 4.64% | 07/11/2033 | 228,126 | 0.36 |
| 1,791,000 | Malaysia Government Bond** | 4.70% | 15/10/2042 | 408,279 | 0.64 |
| 420,000 | Malaysia Government Bond** | 4.76% | 07/04/2037 | 95,800 | 0.15 |
| 688,000 | Malaysia Government Bond** | 4.89% | 08/06/2038 | 159,674 | 0.25 |
| 447,000 | Malaysia Government Investment Issue** | 4.66% | 31/03/2038 | 101,488 | 0.16 |
| Total Malaysian Ringgit | | | | 2,248,286 | 3.54 |
| Mexican Peso | | | | | |
| 3,290,000 | Mexican Bonos* | 5.50% | 04/03/2027 | 159,925 | 0.25 |
| 7,916,000 | Mexican Bonos* | 7.50% | 03/06/2027 | 402,988 | 0.64 |
| 4,150,000 | Mexican Bonos* | 7.50% | 26/05/2033 | 195,484 | 0.31 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 77.71% (31 December 2023: 74.18%) (continued) | | | | | |
| Mexican Peso (continued) | | | | | |
| 18,635,900 | Mexican Bonos* | 7.75% | 29/05/2031 | 909,246 | 1.43 |
| 5,919,800 | Mexican Bonos* | 7.75% | 13/11/2042 | 261,057 | 0.41 |
| 8,360,000 | Mexican Bonos* | 8.00% | 24/05/2035 | 398,594 | 0.63 |
| 1,503,800 | Mexican Bonos* | 8.00% | 07/11/2047 | 67,212 | 0.11 |
| 17,421,400 | Mexican Bonos* | 8.50% | 31/05/2029 | 897,399 | 1.41 |
| Total Mexican Peso | | | | 3,291,905 | 5.19 |
| Peruvian Sol | | | | | |
| 199,000 | Peru Government Bond* | 5.35% | 12/08/2040 | 41,953 | 0.07 |
| 86,000 | Peru Government Bond* | 5.40% | 12/08/2034 | 19,757 | 0.03 |
| 1,003,000 | Peru Government Bond* | 5.94% | 12/02/2029 | 263,484 | 0.42 |
| 524,000 | Peru Government Bond* | 6.15% | 12/08/2032 | 131,879 | 0.21 |
| 278,000 | Peru Government Bond* | 7.30% | 12/08/2033 | 74,503 | 0.12 |
| 56,000 | Peruvian Government International Bond* | 5.40% | 12/08/2034 | 12,865 | 0.02 |
| 565,000 | Peruvian Government International Bond** | 6.90% | 12/08/2037 | 141,293 | 0.22 |
| 365,000 | Peruvian Government International Bond* | 6.95% | 12/08/2031 | 97,738 | 0.15 |
| 150,000 | Peruvian Government International Bond** | 7.60% | 12/08/2039 | 39,693 | 0.06 |
| Total Peruvian Sol | | | | 823,165 | 1.30 |
| Philippine Peso | | | | | |
| 6,080,000 | Philippine Government Bond* | 6.25% | 25/01/2034 | 101,471 | 0.16 |
| 2,720,000 | Philippine Government Bond* | 6.63% | 17/08/2033 | 46,440 | 0.07 |
| 4,560,000 | Philippine Government Bond* | 6.75% | 15/09/2032 | 78,699 | 0.12 |
| 3,110,000 | Philippine Government Bond* | 6.88% | 23/05/2044 | 54,316 | 0.09 |
| Total Philippine Peso | | | | 280,926 | 0.44 |
| Polish Zloty | | | | | |
| 95,000 | Republic of Poland Government Bond* | 0.25% | 25/10/2026 | 21,155 | 0.03 |
| 807,000 | Republic of Poland Government Bond** | 1.25% | 25/10/2030 | 156,040 | 0.25 |
| 1,331,000 | Republic of Poland Government Bond* | 1.75% | 25/04/2032 | 251,948 | 0.40 |
| 340,000 | Republic of Poland Government Bond* | 2.50% | 25/07/2026 | 80,360 | 0.13 |
| 313,000 | Republic of Poland Government Bond* | 2.50% | 25/07/2027 | 71,871 | 0.11 |
| 1,723,000 | Republic of Poland Government Bond* | 2.75% | 25/10/2029 | 376,131 | 0.59 |
| 143,000 | Republic of Poland Government Bond** | 3.25% | 25/07/2025 | 34,961 | 0.05 |
| 492,000 | Republic of Poland Government Bond* | 3.75% | 25/05/2027 | 117,494 | 0.19 |
| 1,024,000 | Republic of Poland Government Bond* | 4.75% | 25/07/2029 | 246,770 | 0.39 |
| 832,000 | Republic of Poland Government Bond* | 6.00% | 25/10/2033 | 212,084 | 0.33 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 77.71% (31 December 2023: 74.18%) (continued) | | | | | |
| Polish Zloty (continued) | | | | | |
| 1,509,000 | Republic of Poland Government Bond [†] | 7.50% | 25/07/2028 | 403,453 | 0.64 |
| Total Polish Zloty | | | | 1,972,267 | 3.11 |
| Romanian New Leu | | | | | |
| 1,380,000 | Romania Government Bond [†] | 2.50% | 25/10/2027 | 264,787 | 0.42 |
| 255,000 | Romania Government Bond [†] | 3.25% | 24/06/2026 | 52,077 | 0.08 |
| 250,000 | Romania Government Bond [†] | 4.75% | 11/10/2034 | 45,635 | 0.07 |
| 630,000 | Romania Government Bond ^{**} | 4.85% | 25/07/2029 | 126,278 | 0.20 |
| 5,000 | Romania Government Bond [†] | 5.00% | 12/02/2029 | 1,011 | 0.00 |
| 340,000 | Romania Government Bond [†] | 6.70% | 25/02/2032 | 72,606 | 0.12 |
| 35,000 | Romania Government Bond [†] | 7.35% | 28/04/2031 | 7,813 | 0.01 |
| 285,000 | Romania Government Bond [†] | 8.00% | 29/04/2030 | 65,123 | 0.10 |
| 785,000 | Romania Government Bond [†] | 8.25% | 29/09/2032 | 183,280 | 0.29 |
| 1,440,000 | Romania Government Bond [†] | 8.75% | 30/10/2028 | 335,624 | 0.53 |
| Total Romanian New Leu | | | | 1,154,234 | 1.82 |
| Thai Baht | | | | | |
| 3,388,000 | Thailand Government Bond [†] | 1.59% | 17/12/2035 | 81,659 | 0.13 |
| 6,540,000 | Thailand Government Bond ^{**} | 1.60% | 17/12/2029 | 170,302 | 0.27 |
| 2,430,000 | Thailand Government Bond ^{**} | 2.00% | 17/12/2031 | 63,547 | 0.10 |
| 3,700,000 | Thailand Government Bond ^{**} | 2.00% | 17/06/2042 | 84,954 | 0.13 |
| 4,456,000 | Thailand Government Bond ^{**} | 2.40% | 17/03/2029 | 121,085 | 0.19 |
| 600,000 | Thailand Government Bond ^{**} | 2.65% | 17/06/2028 | 16,481 | 0.03 |
| 908,000 | Thailand Government Bond ^{**} | 2.80% | 17/06/2034 | 25,001 | 0.04 |
| 250,000 | Thailand Government Bond ^{**} | 2.88% | 17/12/2028 | 6,940 | 0.01 |
| 62,000 | Thailand Government Bond ^{**} | 2.88% | 17/06/2046 | 1,565 | 0.00 |
| 3,332,000 | Thailand Government Bond ^{**} | 3.30% | 17/06/2038 | 94,782 | 0.15 |
| 4,713,000 | Thailand Government Bond ^{**} | 3.35% | 17/06/2033 | 135,308 | 0.21 |
| 9,258,000 | Thailand Government Bond ^{**} | 3.39% | 17/06/2037 | 266,336 | 0.42 |
| 11,050,000 | Thailand Government Bond ^{**} | 3.45% | 17/06/2043 | 309,954 | 0.49 |
| 200,000 | Thailand Government Bond ^{**} | 3.78% | 25/06/2032 | 5,900 | 0.01 |
| Total Thai Baht | | | | 1,383,814 | 2.18 |
| United States Dollar | | | | | |
| 340,000 | Abu Dhabi Government International Bond [†] | 5.50% | 30/04/2054 | 345,750 | 0.54 |
| 200,000 | Bank Gospodarstwa Krajowego [†] | 5.38% | 22/05/2033 | 198,216 | 0.31 |
| 200,000 | Bank Gospodarstwa Krajowego [†] | 6.25% | 31/10/2028 | 207,151 | 0.33 |
| 800,000 | Bermuda Government International Bond [†] | 3.72% | 25/01/2027 | 762,160 | 1.20 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-------------------|-----------------|
| Government Bonds 77.71% (31 December 2023: 74.18%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 400,000 | Bermuda Government International Bond* | 5.00% | 15/07/2032 | 386,560 | 0.61 |
| 200,000 | Chile Government International Bond* | 4.34% | 07/03/2042 | 172,911 | 0.27 |
| 200,000 | Export-Import Bank of Korea* | 4.50% | 15/09/2032 | 193,711 | 0.31 |
| 650,000 | Hungary Government International Bond* | 5.50% | 16/06/2034 | 631,540 | 1.00 |
| 90,000 | Hungary Government International Bond* | 7.63% | 29/03/2041 | 102,825 | 0.16 |
| 1,500,000 | Indonesia Government International Bond* | 8.50% | 12/10/2035 | 1,900,513 | 3.00 |
| 220,000 | Israel Government International Bond* | 5.50% | 12/03/2034 | 209,878 | 0.33 |
| 360,000 | Israel Government International Bond* | 5.75% | 12/03/2054 | 324,450 | 0.51 |
| 359,000 | Korea Mine Rehabilitation & Mineral Resources Corp* | 1.75% | 15/04/2026 | 336,501 | 0.53 |
| 200,000 | Latvia Government International Bond* | 5.13% | 30/07/2034 | 197,248 | 0.31 |
| 250,000 | Malaysia Wakala Sukuk Bhd* | 3.08% | 28/04/2051 | 178,073 | 0.28 |
| 1,222,000 | Mexico Government International Bond* | 5.75% | 12/10/2110 | 1,011,869 | 1.59 |
| 480,000 | Mexico Government International Bond** | 6.00% | 07/05/2036 | 468,520 | 0.74 |
| 1,100,000 | Mexico Government International Bond* | 6.35% | 09/02/2035 | 1,108,776 | 1.75 |
| 580,000 | Panama Bonos del Tesoro* | 6.38% | 25/07/2033 | 555,130 | 0.87 |
| 588,000 | Panama Government International Bond* | 4.50% | 19/01/2063 | 377,283 | 0.59 |
| 637,000 | Panama Government International Bond* | 6.70% | 26/01/2036 | 619,724 | 0.98 |
| 200,000 | Panama Government International Bond** | 8.00% | 01/03/2038 | 211,107 | 0.33 |
| 2,190,000 | Peruvian Government International Bond* | 8.75% | 21/11/2033 | 2,674,360 | 4.22 |
| 200,000 | Philippine Government International Bond* | 6.38% | 23/10/2034 | 219,159 | 0.35 |
| 300,000 | Qatar Government International Bond* | 4.82% | 14/03/2049 | 280,998 | 0.44 |
| 100,000 | Republic of Poland Government International Bond* | 4.88% | 04/10/2033 | 97,687 | 0.15 |
| 421,000 | Republic of Poland Government International Bond* | 5.13% | 18/09/2034 | 414,648 | 0.65 |
| 174,000 | Republic of Poland Government International Bond* | 5.50% | 18/03/2054 | 169,119 | 0.27 |
| 480,000 | UAE International Government Bond* | 4.95% | 07/07/2052 | 451,344 | 0.71 |
| 600,000 | Uruguay Government International Bond* | 4.38% | 23/01/2031 | 584,045 | 0.92 |
| 280,000 | Uruguay Government International Bond* | 5.10% | 18/06/2050 | 266,700 | 0.42 |
| 300,000 | Uruguay Government International Bond* | 7.88% | 15/01/2033 | 354,841 | 0.56 |
| Total United States Dollar | | | | 16,012,797 | 25.23 |
| Uruguayan Peso | | | | | |
| 938,196 | Uruguay Government International Bond* | 8.25% | 21/05/2031 | 22,304 | 0.03 |
| 141,000 | Uruguay Government International Bond* | 8.50% | 15/03/2028 | 3,504 | 0.01 |
| 5,445,984 | Uruguay Government International Bond* | 9.75% | 20/07/2033 | 139,758 | 0.22 |
| Total Uruguayan Peso | | | | 165,566 | 0.26 |
| Total Government Bonds | | | | 49,308,427 | 77.71 |
| Total Investments | | | | 60,377,504 | 95.15 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.73% (31 December 2023: 3.57%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| COP 1,486,607,466 | US\$ 354,765 | 02/08/2024 | JPMorgan Chase Bank | 2 | 1,909 | 0.00 |
| € 140,316 | PLN 605,161 | 18/09/2024 | BNP Paribas | 1 | 569 | 0.00 |
| € 39,598 | US\$ 42,448 | 05/08/2024 | Citibank NA | 1 | 62 | 0.00 |
| € 201,902 | HUF 78,946,209 | 08/07/2024 | Citibank NA | 2 | 2,255 | 0.01 |
| € 513,871 | US\$ 549,548 | 03/07/2024 | JPMorgan Chase Bank | 1 | 1,219 | 0.00 |
| € 59,501 | US\$ 63,799 | 05/08/2024 | JPMorgan Chase Bank | 1 | 77 | 0.00 |
| € 425,208 | HUF 165,998,999 | 08/07/2024 | JPMorgan Chase Bank | 1 | 5,462 | 0.01 |
| € 240,000 | US\$ 256,815 | 02/07/2024 | State Street Bank and Trust Co | 1 | 405 | 0.00 |
| HUF 124,938,436 | € 313,777 | 08/07/2024 | BNP Paribas | 1 | 2,594 | 0.01 |
| HUF 27,121,559 | € 68,239 | 09/09/2024 | HSBC Bank Plc | 1 | 33 | 0.00 |
| HUF 60,263,608 | € 151,471 | 09/09/2024 | JPMorgan Chase Bank | 1 | 240 | 0.00 |
| INR 18,225,751 | US\$ 217,670 | 08/08/2024 | Citibank NA | 1 | 734 | 0.00 |
| INR 8,409,370 | US\$ 100,594 | 25/07/2024 | Citibank NA | 1 | 227 | 0.00 |
| INR 320,708 | US\$ 3,828 | 18/09/2024 | Goldman Sachs International | 1 | 10 | 0.00 |
| INR 9,245,707 | US\$ 110,781 | 12/07/2024 | Goldman Sachs International | 1 | 119 | 0.00 |
| MXN 14,084,420 | US\$ 754,615 | 19/07/2024 | BNP Paribas | 2 | 13,602 | 0.02 |
| PLN 3,028,317 | € 696,361 | 18/09/2024 | BNP Paribas | 2 | 3,391 | 0.01 |
| RON 849,082 | € 170,054 | 18/07/2024 | JPMorgan Chase Bank | 2 | 397 | 0.00 |
| THB 3,973,195 | US\$ 108,510 | 18/09/2024 | JPMorgan Chase Bank | 1 | 460 | 0.00 |
| US\$ 53,802 | PEN 205,691 | 12/07/2024 | Barclays Bank Plc | 1 | 106 | 0.00 |
| US\$ 857,199 | € 786,979 | 03/07/2024 | Barclays Bank Plc | 2 | 13,715 | 0.02 |
| US\$ 145,416 | COP 579,508,748 | 02/08/2024 | BNP Paribas | 2 | 6,378 | 0.01 |
| US\$ 46,384 | IDR 757,543,511 | 18/09/2024 | BNP Paribas | 2 | 148 | 0.00 |
| US\$ 99,218 | MXN 1,807,677 | 19/07/2024 | BNP Paribas | 1 | 621 | 0.00 |
| US\$ 111,768 | THB 4,045,258 | 18/07/2024 | BNP Paribas | 1 | 1,391 | 0.00 |
| US\$ 27,173 | KRW 37,122,079 | 19/09/2024 | Citibank NA | 1 | 119 | 0.00 |
| US\$ 37,700 | CLP 34,905,446 | 12/07/2024 | Citibank NA | 1 | 726 | 0.00 |
| US\$ 106,255 | MXN 1,947,757 | 19/07/2024 | Citibank NA | 1 | 17 | 0.00 |
| US\$ 109,922 | PEN 404,645 | 12/07/2024 | Citibank NA | 1 | 4,289 | 0.01 |
| US\$ 281,546 | € 261,919 | 03/07/2024 | Citibank NA | 2 | 821 | 0.00 |
| US\$ 842,145 | COP 3,376,867,591 | 02/08/2024 | Citibank NA | 3 | 31,952 | 0.05 |
| US\$ 25,668 | IDR 420,128,281 | 18/09/2024 | Deutsche Bank AG | 1 | 25 | 0.00 |
| US\$ 17,193,952 | € 15,854,218 | 02/07/2024 | Deutsche Bank AG | 2 | 202,186 | 0.32 |
| US\$ 161,348 | PEN 611,111 | 12/07/2024 | Goldman Sachs International | 2 | 1,817 | 0.00 |
| US\$ 74,506 | THB 2,712,175 | 18/09/2024 | Goldman Sachs International | 1 | 122 | 0.00 |
| US\$ 87,446 | COP 346,679,100 | 02/08/2024 | JPMorgan Chase Bank | 1 | 4,269 | 0.01 |
| US\$ 28,553 | € 26,309 | 03/07/2024 | JPMorgan Chase Bank | 1 | 355 | 0.00 |
| US\$ 45,674 | MXN 826,781 | 19/07/2024 | State Street Bank and Trust Co | 1 | 578 | 0.00 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.73% (31 December 2023: 3.57%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 15,630,347 | US\$ 10,344,143 | 13/09/2024 | BNP Paribas | 1 | 114,674 | 0.18 |
| AUD 235,264 | US\$ 155,406 | 13/09/2024 | State Street Bank and Trust Co | 1 | 2,018 | 0.00 |
| <i>NOK Hedged Classes</i> | | | | | | |
| NOK 283,482,413 | US\$ 26,631,684 | 13/09/2024 | Goldman Sachs International | 2 | 42,319 | 0.07 |
| NOK 666 | US\$ 63 | 13/09/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| US\$ 144,692 | NOK 1,527,643 | 13/09/2024 | Westpac Banking Corp | 6 | 948 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 463,359 | 0.73 |

Futures Contracts 0.24% (31 December 2023: 1.28%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| 3 | Euro-BOBL Future September 2024 | 3,633 | 0.00 |
| 1 | Euro-Schatz Future September 2024 | 434 | 0.00 |
| 16 | South Korea 3-Year Bond Future September 2024 | 2,906 | 0.00 |
| (29) | US Treasury 10-Year Note (CBT) Future September 2024 | 7,430 | 0.01 |
| 8 | US Treasury 2-Year Note (CBT) Future September 2024 | 4,875 | 0.01 |
| 64 | US Treasury 5-Year Note (CBT) Future September 2024 | 48,453 | 0.08 |
| 32 | US Treasury Long Bond (CBT) Future September 2024 | 44,000 | 0.07 |
| 31 | US Treasury Ultra Bond (CBT) Future September 2024 | 42,867 | 0.07 |
| Total Unrealised Gain on Futures Contracts [‡] | | 154,598 | 0.24 |

Interest Rate Swap Contracts 0.01% (31 December 2023: 0.03%)

| | Notional Amount | Expiration Date | Counterparty | Receive/(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|-----------------|--|----------------------------|------------|---------------|----------------------|-----------------|
| MXN | 5,954,151 | 15/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 10.55% | 28D MXIBTIIE | 1,540 | 0.01 |
| CLP | 6,474,990 | 05/06/2030 | Chicago Mercantile Exchange ¹ | Receive | 2.33% | 1D CLICP | 1,035 | 0.00 |
| CZK | 17,407,594 | 24/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 4.17% | 6M PRIBOR | 542 | 0.00 |
| PLN | 3,085,570 | 24/06/2026 | LCH Clearnet Ltd ¹ | (Pay) | 5.42% | 6M WIBOR | 344 | 0.00 |
| CLP | 367,235,941 | 02/05/2027 | LCH Clearnet Ltd ¹ | (Pay) | 5.36% | 1D CLICP | 1 | 0.00 |
| CLP | 156,650,805 | 16/05/2034 | LCH Clearnet Ltd ¹ | Receive | 5.27% | 1D CLICP | 1 | 0.00 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | | 3,463 | 0.01 |

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

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

¹Centrally cleared swap.

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Assets at Fair Value through Profit or Loss | 60,998,924 | 96.13 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.11%) (31 December 2023: (0.43%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|----------------------|-------------------|------------------|-----------------------------|-----------|-------------------------|--------------------|
| COP 662,442,405 | US\$ 163,496 | 02/08/2024 | Citibank NA | 2 | (4,560) | (0.01) |
| CZK 11,378,586 | € 460,102 | 18/09/2024 | JPMorgan Chase Bank | 2 | (7,235) | (0.01) |
| € 312,128 | HUF 124,938,436 | 09/09/2024 | BNP Paribas | 1 | (2,542) | (0.01) |
| € 19,798 | CZK 496,922 | 18/09/2024 | Citibank NA | 1 | (2) | (0.00) |
| € 53,333 | RON 266,644 | 18/07/2024 | Citibank NA | 1 | (200) | (0.00) |
| € 231,543 | US\$ 250,766 | 03/07/2024 | Citibank NA | 3 | (2,600) | (0.01) |
| € 37,839 | RON 189,037 | 18/07/2024 | Goldman Sachs International | 1 | (111) | (0.00) |
| € 40,981 | RON 204,876 | 18/07/2024 | HSBC Bank Plc | 1 | (150) | (0.00) |
| € 74,422 | US\$ 81,187 | 03/07/2024 | HSBC Bank Plc | 1 | (1,421) | (0.00) |
| € 125,212 | RON 625,981 | 18/07/2024 | JPMorgan Chase Bank | 1 | (464) | (0.00) |
| € 255,980 | US\$ 277,188 | 03/07/2024 | JPMorgan Chase Bank | 4 | (2,830) | (0.01) |
| € 235,508 | PLN 1,026,671 | 18/09/2024 | JPMorgan Chase Bank | 1 | (1,768) | (0.00) |
| € 68,703 | US\$ 73,849 | 03/07/2024 | Standard Chartered Bank | 1 | (214) | (0.00) |
| € 800,804 | US\$ 865,910 | 02/07/2024 | Standard Chartered Bank | 1 | (7,648) | (0.01) |
| HUF 79,912,817 | € 205,205 | 08/07/2024 | BNP Paribas | 2 | (3,173) | (0.01) |
| HUF 68,880,160 | € 175,436 | 09/09/2024 | BNP Paribas | 2 | (2,207) | (0.01) |
| HUF 40,093,955 | € 104,066 | 08/07/2024 | Citibank NA | 1 | (2,783) | (0.01) |
| HUF 40,606,253 | € 103,218 | 09/09/2024 | Citibank NA | 1 | (1,080) | (0.00) |
| INR 26,761,072 | US\$ 320,310 | 18/09/2024 | Citibank NA | 1 | (60) | (0.00) |
| INR 26,903,029 | US\$ 322,843 | 30/07/2024 | Citibank NA | 1 | (357) | (0.00) |
| KRW 151,529,826 | US\$ 110,098 | 05/07/2024 | JPMorgan Chase Bank | 1 | (59) | (0.00) |
| MXN 1,904,196 | US\$ 103,945 | 19/07/2024 | Citibank NA | 1 | (83) | (0.00) |
| MYR 2,911,016 | US\$ 620,034 | 18/09/2024 | BNP Paribas | 3 | (985) | (0.00) |
| MYR 1,104,259 | US\$ 235,144 | 18/09/2024 | Standard Chartered Bank | 1 | (315) | (0.00) |
| THB 3,992,444 | US\$ 110,688 | 18/07/2024 | BNP Paribas | 1 | (1,752) | (0.00) |
| THB 3,947,812 | US\$ 108,784 | 18/09/2024 | BNP Paribas | 1 | (510) | (0.00) |
| THB 11,345,803 | US\$ 312,765 | 18/09/2024 | Goldman Sachs International | 5 | (1,593) | (0.00) |
| THB 18,651,040 | US\$ 511,615 | 11/07/2024 | HSBC Bank Plc | 1 | (3,009) | (0.01) |
| THB 2,674,564 | US\$ 74,548 | 18/09/2024 | JPMorgan Chase Bank | 1 | (1,195) | (0.00) |
| THB 3,553,031 | US\$ 97,928 | 18/09/2024 | Standard Chartered Bank | 1 | (482) | (0.00) |
| THB 4,008,980 | US\$ 109,670 | 11/07/2024 | Standard Chartered Bank | 1 | (347) | (0.00) |
| US\$ 566,990 | INR 47,465,779 | 18/09/2024 | BNP Paribas | 2 | (1,034) | (0.00) |
| US\$ 78,556 | THB 2,900,994 | 19/07/2024 | BNP Paribas | 1 | (605) | (0.00) |
| US\$ 52,757 | € 49,304 | 03/07/2024 | Citibank NA | 1 | (87) | (0.00) |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.11%) (31 December 2023: (0.43%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 1,816 | THB 66,396 | 18/09/2024 | Citibank NA | 1 | (5) | (0.00) |
| US\$ 149,699 | INR 12,539,437 | 18/09/2024 | Goldman Sachs International | 2 | (361) | (0.00) |
| US\$ 145,334 | THB 5,319,378 | 04/09/2024 | HSBC Bank Plc | 2 | (399) | (0.00) |
| US\$ 21,411 | € 20,007 | 03/07/2024 | JPMorgan Chase Bank | 1 | (32) | (0.00) |
| US\$ 54,460 | PHP 3,210,560 | 18/09/2024 | JPMorgan Chase Bank | 1 | (438) | (0.00) |
| US\$ 105,742 | CLP 100,292,734 | 12/07/2024 | JPMorgan Chase Bank | 1 | (495) | (0.00) |
| US\$ 107,328 | TWD 3,481,397 | 01/10/2024 | JPMorgan Chase Bank | 1 | (325) | (0.00) |
| US\$ 550,401 | € 513,871 | 05/08/2024 | JPMorgan Chase Bank | 1 | (1,255) | (0.00) |
| US\$ 106,447 | THB 3,896,500 | 04/09/2024 | Standard Chartered Bank | 1 | (303) | (0.00) |
| US\$ 640,331 | € 596,056 | 18/09/2024 | Standard Chartered Bank | 1 | (946) | (0.00) |
| US\$ 232,949 | PHP 13,725,941 | 18/09/2024 | Standard Chartered Bank | 1 | (1,753) | (0.00) |
| US\$ 221,881 | THB 8,146,281 | 19/07/2024 | Standard Chartered Bank | 1 | (413) | (0.00) |
| US\$ 85,549 | INR 7,160,403 | 18/09/2024 | Standard Chartered Bank | 1 | (140) | (0.00) |
| US\$ 111,408 | INR 9,326,198 | 08/08/2024 | Standard Chartered Bank | 1 | (350) | (0.00) |
| US\$ 111,141 | INR 9,297,079 | 25/07/2024 | Standard Chartered Bank | 1 | (323) | (0.00) |
| US\$ 109,975 | INR 9,197,578 | 12/07/2024 | Standard Chartered Bank | 1 | (349) | (0.00) |
| <i>AUD Hedged Classes</i> | | | | | | |
| US\$ 106,591 | AUD 161,129 | 13/09/2024 | State Street Bank and Trust Co | 1 | (1,226) | (0.00) |
| <i>NOK Hedged Classes</i> | | | | | | |
| NOK 3,344 | US\$ 316 | 13/09/2024 | Westpac Banking Corp | 3 | (1) | (0.00) |
| US\$ 302,732 | NOK 3,222,234 | 13/09/2024 | Goldman Sachs International | 1 | (461) | (0.00) |
| US\$ 256,364 | NOK 2,745,164 | 13/09/2024 | State Street Bank and Trust Co | 1 | (1,940) | (0.01) |
| US\$ 2,123 | NOK 22,728 | 13/09/2024 | Westpac Banking Corp | 3 | (15) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (64,991) | (0.11) |

Futures Contracts (0.16%) (31 December 2023: (0.55%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (2) | Euro-BOBL Future September 2024 | (1,865) | (0.00) |
| 2 | Euro-Bund Future September 2024 | (2,744) | (0.00) |
| (67) | Euro-Bund Future September 2024 | (87,605) | (0.14) |
| (8) | Euro-Buxl 30-Year Bond Future September 2024 | (11,789) | (0.02) |
| (1) | US Treasury Ultra Bond (CBT) Future September 2024 | (1,377) | (0.00) |
| Total Unrealised Loss on Futures Contracts [‡] | | (105,380) | (0.16) |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

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

Credit Default Swap Contracts (0.01%) (31 December 2023: (0.00%))

| | Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value US\$ | % of Net Assets |
|---|-----------------|-----------------|-----------------------------|--|-----------------|-----------------|
| USD | 694,038 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on CDX.EM.IG.41.V1 | (7,485) | (0.01) |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | | (7,485) | (0.01) |

¹Centrally cleared swap.

Interest Rate Swap Contracts (0.05%) (31 December 2023: (0.06%))

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|-----------------|--|------------------------------|------------|---------------|----------------------|-----------------|
| CLP | 130,694,684 | 24/10/2033 | LCH Clearnet Ltd ¹ | Receive | 6.12% | 1D CLICP | (8) | (0.00) |
| HUF | 4,379,518 | 21/03/2029 | LCH Clearnet Ltd ¹ | (Pay) | 6.18% | 6M BUBOR | (60) | (0.00) |
| CZK | 3,190,214 | 24/06/2034 | LCH Clearnet Ltd ¹ | Receive | 3.93% | 6M PRIBOR | (234) | (0.00) |
| MXN | 500,566 | 09/03/2029 | LCH Clearnet Ltd ¹ | (Pay) | 8.77% | 28D MXIBTIIE | (836) | (0.00) |
| PLN | 589,759 | 24/06/2034 | LCH Clearnet Ltd ¹ | Receive | 5.20% | 6M WIBOR | (871) | (0.00) |
| CLP | 17,013,289 | 09/11/2025 | Chicago Mercantile Exchange ¹ | (Pay) | 1.24% | 1D CLICP | (991) | (0.00) |
| MXN | 3,689,545 | 13/05/2027 | LCH Clearnet Ltd ¹ | (Pay) | 9.69% | 28D MXIBTIIE | (1,202) | (0.00) |
| CLP | 94,826,734 | 13/04/2025 | Chicago Mercantile Exchange ¹ | Receive | 7.51% | 1D CLICP | (1,511) | (0.00) |
| MXN | 2,313,879 | 30/10/2028 | LCH Clearnet Ltd ¹ | (Pay) | 9.26% | 28D MXIBTIIE | (1,589) | (0.00) |
| PLN | 1,075,334 | 13/06/2029 | LCH Clearnet Ltd ¹ | Receive | 5.15% | 6M WIBOR | (1,751) | (0.00) |
| MXN | 2,318,249 | 17/08/2028 | LCH Clearnet Ltd ¹ | (Pay) | 8.94% | 28D MXIBTIIE | (3,071) | (0.01) |
| MXN | 2,318,248 | 17/08/2028 | LCH Clearnet Ltd ¹ | (Pay) | 8.91% | 28D MXIBTIIE | (3,202) | (0.01) |
| MXN | 2,369,982 | 08/10/2038 | LCH Clearnet Ltd ¹ | Receive | 9.77% | 28D MXIBTIIE | (3,639) | (0.01) |
| CZK | 5,952,124 | 08/02/2029 | LCH Clearnet Ltd ¹ | (Pay) | 3.50% | 6M PRIBOR | (4,250) | (0.01) |
| MXN | 4,279,674 | 26/02/2029 | LCH Clearnet Ltd ¹ | (Pay) | 8.71% | 28D MXIBTIIE | (7,678) | (0.01) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | | (30,893) | (0.05) |

[#]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 | (208,749) | (0.33) |
| Net Financial Assets at Fair Value through Profit or Loss | 60,790,175 | 95.80 |
| Other Net Assets | 2,666,421 | 4.20 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 63,456,596 | 100.00 |

Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 54,437,582 | 84.92 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 5,939,922 | 9.27 |
| ± Financial derivative instruments traded on a regulated market | 49,218 | 0.08 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | 363,453 | 0.57 |
| Total Investments | 60,790,175 | 94.84 |

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 97.83% (31 December 2023: 96.27%) | | | |
| Brazilian Real | | | |
| 188,794 | Banco BTG Pactual SA* | 1,050,621 | 0.92 |
| 132,803 | Banco do Brasil SA* | 638,617 | 0.56 |
| 198,412 | Embraer SA* | 1,291,324 | 1.14 |
| 125,013 | Equatorial Energia SA* | 690,734 | 0.61 |
| 176,810 | Petroleo Brasileiro SA - Preferred Shares* | 1,211,213 | 1.06 |
| Total Brazilian Real | | 4,882,509 | 4.29 |
| Chinese Yuan Renminbi | | | |
| 1,226,400 | Agricultural Bank of China Ltd Class A* | 732,482 | 0.64 |
| 179,900 | Foxconn Industrial Internet Co Ltd Class A* | 665,676 | 0.59 |
| 80,756 | Hainan Jinpan Smart Technology Co Ltd Class A* | 576,841 | 0.51 |
| 170,700 | Hisense Home Appliances Group Co Ltd Class A* | 753,798 | 0.66 |
| 89,100 | Jiangsu Hengrui Pharmaceuticals Co Ltd Class A* | 468,702 | 0.41 |
| 3,186 | Kweichow Moutai Co Ltd Class A* | 638,862 | 0.56 |
| 192,600 | Ningbo Sanxing Medical Electric Co Ltd Class A* | 923,317 | 0.81 |
| 109,200 | Shenzhen Inovance Technology Co Ltd Class A* | 766,412 | 0.67 |
| 21,800 | Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A* | 868,024 | 0.76 |
| 111,000 | Sieyuan Electric Co Ltd Class A* | 1,015,284 | 0.89 |
| Total Chinese Yuan Renminbi | | 7,409,398 | 6.50 |
| Hong Kong Dollar | | | |
| 181,400 | AIA Group Ltd* | 1,227,566 | 1.08 |
| 203,824 | Alibaba Group Holding Ltd* | 1,837,421 | 1.61 |
| 26,000 | BYD Co Ltd - H Shares* | 772,333 | 0.68 |
| 3,010,000 | China Construction Bank Corp - H Shares* | 2,225,529 | 1.95 |
| 154,500 | China Resources Beer Holdings Co Ltd* | 519,837 | 0.46 |
| 133,000 | Meituan Class B* | 1,890,900 | 1.66 |
| 120,800 | Tencent Holdings Ltd* | 5,732,003 | 5.03 |
| Total Hong Kong Dollar | | 14,205,589 | 12.47 |
| Hungarian Forint | | | |
| 21,552 | OTP Bank Nyrt* | 1,069,970 | 0.94 |
| 33,995 | Richter Gedeon Nyrt* | 883,811 | 0.78 |
| Total Hungarian Forint | | 1,953,781 | 1.72 |
| Indian Rupee | | | |
| 97,780 | Anant Raj Ltd* | 502,671 | 0.44 |
| 10,642 | Apollo Hospitals Enterprise Ltd* | 788,525 | 0.69 |
| 192,292 | Aptus Value Housing Finance India Ltd* | 761,331 | 0.67 |
| 258,060 | ASK Automotive Ltd* | 1,123,574 | 0.99 |

Emerging Markets Equity - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Equities 97.83% (31 December 2023: 96.27%) (continued) | | | |
| Indian Rupee (continued) | | | |
| 33,920 | AurionPro Solutions Ltd** | 555,005 | 0.49 |
| 33,920 | AurionPro Solutions Ltd* | 553,318 | 0.49 |
| 180,083 | Bharat Electronics Ltd* | 666,473 | 0.58 |
| 35,659 | Bharti Airtel Ltd* | 618,639 | 0.54 |
| 69,704 | Cholamandalam Investment & Finance Co Ltd* | 1,184,321 | 1.04 |
| 215,197 | CMS Info Systems Ltd* | 1,268,240 | 1.11 |
| 9,861 | Craftsman Automation Ltd* | 651,130 | 0.57 |
| 18,716 | Doms Industries Ltd* | 456,378 | 0.40 |
| 73,980 | ICICI Bank Ltd* | 1,062,738 | 0.93 |
| 72,176 | IndusInd Bank Ltd* | 1,265,567 | 1.11 |
| 44,871 | JB Chemicals & Pharmaceuticals Ltd* | 943,360 | 0.83 |
| 15,623 | Kaynes Technology India Ltd* | 721,062 | 0.63 |
| 22,124 | Larsen & Toubro Ltd* | 940,702 | 0.83 |
| 82,952 | Max Healthcare Institute Ltd* | 935,178 | 0.82 |
| 239,781 | NCC Ltd* | 907,823 | 0.80 |
| 42,879 | Reliance Industries Ltd* | 1,606,876 | 1.41 |
| 692,768 | SBFC Finance Ltd* | 689,286 | 0.61 |
| 1,756 | Shree Cement Ltd* | 586,217 | 0.51 |
| 45,801 | Sun Pharmaceutical Industries Ltd* | 833,446 | 0.73 |
| 277,731 | Tbo Tek Ltd* | 6,368,121 | 5.59 |
| 270,565 | Texmaco Rail & Engineering Ltd* | 807,076 | 0.71 |
| 11,878 | Tube Investments of India Ltd* | 604,749 | 0.53 |
| 28,700 | Venus Pipes & Tubes Ltd* | 708,504 | 0.62 |
| 6,674 | Voltamp Transformers Ltd* | 883,040 | 0.78 |
| 91,812 | XPRO India Ltd* | 1,092,135 | 0.96 |
| 19,492 | Yasho Industries Ltd* | 454,927 | 0.40 |
| | Total Indian Rupee | 30,540,412 | 26.81 |
| Indonesian Rupiah | | | |
| 5,204,300 | Bank Negara Indonesia Persero Tbk PT* | 1,476,740 | 1.30 |
| | Total Indonesian Rupiah | 1,476,740 | 1.30 |
| Mexican Peso | | | |
| 78,759 | Grupo Financiero Banorte SAB de CV Class O* | 613,257 | 0.54 |
| 168,795 | Wal-Mart de Mexico SAB de CV* | 576,850 | 0.50 |
| | Total Mexican Peso | 1,190,107 | 1.04 |
| New Taiwan Dollar | | | |
| 25,000 | Asia Vital Components Co Ltd* | 585,402 | 0.51 |
| 76,000 | Delta Electronics Inc* | 906,491 | 0.80 |

Emerging Markets Equity - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Equities 97.83% (31 December 2023: 96.27%) (continued) | | | |
| New Taiwan Dollar (continued) | | | |
| 42,000 | Elite Material Co Ltd* | 612,248 | 0.54 |
| 309,000 | Far EasTone Telecommunications Co Ltd* | 801,217 | 0.70 |
| 107,000 | Hon Hai Precision Industry Co Ltd* | 704,480 | 0.62 |
| 19,000 | Lotes Co Ltd* | 952,382 | 0.84 |
| 43,000 | MediaTek Inc* | 1,851,941 | 1.62 |
| 11,000 | Wiwynn Corp* | 890,862 | 0.78 |
| | Total New Taiwan Dollar | 7,305,023 | 6.41 |
| Philippine Peso | | | |
| 458,520 | BDO Unibank Inc* | 1,002,956 | 0.88 |
| | Total Philippine Peso | 1,002,956 | 0.88 |
| Polish Zloty | | | |
| 4,627 | Dino Polska SA* | 466,914 | 0.41 |
| | Total Polish Zloty | 466,914 | 0.41 |
| Pound Sterling | | | |
| 21,204 | Antofagasta Plc* | 563,518 | 0.49 |
| 20,797 | Rio Tinto Plc* | 1,364,664 | 1.20 |
| | Total Pound Sterling | 1,928,182 | 1.69 |
| Saudi Arabia Riyal | | | |
| 40,852 | Al Rajhi Bank* | 890,451 | 0.78 |
| 61,283 | Alinma Bank* | 511,014 | 0.45 |
| 101,169 | Saudi Arabian Oil Co* | 745,536 | 0.65 |
| | Total Saudi Arabia Riyal | 2,147,001 | 1.88 |
| South African Rand | | | |
| 47,949 | Bid Corp Ltd* | 1,115,668 | 0.98 |
| 121,125 | Standard Bank Group Ltd* | 1,405,247 | 1.23 |
| | Total South African Rand | 2,520,915 | 2.21 |
| South Korean Won | | | |
| 9,846 | DB Insurance Co Ltd* | 815,770 | 0.72 |
| 21,056 | Kia Corp* | 1,970,239 | 1.73 |
| 92,341 | Samsung Electronics Co Ltd* | 5,434,621 | 4.77 |
| 20,159 | SK Hynix Inc* | 3,421,156 | 3.00 |
| | Total South Korean Won | 11,641,786 | 10.22 |

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 97.83% (31 December 2023: 96.27%) (continued) | | | |
| United Arab Emirates Dirham | | | |
| 785,281 | Adnoc Gas Plc* | 617,515 | 0.54 |
| 567,073 | Dubai Islamic Bank PJSC* | 886,196 | 0.78 |
| Total United Arab Emirates Dirham | | 1,503,711 | 1.32 |
| United States Dollar | | | |
| 5,039 | Credicorp Ltd* | 812,942 | 0.71 |
| 694 | MercadoLibre Inc* | 1,140,520 | 1.00 |
| 11,915 | NetEase Inc ADR* | 1,138,836 | 1.00 |
| 18,091 | NVIDIA Corp* | 2,234,962 | 1.96 |
| 2,580 | Onto Innovation Inc* | 566,465 | 0.50 |
| 12,674 | PDD Holdings Inc ADR* | 1,685,008 | 1.48 |
| 65,882 | Taiwan Semiconductor Manufacturing Co Ltd ADR* | 11,450,950 | 10.05 |
| 41,955 | Tencent Music Entertainment Group ADR* | 589,468 | 0.52 |
| 16,355 | Trip.com Group Ltd ADR* | 768,685 | 0.68 |
| Total United States Dollar | | 20,387,836 | 17.90 |
| Vietnam Dong | | | |
| 208,000 | Military Commercial Joint Stock Bank* | 180,926 | 0.16 |
| 769,600 | Vietnam Technological & Commercial Joint Stock Bank* | 705,437 | 0.62 |
| Total Vietnam Dong | | 886,363 | 0.78 |
| Total Equities | | 111,449,223 | 97.83 |
| Real Estate Investment Trusts 1.03% (31 December 2023: 0.53%) | | | |
| Mexican Peso | | | |
| 344,910 | FIBRA Macquarie Mexico | 585,869 | 0.51 |
| 1,110,851 | Fibra MTY SAPI de CV | 592,923 | 0.52 |
| Total Real Estate Investment Trusts * | | 1,178,792 | 1.03 |
| Total Investments | | 112,628,015 | 98.86 |

Forward Currency Contracts 0.38% (31 December 2023: 1.40%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 206,504 | US\$ 136,279 | 18/07/2024 | Goldman Sachs International | 9 | 1,693 | 0.00 |
| AUD 84,793 | US\$ 56,340 | 18/07/2024 | UBS AG | 4 | 314 | 0.00 |
| AUD 8,140,960 | US\$ 5,294,222 | 18/07/2024 | Westpac Banking Corp | 36 | 145,014 | 0.13 |
| US\$ 2,504 | AUD 3,748 | 18/07/2024 | Westpac Banking Corp | 2 | 0 | 0.00 |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 447,919 | US\$ 326,461 | 18/07/2024 | Goldman Sachs International | 4 | 1,005 | 0.00 |
| CAD 168,300 | US\$ 122,873 | 18/07/2024 | Royal Bank of Canada | 2 | 168 | 0.00 |

Emerging Markets Equity - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.38% (31 December 2023: 1.40%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|------------------------|------------------------|
| <i>CAD Hedged Classes (continued)</i> | | | | | | |
| CAD 12,604,741 | US\$ 9,188,091 | 18/07/2024 | UBS AG | 3 | 27,019 | 0.02 |
| CAD 12,542,570 | US\$ 9,142,019 | 18/07/2024 | Westpac Banking Corp | 3 | 27,639 | 0.03 |
| US\$ 153,759 | CAD 209,873 | 18/07/2024 | Goldman Sachs International | 2 | 324 | 0.00 |
| US\$ 284,558 | CAD 388,264 | 18/07/2024 | Royal Bank of Canada | 3 | 704 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 34,669 | US\$ 37,046 | 18/07/2024 | Goldman Sachs International | 1 | 139 | 0.00 |
| € 7,626,982 | US\$ 8,158,899 | 18/07/2024 | UBS AG | 3 | 21,565 | 0.02 |
| € 28,573 | US\$ 30,553 | 18/07/2024 | Westpac Banking Corp | 8 | 92 | 0.00 |
| US\$ 23,162 | € 21,244 | 18/07/2024 | Goldman Sachs International | 1 | 377 | 0.00 |
| US\$ 73,739 | € 68,191 | 18/07/2024 | UBS AG | 2 | 599 | 0.00 |
| US\$ 353,212 | € 325,725 | 18/07/2024 | Westpac Banking Corp | 29 | 3,851 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 14,512 | US\$ 18,149 | 18/07/2024 | Goldman Sachs International | 3 | 198 | 0.00 |
| £ 513,762 | US\$ 642,028 | 18/07/2024 | UBS AG | 5 | 7,481 | 0.01 |
| £ 17,221 | US\$ 21,511 | 18/07/2024 | Westpac Banking Corp | 5 | 260 | 0.00 |
| US\$ 11,848 | £ 9,305 | 18/07/2024 | Goldman Sachs International | 4 | 85 | 0.00 |
| US\$ 587,062 | £ 459,374 | 18/07/2024 | Westpac Banking Corp | 5 | 6,312 | 0.01 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 11,145 | ZAR 202,953 | 18/07/2024 | Goldman Sachs International | 1 | 44 | 0.00 |
| US\$ 284,844 | ZAR 5,203,973 | 18/07/2024 | Westpac Banking Corp | 8 | 196 | 0.00 |
| ZAR 70,796,320 | US\$ 3,705,562 | 18/07/2024 | Goldman Sachs International | 12 | 166,856 | 0.15 |
| ZAR 1,133,300 | US\$ 60,717 | 18/07/2024 | UBS AG | 2 | 1,273 | 0.00 |
| ZAR 8,754,141 | US\$ 464,428 | 18/07/2024 | Westpac Banking Corp | 43 | 14,408 | 0.01 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 427,616 | 0.38 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 113,055,631 | 99.24 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.23%) (31 December 2023: (0.87%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 87,372 | US\$ 58,533 | 18/07/2024 | Goldman Sachs International | 1 | (157) | (0.00) |
| AUD 29,109 | US\$ 19,501 | 18/07/2024 | Westpac Banking Corp | 7 | (52) | (0.00) |
| US\$ 56,318 | AUD 85,329 | 18/07/2024 | Goldman Sachs International | 4 | (693) | (0.00) |
| US\$ 60,146 | AUD 90,418 | 18/07/2024 | UBS AG | 3 | (265) | (0.00) |
| US\$ 3,941,603 | AUD 6,062,014 | 18/07/2024 | Westpac Banking Corp | 22 | (108,627) | (0.10) |

Emerging Markets Equity - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.23%) (31 December 2023: (0.87%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 688,760 | US\$ 506,047 | 18/07/2024 | Goldman Sachs International | 4 | (2,506) | (0.00) |
| CAD 1,164,379 | US\$ 854,432 | 18/07/2024 | Royal Bank of Canada | 5 | (3,174) | (0.00) |
| CAD 89,079 | US\$ 65,347 | 18/07/2024 | Westpac Banking Corp | 1 | (223) | (0.00) |
| US\$ 307,070 | CAD 421,090 | 18/07/2024 | Goldman Sachs International | 2 | (782) | (0.00) |
| US\$ 457,157 | CAD 628,343 | 18/07/2024 | Royal Bank of Canada | 4 | (2,214) | (0.00) |
| US\$ 9,028,440 | CAD 12,386,848 | 18/07/2024 | Westpac Banking Corp | 2 | (27,372) | (0.03) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 200,511 | US\$ 216,448 | 18/07/2024 | Goldman Sachs International | 5 | (1,385) | (0.00) |
| € 233,643 | US\$ 252,900 | 18/07/2024 | UBS AG | 6 | (2,302) | (0.00) |
| € 349,850 | US\$ 380,565 | 18/07/2024 | Westpac Banking Corp | 15 | (5,328) | (0.01) |
| US\$ 122,604 | € 114,806 | 18/07/2024 | Goldman Sachs International | 2 | (533) | (0.00) |
| US\$ 4,028,522 | € 3,765,908 | 18/07/2024 | UBS AG | 2 | (10,674) | (0.01) |
| US\$ 144,998 | € 135,718 | 18/07/2024 | Westpac Banking Corp | 12 | (569) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 2,894 | US\$ 3,693 | 18/07/2024 | Goldman Sachs International | 2 | (35) | (0.00) |
| £ 25,001 | US\$ 31,798 | 18/07/2024 | UBS AG | 5 | (191) | (0.00) |
| £ 37,421 | US\$ 47,515 | 18/07/2024 | Westpac Banking Corp | 7 | (207) | (0.00) |
| US\$ 34,607 | £ 27,860 | 18/07/2024 | Goldman Sachs International | 4 | (614) | (0.00) |
| US\$ 3,662 | £ 2,932 | 18/07/2024 | Westpac Banking Corp | 1 | (45) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 1,802,438 | ZAR 34,448,316 | 18/07/2024 | Goldman Sachs International | 8 | (81,816) | (0.07) |
| US\$ 33,321 | ZAR 624,208 | 18/07/2024 | UBS AG | 2 | (822) | (0.00) |
| US\$ 345,809 | ZAR 6,488,402 | 18/07/2024 | Westpac Banking Corp | 38 | (9,094) | (0.01) |
| ZAR 2,022,143 | US\$ 111,065 | 18/07/2024 | Goldman Sachs International | 4 | (458) | (0.00) |
| ZAR 82,257 | US\$ 4,529 | 18/07/2024 | Westpac Banking Corp | 8 | (29) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (260,167) | (0.23) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (260,167) | (0.23) |
| Net Financial Assets at Fair Value through Profit or Loss | 112,795,464 | 99.01 |
| Other Net Assets | 1,127,089 | 0.99 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 113,922,553 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 112,073,010 | 94.27 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 555,005 | 0.47 |
| [∞] Financial derivative instruments that are traded OTC | 167,449 | 0.14 |
| Total Investments | 112,795,464 | 94.88 |

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 |
|--|---|--------|---------------|----------------|-----------------|
| Corporate Bonds 52.82% (31 December 2023: 45.11%) | | | | | |
| Euro | | | | | |
| 100,000 | A2A SpA* | 5.00% | 29/12/2049 | 99,208 | 0.70 |
| 100,000 | Alexandrite Monnet UK Holdco Plc† | 10.50% | 15/05/2029 | 103,784 | 0.74 |
| 100,000 | AMCO - Asset Management Co SpA* | 0.75% | 20/04/2028 | 88,202 | 0.63 |
| 110,000 | AMCO - Asset Management Co SpA* | 4.63% | 06/02/2027 | 111,628 | 0.79 |
| 100,000 | Aroundtown SA* | 0.38% | 15/04/2027 | 86,844 | 0.62 |
| 200,000 | ASR Nederland NV* | 6.63% | 29/12/2049 | 196,880 | 1.40 |
| 100,000 | Athene Global Funding* | 0.83% | 08/01/2027 | 92,845 | 0.66 |
| 100,000 | Balder Finland OYJ† | 2.00% | 18/01/2031 | 80,969 | 0.57 |
| 100,000 | Bank of New Zealand* | 2.55% | 29/06/2027 | 97,500 | 0.69 |
| 90,000 | Banque Federative du Credit Mutuel SA* | 2.88% | 29/12/2049 | 82,536 | 0.59 |
| 100,000 | BCP V Modular Services Finance II Plc** | 4.75% | 30/11/2028 | 93,380 | 0.66 |
| 100,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 100,928 | 0.72 |
| 100,000 | BNP Paribas Fortis SA* | 3.75% | 30/10/2028 | 102,112 | 0.73 |
| 100,000 | BPCE SFH SA* | 3.13% | 24/01/2028 | 99,700 | 0.71 |
| 100,000 | Canadian Imperial Bank of Commerce* | 3.25% | 31/03/2027 | 99,699 | 0.71 |
| 200,000 | CECONOMY AG† | 6.25% | 15/07/2029 | 199,202 | 1.42 |
| 100,000 | Cirsa Finance International Sarl† | 4.50% | 15/03/2027 | 98,542 | 0.70 |
| 100,000 | Commerzbank AG† | 4.88% | 16/10/2034 | 99,764 | 0.71 |
| 100,000 | Commonwealth Bank of Australia* | 0.75% | 28/02/2028 | 91,430 | 0.65 |
| 100,000 | Commonwealth Bank of Australia* | 3.25% | 24/10/2025 | 99,789 | 0.71 |
| 100,000 | Credit Agricole Home Loan SFH SA† | 0.13% | 16/12/2024 | 98,442 | 0.70 |
| 100,000 | Credit Agricole Home Loan SFH SA† | 2.88% | 12/01/2034 | 97,146 | 0.69 |
| 100,000 | Credit Agricole Home Loan SFH SA† | 3.13% | 18/10/2030 | 99,623 | 0.71 |
| 100,000 | Crelan SA* | 5.38% | 30/04/2035 | 101,310 | 0.72 |
| 100,000 | Dexia SA* | 0.63% | 17/01/2026 | 95,915 | 0.68 |
| 100,000 | Electricite de France SA* | 4.75% | 17/06/2044 | 100,208 | 0.71 |
| 100,000 | Engie SA* | 5.13% | 29/12/2049 | 99,397 | 0.71 |
| 100,000 | Erste Group Bank AG* | 2.88% | 09/01/2031 | 97,969 | 0.70 |
| 100,000 | Eurofins Scientific SE† | 6.75% | 29/12/2049 | 100,908 | 0.72 |
| 100,000 | Firmenich Productions Participations SAS† | 1.75% | 30/04/2030 | 91,076 | 0.65 |
| 100,000 | Grupo Antolin-Irausa SA* | 3.50% | 30/04/2028 | 77,066 | 0.55 |
| 100,000 | Heimstaden Bostad AB† | 3.38% | 29/12/2049 | 67,560 | 0.48 |
| 100,000 | Iceland Bondco Plc** | 9.33% | 15/12/2027 | 101,250 | 0.72 |
| 100,000 | Islandsbanki HF† | 4.63% | 27/03/2028 | 100,922 | 0.72 |
| 100,000 | Koninklijke FrieslandCampina NV* | 2.85% | 29/12/2049 | 96,015 | 0.68 |
| 55,000 | Kreditanstalt fuer Wiederaufbau† | 0.00% | 15/09/2031 | 44,901 | 0.32 |
| 450,000 | Kreditanstalt fuer Wiederaufbau† | 1.25% | 30/06/2027 | 428,670 | 3.05 |
| 100,000 | Landsbankinn HF† | 5.00% | 13/05/2028 | 102,414 | 0.73 |
| 100,000 | Loxam SAS* | 6.38% | 31/05/2029 | 103,237 | 0.73 |

Euro Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|------------------|-----------------|
| Corporate Bonds 52.82% (31 December 2023: 45.11%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 100,000 | Maxeda DIY Holding BV** | 5.88% | 01/10/2026 | 82,475 | 0.59 |
| 100,000 | Medtronic Inc* | 4.15% | 15/10/2053 | 101,444 | 0.72 |
| 135,000 | Molson Coors Beverage Co* | 3.80% | 15/06/2032 | 135,648 | 0.96 |
| 100,000 | Morgan Stanley* | 3.96% | 21/03/2035 | 99,468 | 0.71 |
| 100,000 | MPT Operating Partnership LP/MPT Finance Corp* | 0.99% | 15/10/2026 | 79,937 | 0.57 |
| 100,000 | National Australia Bank Ltd* | 2.35% | 30/08/2029 | 95,830 | 0.68 |
| 100,000 | National Australia Bank Ltd* | 3.15% | 05/02/2031 | 99,726 | 0.71 |
| 100,000 | National Grid North America Inc* | 4.67% | 12/09/2033 | 104,040 | 0.74 |
| 100,000 | Nordeutsche Landesbank-Girozentrale* | 5.63% | 23/08/2034 | 99,404 | 0.71 |
| 100,000 | PCF GmbH* | 4.75% | 15/04/2026 | 85,275 | 0.61 |
| 100,000 | Permanent TSB Group Holdings Plc* | 3.00% | 19/08/2031 | 96,130 | 0.68 |
| 100,000 | Picard Groupe SAS** | 6.38% | 01/07/2029 | 99,991 | 0.71 |
| 100,000 | Pinnacle Bidco Plc* | 8.25% | 11/10/2028 | 106,303 | 0.75 |
| 100,000 | Project Grand UK Plc* | 9.00% | 01/06/2029 | 100,581 | 0.71 |
| 100,000 | PVH Corp* | 4.13% | 16/07/2029 | 99,681 | 0.71 |
| 100,000 | RCI Banque SA* | 5.50% | 09/10/2034 | 99,877 | 0.71 |
| 100,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 98,969 | 0.70 |
| 100,000 | Sogecap SA* | 6.50% | 16/05/2044 | 106,968 | 0.76 |
| 130,000 | Southern Co* | 1.88% | 15/09/2081 | 116,085 | 0.82 |
| 100,000 | Sumitomo Mitsui Trust Bank Ltd* | 4.09% | 19/04/2028 | 101,876 | 0.72 |
| 100,000 | Tereos Finance Groupe I SA** | 5.88% | 30/04/2030 | 100,179 | 0.71 |
| 100,000 | Teva Pharmaceutical Finance Netherlands II BV* | 7.38% | 15/09/2029 | 110,938 | 0.79 |
| 100,000 | Timken Co* | 4.13% | 23/05/2034 | 97,467 | 0.69 |
| 100,000 | Toronto-Dominion Bank* | 4.17% | 16/02/2027 | 100,287 | 0.71 |
| 100,000 | UBS Group AG* | 2.13% | 13/10/2026 | 97,734 | 0.69 |
| 100,000 | UniCredit Bank Austria AG* | 2.88% | 10/11/2028 | 98,364 | 0.70 |
| 100,000 | Upfield BV** | 6.88% | 02/07/2029 | 99,646 | 0.71 |
| 100,000 | Verizon Communications Inc* | 3.75% | 28/02/2036 | 98,923 | 0.70 |
| 100,000 | Virgin Money UK Plc* | 4.00% | 18/03/2028 | 100,206 | 0.71 |
| 100,000 | Volkswagen International Finance NV* | 1.88% | 30/03/2027 | 95,582 | 0.68 |
| 100,000 | Warnermedia Holdings Inc* | 4.69% | 17/05/2033 | 99,567 | 0.71 |
| 100,000 | Westpac Banking Corp* | 0.38% | 02/04/2026 | 95,035 | 0.67 |
| Total Corporate Bonds | | | | 7,432,607 | 52.82 |
| Government Bonds 48.46% (31 December 2023: 51.07%) | | | | | |
| Euro | | | | | |
| 100,000 | Acquirente Unico SpA* | 2.80% | 20/02/2026 | 97,729 | 0.69 |
| 75,000 | Autonomous Community of Madrid Spain* | 2.08% | 12/03/2030 | 70,453 | 0.50 |
| 50,000 | Autonomous Community of Madrid Spain* | 3.46% | 30/04/2034 | 49,750 | 0.35 |

Euro Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|---|---|--------|---------------|----------------|-----------------|
| Government Bonds 48.46% (31 December 2023: 51.07%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 100,000 | Bank Gospodarstwa Krajowego* | 3.00% | 30/05/2029 | 97,076 | 0.69 |
| 100,000 | Bank Gospodarstwa Krajowego* | 4.00% | 08/09/2027 | 100,937 | 0.72 |
| 100,000 | Bank Gospodarstwa Krajowego* | 4.38% | 13/03/2039 | 99,551 | 0.71 |
| 52,000 | Bulgaria Government International Bond* | 4.88% | 13/05/2036 | 55,051 | 0.39 |
| 92,163 | Bundesrepublik Deutschland Bundesanleihe* | 1.25% | 15/08/2048 | 69,040 | 0.49 |
| 20,000 | European Financial Stability Facility* | 2.88% | 16/02/2033 | 19,817 | 0.14 |
| 533,000 | European Financial Stability Facility* | 3.50% | 11/04/2029 | 546,128 | 3.88 |
| 90,000 | European Stability Mechanism* | 1.00% | 23/06/2027 | 85,008 | 0.60 |
| 40,000 | European Stability Mechanism* | 2.63% | 18/09/2029 | 39,454 | 0.28 |
| 65,000 | European Union* | 1.63% | 04/12/2029 | 60,678 | 0.43 |
| 46,000 | European Union* | 2.00% | 04/10/2027 | 44,651 | 0.32 |
| 65,000 | European Union* | 2.88% | 06/12/2027 | 64,734 | 0.46 |
| 59,000 | European Union* | 3.00% | 04/12/2034 | 58,175 | 0.41 |
| 825,000 | European Union* | 3.13% | 04/12/2030 | 830,950 | 5.91 |
| 790,000 | European Union* | 3.25% | 04/07/2034 | 798,002 | 5.67 |
| 23,000 | European Union* | 3.25% | 04/02/2050 | 22,057 | 0.16 |
| 99,000 | European Union* | 3.38% | 04/10/2038 | 99,058 | 0.70 |
| 98,000 | European Union* | 3.38% | 04/10/2039 | 97,526 | 0.69 |
| 17,000 | European Union* | 3.38% | 05/10/2054 | 16,438 | 0.12 |
| 39,000 | European Union* | 4.00% | 04/04/2044 | 41,734 | 0.30 |
| 25,555 | French Republic Government Bond OAT* | 0.75% | 25/05/2052 | 12,791 | 0.09 |
| 121,691 | French Republic Government Bond OAT* | 1.50% | 25/05/2031 | 110,021 | 0.78 |
| 19,000 | French Republic Government Bond OAT* | 1.50% | 25/05/2050 | 12,231 | 0.09 |
| 12,650 | French Republic Government Bond OAT* | 1.75% | 25/05/2066 | 7,788 | 0.06 |
| 75,000 | Hellenic Republic Government Bond* | 3.38% | 15/06/2034 | 72,887 | 0.52 |
| 35,000 | Hellenic Republic Government Bond* | 4.13% | 15/06/2054 | 33,753 | 0.24 |
| 125,000 | Hellenic Republic Government Bond* | 4.38% | 18/07/2038 | 130,056 | 0.92 |
| 55,000 | Instituto de Credito Oficial* | 3.80% | 31/05/2029 | 56,486 | 0.40 |
| 21,000 | Ireland Government Bond* | 0.55% | 22/04/2041 | 13,897 | 0.10 |
| 20,800 | Ireland Government Bond* | 3.00% | 18/10/2043 | 20,226 | 0.14 |
| 46,000 | Italy Buoni Poliennali Del Tesoro* | 0.25% | 15/03/2028 | 40,980 | 0.29 |
| 77,958 | Italy Buoni Poliennali Del Tesoro** | 0.55% | 21/05/2026 | 75,328 | 0.54 |
| 85,000 | Italy Buoni Poliennali Del Tesoro** | 1.20% | 15/08/2025 | 82,829 | 0.59 |
| 78,946 | Italy Buoni Poliennali Del Tesoro** | 1.40% | 26/05/2025 | 78,058 | 0.55 |
| 74,000 | Italy Buoni Poliennali Del Tesoro* | 1.45% | 01/03/2036 | 55,881 | 0.40 |
| 100,000 | Italy Buoni Poliennali Del Tesoro* | 1.85% | 01/07/2025 | 98,385 | 0.70 |
| 52,101 | Italy Buoni Poliennali Del Tesoro* | 2.00% | 14/03/2028 | 51,405 | 0.37 |
| 44,000 | Italy Buoni Poliennali Del Tesoro** | 2.50% | 01/12/2032 | 39,789 | 0.28 |
| 125,000 | Italy Buoni Poliennali Del Tesoro* | 3.00% | 01/08/2029 | 121,961 | 0.87 |
| 143,000 | Italy Buoni Poliennali Del Tesoro* | 3.40% | 28/03/2025 | 142,784 | 1.01 |

Euro Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|---|---|--------|---------------|-------------------|-----------------|
| Government Bonds 48.46% (31 December 2023: 51.07%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 67,000 | Italy Buoni Poliennali Del Tesoro** | 4.05% | 30/10/2037 | 65,858 | 0.47 |
| 51,000 | Kingdom of Belgium Government Bond* | 0.35% | 22/06/2032 | 41,525 | 0.30 |
| 28,904 | Kingdom of Belgium Government Bond* | 0.40% | 22/06/2040 | 18,337 | 0.13 |
| 77,696 | Kingdom of Belgium Government Bond* | 1.45% | 22/06/2037 | 62,728 | 0.45 |
| 44,000 | Kingdom of Belgium Government Bond* | 3.00% | 22/06/2033 | 43,885 | 0.31 |
| 100,000 | Lithuania Government International Bond* | 3.50% | 13/02/2034 | 98,906 | 0.70 |
| 157,000 | Netherlands Government Bond* | 4.00% | 15/01/2037 | 174,960 | 1.24 |
| 116,000 | Portugal Obrigacoes do Tesouro OT* | 1.65% | 16/07/2032 | 104,764 | 0.74 |
| 23,500 | Portugal Obrigacoes do Tesouro OT* | 1.95% | 15/06/2029 | 22,584 | 0.16 |
| 55,000 | Republic of Austria Government Bond* | 0.90% | 20/02/2032 | 47,355 | 0.34 |
| 100,000 | Republic of Poland Government International Bond* | 3.63% | 11/01/2034 | 99,125 | 0.70 |
| 52,000 | Romanian Government International Bond** | 2.88% | 26/05/2028 | 49,066 | 0.35 |
| 65,000 | Romanian Government International Bond* | 3.62% | 26/05/2030 | 59,858 | 0.43 |
| 40,000 | Romanian Government International Bond* | 3.88% | 29/10/2035 | 33,791 | 0.24 |
| 68,000 | Romanian Government International Bond* | 5.25% | 30/05/2032 | 66,348 | 0.47 |
| 77,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 75,153 | 0.53 |
| 150,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 156,247 | 1.11 |
| 104,000 | Romanian Government International Bond* | 6.63% | 27/09/2029 | 111,466 | 0.79 |
| 143,000 | Slovakia Government Bond* | 3.75% | 06/03/2034 | 143,426 | 1.02 |
| 51,000 | Slovakia Government Bond* | 3.75% | 23/02/2035 | 50,697 | 0.36 |
| 123,000 | Spain Government Bond* | 0.85% | 30/07/2037 | 88,093 | 0.63 |
| 21,000 | Spain Government Bond* | 2.90% | 31/10/2046 | 18,026 | 0.13 |
| 50,000 | Spain Government Bond* | 3.15% | 30/04/2033 | 49,497 | 0.35 |
| 21,000 | Spain Government Bond* | 3.25% | 30/04/2034 | 20,796 | 0.15 |
| 95,000 | Spain Government Bond* | 3.45% | 31/10/2034 | 95,272 | 0.68 |
| 92,000 | Spain Government Bond* | 3.50% | 31/05/2029 | 93,857 | 0.67 |
| 115,000 | Spain Government Bond* | 3.55% | 31/10/2033 | 116,974 | 0.83 |
| 12,000 | Spain Government Bond* | 4.00% | 31/10/2054 | 11,972 | 0.09 |
| 71,000 | Spain Government Bond* | 4.20% | 31/01/2037 | 75,718 | 0.54 |
| Total Government Bonds | | | | 6,817,817 | 48.46 |
| Total Investments | | | | 14,250,424 | 101.28 |

Futures Contracts 0.35% (31 December 2023: 0.31%)

| Number of Contracts | Description | Unrealised Gain EUR | % of Net Assets |
|---------------------|--|---------------------|-----------------|
| 30 | Euro-BOBL Future September 2024 | 35,100 | 0.25 |
| 7 | Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00 | 130 | 0.00 |
| 1 | Euro-Buxl 30-Year Bond Future September 2024 | 2,780 | 0.02 |
| 22 | Euro-Schatz Future September 2024 | 10,890 | 0.08 |

Euro Bond - Schedule of Investments (Continued)

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

Futures Contracts 0.35% (31 December 2023: 0.31%) (continued)

| Number of Contracts | Description | Unrealised Gain EUR | % of Net Assets |
|---|---|---------------------|-----------------|
| 1 | Short-Term Euro-BTP Future September 2024 | 40 | 0.00 |
| Total Unrealised Gain on Futures Contracts * | | 48,940 | 0.35 |

Inflation Swap Contracts 0.03% (31 December 2023: 0.06%)

| Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain EUR | % of Net Assets |
|---|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR 375,000 | 15/11/2033 | LCH Clearnet Ltd ¹ | (Pay) | 2.32% | CPTFEMU | 5,042 | 0.03 |
| Total Unrealised Gain on Inflation Swap Contracts [∞] | | | | | | 5,042 | 0.03 |

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

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

¹Centrally cleared swap.

Interest Rate Swap Contracts 0.02% (31 December 2023: 0.07%)

| Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain EUR | % of Net Assets |
|---|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR 170,000 | 26/10/2028 | LCH Clearnet Ltd ¹ | (Pay) | 3.09% | 1D €STR | 2,639 | 0.02 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | 2,639 | 0.02 |

[#]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 | 14,307,045 | 101.68 |

Financial Liabilities at Fair Value through Profit or Loss

Futures Contracts (0.02%) (31 December 2023: (0.18%))

| Number of Contracts | Description | Unrealised Loss EUR | % of Net Assets |
|---|---------------------------------|---------------------|-----------------|
| 1 | Euro-BTP Future September 2024 | (790) | (0.01) |
| (10) | Euro-Bund Future September 2024 | (30) | (0.00) |
| 5 | Euro-OAT Future September 2024 | (1,585) | (0.01) |
| Total Unrealised Loss on Futures Contracts * | | (2,405) | (0.02) |

Euro Bond - Schedule of Investments (Continued)

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

Inflation Swap Contracts (0.03%) (31 December 2023: (0.03%))

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR | 400,000 | 18/04/2027 | LCH Clearnet Ltd ¹ | Receive | 2.26% | CPTFEMU | (2,359) | (0.01) |
| EUR | 375,000 | 15/11/2028 | LCH Clearnet Ltd ¹ | Receive | 2.21% | CPTFEMU | (2,421) | (0.02) |
| Total Unrealised Loss on Inflation Swap Contracts [∞] | | | | | | | (4,780) | (0.03) |

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

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

¹Centrally cleared swap.

Interest Rate Swap Contracts (0.06%) (31 December 2023: (0.04%))

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR | 200,031 | 30/08/2032 | LCH Clearnet Ltd ¹ | (Pay) | 2.22% | 6M EURIBOR | (8,682) | (0.06) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | | (8,682) | (0.06) |

[#]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 (0.37%) (31 December 2023: (0.52%))

| | Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value EUR | % of Net Assets |
|---|-----------------|-----------------|-----------------------------|---|-----------------|-----------------|
| EUR | 700,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on iTRAXX Europe Crossover S41.V1 | (51,833) | (0.37) |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | | (51,833) | (0.37) |

¹Centrally cleared swap.

| | Fair Value EUR | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (67,700) | (0.48) |
| Net Financial Assets at Fair Value through Profit or Loss | 14,239,345 | 101.20 |
| Other Net Liabilities | (168,749) | (1.20) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 14,070,596 | 100.00 |

Portfolio Analysis

| | EUR | % of Total Assets |
|--|-------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 13,178,791 | 88.14 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 967,849 | 6.48 |
| † Other transferable securities and/or money market instruments | 103,784 | 0.69 |
| ± Financial derivative instruments traded on a regulated market | 46,535 | 0.31 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (57,614) | (0.39) |
| Total Investments | 14,239,345 | 95.23 |

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 1.19% (31 December 2023: 0.46%) | | | | | |
| Euro | | | | | |
| 200,000 | Auto ABS Italian Stella Loans S.r.l. Series 2024-1 Class B | 4.84% | 29/12/2036 | 200,456 | 0.38 |
| 300,000 | Brignole Co Series 2024 Class C | 5.60% | 24/02/2042 | 301,016 | 0.56 |
| 31,221 | Futura S.r.l. Series 2019-1 Class A | 6.87% | 31/07/2044 | 31,353 | 0.06 |
| 100,000 | Quarzo S.r.l. Series 2024-1 Class C | 6.00% | 15/06/2041 | 100,599 | 0.19 |
| Total Asset Backed Securities ** | | | | 633,424 | 1.19 |
| Corporate Bonds 52.75% (31 December 2023: 54.54%) | | | | | |
| Danish Krone | | | | | |
| 7,828,554 | Nykredit Realkredit AS [†] | 4.00% | 01/10/2053 | 1,029,870 | 1.94 |
| 8,298,319 | Nykredit Realkredit AS [†] | 5.00% | 01/10/2053 | 1,119,543 | 2.10 |
| 3,731,849 | Nykredit Realkredit AS [†] | 5.00% | 01/10/2056 | 506,874 | 0.95 |
| Total Danish Krone | | | | 2,656,287 | 4.99 |
| Euro | | | | | |
| 200,000 | A2A SpA [†] | 5.00% | 29/12/2049 | 198,415 | 0.37 |
| 200,000 | Alexandrite Monnet UK Holdco Plc [†] | 10.50% | 15/05/2029 | 207,568 | 0.39 |
| 100,000 | Altice France SA [†] | 3.38% | 15/01/2028 | 70,216 | 0.13 |
| 250,000 | AMCO - Asset Management Co SpA [†] | 0.75% | 20/04/2028 | 220,505 | 0.41 |
| 150,000 | AMCO - Asset Management Co SpA [†] | 4.63% | 06/02/2027 | 152,220 | 0.29 |
| 100,000 | ANZ New Zealand Int'l Ltd [†] | 3.95% | 17/07/2026 | 101,226 | 0.19 |
| 200,000 | Arkema SA [†] | 1.50% | 29/12/2049 | 190,560 | 0.36 |
| 166,000 | Aroundtown Finance Sarl [†] | 7.13% | 29/12/2049 | 124,749 | 0.23 |
| 300,000 | Aroundtown SA [†] | 0.38% | 15/04/2027 | 260,532 | 0.49 |
| 200,000 | Aroundtown SA [†] | 1.45% | 09/07/2028 | 170,750 | 0.32 |
| 300,000 | ASR Nederland NV [†] | 6.63% | 29/12/2049 | 295,320 | 0.55 |
| 300,000 | Athene Global Funding [†] | 0.83% | 08/01/2027 | 278,534 | 0.52 |
| 200,000 | AusNet Services Holdings Pty Ltd [†] | 1.63% | 11/03/2081 | 186,265 | 0.35 |
| 400,000 | Balder Finland OYJ [†] | 2.00% | 18/01/2031 | 323,876 | 0.61 |
| 300,000 | Banco BPM SpA ^{**} | 5.00% | 18/06/2034 | 298,796 | 0.56 |
| 400,000 | Bank of New Zealand [†] | 2.55% | 29/06/2027 | 390,001 | 0.73 |
| 200,000 | Banque Federative du Credit Mutuel SA [†] | 2.88% | 29/12/2049 | 183,412 | 0.34 |
| 100,000 | Bayerische Landesbank [†] | 7.00% | 05/01/2034 | 106,673 | 0.20 |
| 100,000 | Bertrand Franchise Finance SAS [†] | 6.50% | 18/07/2030 | 100,928 | 0.19 |
| 100,000 | BPCE SFH SA [†] | 3.13% | 24/01/2028 | 99,700 | 0.19 |
| 100,000 | Caisse de Refinancement de l'Habitat SA [†] | 3.00% | 11/01/2030 | 99,003 | 0.19 |
| 500,000 | Canadian Imperial Bank of Commerce [†] | 3.25% | 31/03/2027 | 498,494 | 0.94 |
| 300,000 | CECONOMY AG [†] | 6.25% | 15/07/2029 | 298,803 | 0.56 |
| 100,000 | Citycon Treasury BV [†] | 6.50% | 08/03/2029 | 100,197 | 0.19 |
| 300,000 | Commerzbank AG [†] | 4.88% | 16/10/2034 | 299,291 | 0.56 |

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|---|--------|---------------|----------------|-----------------|
| Corporate Bonds 52.75% (31 December 2023: 54.54%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 300,000 | Commonwealth Bank of Australia* | 0.75% | 28/02/2028 | 274,289 | 0.52 |
| 200,000 | Credit Agricole Home Loan SFH SA* | 2.88% | 12/01/2034 | 194,292 | 0.36 |
| 400,000 | Credit Agricole Home Loan SFH SA* | 3.13% | 18/10/2030 | 398,494 | 0.75 |
| 100,000 | Credit Mutuel Home Loan SFH SA* | 2.75% | 08/12/2027 | 98,435 | 0.18 |
| 300,000 | Crelan SA* | 5.38% | 30/04/2035 | 303,929 | 0.57 |
| 100,000 | Cullinan Holdco Scsp** | 4.63% | 15/10/2026 | 83,781 | 0.16 |
| 116,000 | DSM BV* | 3.63% | 02/07/2034 | 115,046 | 0.22 |
| 100,000 | El Corte Ingles SA* | 4.25% | 26/06/2031 | 100,052 | 0.19 |
| 200,000 | Electricite de France SA* | 2.88% | 29/12/2049 | 186,928 | 0.35 |
| 200,000 | Electricite de France SA* | 4.75% | 17/06/2044 | 200,417 | 0.38 |
| 100,000 | EnBW Energie Baden-Wuerttemberg AG* | 2.13% | 31/08/2081 | 81,254 | 0.15 |
| 200,000 | Enel SpA* | 1.88% | 29/12/2049 | 165,431 | 0.31 |
| 100,000 | Energia Group Roi Financeco DAC** | 6.88% | 31/07/2028 | 103,685 | 0.19 |
| 200,000 | Engie SA* | 5.13% | 29/12/2049 | 198,795 | 0.37 |
| 300,000 | Eroski S Coop* | 10.63% | 30/04/2029 | 319,208 | 0.60 |
| 300,000 | Erste Group Bank AG* | 2.88% | 09/01/2031 | 293,906 | 0.55 |
| 200,000 | Eurofins Scientific SE* | 6.75% | 29/12/2049 | 201,815 | 0.38 |
| 200,000 | Evonik Industries AG* | 1.38% | 02/09/2081 | 184,475 | 0.35 |
| 100,000 | Fiber Bidco SpA* | 7.70% | 15/01/2030 | 101,251 | 0.19 |
| 500,000 | Firmenich Productions Participations SAS* | 1.75% | 30/04/2030 | 455,383 | 0.86 |
| 100,000 | Goldstory SAS* | 7.84% | 01/02/2030 | 100,684 | 0.19 |
| 166,000 | Grand City Properties Finance Sarl* | 6.13% | 29/12/2049 | 132,931 | 0.25 |
| 100,000 | Grand City Properties SA* | 1.50% | 29/12/2049 | 64,706 | 0.12 |
| 100,000 | Grand City Properties SA* | 5.90% | 29/12/2049 | 76,571 | 0.14 |
| 200,000 | Grupo Antolin-Irausa SA* | 3.50% | 30/04/2028 | 154,132 | 0.29 |
| 600,000 | Heimstaden Bostad AB* | 3.38% | 29/12/2049 | 405,360 | 0.76 |
| 400,000 | Iceland Bondco Plc** | 9.33% | 15/12/2027 | 405,000 | 0.76 |
| 100,000 | INEOS Finance Plc* | 6.38% | 15/04/2029 | 103,125 | 0.19 |
| 300,000 | Islandsbanki HF* | 4.63% | 27/03/2028 | 302,766 | 0.57 |
| 100,000 | Italmatch Chemicals SpA* | 10.00% | 06/02/2028 | 107,235 | 0.20 |
| 200,000 | Koninklijke FrieslandCampina NV* | 2.85% | 29/12/2049 | 192,030 | 0.36 |
| 879,000 | Kreditanstalt fuer Wiederaufbau* | 0.75% | 28/06/2028 | 809,150 | 1.52 |
| 300,000 | Landsbankinn HF* | 5.00% | 13/05/2028 | 307,241 | 0.58 |
| 190,000 | Landsbankinn HF* | 6.38% | 12/03/2027 | 199,692 | 0.37 |
| 200,000 | Lloyds Banking Group Plc* | 3.88% | 14/05/2032 | 199,634 | 0.37 |
| 300,000 | Loxam SAS* | 6.38% | 31/05/2029 | 309,710 | 0.58 |
| 100,000 | Maxeda DIY Holding BV** | 5.88% | 01/10/2026 | 82,475 | 0.15 |
| 181,000 | Medtronic Inc* | 4.15% | 15/10/2053 | 183,615 | 0.34 |
| 444,000 | Molson Coors Beverage Co* | 3.80% | 15/06/2032 | 446,132 | 0.84 |
| 400,000 | Morgan Stanley* | 3.96% | 21/03/2035 | 397,871 | 0.75 |

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 52.75% (31 December 2023: 54.54%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 200,000 | Motability Operations Group Plc* | 4.00% | 17/01/2030 | 202,513 | 0.38 |
| 200,000 | MPT Operating Partnership LP/MPT Finance Corp* | 0.99% | 15/10/2026 | 159,875 | 0.30 |
| 200,000 | MSD Netherlands Capital BV* | 3.75% | 30/05/2054 | 194,463 | 0.37 |
| 400,000 | National Australia Bank Ltd* | 2.35% | 30/08/2029 | 383,318 | 0.72 |
| 300,000 | National Australia Bank Ltd* | 3.15% | 05/02/2031 | 299,179 | 0.56 |
| 200,000 | National Grid North America Inc* | 4.67% | 12/09/2033 | 208,081 | 0.39 |
| 500,000 | Norddeutsche Landesbank-Girozentrale* | 5.63% | 23/08/2034 | 497,018 | 0.93 |
| 300,000 | PCF GmbH* | 4.75% | 15/04/2026 | 255,825 | 0.48 |
| 400,000 | Permanent TSB Group Holdings Plc* | 3.00% | 19/08/2031 | 384,521 | 0.72 |
| 200,000 | Picard Groupe SAS** | 6.38% | 01/07/2029 | 199,981 | 0.38 |
| 200,000 | Pinnacle Bidco Plc* | 8.25% | 11/10/2028 | 212,606 | 0.40 |
| 200,000 | Project Grand UK Plc* | 9.00% | 01/06/2029 | 201,162 | 0.38 |
| 100,000 | Prologis International Funding II SA* | 4.38% | 01/07/2036 | 99,774 | 0.19 |
| 143,000 | PVH Corp* | 4.13% | 16/07/2029 | 142,544 | 0.27 |
| 200,000 | RCI Banque SA* | 5.50% | 09/10/2034 | 199,754 | 0.38 |
| 100,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 98,969 | 0.19 |
| 200,000 | Sogecap SA* | 6.50% | 16/05/2044 | 213,937 | 0.40 |
| 370,000 | Southern Co* | 1.88% | 15/09/2081 | 330,394 | 0.62 |
| 100,000 | Sumitomo Mitsui Banking Corp* | 3.60% | 16/02/2026 | 99,812 | 0.19 |
| 300,000 | Sumitomo Mitsui Trust Bank Ltd* | 4.09% | 19/04/2028 | 305,629 | 0.57 |
| 100,000 | Syensqo SA* | 2.50% | 29/12/2049 | 96,623 | 0.18 |
| 200,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 209,201 | 0.39 |
| 100,000 | Tereos Finance Groupe I SA** | 5.88% | 30/04/2030 | 100,179 | 0.19 |
| 300,000 | Teva Pharmaceutical Finance Netherlands II BV* | 1.63% | 15/10/2028 | 265,084 | 0.50 |
| 394,000 | Timken Co* | 4.13% | 23/05/2034 | 384,022 | 0.72 |
| 300,000 | Toronto-Dominion Bank* | 4.17% | 16/02/2027 | 300,860 | 0.56 |
| 300,000 | TotalEnergies SE* | 2.13% | 29/12/2049 | 248,290 | 0.47 |
| 300,000 | UBS Group AG* | 2.13% | 13/10/2026 | 293,201 | 0.55 |
| 400,000 | UniCredit Bank Austria AG* | 2.88% | 10/11/2028 | 393,457 | 0.74 |
| 400,000 | UniCredit SpA** | 3.88% | 29/12/2049 | 360,225 | 0.68 |
| 200,000 | Upfield BV** | 6.88% | 02/07/2029 | 199,291 | 0.37 |
| 100,000 | Veolia Environnement SA* | 2.50% | 29/12/2049 | 89,939 | 0.17 |
| 200,000 | Verizon Communications Inc* | 3.75% | 28/02/2036 | 197,845 | 0.37 |
| 500,000 | Virgin Money UK Plc* | 4.00% | 18/03/2028 | 501,032 | 0.94 |
| 100,000 | Vodafone Group Plc* | 3.00% | 27/08/2080 | 90,552 | 0.17 |
| 500,000 | Volkswagen International Finance NV* | 1.88% | 30/03/2027 | 477,912 | 0.90 |
| 200,000 | Volkswagen International Finance NV* | 3.88% | 29/12/2049 | 186,569 | 0.35 |
| 400,000 | Warnermedia Holdings Inc* | 4.69% | 17/05/2033 | 398,270 | 0.75 |
| 250,000 | Westpac Banking Corp* | 0.38% | 02/04/2026 | 237,588 | 0.45 |
| Total Euro | | | | 24,016,455 | 45.09 |

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 52.75% (31 December 2023: 54.54%) (continued) | | | | | |
| Pound Sterling | | | | | |
| 181,000 | AA Bond Co Ltd* | 6.85% | 31/07/2031 | 214,757 | 0.40 |
| 300,000 | Centrica Plc* | 6.50% | 21/05/2055 | 357,822 | 0.67 |
| 200,000 | Coventry Building Society* | 8.75% | 29/12/2049 | 237,789 | 0.45 |
| 300,000 | OSB Group Plc* | 8.88% | 16/01/2030 | 376,804 | 0.71 |
| 200,000 | Rothsay Life Plc* | 7.02% | 10/12/2034 | 235,780 | 0.44 |
| Total Pound Sterling | | | | 1,422,952 | 2.67 |
| Total Corporate Bonds | | | | 28,095,694 | 52.75 |
| Government Bonds 43.50% (31 December 2023: 42.49%) | | | | | |
| Czech Koruna | | | | | |
| 12,900,000 | Czech Republic Government Bond* | 4.50% | 11/11/2032 | 528,866 | 0.99 |
| 15,400,000 | Czech Republic Government Bond* | 4.90% | 14/04/2034 | 650,113 | 1.22 |
| Total Czech Koruna | | | | 1,178,979 | 2.21 |
| Euro | | | | | |
| 210,000 | Acquirente Unico SpA* | 2.80% | 20/02/2026 | 205,231 | 0.39 |
| 140,000 | Autonomous Community of Madrid Spain* | 3.46% | 30/04/2034 | 139,300 | 0.26 |
| 857,000 | Bank Gospodarstwa Krajowego* | 3.00% | 30/05/2029 | 831,938 | 1.56 |
| 300,000 | Bank Gospodarstwa Krajowego* | 4.00% | 08/09/2027 | 302,811 | 0.57 |
| 200,000 | Bank Gospodarstwa Krajowego* | 4.00% | 13/03/2032 | 200,388 | 0.38 |
| 284,000 | Bank Gospodarstwa Krajowego* | 4.38% | 13/03/2039 | 282,725 | 0.53 |
| 100,000 | Bank Gospodarstwa Krajowego* | 4.38% | 11/06/2054 | 99,000 | 0.19 |
| 404,000 | Bulgaria Government International Bond* | 4.50% | 27/01/2033 | 420,550 | 0.79 |
| 440,000 | Bulgaria Government International Bond* | 4.88% | 13/05/2036 | 465,816 | 0.87 |
| 425,000 | Bundesobligation* | 2.10% | 12/04/2029 | 418,029 | 0.78 |
| 1,500,000 | Bundesrepublik Deutschland Bundesanleihe* | 2.30% | 15/02/2033 | 1,483,642 | 2.78 |
| 100,150 | Bundesrepublik Deutschland Bundesanleihe* | 2.50% | 15/08/2046 | 96,873 | 0.18 |
| 443,000 | Croatia Government International Bond* | 3.38% | 12/03/2034 | 435,949 | 0.82 |
| 700,000 | European Financial Stability Facility* | 3.50% | 11/04/2029 | 717,241 | 1.35 |
| 125,000 | European Union* | 2.88% | 06/12/2027 | 124,489 | 0.23 |
| 780,000 | European Union* | 3.00% | 04/12/2034 | 769,087 | 1.44 |
| 1,836,000 | European Union* | 3.13% | 04/12/2030 | 1,849,240 | 3.47 |
| 74,000 | European Union* | 3.25% | 04/02/2050 | 70,966 | 0.13 |
| 589,000 | European Union* | 3.38% | 04/10/2038 | 589,344 | 1.11 |
| 367,000 | European Union* | 3.38% | 04/10/2039 | 365,225 | 0.69 |
| 63,000 | European Union* | 3.38% | 05/10/2054 | 60,918 | 0.11 |
| 153,000 | European Union* | 4.00% | 04/04/2044 | 163,724 | 0.31 |
| 300,000 | French Republic Government Bond OAT* | 1.25% | 25/05/2038 | 227,181 | 0.43 |
| 532,500 | French Republic Government Bond OAT* | 1.50% | 25/05/2031 | 481,433 | 0.90 |
| 333,000 | French Republic Government Bond OAT* | 3.00% | 25/11/2034 | 324,304 | 0.61 |

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|---|---|--------|---------------|-------------------|-----------------|
| Government Bonds 43.50% (31 December 2023: 42.49%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 303,000 | Hellenic Republic Government Bond* | 3.38% | 15/06/2034 | 294,464 | 0.55 |
| 130,000 | Hellenic Republic Government Bond* | 4.13% | 15/06/2054 | 125,369 | 0.24 |
| 513,000 | Hellenic Republic Government Bond* | 4.38% | 18/07/2038 | 533,751 | 1.00 |
| 235,000 | Instituto de Credito Oficial* | 3.80% | 31/05/2029 | 241,348 | 0.45 |
| 356,757 | Italy Buoni Poliennali Del Tesoro** | 1.40% | 26/05/2025 | 352,742 | 0.66 |
| 118,000 | Italy Buoni Poliennali Del Tesoro* | 1.45% | 01/03/2036 | 89,107 | 0.17 |
| 529,698 | Italy Buoni Poliennali Del Tesoro** | 1.60% | 22/11/2028 | 512,187 | 0.96 |
| 436,850 | Italy Buoni Poliennali Del Tesoro* | 2.00% | 14/03/2028 | 431,011 | 0.81 |
| 325,000 | Italy Buoni Poliennali Del Tesoro** | 4.05% | 30/10/2037 | 319,463 | 0.60 |
| 440,000 | Republic of Poland Government International Bond* | 3.63% | 11/01/2034 | 436,149 | 0.82 |
| 368,000 | Romanian Government International Bond* | 3.62% | 26/05/2030 | 338,888 | 0.64 |
| 352,000 | Romanian Government International Bond* | 5.25% | 30/05/2032 | 343,448 | 0.64 |
| 403,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 393,333 | 0.74 |
| 734,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 764,570 | 1.44 |
| 282,000 | Romanian Government International Bond* | 6.63% | 27/09/2029 | 302,244 | 0.57 |
| 233,000 | Slovakia Government Bond* | 3.75% | 06/03/2034 | 233,695 | 0.44 |
| 350,000 | Slovakia Government Bond* | 3.75% | 23/02/2035 | 347,923 | 0.65 |
| 490,000 | Slovenia Government Bond* | 1.19% | 14/03/2029 | 453,400 | 0.85 |
| 390,000 | Spain Government Bond* | 0.50% | 31/10/2031 | 323,269 | 0.61 |
| 326,000 | Spain Government Bond* | 0.70% | 30/04/2032 | 270,587 | 0.51 |
| 350,000 | Spain Government Bond* | 1.25% | 31/10/2030 | 313,280 | 0.59 |
| 229,000 | Spain Government Bond* | 1.85% | 30/07/2035 | 195,714 | 0.37 |
| 235,000 | Spain Government Bond* | 3.25% | 30/04/2034 | 232,719 | 0.44 |
| 581,000 | Spain Government Bond* | 3.45% | 31/10/2034 | 582,664 | 1.09 |
| 358,000 | Spain Government Bond* | 3.55% | 31/10/2033 | 364,145 | 0.68 |
| Total Euro | | | | 19,920,874 | 37.40 |
| Polish Zloty | | | | | |
| 3,500,000 | Republic of Poland Government Bond* | 4.75% | 25/07/2029 | 786,921 | 1.48 |
| 1,000,000 | Republic of Poland Government Bond* | 5.00% | 25/10/2034 | 220,094 | 0.41 |
| Total Polish Zloty | | | | 1,007,015 | 1.89 |
| United States Dollar | | | | | |
| 1,195,610 | United States Treasury Inflation Indexed Bonds* | 0.13% | 15/04/2026 | 1,065,858 | 2.00 |
| Total United States Dollar | | | | 1,065,858 | 2.00 |
| Total Government Bonds | | | | 23,172,726 | 43.50 |
| Total Investments | | | | 51,901,844 | 97.44 |

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.06% (31 December 2023: 0.08%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain EUR | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|---------------------|-----------------|
| CZK 5,761,763 | € 227,400 | 18/07/2024 | Standard Chartered Bank | 1 | 2,548 | 0.01 |
| € 1,949,847 | DKK 14,530,911 | 18/07/2024 | Deutsche Bank AG | 2 | 1,006 | 0.00 |
| € 1,653 | ¥ 268,992 | 18/07/2024 | Deutsche Bank AG | 1 | 90 | 0.00 |
| € 1,424,849 | PLN 6,098,370 | 18/07/2024 | Goldman Sachs International | 2 | 10,727 | 0.02 |
| € 170,792 | CZK 4,228,187 | 18/07/2024 | Standard Chartered Bank | 1 | 2,048 | 0.00 |
| € 1,044,741 | US\$ 1,114,284 | 18/07/2024 | Standard Chartered Bank | 1 | 5,849 | 0.01 |
| € 649,519 | DKK 4,841,698 | 18/07/2024 | Standard Chartered Bank | 1 | 165 | 0.00 |
| € 257,015 | CZK 6,356,037 | 18/07/2024 | Westpac Banking Corp | 1 | 3,350 | 0.01 |
| PLN 1,068,193 | € 245,883 | 18/07/2024 | Standard Chartered Bank | 1 | 1,816 | 0.00 |
| PLN 1,367,878 | € 315,449 | 18/07/2024 | State Street Bank and Trust Co | 2 | 1,742 | 0.00 |
| US\$ 933 | € 864 | 18/07/2024 | Westpac Banking Corp | 1 | 6 | 0.00 |
| <i>USD Hedged Classes</i> | | | | | | |
| € 157,837 | US\$ 168,820 | 18/07/2024 | Goldman Sachs International | 1 | 439 | 0.00 |
| US\$ 166,305 | € 154,307 | 18/07/2024 | State Street Bank and Trust Co | 1 | 746 | 0.00 |
| US\$ 445,231 | € 408,446 | 18/07/2024 | Westpac Banking Corp | 1 | 6,661 | 0.01 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 37,193 | 0.06 |

Futures Contracts 0.14% (31 December 2023: 0.14%)

| Number of Contracts | Description | Unrealised Gain EUR | % of Net Assets |
|--|--|---------------------|-----------------|
| 27 | Canadian 2-Year Bond Future September 2024 | 2,847 | 0.01 |
| 41 | Euro-BOBL Future September 2024 | 35,370 | 0.07 |
| (24) | Euro-BTP Future September 2024 | 16,260 | 0.03 |
| 20 | Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00 | 371 | 0.00 |
| (9) | Euro-OAT Future September 2024 | 8,010 | 0.01 |
| 21 | Euro-Schatz Future September 2024 | 10,395 | 0.02 |
| 5 | US Treasury 2-Year Note (CBT) Future September 2024 | 1,378 | 0.00 |
| Total Unrealised Gain on Futures Contracts [±] | | 74,631 | 0.14 |

Inflation Swap Contracts 0.04% (31 December 2023: 0.08%)

| Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain EUR | % of Net Assets |
|---|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR 1,500,000 | 15/11/2033 | LCH Clearnet Ltd ¹ | (Pay) | 2.32% | CPTFEMU | 20,168 | 0.04 |
| Total Unrealised Gain on Inflation Swap Contracts [∞] | | | | | | 20,168 | 0.04 |

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

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

¹ Centrally cleared swap.

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

Interest Rate Swap Contracts 0.07% (31 December 2023: 0.33%)

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain EUR | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR | 1,778,515 | 26/10/2028 | LCH Clearnet Ltd ¹ | (Pay) | 3.09% | 1D €STR | 27,604 | 0.05 |
| EUR | 1,133,216 | 26/10/2026 | LCH Clearnet Ltd ¹ | (Pay) | 3.24% | 1D €STR | 7,344 | 0.02 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | | 34,948 | 0.07 |

[#]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 | 52,068,784 | 97.75 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.21%) (31 December 2023: (3.29%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss EUR | % of Net Assets | |
|---|----------------|---------------|--------------------------------|-----------|---------------------|------------------|---------------|
| € 92,981 | CZK 2,359,044 | 18/07/2024 | BNP Paribas | 1 | (1,167) | (0.00) | |
| € 445,940 | £ 382,528 | 18/07/2024 | Citibank NA | 2 | (4,939) | (0.01) | |
| € 316,906 | CZK 8,063,741 | 18/07/2024 | Standard Chartered Bank | 1 | (4,913) | (0.01) | |
| € 515,500 | PLN 2,239,876 | 18/07/2024 | Standard Chartered Bank | 1 | (3,894) | (0.01) | |
| € 795,759 | £ 681,056 | 18/07/2024 | Standard Chartered Bank | 2 | (6,992) | (0.01) | |
| € 53,342 | PLN 231,556 | 18/07/2024 | State Street Bank and Trust Co | 1 | (352) | (0.00) | |
| € 110,213 | CZK 2,790,612 | 18/07/2024 | State Street Bank and Trust Co | 1 | (1,159) | (0.00) | |
| € 617,545 | US\$ 665,559 | 18/07/2024 | Westpac Banking Corp | 2 | (2,983) | (0.01) | |
| ¥ 1,008,941 | € 6,198 | 18/07/2024 | Deutsche Bank AG | 1 | (336) | (0.00) | |
| PLN 734,036 | € 171,959 | 18/07/2024 | Standard Chartered Bank | 1 | (1,747) | (0.00) | |
| PLN 1,068,353 | € 249,000 | 18/07/2024 | Westpac Banking Corp | 1 | (1,265) | (0.00) | |
| US\$ 680,067 | € 636,444 | 18/07/2024 | Standard Chartered Bank | 1 | (2,390) | (0.01) | |
| <i>USD Hedged Classes</i> | | | | | | | |
| US\$ 15,644,348 | € 14,624,297 | 18/07/2024 | Citibank NA | 1 | (38,445) | (0.07) | |
| US\$ 15,644,348 | € 14,626,066 | 18/07/2024 | Westpac Banking Corp | 1 | (40,214) | (0.08) | |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | | (110,796) | (0.21) |

Futures Contracts (0.23%) (31 December 2023: (0.89%))

| Number of Contracts | Description | Unrealised Loss EUR | % of Net Assets |
|--|--|---------------------|-----------------|
| (46) | Euro-Bund Future September 2024 | (62,650) | (0.12) |
| (20) | Euro-Buxl 30-Year Bond Future September 2024 | (60,400) | (0.11) |
| (2) | Short-Term Euro-BTP Future September 2024 | (100) | (0.00) |
| Total Unrealised Loss on Futures Contracts [‡] | | (123,150) | (0.23) |

Euro Bond Absolute Return - Schedule of Investments (Continued)

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

Inflation Swap Contracts (0.03%) (31 December 2023: (0.04%))

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR | 1,300,000 | 18/04/2027 | LCH Clearnet Ltd ¹ | Receive | 2.26% | CPTFEMU | (7,667) | (0.01) |
| EUR | 1,500,000 | 15/11/2028 | LCH Clearnet Ltd ¹ | Receive | 2.21% | CPTFEMU | (9,685) | (0.02) |
| Total Unrealised Loss on Inflation Swap Contracts [∞] | | | | | | | (17,352) | (0.03) |

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

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

¹Centrally cleared swap.

Interest Rate Swap Contracts (0.03%) (31 December 2023: (0.00%))

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| GBP | 1,400,000 | 06/02/2027 | LCH Clearnet Ltd ¹ | (Pay) | 4.01% | 12M SONIA | (14,505) | (0.03) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | | (14,505) | (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 (0.37%) (31 December 2023: (0.53%))

| | Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value EUR | % of Net Assets |
|---|-----------------|-----------------|-----------------------------|--|------------------|-----------------|
| EUR | 2,660,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on iTRAXX Europe Crossover S41 | (196,966) | (0.37) |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | | (196,966) | (0.37) |

¹Centrally cleared swap.

| | Fair Value EUR | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (462,769) | (0.87) |
| Net Financial Assets at Fair Value through Profit or Loss | 51,606,015 | 96.88 |
| Other Net Assets | 1,661,741 | 3.12 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 53,267,756 | 100.00 |

| Portfolio Analysis | EUR | % of Total Assets |
|--|-------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 48,043,047 | 85.54 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 3,651,229 | 6.50 |
| † Other transferable securities and/or money market instruments | 207,568 | 0.37 |
| ± Financial derivative instruments traded on a regulated market | (48,519) | (0.09) |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (247,310) | (0.44) |
| Total Investments | 51,606,015 | 91.88 |

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 0.98% (31 December 2023: 0.59%) | | | | | |
| Euro | | | | | |
| 500,000 | Aurium CLO VII DAC Series 7X Class E | 9.69% | 15/05/2034 | 509,011 | 0.10 |
| 1,000,000 | Avoca CLO XXIX DAC Series 29X Class E | 10.52% | 15/04/2037 | 1,014,587 | 0.20 |
| 400,000 | Blackrock European CLO XIV DAC Series 14X Class E | 11.36% | 15/07/2036 | 411,544 | 0.08 |
| 500,000 | Contego CLO XII DAC Series 12X Class E | 11.97% | 25/01/2038 | 518,673 | 0.10 |
| 300,000 | CVC Cordatus Loan Fund XXVII DAC Series 27X Class F | 14.07% | 15/04/2035 | 313,649 | 0.06 |
| 500,000 | Fidelity Grand Harbour CLO DAC Series 2023-2X Class E | 10.56% | 15/04/2038 | 510,073 | 0.10 |
| 500,000 | OCP Euro CLO 2020-4 DAC Series 2020-4X Class ER | 9.84% | 22/09/2034 | 504,324 | 0.10 |
| 300,000 | Otranto Park CLO DAC Series 1X Class E | 10.88% | 15/05/2035 | 305,086 | 0.06 |
| 375,000 | RRE 5 Loan Management DAC Series 5X Class DR | 10.26% | 15/01/2037 | 378,941 | 0.07 |
| 350,000 | Vesey Park CLO DAC Series 1X Class E | 13.70% | 16/11/2032 | 359,938 | 0.07 |
| Total Euro | | | | 4,825,826 | 0.94 |
| United States Dollar | | | | | |
| 250,000 | Flatiron CLO 17 Ltd Series 2017-1X Class ER | 11.48% | 15/05/2030 | 233,882 | 0.04 |
| Total United States Dollar | | | | 233,882 | 0.04 |
| Total Asset Backed Securities ** | | | | 5,059,708 | 0.98 |
| Corporate Bonds 97.25% (31 December 2023: 94.13%) | | | | | |
| Euro | | | | | |
| 1,938,000 | A2A SpA* | 5.00% | 29/12/2049 | 1,922,641 | 0.37 |
| 3,100,000 | Abertis Infraestructuras Finance BV* | 3.25% | 29/12/2049 | 3,022,093 | 0.59 |
| 2,800,000 | Accor SA* | 7.25% | 29/12/2049 | 3,041,605 | 0.59 |
| 1,620,000 | Afflelou SAS* | 4.25% | 19/05/2026 | 1,609,793 | 0.31 |
| 2,100,000 | Ahlstrom Holding 3 Oy* | 3.63% | 04/02/2028 | 1,989,629 | 0.39 |
| 3,100,000 | Air France-KLM* | 4.63% | 23/05/2029 | 3,057,081 | 0.59 |
| 1,677,000 | Alexandrite Monnet UK Holdco Plc† | 10.50% | 15/05/2029 | 1,740,460 | 0.34 |
| 1,510,000 | Almirall SA* | 2.13% | 30/09/2026 | 1,450,341 | 0.28 |
| 3,245,000 | Altice Financing SA** | 4.25% | 15/08/2029 | 2,459,491 | 0.48 |
| 532,000 | Altice France SA** | 2.13% | 15/02/2025 | 490,105 | 0.10 |
| 4,000,000 | Altice France SA** | 4.13% | 15/01/2029 | 2,668,750 | 0.52 |
| 2,358,000 | Aramark International Finance Sarl* | 3.13% | 01/04/2025 | 2,338,275 | 0.45 |
| 1,545,000 | Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc* | 2.13% | 15/08/2026 | 1,287,387 | 0.25 |
| 1,330,000 | Arena Luxembourg Finance Sarl* | 1.88% | 01/02/2028 | 1,223,267 | 0.24 |
| 2,690,000 | Ashland Services BV** | 2.00% | 30/01/2028 | 2,489,226 | 0.48 |
| 2,559,000 | Assemblin Caverion Group AB** | 6.25% | 01/07/2030 | 2,573,650 | 0.50 |
| 1,800,000 | Assemblin Caverion Group AB** | 7.20% | 01/07/2031 | 1,802,846 | 0.35 |
| 1,810,000 | Avantor Funding Inc* | 3.88% | 15/07/2028 | 1,767,012 | 0.34 |
| 950,000 | Balder Finland OYJ* | 1.38% | 24/05/2030 | 756,996 | 0.15 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|---|--------|---------------|----------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 720,000 | Balder Finland OYJ* | 2.00% | 18/01/2031 | 582,976 | 0.11 |
| 467,000 | Banijay Entertainment SASU** | 7.00% | 01/05/2029 | 488,073 | 0.09 |
| 993,000 | Banijay SAS** | 6.50% | 01/03/2026 | 995,644 | 0.19 |
| 2,500,000 | Bayer AG* | 5.38% | 25/03/2082 | 2,385,000 | 0.46 |
| 1,000,000 | Bayer AG* | 7.00% | 25/09/2083 | 1,033,977 | 0.20 |
| 1,000,000 | BCP V Modular Services Finance II Plc** | 4.75% | 30/11/2028 | 933,800 | 0.18 |
| 3,338,000 | BCP V Modular Services Finance Plc** | 6.75% | 30/11/2029 | 2,828,955 | 0.55 |
| 2,095,000 | Belden Inc* | 3.38% | 15/07/2031 | 1,923,776 | 0.37 |
| 1,306,000 | Belden Inc* | 3.88% | 15/03/2028 | 1,269,207 | 0.25 |
| 2,029,000 | Benteler International AG* | 9.38% | 15/05/2028 | 2,180,379 | 0.42 |
| 2,500,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 2,523,188 | 0.49 |
| 5,687,000 | Birkenstock Financing Sarl* | 5.25% | 30/04/2029 | 5,762,353 | 1.12 |
| 2,865,000 | Boels Topholding BV** | 5.75% | 15/05/2030 | 2,916,570 | 0.57 |
| 2,181,000 | British Telecommunications Plc* | 5.13% | 03/10/2054 | 2,191,294 | 0.43 |
| 1,855,000 | Canpack SA/Canpack US LLC* | 2.38% | 01/11/2027 | 1,742,499 | 0.34 |
| 4,850,000 | Castellum AB* | 3.13% | 29/12/2049 | 4,310,437 | 0.84 |
| 5,400,000 | CECONOMY AG* | 1.75% | 24/06/2026 | 5,201,429 | 1.01 |
| 3,080,000 | CECONOMY AG* | 6.25% | 15/07/2029 | 3,067,711 | 0.60 |
| 1,835,000 | Cerba Healthcare SACA* | 3.50% | 31/05/2028 | 1,521,537 | 0.30 |
| 2,358,000 | Cheplapharm Arzneimittel GmbH* | 7.50% | 15/05/2030 | 2,470,619 | 0.48 |
| 4,545,000 | Clarios Global LP/Clarios US Finance Co** | 4.38% | 15/05/2026 | 4,533,069 | 0.88 |
| 1,152,000 | Constellium SE* | 3.13% | 15/07/2029 | 1,078,324 | 0.21 |
| 740,000 | Constellium SE* | 4.25% | 15/02/2026 | 737,039 | 0.14 |
| 900,000 | Coty Inc** | 3.88% | 15/04/2026 | 896,119 | 0.17 |
| 720,000 | Coty Inc** | 4.50% | 15/05/2027 | 726,480 | 0.14 |
| 3,255,000 | CPI Property Group SA* | 1.75% | 14/01/2030 | 2,468,755 | 0.48 |
| 2,735,000 | CPI Property Group SA* | 2.75% | 12/05/2026 | 2,562,750 | 0.50 |
| 2,310,000 | CPI Property Group SA* | 3.75% | 29/12/2049 | 1,167,705 | 0.23 |
| 780,000 | CPI Property Group SA* | 4.88% | 29/12/2049 | 499,200 | 0.10 |
| 3,342,000 | CT Investment GmbH* | 6.38% | 15/04/2030 | 3,406,751 | 0.66 |
| 3,740,000 | Ctec II GmbH** | 5.25% | 15/02/2030 | 3,468,674 | 0.67 |
| 2,375,000 | Cullinan Holdco Scsp** | 4.63% | 15/10/2026 | 1,989,805 | 0.39 |
| 2,810,000 | Dana Financing Luxembourg Sarl* | 3.00% | 15/07/2029 | 2,546,366 | 0.49 |
| 1,200,000 | EDP - Energias de Portugal SA* | 4.75% | 29/05/2054 | 1,194,000 | 0.23 |
| 5,000,000 | EDP - Energias de Portugal SA* | 5.94% | 23/04/2083 | 5,215,712 | 1.01 |
| 7,400,000 | Electricite de France SA* | 2.63% | 29/12/2049 | 6,689,554 | 1.30 |
| 1,600,000 | Electricite de France SA* | 3.38% | 29/12/2049 | 1,399,152 | 0.27 |
| 1,600,000 | Electricite de France SA* | 4.00% | 29/12/2049 | 1,599,770 | 0.31 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|---|--------|---------------|----------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 1,800,000 | Electricite de France SA* | 5.00% | 29/12/2049 | 1,789,015 | 0.35 |
| 2,200,000 | Electricite de France SA* | 7.50% | 29/12/2049 | 2,356,002 | 0.46 |
| 1,525,000 | Elior Group SA* | 3.75% | 15/07/2026 | 1,483,063 | 0.29 |
| 974,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.38% | 15/12/2030 | 1,012,960 | 0.20 |
| 2,655,000 | Energizer Gamma Acquisition BV** | 3.50% | 30/06/2029 | 2,446,503 | 0.48 |
| 4,393,000 | Ephios Subco 3 Sarl** | 7.88% | 31/01/2031 | 4,682,471 | 0.91 |
| 4,049,000 | Eroski S Coop* | 10.63% | 30/04/2029 | 4,308,237 | 0.84 |
| 2,530,000 | Eurofins Scientific SE* | 6.75% | 29/12/2049 | 2,552,963 | 0.50 |
| 4,100,000 | Fastighets AB Balder* | 2.87% | 02/06/2081 | 3,861,687 | 0.75 |
| 2,265,000 | Fiber Bidco SpA** | 6.13% | 15/06/2031 | 2,245,110 | 0.44 |
| 1,505,000 | Fiber Midco SpA* | 10.00% | 15/06/2029 | 1,507,333 | 0.29 |
| 3,395,000 | Fnac Darty SA* | 6.00% | 01/04/2029 | 3,455,506 | 0.67 |
| 1,505,000 | Food Service Project SA* | 5.50% | 21/01/2027 | 1,511,616 | 0.29 |
| 1,600,000 | Forvia SE* | 2.38% | 15/06/2029 | 1,441,136 | 0.28 |
| 500,000 | Forvia SE* | 3.13% | 15/06/2026 | 488,937 | 0.09 |
| 5,223,000 | Forvia SE* | 5.50% | 15/06/2031 | 5,274,577 | 1.02 |
| 599,000 | Forvia SE* | 7.25% | 15/06/2026 | 623,784 | 0.12 |
| 1,351,000 | Goldstory SAS* | 6.75% | 01/02/2030 | 1,372,109 | 0.27 |
| 3,110,000 | Grifols SA* | 1.63% | 15/02/2025 | 3,086,092 | 0.60 |
| 3,105,000 | Grifols SA* | 3.88% | 15/10/2028 | 2,556,288 | 0.50 |
| 2,525,000 | Gruenthal GmbH** | 4.13% | 15/05/2028 | 2,468,617 | 0.48 |
| 1,205,000 | Grupo Antolin-Irausa SA* | 3.50% | 30/04/2028 | 928,648 | 0.18 |
| 2,391,000 | Guala Closures SpA* | 3.25% | 15/06/2028 | 2,203,841 | 0.43 |
| 1,000,000 | Heimstaden Bostad AB* | 2.63% | 29/12/2049 | 624,375 | 0.12 |
| 1,675,000 | Heimstaden Bostad AB* | 3.00% | 29/12/2049 | 1,021,478 | 0.20 |
| 650,000 | Heimstaden Bostad AB* | 3.25% | 29/12/2049 | 491,858 | 0.10 |
| 1,545,000 | Heimstaden Bostad Treasury BV* | 0.25% | 13/10/2024 | 1,514,824 | 0.29 |
| 1,000,000 | Heimstaden Bostad Treasury BV* | 1.63% | 13/10/2031 | 712,968 | 0.14 |
| 3,080,000 | House of HR Group BV** | 9.00% | 03/11/2029 | 3,248,638 | 0.63 |
| 1,850,000 | HT Troplast GmbH** | 9.38% | 15/07/2028 | 1,818,515 | 0.35 |
| 500,000 | IHO Verwaltungs GmbH* | 3.75% | 15/09/2026 | 493,425 | 0.10 |
| 1,200,000 | IHO Verwaltungs GmbH* | 3.88% | 15/05/2027 | 1,180,305 | 0.23 |
| 2,114,000 | IHO Verwaltungs GmbH* | 8.75% | 15/05/2028 | 2,264,024 | 0.44 |
| 2,460,000 | Iliad Holding SASU** | 5.13% | 15/10/2026 | 2,465,781 | 0.48 |
| 1,860,000 | Iliad Holding SASU** | 5.63% | 15/10/2028 | 1,856,140 | 0.36 |
| 1,250,000 | Iliad Holding SASU* | 6.88% | 15/04/2031 | 1,271,031 | 0.25 |
| 3,403,000 | INEOS Quattro Finance 1 Plc* | 3.75% | 15/07/2026 | 3,321,736 | 0.65 |
| 4,037,000 | INEOS Quattro Finance 2 Plc* | 8.50% | 15/03/2029 | 4,282,500 | 0.83 |
| 1,900,000 | International Consolidated Airlines Group SA* | 3.75% | 25/03/2029 | 1,869,726 | 0.36 |
| 900,000 | IQVIA Inc** | 2.88% | 15/06/2028 | 850,678 | 0.17 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|-----------------------------------|--------|---------------|----------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 1,675,000 | Italmatch Chemicals SpA* | 10.00% | 06/02/2028 | 1,796,186 | 0.35 |
| 950,000 | Jaguar Land Rover Automotive Plc* | 4.50% | 15/07/2028 | 950,356 | 0.18 |
| 500,000 | Jaguar Land Rover Automotive Plc* | 6.88% | 15/11/2026 | 527,172 | 0.10 |
| 1,227,000 | Kapla Holding SAS* | 7.22% | 31/07/2030 | 1,230,681 | 0.24 |
| 1,113,000 | Koninklijke KPN NV* | 4.88% | 29/12/2049 | 1,123,574 | 0.22 |
| 1,905,000 | Koninklijke KPN NV* | 6.00% | 29/12/2049 | 1,995,878 | 0.39 |
| 1,765,000 | Kronos International Inc** | 9.50% | 15/03/2029 | 1,919,471 | 0.37 |
| 7,315,000 | Lorca Telecom Bondco SA* | 4.00% | 18/09/2027 | 7,146,389 | 1.39 |
| 2,202,000 | Loxam SAS* | 5.75% | 15/07/2027 | 2,191,772 | 0.43 |
| 2,895,000 | Lune Holdings Sarl** | 5.63% | 15/11/2028 | 2,488,126 | 0.48 |
| 1,055,000 | Matterhorn Telecom SA** | 3.13% | 15/09/2026 | 1,028,908 | 0.20 |
| 2,245,000 | Miller Homes Group Finco Plc** | 9.08% | 15/05/2028 | 2,250,613 | 0.44 |
| 3,245,000 | Mooney Group SpA** | 7.59% | 17/12/2026 | 3,246,420 | 0.63 |
| 3,532,000 | Motion Finco Sarl* | 7.38% | 15/06/2030 | 3,677,872 | 0.71 |
| 3,556,000 | Multiversity SRL* | 8.12% | 30/10/2028 | 3,578,669 | 0.70 |
| 3,409,000 | Neopharmed Gentili SpA* | 7.13% | 08/04/2030 | 3,496,353 | 0.68 |
| 1,900,000 | Nexans SA* | 4.13% | 29/05/2029 | 1,882,544 | 0.37 |
| 1,700,000 | Nexans SA* | 4.25% | 11/03/2030 | 1,684,764 | 0.33 |
| 1,310,000 | Nidda BondCo GmbH** | 5.00% | 30/09/2025 | 1,309,100 | 0.25 |
| 2,140,000 | Nobian Finance BV* | 3.63% | 15/07/2026 | 2,109,612 | 0.41 |
| 500,000 | Olympus Water US Holding Corp* | 3.88% | 01/10/2028 | 469,439 | 0.09 |
| 900,000 | Olympus Water US Holding Corp* | 5.38% | 01/10/2029 | 817,687 | 0.16 |
| 2,505,000 | Olympus Water US Holding Corp* | 9.63% | 15/11/2028 | 2,691,466 | 0.52 |
| 2,676,000 | ONE Hotels GmbH** | 7.75% | 02/04/2031 | 2,795,550 | 0.54 |
| 2,995,000 | Ontex Group NV* | 3.50% | 15/07/2026 | 2,963,141 | 0.58 |
| 2,200,000 | Opmobility* | 4.88% | 13/03/2029 | 2,179,405 | 0.42 |
| 1,645,000 | Orsted AS* | 1.75% | 09/12/3019 | 1,478,604 | 0.29 |
| 5,126,000 | Orsted AS* | 5.13% | 14/03/3024 | 5,174,569 | 1.01 |
| 1,383,000 | Pachelbel Bidco SpA** | 7.13% | 17/05/2031 | 1,429,998 | 0.28 |
| 4,550,000 | PEU Finance Plc* | 7.25% | 01/07/2028 | 4,733,523 | 0.92 |
| 2,230,000 | Picard Groupe SAS* | 3.88% | 01/07/2026 | 2,227,268 | 0.43 |
| 1,191,000 | Picard Groupe SAS** | 6.38% | 01/07/2029 | 1,190,887 | 0.23 |
| 2,890,000 | PLT VII Finance Sarl** | 4.63% | 05/01/2026 | 2,890,903 | 0.56 |
| 3,562,000 | PLT VII Finance Sarl* | 6.00% | 15/06/2031 | 3,561,889 | 0.69 |
| 1,565,000 | Primo Water Holdings Inc** | 3.88% | 31/10/2028 | 1,486,335 | 0.29 |
| 945,000 | ProGroup AG* | 5.13% | 15/04/2029 | 949,258 | 0.18 |
| 2,501,000 | ProGroup AG* | 5.38% | 15/04/2031 | 2,487,323 | 0.48 |
| 1,024,000 | Project Grand UK Plc* | 9.00% | 01/06/2029 | 1,029,949 | 0.20 |
| 1,319,000 | Q-Park Holding I BV* | 5.13% | 01/03/2029 | 1,325,021 | 0.26 |
| 1,449,000 | Q-Park Holding I BV** | 5.13% | 15/02/2030 | 1,447,153 | 0.28 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|----------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 1,590,000 | Rakuten Group Inc* | 4.25% | 29/12/2049 | 1,256,100 | 0.24 |
| 2,048,000 | RAY Financing LLC* | 6.50% | 15/07/2031 | 2,059,592 | 0.40 |
| 1,200,000 | RCS & RDS SA* | 2.50% | 05/02/2025 | 1,183,510 | 0.23 |
| 700,000 | Rossini Sarl* | 6.75% | 30/10/2025 | 702,389 | 0.14 |
| 760,000 | Rossini Sarl* | 7.74% | 30/10/2025 | 762,947 | 0.15 |
| 3,315,000 | Sappi Papier Holding GmbH* | 3.13% | 15/04/2026 | 3,242,115 | 0.63 |
| 1,100,000 | Schaeffler AG* | 3.38% | 12/10/2028 | 1,067,522 | 0.21 |
| 2,000,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 1,979,381 | 0.38 |
| 1,200,000 | Schaeffler AG* | 4.75% | 14/08/2029 | 1,210,275 | 0.23 |
| 3,070,000 | SES SA* | 2.88% | 29/12/2049 | 2,899,768 | 0.56 |
| 1,250,000 | Sigma Holdco BV** | 5.75% | 15/05/2026 | 1,229,687 | 0.24 |
| 850,000 | SNF Group SACA* | 2.63% | 01/02/2029 | 794,219 | 0.15 |
| 2,950,000 | Summer BC Holdco B Sarl** | 5.75% | 31/10/2026 | 2,923,727 | 0.57 |
| 2,132,000 | Summit Properties Ltd* | 2.00% | 31/01/2025 | 2,051,788 | 0.40 |
| 850,000 | Sunrise HoldCo IV BV* | 3.88% | 15/06/2029 | 810,705 | 0.16 |
| 4,050,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 4,236,325 | 0.82 |
| 6,141,197 | Techem Verwaltungsgesellschaft 674 mbH** | 6.00% | 30/07/2026 | 6,148,270 | 1.19 |
| 847,000 | Telecom Italia SpA** | 1.63% | 18/01/2029 | 736,977 | 0.14 |
| 1,110,000 | Telecom Italia SpA* | 2.38% | 12/10/2027 | 1,037,795 | 0.20 |
| 1,165,000 | Telecom Italia SpA* | 6.88% | 15/02/2028 | 1,232,818 | 0.24 |
| 2,115,000 | Telecom Italia SpA* | 7.88% | 31/07/2028 | 2,311,854 | 0.45 |
| 1,718,000 | Telecom Italia SpA Series S** | 1.63% | 18/01/2029 | 1,506,299 | 0.29 |
| 1,655,000 | Telecom Italia SpA Series S* | 6.88% | 15/02/2028 | 1,765,691 | 0.34 |
| 3,052,000 | Telecom Italia SpA Series S* | 7.88% | 31/07/2028 | 3,372,406 | 0.66 |
| 1,500,000 | Telefonica Europe BV* | 2.88% | 29/12/2049 | 1,422,311 | 0.28 |
| 2,400,000 | Telefonica Europe BV* | 5.75% | 29/12/2049 | 2,460,310 | 0.48 |
| 3,200,000 | Telefonica Europe BV* | 6.14% | 29/12/2049 | 3,359,011 | 0.65 |
| 1,700,000 | Telefonica Europe BV* | 6.75% | 29/12/2049 | 1,847,632 | 0.36 |
| 1,262,000 | Tereos Finance Groupe I SA** | 5.88% | 30/04/2030 | 1,264,256 | 0.25 |
| 1,905,000 | Teva Pharmaceutical Finance Netherlands II BV* | 1.63% | 15/10/2028 | 1,683,287 | 0.33 |
| 3,225,000 | Teva Pharmaceutical Finance Netherlands II BV* | 4.38% | 09/05/2030 | 3,128,730 | 0.61 |
| 1,330,000 | Teva Pharmaceutical Finance Netherlands II BV* | 4.50% | 01/03/2025 | 1,329,268 | 0.26 |
| 1,230,000 | Teva Pharmaceutical Finance Netherlands II BV* | 6.00% | 31/01/2025 | 1,235,799 | 0.24 |
| 3,330,000 | Teva Pharmaceutical Finance Netherlands II BV* | 7.38% | 15/09/2029 | 3,694,219 | 0.72 |
| 1,793,000 | Titan Holdings II BV* | 5.13% | 15/07/2029 | 1,815,379 | 0.35 |
| 2,479,500 | TK Elevator Holdco GmbH** | 6.63% | 15/07/2028 | 2,396,127 | 0.47 |
| 5,550,000 | TK Elevator Midco GmbH** | 4.38% | 15/07/2027 | 5,359,496 | 1.04 |
| 2,195,000 | Trivium Packaging Finance BV* | 3.75% | 15/08/2026 | 2,152,472 | 0.42 |
| 4,520,000 | UGI International LLC** | 2.50% | 01/12/2029 | 4,025,031 | 0.78 |
| 600,000 | United Group BV** | 3.13% | 15/02/2026 | 584,760 | 0.11 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 800,000 | United Group BV* | 4.00% | 15/11/2027 | 777,120 | 0.15 |
| 1,800,000 | United Group BV** | 5.25% | 01/02/2030 | 1,769,524 | 0.34 |
| 570,000 | United Group BV** | 6.75% | 15/02/2031 | 586,616 | 0.11 |
| 1,060,000 | UPCB Finance VII Ltd* | 3.63% | 15/06/2029 | 1,009,451 | 0.20 |
| 1,463,000 | Upfield BV** | 6.88% | 02/07/2029 | 1,457,816 | 0.28 |
| 2,500,000 | Valeo SE* | 4.50% | 11/04/2030 | 2,452,774 | 0.48 |
| 900,000 | Valeo SE* | 5.88% | 12/04/2029 | 945,357 | 0.18 |
| 600,000 | Veolia Environnement SA* | 2.25% | 29/12/2049 | 576,075 | 0.11 |
| 2,000,000 | Veolia Environnement SA* | 2.50% | 29/12/2049 | 1,798,781 | 0.35 |
| 4,255,000 | Verisure Holding AB* | 3.25% | 15/02/2027 | 4,093,842 | 0.80 |
| 3,386,000 | Verisure Midholding AB* | 5.25% | 15/02/2029 | 3,311,247 | 0.64 |
| 1,365,000 | Virgin Media Finance Plc** | 3.75% | 15/07/2030 | 1,158,718 | 0.22 |
| 2,414,000 | Vmed O2 UK Financing I Plc** | 5.63% | 15/04/2032 | 2,350,934 | 0.46 |
| 500,000 | Vodafone Group Plc* | 2.63% | 27/08/2080 | 481,891 | 0.09 |
| 1,550,000 | Vodafone Group Plc* | 3.00% | 27/08/2080 | 1,403,558 | 0.27 |
| 2,540,000 | Vodafone Group Plc* | 4.20% | 03/10/2078 | 2,504,714 | 0.49 |
| 2,300,000 | Volkswagen International Finance NV* | 3.88% | 29/12/2049 | 2,222,375 | 0.43 |
| 1,800,000 | Volkswagen International Finance NV Series S* | 3.88% | 29/12/2049 | 1,679,122 | 0.33 |
| 2,750,000 | WMG Acquisition Corp* | 2.25% | 15/08/2031 | 2,404,463 | 0.47 |
| 2,360,000 | Wp/ap Telecom Holdings III BV** | 5.50% | 15/01/2030 | 2,191,850 | 0.43 |
| 1,700,000 | ZF Europe Finance BV* | 3.00% | 23/10/2029 | 1,573,562 | 0.31 |
| 1,400,000 | ZF Europe Finance BV* | 4.75% | 31/01/2029 | 1,406,694 | 0.27 |
| 3,900,000 | ZF Finance GmbH* | 3.75% | 21/09/2028 | 3,783,097 | 0.73 |
| 5,420,000 | Ziggo Bond Co BV* | 3.38% | 28/02/2030 | 4,577,143 | 0.89 |
| Total Euro | | | | 428,904,594 | 83.32 |
| Pound Sterling | | | | | |
| 2,775,000 | AA Bond Co Ltd* | 6.50% | 31/01/2026 | 3,260,051 | 0.63 |
| 881,000 | AA Bond Co Ltd* | 6.85% | 31/07/2031 | 1,045,308 | 0.20 |
| 2,780,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl* | 4.88% | 01/06/2028 | 2,958,726 | 0.57 |
| 600,000 | B&M European Value Retail SA* | 4.00% | 15/11/2028 | 649,300 | 0.13 |
| 2,389,000 | B&M European Value Retail SA* | 8.13% | 15/11/2030 | 2,983,797 | 0.58 |
| 5,348,000 | Bellis Acquisition Co Plc† | 8.13% | 14/05/2030 | 6,310,501 | 1.23 |
| 900,000 | Bellis Finco Plc** | 4.00% | 16/02/2027 | 978,010 | 0.19 |
| 1,919,000 | British Telecommunications Plc* | 8.38% | 20/12/2083 | 2,411,933 | 0.47 |
| 1,210,000 | Constellation Automotive Financing Plc* | 4.88% | 15/07/2027 | 1,207,759 | 0.23 |
| 2,790,000 | Co-operative Group Holdings 2011 Ltd† | 7.50% | 08/07/2026 | 3,319,371 | 0.64 |
| 1,000,000 | CPUK Finance Ltd* | 4.50% | 28/08/2027 | 1,104,163 | 0.21 |
| 2,540,000 | CPUK Finance Ltd** | 6.50% | 28/08/2026 | 2,976,657 | 0.58 |
| 1,825,000 | Deuce Finco Plc** | 5.50% | 15/06/2027 | 2,063,033 | 0.40 |

European High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|--------------------|-----------------|
| Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued) | | | | | |
| Pound Sterling (continued) | | | | | |
| 1,740,000 | Iceland Bondco Plc** | 10.88% | 15/12/2027 | 2,143,085 | 0.42 |
| 2,320,000 | Iron Mountain UK Plc* | 3.88% | 15/11/2025 | 2,676,750 | 0.52 |
| 1,215,000 | Kier Group Plc* | 9.00% | 15/02/2029 | 1,469,558 | 0.29 |
| 3,072,000 | Maison Finco Plc** | 6.00% | 31/10/2027 | 3,385,898 | 0.66 |
| 1,520,000 | Miller Homes Group Finco Plc** | 7.00% | 15/05/2029 | 1,675,426 | 0.33 |
| 3,145,000 | Mobico Group Plc* | 4.25% | 29/12/2049 | 3,371,067 | 0.65 |
| 1,295,000 | MPT Operating Partnership LP/MPT Finance Corp* | 2.50% | 24/03/2026 | 1,313,235 | 0.25 |
| 1,445,000 | NGG Finance Plc* | 5.63% | 18/06/2073 | 1,696,162 | 0.33 |
| 2,335,000 | Ocado Group Plc* | 3.88% | 08/10/2026 | 2,344,401 | 0.46 |
| 3,194,000 | Pinnacle Bidco Plc* | 10.00% | 11/10/2028 | 4,005,043 | 0.78 |
| 2,160,000 | RAC Bond Co Plc** | 5.25% | 04/11/2027 | 2,395,179 | 0.46 |
| 965,000 | Stonegate Pub Co Financing 2019 Plc** | 8.25% | 31/07/2025 | 1,120,233 | 0.22 |
| 1,065,000 | Travis Perkins Plc* | 3.75% | 17/02/2026 | 1,195,279 | 0.23 |
| 3,491,000 | TVL Finance Plc* | 10.25% | 28/04/2028 | 4,313,123 | 0.84 |
| 1,000,000 | Virgin Media Secured Finance Plc* | 4.25% | 15/01/2030 | 1,005,500 | 0.19 |
| 2,855,000 | Virgin Media Vendor Financing Notes III DAC** | 4.88% | 15/07/2028 | 3,013,818 | 0.59 |
| 1,300,000 | Vmed O2 UK Financing I Plc** | 4.50% | 15/07/2031 | 1,268,626 | 0.25 |
| 2,620,000 | Zenith Finco Plc** | 6.50% | 30/06/2027 | 2,038,424 | 0.40 |
| Total Pound Sterling | | | | 71,699,416 | 13.93 |
| Total Corporate Bonds | | | | 500,604,010 | 97.25 |
| Term Loans 0.03% (31 December 2023: 0.03%) | | | | | |
| Euro | | | | | |
| 24,107 | Aernnova Aerospace SAU | 6.92% | 26/02/2027 | 24,073 | 0.01 |
| 94,016 | Aernnova Aerospace SAU | 6.96% | 26/02/2027 | 93,882 | 0.02 |
| Total Term Loans † | | | | 117,955 | 0.03 |
| Total Investments | | | | 505,781,673 | 98.26 |

Forward Currency Contracts 0.01% (31 December 2023: 0.15%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain EUR | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|---------------------|-----------------|
| € 2,475,723 | £ 2,094,286 | 18/07/2024 | UBS AG | 1 | 7,219 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 1,166,942 | € 1,206,837 | 18/07/2024 | Goldman Sachs International | 1 | 6,306 | 0.00 |
| CHF 1,299,547 | € 1,343,201 | 18/07/2024 | Westpac Banking Corp | 18 | 7,798 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| € 572 | US\$ 611 | 18/07/2024 | UBS AG | 1 | 2 | 0.00 |
| <i>USD Hedged Classes</i> | | | | | | |
| € 142,898 | US\$ 152,842 | 18/07/2024 | Goldman Sachs International | 1 | 397 | 0.00 |
| € 7,388,212 | US\$ 7,903,437 | 18/07/2024 | UBS AG | 1 | 19,522 | 0.00 |

European High Yield Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.01% (31 December 2023: 0.15%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain EUR | % of Net Assets |
|---|-------------------|------------------|-----------------------------|-----------|---------------------------|----------------------------|
| <i>USD Hedged Classes (continued)</i> | | | | | | |
| € 7,444,401 | US\$ 7,962,558 | 18/07/2024 | Westpac Banking Corp | 2 | 20,589 | 0.01 |
| US\$ 236,651 | € 219,105 | 18/07/2024 | Goldman Sachs International | 2 | 1,534 | 0.00 |
| US\$ 511,494 | € 470,546 | 18/07/2024 | Westpac Banking Corp | 25 | 6,345 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 69,712 | 0.01 |
| | | | | | Fair Value EUR | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 505,851,385 | 98.27 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.20%) (31 December 2023: (0.31%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss EUR | % of Net Assets |
|--|-------------------|------------------|----------------------|-----------|---------------------------|----------------------------|
| € 73,344,625 | £ 63,005,087 | 18/07/2024 | UBS AG | 1 | (918,534) | (0.18) |
| € 273,605 | US\$ 295,155 | 18/07/2024 | Westpac Banking Corp | 1 | (1,580) | (0.00) |
| £ 2,652,277 | € 3,140,198 | 18/07/2024 | UBS AG | 1 | (13,998) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 65,633 | € 68,875 | 18/07/2024 | Westpac Banking Corp | 2 | (643) | (0.00) |
| € 3,620 | CHF 3,524 | 18/07/2024 | Westpac Banking Corp | 1 | (43) | (0.00) |
| <i>USD Hedged Classes</i> | | | | | | |
| € 99,285 | US\$ 107,343 | 18/07/2024 | Westpac Banking Corp | 5 | (794) | (0.00) |
| US\$ 18,908,970 | € 17,676,296 | 18/07/2024 | UBS AG | 1 | (46,705) | (0.01) |
| US\$ 18,923,330 | € 17,691,617 | 18/07/2024 | Westpac Banking Corp | 6 | (48,638) | (0.01) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,030,935) | (0.20) |
| | | | | | Fair Value EUR | % of Net Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (1,030,935) | (0.20) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 504,820,450 | 98.07 |
| Other Net Assets | | | | | 9,947,509 | 1.93 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 514,767,959 | 100.00 |

| Portfolio Analysis | | EUR | % of Total Assets |
|--------------------------|--|--------------------|-------------------------|
| * | Transferable securities and/or money market instruments admitted to an official stock exchange listing | 354,964,438 | 66.84 |
| ** | Transferable securities and/or money market instruments dealt in on a regulated market | 142,648,319 | 26.86 |
| † | Other transferable securities and/or money market instruments | 8,168,916 | 1.54 |
| ∞ | Financial derivative instruments that are traded OTC | (961,223) | (0.18) |
| Total Investments | | 504,820,450 | 95.06 |

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 97.50% (31 December 2023: 99.49%) | | | |
| Danish Krone | | | |
| 70,456 | Netcompany Group A/S | 2,822,982 | 1.87 |
| 85,933 | Novo Nordisk A/S Class B | 11,587,636 | 7.65 |
| Total Danish Krone | | 14,410,618 | 9.52 |
| Euro | | | |
| 3,550 | Adyen NV | 3,951,860 | 2.61 |
| 10,714 | ASML Holding NV | 10,330,439 | 6.82 |
| 23,145 | Beiersdorf AG | 3,160,450 | 2.09 |
| 11,309 | DiaSorin SpA | 1,052,416 | 0.69 |
| 28,014 | EssilorLuxottica SA | 5,636,417 | 3.72 |
| 73,671 | Euronext NV | 6,372,541 | 4.21 |
| 5,865 | Ferrari NV | 2,232,805 | 1.47 |
| 12,953 | Kering SA | 4,384,590 | 2.90 |
| 15,333 | L'Oreal SA | 6,287,297 | 4.15 |
| 144,706 | RELX Plc | 6,216,570 | 4.11 |
| 13,023 | Reply SpA | 1,794,569 | 1.18 |
| 9,351 | Sartorius Stedim Biotech | 1,433,508 | 0.95 |
| 35,239 | Schneider Electric SE | 7,904,108 | 5.22 |
| 66,229 | Scout24 SE | 4,715,505 | 3.11 |
| 114,569 | Zalando SE | 2,507,915 | 1.66 |
| Total Euro | | 67,980,990 | 44.89 |
| Norwegian Krone | | | |
| 98,365 | Bakkafrost P/F | 4,671,956 | 3.08 |
| Total Norwegian Krone | | 4,671,956 | 3.08 |
| Pound Sterling | | | |
| 231,384 | 3i Group Plc | 8,367,455 | 5.53 |
| 175,959 | Compass Group Plc | 4,482,839 | 2.96 |
| 243,156 | CVS Group Plc | 2,890,903 | 1.91 |
| 64,632 | London Stock Exchange Group Plc | 7,165,778 | 4.73 |
| 345,658 | Sage Group Plc | 4,437,751 | 2.93 |
| Total Pound Sterling | | 27,344,726 | 18.06 |
| Swedish Krona | | | |
| 194,390 | Assa Abloy AB Class B | 5,131,189 | 3.39 |
| 222,338 | Atlas Copco AB Class A | 3,902,163 | 2.57 |
| Total Swedish Krona | | 9,033,352 | 5.96 |

European Sustainable Equity - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value EUR | % of Net Assets |
|--|---------------------------|--------------------|--------------------------|
| Equities 97.50% (31 December 2023: 99.49%) (continued) | | | |
| Swiss Franc | | | |
| 81,069 | Nestle SA | 7,720,740 | 5.10 |
| 5,021 | Partners Group Holding AG | 6,016,392 | 3.97 |
| 32,302 | Straumann Holding AG | 3,733,058 | 2.46 |
| 8,904 | Tecan Group AG | 2,781,013 | 1.84 |
| 7,495 | VAT Group AG | 3,964,338 | 2.62 |
| Total Swiss Franc | | 24,215,541 | 15.99 |
| Total Equities * | | 147,657,183 | 97.50 |
| Total Investments | | 147,657,183 | 97.50 |
| Total Financial Assets at Fair Value through Profit or Loss | | 147,657,183 | 97.50 |
| Net Financial Assets at Fair Value through Profit or Loss | | 147,657,183 | 97.50 |
| Other Net Assets | | 3,780,245 | 2.50 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 151,437,428 | 100.00 |
| Portfolio Analysis | | EUR | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | | 147,657,183 | 97.45 |
| Total Investments | | 147,657,183 | 97.45 |

Event Driven - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
|---|---------------------------------------|--------|---------------|-------------------|-----------------|
| Equities 0.59% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 23,434 | Tempus AI Inc Class A | | | 820,190 | 0.59 |
| Total Equities * | | | | 820,190 | 0.59 |
| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
| Treasury Bills 42.97% (31 December 2023: 91.00%) | | | | | |
| United States Dollar | | | | | |
| 6,000,000 | United States Treasury Bill | 0.00% | 05/07/2024 | 5,996,488 | 4.32 |
| 6,000,000 | United States Treasury Bill | 0.00% | 16/07/2024 | 5,986,875 | 4.32 |
| 8,000,000 | United States Treasury Bill | 0.00% | 23/07/2024 | 7,974,358 | 5.75 |
| 9,000,000 | United States Treasury Bill | 0.00% | 06/08/2024 | 8,953,023 | 6.46 |
| 7,000,000 | United States Treasury Bill | 0.00% | 29/08/2024 | 6,939,771 | 5.00 |
| 13,000,000 | United States Treasury Bill | 0.00% | 05/09/2024 | 12,875,909 | 9.28 |
| 5,000,000 | United States Treasury Bill | 0.00% | 12/09/2024 | 4,947,020 | 3.57 |
| 6,000,000 | United States Treasury Bill | 0.00% | 26/09/2024 | 5,924,310 | 4.27 |
| Total Treasury Bills ** | | | | 59,597,754 | 42.97 |
| Corporate Bonds 50.30% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 2,000,000 | AbbVie Inc* | 2.60% | 21/11/2024 | 1,978,108 | 1.43 |
| 2,500,000 | American Express Co** | 6.71% | 30/10/2026 | 2,527,073 | 1.82 |
| 1,929,000 | Amgen Inc** | 5.25% | 02/03/2025 | 1,925,399 | 1.39 |
| 2,000,000 | Analog Devices Inc** | 5.63% | 01/10/2024 | 2,000,315 | 1.44 |
| 635,000 | Bank of America Corp** | 3.09% | 01/10/2025 | 630,622 | 0.45 |
| 1,781,000 | Bank of America Corp* | 4.00% | 22/01/2025 | 1,764,355 | 1.27 |
| 2,500,000 | Bristol-Myers Squibb Co** | 5.86% | 20/02/2026 | 2,507,572 | 1.81 |
| 630,000 | Capital One Financial Corp* | 3.20% | 05/02/2025 | 620,522 | 0.45 |
| 2,430,000 | Capital One Financial Corp* | 3.30% | 30/10/2024 | 2,410,199 | 1.74 |
| 2,535,000 | Caterpillar Financial Services Corp** | 5.89% | 14/05/2027 | 2,543,479 | 1.83 |
| 3,000,000 | Citigroup Inc** | 6.90% | 17/03/2026 | 3,024,219 | 2.18 |
| 1,000,000 | General Motors Financial Co Inc* | 1.20% | 15/10/2024 | 987,071 | 0.71 |
| 2,568,000 | Georgia Power Co* | 2.20% | 15/09/2024 | 2,548,614 | 1.84 |
| 3,000,000 | Goldman Sachs Bank USA** | 6.14% | 18/03/2027 | 3,002,610 | 2.16 |
| 2,100,000 | Home Depot Inc** | 5.70% | 24/12/2025 | 2,103,244 | 1.52 |
| 1,500,000 | Intel Corp** | 3.40% | 25/03/2025 | 1,478,152 | 1.07 |
| 2,500,000 | John Deere Capital Corp** | 5.93% | 07/03/2025 | 2,506,017 | 1.81 |

Event Driven - Schedule of Investments

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 50.30% (31 December 2023: 0.00%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,415,000 | JPMorgan Chase & Co** | 6.24% | 22/04/2027 | 2,426,659 | 1.75 |
| 525,000 | JPMorgan Chase & Co** | 6.29% | 24/02/2026 | 527,277 | 0.38 |
| 1,685,000 | Lowe's Cos Inc* | 4.00% | 15/04/2025 | 1,664,641 | 1.20 |
| 3,000,000 | Morgan Stanley** | 6.32% | 18/02/2026 | 3,011,489 | 2.17 |
| 120,000 | Morgan Stanley Bank NA** | 6.14% | 16/07/2025 | 120,579 | 0.09 |
| 1,775,000 | NextEra Energy Capital Holdings Inc** | 6.05% | 01/03/2025 | 1,778,832 | 1.28 |
| 2,500,000 | Oracle Corp* | 2.95% | 15/11/2024 | 2,474,181 | 1.78 |
| 2,000,000 | Pepsico Singapore Financing I Pte Ltd** | 5.93% | 16/02/2027 | 2,005,931 | 1.45 |
| 1,940,000 | Pfizer Investment Enterprises Pte Ltd* | 4.65% | 19/05/2025 | 1,926,758 | 1.39 |
| 1,140,000 | Protective Life Global Funding** | 6.36% | 28/03/2025 | 1,145,628 | 0.83 |
| 1,644,000 | Simon Property Group LP* | 2.00% | 13/09/2024 | 1,631,733 | 1.18 |
| 1,255,000 | Simon Property Group LP* | 3.38% | 01/10/2024 | 1,247,143 | 0.90 |
| 1,950,000 | Spectra Energy Partners LP* | 3.50% | 15/03/2025 | 1,921,131 | 1.38 |
| 1,455,000 | State Street Corp** | 2.35% | 01/11/2025 | 1,437,547 | 1.04 |
| 1,225,000 | T-Mobile USA Inc* | 3.50% | 15/04/2025 | 1,204,627 | 0.87 |
| 2,000,000 | UBS AG* | 3.63% | 09/09/2024 | 1,990,542 | 1.43 |
| 2,500,000 | US Bank NA* | 2.05% | 21/01/2025 | 2,450,572 | 1.77 |
| 1,850,000 | Verizon Communications Inc* | 3.38% | 15/02/2025 | 1,824,870 | 1.31 |
| 1,309,000 | Volkswagen Group of America Finance LLC** | 6.20% | 20/03/2026 | 1,313,827 | 0.95 |
| 3,055,000 | Wells Fargo Bank NA** | 6.44% | 11/12/2026 | 3,092,830 | 2.23 |
| Total Corporate Bonds | | | | 69,754,368 | 50.30 |
| Total Investments | | | | 130,172,312 | 93.86 |

Forward Currency Contracts 1.01% (31 December 2023: 3.21%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 9,708 | US\$ 10,384 | 18/07/2024 | State Street Bank and Trust Co | 2 | 27 | 0.00 |
| US\$ 71 | € 65 | 18/07/2024 | Westpac Banking Corp | 1 | 1 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 88,794,629 | US\$ 110,940,813 | 18/07/2024 | State Street Bank and Trust Co | 3 | 1,315,356 | 0.95 |
| £ 8,513,155 | US\$ 10,681,953 | 18/07/2024 | Westpac Banking Corp | 36 | 80,567 | 0.06 |
| US\$ 10,259,178 | £ 8,106,421 | 18/07/2024 | Westpac Banking Corp | 16 | 10,859 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 1,406,810 | 1.01 |

Event Driven - Schedule of Investments (Continued)

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

Total Return Swap Contracts 0.33% (31 December 2023: 0.76%)

| | Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|--|-----------------|------------------|-------------------|--|----------------------|-----------------|
| USD | 16,000,000 | 28/10/2024 | 0.25 ¹ | Alphas Managed Accounts Platform CXIV Limited ² | 21,172 | 0.02 |
| USD | 104,778,852 | 28/10/2024 | 0.25 ¹ | Alphas Managed Accounts Platform CXIV Limited ² | 432,902 | 0.31 |
| Total Unrealised Gain on Total Return Swap Contracts [∞] | | | | | 454,074 | 0.33 |

¹ Fixed Financing Cost.

² The counterparty for the total return swap contracts is Morgan Stanley.

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 132,033,196 | 95.20 |

Financial Liabilities at Fair Value through Profit or Loss

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 81 | US\$ 87 | 18/07/2024 | State Street Bank and Trust Co | 1 | (0) | (0.00) |
| € 28,218 | US\$ 30,735 | 18/07/2024 | Westpac Banking Corp | 5 | (469) | (0.00) |
| US\$ 78 | € 73 | 18/07/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 957,589 | US\$ 1,218,162 | 18/07/2024 | State Street Bank and Trust Co | 2 | (7,556) | (0.00) |
| £ 11,186,648 | US\$ 14,275,250 | 18/07/2024 | Westpac Banking Corp | 36 | (132,837) | (0.10) |
| US\$ 712,517 | £ 566,005 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3,039) | (0.00) |
| US\$ 1,481,150 | £ 1,189,719 | 18/07/2024 | Westpac Banking Corp | 12 | (22,919) | (0.02) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (166,820) | (0.12) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (166,820) | (0.12) |
| Net Financial Assets at Fair Value through Profit or Loss | 131,866,376 | 95.08 |
| Other Net Assets | 6,825,022 | 4.92 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 138,691,398 | 100.00 |

Event Driven - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 29,465,257 | 20.95 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 100,707,055 | 71.59 |
| ∞ Financial derivative instruments that are traded OTC | 1,694,064 | 1.20 |
| Total Investments | 131,866,376 | 93.74 |

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 |
|---|--|--------|---------------|------------------|-----------------|
| Agency Bonds 1.00% (31 December 2023: 1.05%) | | | | | |
| United States Dollar | | | | | |
| 415,000 | Federal Home Loan Banks* | 5.50% | 15/07/2036 | 452,180 | 0.40 |
| 115,000 | Federal National Mortgage Association** | 0.50% | 07/11/2025 | 108,373 | 0.10 |
| 175,000 | Federal National Mortgage Association** | 0.75% | 08/10/2027 | 154,929 | 0.14 |
| 410,000 | Federal National Mortgage Association** | 0.88% | 05/08/2030 | 332,349 | 0.30 |
| 60,000 | Tennessee Valley Authority* | 5.88% | 01/04/2036 | 66,074 | 0.06 |
| Total Agency Bonds | | | | 1,113,905 | 1.00 |
| Asset Backed Securities 11.27% (31 December 2023: 9.99%) | | | | | |
| Euro | | | | | |
| 542,947 | Clavel Residential 3 DAC Series 2023-1X Class A | 5.26% | 28/01/2076 | 581,348 | 0.52 |
| 85,845 | Dutch Property Finance BV Series 2022-2 Class A | 4.76% | 28/04/2062 | 92,531 | 0.08 |
| 62,956 | European Residential Loan Securitisation 2019-NPL2 DAC Class A | 6.60% | 24/02/2058 | 67,628 | 0.06 |
| 399,918 | Last Mile Securities - PE 2021 DAC Series 2021-1X Class A2 | 4.87% | 17/08/2031 | 428,889 | 0.39 |
| 76,748 | Red & Black Auto Italy SRL Series 2 Class A1 | 4.65% | 28/07/2034 | 82,872 | 0.08 |
| 600,000 | Shamrock Residential 2022-1 DAC Series 2022-1 Class C | 5.50% | 24/01/2061 | 627,943 | 0.56 |
| 264,417 | Shamrock Residential 2023-1 DAC Series 2023-1X Class A | 4.63% | 24/06/2071 | 283,336 | 0.25 |
| 370,787 | Stresa Securitisation SRL Series 1 Class A | 4.90% | 22/12/2045 | 388,354 | 0.35 |
| Total Euro | | | | 2,552,901 | 2.29 |
| Pound Sterling | | | | | |
| 120,000 | Mortimer BTL 2021-1 Plc Series 2021-1 Class C | 6.68% | 23/06/2053 | 151,995 | 0.14 |
| 379,083 | Parkmore Point RMBS 2022-1 Plc Series 2022-1X Class A | 6.73% | 25/07/2045 | 481,398 | 0.43 |
| 262,000 | Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2 | 6.17% | 28/05/2039 | 333,397 | 0.30 |
| Total Pound Sterling | | | | 966,790 | 0.87 |
| United States Dollar | | | | | |
| 184,000 | 1211 Avenue of the Americas Trust Series 2015-1211 Class A1A2 | 3.90% | 10/08/2035 | 177,607 | 0.16 |
| 290,000 | BANK 2017-BNK9 Class A4 | 3.54% | 15/11/2054 | 272,621 | 0.24 |
| 56,000 | BXP Trust 2017-GM Class C | 3.54% | 13/06/2039 | 51,132 | 0.05 |
| 752,134 | CD 2017-CD6 Mortgage Trust Class ASB | 3.33% | 13/11/2050 | 727,874 | 0.65 |
| 962,657 | Citigroup Commercial Mortgage Trust 2015-GC27 Class XA | 1.45% | 10/02/2048 | 3,347 | 0.00 |
| 262,633 | COLT Mortgage Loan Trust 2024-2 Class A1 | 6.13% | 25/04/2069 | 262,903 | 0.24 |
| 277,670 | COLT Mortgage Loan Trust 2024-INV2 Class A1 | 6.42% | 25/05/2069 | 279,777 | 0.25 |
| 372,313 | COMM 2014-CCRE17 Mortgage Trust Class XA | 0.83% | 10/05/2047 | 22 | 0.00 |
| 443,021 | COMM 2014-UBS3 Mortgage Trust Class XA | 0.90% | 10/06/2047 | 29 | 0.00 |
| 586,000 | Connecticut Avenue Securities Trust 2022-R01 Class 1M2 | 7.24% | 25/12/2041 | 593,555 | 0.53 |
| 510,000 | Connecticut Avenue Securities Trust 2023-R01 Class 1M2 | 9.09% | 25/12/2042 | 547,200 | 0.49 |
| 2,286,017 | CSAIL 2015-C2 Commercial Mortgage Trust Class XA | 0.84% | 15/06/2057 | 5,149 | 0.01 |
| 505,000 | CSAIL 2018-CX12 Commercial Mortgage Trust Class A4 | 4.22% | 15/08/2051 | 478,434 | 0.43 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|-------------------|-----------------|
| Asset Backed Securities 11.27% (31 December 2023: 9.99%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 185,057 | Fannie Mae Connecticut Avenue Securities Class 2M2 | 9.80% | 25/05/2029 | 194,396 | 0.17 |
| 487,534 | Fannie Mae REMICS Class HS | 0.55% | 25/07/2042 | 58,098 | 0.05 |
| 316,695 | Fannie Mae REMICS Class PI | 3.50% | 25/12/2042 | 52,817 | 0.05 |
| 543,516 | Freddie Mac REMICS Class HS | 1.00% | 15/03/2042 | 65,800 | 0.06 |
| 550,000 | Freddie Mac STACR REMIC Trust 2022-DNA3 Class M1B | 8.24% | 25/04/2042 | 572,284 | 0.51 |
| 468,729 | Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1A | 7.44% | 25/03/2042 | 473,319 | 0.42 |
| 550,000 | Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1B | 8.84% | 25/03/2042 | 578,491 | 0.52 |
| 341,326 | Freddie Mac Strips Class S1 | 0.50% | 15/09/2043 | 36,491 | 0.03 |
| 926,499 | Government National Mortgage Association Class AI | 2.00% | 20/02/2051 | 114,124 | 0.10 |
| 461,225 | Government National Mortgage Association Class IT | 3.50% | 20/02/2043 | 75,242 | 0.07 |
| 577,058 | Government National Mortgage Association Class LI | 4.00% | 20/09/2051 | 110,437 | 0.10 |
| 304,799 | Government National Mortgage Association Class NC | 1.50% | 20/07/2051 | 245,288 | 0.22 |
| 309,130 | Government National Mortgage Association Class WK | 1.00% | 20/06/2050 | 230,605 | 0.21 |
| 2,485,514 | GS Mortgage Securities Trust 2015-GC30 Class XA | 0.85% | 10/05/2050 | 8,502 | 0.01 |
| 90,126 | JP Morgan Mortgage Trust 2023-HE3 Class A1 | 6.93% | 25/05/2054 | 91,029 | 0.08 |
| 224,720 | JP Morgan Mortgage Trust 2024-HE1 Class A1 | 6.83% | 25/08/2054 | 226,147 | 0.20 |
| 272,132 | JP Morgan Mortgage Trust 2024-HE2 Class A1 | 6.53% | 25/10/2054 | 273,668 | 0.25 |
| 169,000 | MetroNet Infrastructure Issuer LLC Series 2024-1A Class A2 | 6.23% | 20/04/2054 | 171,103 | 0.15 |
| 160,000 | Morgan Stanley Capital I Trust 2017-H1 Class C | 4.28% | 15/06/2050 | 143,195 | 0.13 |
| 177,000 | Morgan Stanley Capital I Trust 2018-L1 Class AS | 4.64% | 15/10/2051 | 168,551 | 0.15 |
| 273,158 | New Residential Mortgage Loan Trust 2024-RPL1 Class A | 3.80% | 25/01/2064 | 253,193 | 0.23 |
| 220,372 | OBX Trust Series 2024-NQM4 Class A1 | 6.07% | 25/01/2064 | 220,188 | 0.20 |
| 273,923 | OBX Trust Series 2024-NQM6 Class A1 | 6.45% | 25/02/2064 | 276,130 | 0.25 |
| 286,875 | Taco Bell Funding LLC Class A23 | 4.97% | 25/05/2046 | 281,625 | 0.25 |
| 276,000 | Trafigura Securitisation Finance Plc Series 2024-1A Class A2 | 5.98% | 15/11/2027 | 277,086 | 0.25 |
| 274,758 | Verus Securitization Trust 2024-4 Class A1 | 6.22% | 25/06/2069 | 275,977 | 0.25 |
| 180,000 | Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class B | 3.81% | 15/11/2049 | 166,675 | 0.15 |
| 637,576 | WFRBS Commercial Mortgage Trust 2014-C21 Class XA | 0.98% | 15/08/2047 | 39 | 0.00 |
| Total United States Dollar | | | | 9,040,150 | 8.11 |
| Total Asset Backed Securities ** | | | | 12,559,841 | 11.27 |
| Corporate Bonds 31.44% (31 December 2023: 26.54%) | | | | | |
| Australian Dollar | | | | | |
| 650,000 | Inter-American Development Bank [†] | 4.70% | 03/10/2030 | 433,245 | 0.39 |
| Total Australian Dollar | | | | 433,245 | 0.39 |
| Danish Krone | | | | | |
| 7,033,677 | Nykredit Realkredit AS [†] | 5.00% | 01/10/2053 | 1,017,013 | 0.91 |
| Total Danish Krone | | | | 1,017,013 | 0.91 |

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 31.44% (31 December 2023: 26.54%) (continued) | | | | | |
| Euro | | | | | |
| 200,000 | Achmea BV* | 5.63% | 02/11/2044 | 215,536 | 0.19 |
| 100,000 | Anheuser-Busch InBev SA* | 3.75% | 22/03/2037 | 106,755 | 0.10 |
| 306,000 | Athene Global Funding* | 0.37% | 10/09/2026 | 305,128 | 0.27 |
| 300,000 | AusNet Services Holdings Pty Ltd* | 1.63% | 11/03/2081 | 299,576 | 0.27 |
| 130,000 | Australia & New Zealand Banking Group Ltd* | 5.10% | 03/02/2033 | 143,194 | 0.13 |
| 200,000 | Balder Finland OYJ* | 2.00% | 18/01/2031 | 173,528 | 0.16 |
| 100,000 | Barclays Plc* | 4.97% | 31/05/2036 | 107,699 | 0.10 |
| 149,000 | Becton Dickinson & Co* | 3.83% | 07/06/2032 | 160,643 | 0.14 |
| 200,000 | BNP Paribas Home Loan SFH SA* | 3.00% | 25/05/2028 | 213,195 | 0.19 |
| 200,000 | BPCE SFH SA* | 3.25% | 12/04/2028 | 214,576 | 0.19 |
| 300,000 | Canadian Imperial Bank of Commerce* | 3.25% | 31/03/2027 | 320,557 | 0.29 |
| 100,000 | Crelan SA* | 5.38% | 30/04/2035 | 108,531 | 0.10 |
| 116,000 | DSM BV* | 3.63% | 02/07/2034 | 123,304 | 0.11 |
| 100,000 | El Corte Ingles SA* | 4.25% | 26/06/2031 | 107,211 | 0.10 |
| 200,000 | Electricite de France SA* | 4.75% | 17/06/2044 | 214,787 | 0.19 |
| 300,000 | EnBW Energie Baden-Wuerttemberg AG* | 1.88% | 29/06/2080 | 304,328 | 0.27 |
| 200,000 | Engie SA* | 5.13% | 29/12/2049 | 213,103 | 0.19 |
| 200,000 | Federation des Caisses Desjardins du Quebec* | 3.25% | 18/04/2028 | 214,217 | 0.19 |
| 200,000 | Heimstaden Bostad AB* | 1.13% | 21/01/2026 | 195,927 | 0.18 |
| 150,000 | Heimstaden Bostad Treasury BV* | 1.38% | 24/07/2028 | 131,371 | 0.12 |
| 200,000 | Islandsbanki HF* | 4.63% | 27/03/2028 | 216,308 | 0.19 |
| 200,000 | JPMorgan Chase & Co* | 3.76% | 21/03/2034 | 213,044 | 0.19 |
| 100,000 | Landsbankinn HF* | 5.00% | 13/05/2028 | 109,754 | 0.10 |
| 100,000 | Linde Plc* | 3.63% | 12/06/2034 | 107,811 | 0.10 |
| 119,000 | Medtronic Inc* | 4.15% | 15/10/2053 | 129,427 | 0.12 |
| 150,000 | Molson Coors Beverage Co* | 1.25% | 15/07/2024 | 160,609 | 0.14 |
| 223,000 | Molson Coors Beverage Co* | 3.80% | 15/06/2032 | 240,232 | 0.22 |
| 200,000 | Morgan Stanley* | 3.96% | 21/03/2035 | 213,124 | 0.19 |
| 200,000 | Motability Operations Group Plc* | 4.00% | 17/01/2030 | 217,089 | 0.19 |
| 200,000 | MSD Netherlands Capital BV* | 3.75% | 30/05/2054 | 208,423 | 0.19 |
| 100,000 | National Grid North America Inc* | 4.67% | 12/09/2033 | 111,474 | 0.10 |
| 100,000 | Norddeutsche Landesbank-Girozentrale* | 5.63% | 23/08/2034 | 106,521 | 0.10 |
| 100,000 | Prologis International Funding II SA* | 4.38% | 01/07/2036 | 106,844 | 0.10 |
| 143,000 | PVH Corp* | 4.13% | 16/07/2029 | 152,778 | 0.14 |
| 300,000 | Stedin Holding NV* | 1.50% | 29/12/2049 | 298,190 | 0.27 |
| 400,000 | Sumitomo Mitsui Trust Bank Ltd* | 4.09% | 19/04/2028 | 436,773 | 0.39 |
| 100,000 | Swisscom Finance BV* | 3.63% | 29/11/2036 | 106,380 | 0.09 |
| 196,000 | Timken Co* | 4.13% | 23/05/2034 | 204,769 | 0.18 |
| 280,000 | UBS Group AG* | 2.13% | 13/10/2026 | 293,260 | 0.26 |
| 100,000 | Upjohn Finance BV* | 1.91% | 23/06/2032 | 89,844 | 0.08 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|-----------------------------------|--------|---------------|------------------|-----------------|
| Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 100,000 | Verizon Communications Inc* | 3.75% | 28/02/2036 | 106,020 | 0.09 |
| 100,000 | Virgin Money UK Plc* | 4.00% | 18/03/2028 | 107,388 | 0.10 |
| 300,000 | Warnermedia Holdings Inc* | 4.69% | 17/05/2033 | 319,993 | 0.29 |
| 200,000 | Westpac Securities NZ Ltd* | 3.75% | 20/04/2028 | 217,113 | 0.19 |
| Total Euro | | | | 8,346,334 | 7.49 |
| Japanese Yen | | | | | |
| 100,000,000 | Metropolitan Expressway Co Ltd† | 0.52% | 20/12/2028 | 616,173 | 0.55 |
| Total Japanese Yen | | | | 616,173 | 0.55 |
| Pound Sterling | | | | | |
| 290,000 | AA Bond Co Ltd† | 6.85% | 31/07/2031 | 368,774 | 0.33 |
| 189,000 | Barclays Plc* | 5.85% | 21/03/2035 | 239,006 | 0.22 |
| 250,000 | BP Capital Markets Plc* | 4.25% | 29/12/2049 | 301,175 | 0.27 |
| 100,000 | British Telecommunications Plc* | 5.75% | 13/02/2041 | 124,421 | 0.11 |
| 100,000 | Orsted AS† | 5.13% | 13/09/2034 | 123,978 | 0.11 |
| 200,000 | Pension Insurance Corp Plc* | 8.00% | 13/11/2033 | 270,569 | 0.24 |
| 200,000 | Rothsay Life Plc* | 7.02% | 10/12/2034 | 252,843 | 0.23 |
| 100,000 | Volkswagen Financial Services NV* | 6.50% | 18/09/2027 | 130,538 | 0.12 |
| Total Pound Sterling | | | | 1,811,304 | 1.63 |
| United States Dollar | | | | | |
| 610,000 | AbbVie Inc* | 2.95% | 21/11/2026 | 581,596 | 0.52 |
| 58,000 | AbbVie Inc* | 4.05% | 21/11/2039 | 50,406 | 0.05 |
| 135,000 | AbbVie Inc* | 4.95% | 15/03/2031 | 134,694 | 0.12 |
| 40,000 | AbbVie Inc* | 5.40% | 15/03/2054 | 39,582 | 0.04 |
| 120,000 | AbbVie Inc* | 5.50% | 15/03/2064 | 118,556 | 0.11 |
| 180,000 | Adobe Inc** | 4.80% | 04/04/2029 | 180,243 | 0.16 |
| 385,000 | Adobe Inc** | 4.95% | 04/04/2034 | 383,429 | 0.34 |
| 145,000 | American Express Co** | 5.53% | 25/04/2030 | 146,705 | 0.13 |
| 260,000 | American Express Co** | 5.92% | 25/04/2035 | 264,261 | 0.24 |
| 130,000 | American Express Co** | 6.49% | 30/10/2031 | 138,638 | 0.12 |
| 290,000 | Amgen Inc** | 5.75% | 02/03/2063 | 284,250 | 0.26 |
| 165,000 | Aon North America Inc* | 5.15% | 01/03/2029 | 164,603 | 0.15 |
| 115,000 | Aon North America Inc* | 5.30% | 01/03/2031 | 114,724 | 0.10 |
| 330,000 | Aon North America Inc* | 5.45% | 01/03/2034 | 328,676 | 0.29 |
| 45,000 | Aon North America Inc* | 5.75% | 01/03/2054 | 44,052 | 0.04 |
| 275,000 | Asian Development Bank† | 4.13% | 12/01/2034 | 267,646 | 0.24 |
| 140,000 | AT&T Inc** | 3.50% | 15/09/2053 | 95,111 | 0.09 |
| 200,000 | Banco Santander SA* | 6.92% | 08/08/2033 | 208,949 | 0.19 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 370,000 | Bank of America Corp** | 6.72% | 15/09/2027 | 375,121 | 0.34 |
| 480,000 | Boeing Co* | 5.04% | 01/05/2027 | 469,578 | 0.42 |
| 435,000 | Boeing Co** | 6.86% | 01/05/2054 | 446,744 | 0.40 |
| 275,000 | BPCE SA** | 5.94% | 30/05/2035 | 274,035 | 0.25 |
| 125,000 | Bristol-Myers Squibb Co* | 5.65% | 22/02/2064 | 122,202 | 0.11 |
| 27,000 | Broadcom Inc** | 3.15% | 15/11/2025 | 26,168 | 0.02 |
| 255,000 | Campbell Soup Co* | 4.80% | 15/03/2048 | 223,005 | 0.20 |
| 135,000 | Capital One Financial Corp** | 6.05% | 01/02/2035 | 135,854 | 0.12 |
| 95,000 | Capital One Financial Corp** | 7.62% | 30/10/2031 | 104,616 | 0.09 |
| 220,000 | CDW LLC/CDW Finance Corp** | 2.67% | 01/12/2026 | 206,041 | 0.18 |
| 260,000 | Cisco Systems Inc** | 4.85% | 26/02/2029 | 260,022 | 0.23 |
| 220,000 | Cisco Systems Inc** | 4.95% | 26/02/2031 | 219,887 | 0.20 |
| 220,000 | Cisco Systems Inc** | 5.05% | 26/02/2034 | 219,919 | 0.20 |
| 75,000 | Cisco Systems Inc** | 5.30% | 26/02/2054 | 73,510 | 0.07 |
| 5,000 | Citibank NA** | 5.57% | 30/04/2034 | 5,082 | 0.00 |
| 100,000 | Citigroup Inc** | 3.89% | 10/01/2028 | 96,553 | 0.09 |
| 405,000 | Corp Andina de Fomento* | 2.25% | 08/02/2027 | 376,269 | 0.34 |
| 200,000 | Corp Nacional del Cobre de Chile* | 5.95% | 08/01/2034 | 200,468 | 0.18 |
| 200,000 | CRH America Finance Inc* | 5.40% | 21/05/2034 | 198,259 | 0.18 |
| 200,000 | CRH SMW Finance DAC* | 5.20% | 21/05/2029 | 199,936 | 0.18 |
| 65,000 | Crown Castle Inc* | 1.05% | 15/07/2026 | 59,515 | 0.05 |
| 38,000 | Cummins Inc* | 5.15% | 20/02/2034 | 38,055 | 0.03 |
| 75,000 | Cummins Inc* | 5.45% | 20/02/2054 | 73,617 | 0.07 |
| 130,000 | CVS Health Corp* | 3.00% | 15/08/2026 | 123,904 | 0.11 |
| 105,000 | CVS Health Corp* | 5.88% | 01/06/2053 | 100,689 | 0.09 |
| 105,000 | CVS Health Corp* | 6.05% | 01/06/2054 | 103,047 | 0.09 |
| 115,000 | Diamondback Energy Inc** | 5.15% | 30/01/2030 | 114,545 | 0.10 |
| 75,000 | Diamondback Energy Inc** | 5.20% | 18/04/2027 | 75,038 | 0.07 |
| 145,000 | Diamondback Energy Inc** | 5.75% | 18/04/2054 | 140,667 | 0.13 |
| 120,000 | Diamondback Energy Inc** | 5.90% | 18/04/2064 | 115,922 | 0.10 |
| 170,000 | Diamondback Energy Inc* | 6.25% | 15/03/2053 | 175,173 | 0.16 |
| 115,000 | DTE Energy Co* | 1.05% | 01/06/2025 | 110,295 | 0.10 |
| 20,000 | Enbridge Inc* | 5.30% | 05/04/2029 | 20,039 | 0.02 |
| 145,000 | Enbridge Inc* | 5.63% | 05/04/2034 | 144,818 | 0.13 |
| 115,000 | Enbridge Inc* | 5.70% | 08/03/2033 | 115,947 | 0.10 |
| 75,000 | Enbridge Inc* | 5.95% | 05/04/2054 | 74,471 | 0.07 |
| 240,000 | Energy Transfer LP* | 5.95% | 15/05/2054 | 233,854 | 0.21 |
| 220,000 | European Bank for Reconstruction & Development* | 4.25% | 13/03/2034 | 215,694 | 0.19 |
| 50,000 | Evergy Inc** | 2.45% | 15/09/2024 | 49,652 | 0.04 |
| 115,000 | Eversource Energy* | 5.50% | 01/01/2034 | 112,885 | 0.10 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 180,000 | Fifth Third Bancorp** | 4.34% | 25/04/2033 | 164,053 | 0.15 |
| 745,000 | Foundry JV Holdco LLC** | 6.25% | 25/01/2035 | 761,660 | 0.68 |
| 150,000 | General Motors Co* | 6.80% | 01/10/2027 | 155,776 | 0.14 |
| 370,000 | Goldman Sachs Group Inc** | 3.27% | 29/09/2025 | 367,642 | 0.33 |
| 370,000 | Goldman Sachs Group Inc** | 6.49% | 24/02/2028 | 373,016 | 0.33 |
| 145,000 | Home Depot Inc* | 4.95% | 25/06/2034 | 143,544 | 0.13 |
| 50,000 | Home Depot Inc* | 5.30% | 25/06/2054 | 48,854 | 0.04 |
| 70,000 | Home Depot Inc* | 5.40% | 25/06/2064 | 68,276 | 0.06 |
| 145,000 | Indianapolis Power & Light Co** | 5.70% | 01/04/2054 | 142,133 | 0.13 |
| 230,000 | Intel Corp** | 5.15% | 21/02/2034 | 227,215 | 0.20 |
| 85,000 | Intel Corp** | 5.60% | 21/02/2054 | 82,419 | 0.07 |
| 35,000 | Intel Corp** | 5.90% | 10/02/2063 | 34,970 | 0.03 |
| 780,000 | Inter-American Development Bank* | 1.13% | 13/01/2031 | 632,995 | 0.57 |
| 370,000 | JPMorgan Chase & Co** | 6.24% | 22/04/2027 | 371,786 | 0.33 |
| 190,000 | JPMorgan Chase & Co** | 6.25% | 23/10/2034 | 201,621 | 0.18 |
| 200,000 | Lloyds Banking Group Plc* | 5.68% | 05/01/2035 | 199,315 | 0.18 |
| 445,000 | Marathon Petroleum Corp** | 4.70% | 01/05/2025 | 441,472 | 0.40 |
| 75,000 | Marsh & McLennan Cos Inc* | 5.45% | 15/03/2054 | 72,969 | 0.07 |
| 150,000 | Morgan Stanley** | 2.72% | 22/07/2025 | 149,721 | 0.13 |
| 170,000 | Morgan Stanley* | 3.63% | 20/01/2027 | 163,946 | 0.15 |
| 95,000 | Morgan Stanley** | 5.42% | 21/07/2034 | 94,555 | 0.08 |
| 135,000 | Morgan Stanley** | 5.83% | 19/04/2035 | 138,437 | 0.12 |
| 160,000 | Morgan Stanley** | 5.95% | 19/01/2038 | 159,158 | 0.14 |
| 100,000 | NextEra Energy Capital Holdings Inc* | 4.90% | 28/02/2028 | 99,074 | 0.09 |
| 340,000 | Nordic Investment Bank* | 4.25% | 28/02/2029 | 336,864 | 0.30 |
| 109,000 | Occidental Petroleum Corp* | 6.13% | 01/01/2031 | 111,633 | 0.10 |
| 230,000 | Occidental Petroleum Corp** | 6.45% | 15/09/2036 | 240,379 | 0.22 |
| 230,000 | Occidental Petroleum Corp** | 6.60% | 15/03/2046 | 240,087 | 0.22 |
| 85,000 | Oracle Corp* | 3.60% | 01/04/2050 | 59,545 | 0.05 |
| 205,000 | Ovintiv Inc* | 7.10% | 15/07/2053 | 225,099 | 0.20 |
| 120,000 | Pacific Gas & Electric Co** | 4.95% | 01/07/2050 | 99,239 | 0.09 |
| 115,000 | Pacific Gas & Electric Co** | 6.40% | 15/06/2033 | 118,858 | 0.11 |
| 155,000 | Pacific Gas & Electric Co* | 6.95% | 15/03/2034 | 167,032 | 0.15 |
| 210,000 | Pfizer Investment Enterprises Pte Ltd* | 5.34% | 19/05/2063 | 198,377 | 0.18 |
| 110,000 | Phillips 66* | 1.30% | 15/02/2026 | 103,020 | 0.09 |
| 200,000 | PNC Financial Services Group Inc** | 6.88% | 20/10/2034 | 218,074 | 0.20 |
| 65,000 | PPL Electric Utilities Corp* | 4.85% | 15/02/2034 | 63,310 | 0.06 |
| 45,000 | Regal Rexnord Corp* | 6.05% | 15/04/2028 | 45,558 | 0.04 |
| 430,000 | Regal Rexnord Corp* | 6.40% | 15/04/2033 | 440,229 | 0.40 |
| 235,000 | RTX Corp* | 6.40% | 15/03/2054 | 256,411 | 0.23 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 60,000 | Santander Holdings USA Inc** | 6.12% | 31/05/2027 | 60,267 | 0.05 |
| 265,000 | Santander Holdings USA Inc** | 6.34% | 31/05/2035 | 264,438 | 0.24 |
| 695,000 | SBA Tower Trust† | 2.59% | 15/10/2056 | 568,733 | 0.51 |
| 130,000 | Simon Property Group LP* | 6.25% | 15/01/2034 | 137,204 | 0.12 |
| 255,000 | Societe Generale SA** | 1.49% | 14/12/2026 | 238,461 | 0.21 |
| 200,000 | Societe Generale SA** | 6.07% | 19/01/2035 | 198,138 | 0.18 |
| 70,000 | Solventum Corp** | 6.00% | 15/05/2064 | 66,491 | 0.06 |
| 340,000 | Southern Co* | 5.20% | 15/06/2033 | 334,022 | 0.30 |
| 137,000 | Tampa Electric Co** | 4.90% | 01/03/2029 | 135,981 | 0.12 |
| 175,000 | T-Mobile USA Inc* | 2.55% | 15/02/2031 | 148,598 | 0.13 |
| 205,000 | T-Mobile USA Inc** | 3.38% | 15/04/2029 | 189,473 | 0.17 |
| 90,000 | TotalEnergies Capital SA* | 5.15% | 05/04/2034 | 90,067 | 0.08 |
| 130,000 | TotalEnergies Capital SA* | 5.49% | 05/04/2054 | 128,294 | 0.12 |
| 170,000 | TotalEnergies Capital SA* | 5.64% | 05/04/2064 | 168,465 | 0.15 |
| 65,000 | Travelers Cos Inc* | 5.45% | 25/05/2053 | 65,119 | 0.06 |
| 190,000 | Truist Financial Corp** | 5.71% | 24/01/2035 | 189,256 | 0.17 |
| 200,000 | UBS AG** | 5.65% | 11/09/2028 | 203,779 | 0.18 |
| 115,000 | UnitedHealth Group Inc* | 5.38% | 15/04/2054 | 111,797 | 0.10 |
| 130,000 | Verizon Communications Inc* | 5.05% | 09/05/2033 | 128,213 | 0.12 |
| 180,000 | Vodafone Group Plc** | 4.38% | 19/02/2043 | 157,046 | 0.14 |
| 225,000 | Vodafone Group Plc** | 5.75% | 28/06/2054 | 218,055 | 0.20 |
| 165,000 | Vodafone Group Plc** | 5.88% | 28/06/2064 | 158,817 | 0.14 |
| 555,000 | Warnermedia Holdings Inc** | 5.14% | 15/03/2052 | 432,408 | 0.39 |
| 230,000 | Wells Fargo & Co** | 5.50% | 23/01/2035 | 229,287 | 0.21 |
| Total United States Dollar | | | | 22,817,948 | 20.47 |
| Total Corporate Bonds | | | | 35,042,017 | 31.44 |
| Government Bonds 32.14% (31 December 2023: 39.07%) | | | | | |
| Australian Dollar | | | | | |
| 350,000 | Australia Government Bond* | 4.25% | 21/06/2034 | 231,541 | 0.21 |
| 404,000 | New Zealand Local Government Funding Agency Bond** | 5.00% | 08/03/2034 | 267,026 | 0.24 |
| 650,000 | New Zealand Local Government Funding Agency Bond** | 5.10% | 28/11/2030 | 437,681 | 0.39 |
| 531,000 | Queensland Treasury Corp* | 4.50% | 09/03/2033 | 343,559 | 0.31 |
| 297,000 | Queensland Treasury Corp* | 4.75% | 02/02/2034 | 193,940 | 0.18 |
| 392,000 | Queensland Treasury Corp* | 5.25% | 21/07/2036 | 259,456 | 0.23 |
| 198,000 | Treasury Corp of Victoria* | 4.75% | 15/09/2036 | 124,626 | 0.11 |
| 368,000 | Treasury Corp of Victoria* | 5.25% | 15/09/2038 | 238,384 | 0.21 |
| 302,000 | Western Australian Treasury Corp** | 4.50% | 21/07/2032 | 196,933 | 0.18 |
| Total Australian Dollar | | | | 2,293,146 | 2.06 |

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 |
|---|---|--------|---------------|-------------------|-----------------|
| Government Bonds 32.14% (31 December 2023: 39.07%) (continued) | | | | | |
| Canadian Dollar | | | | | |
| 785,000 | Canadian Government Bond* | 2.00% | 01/12/2051 | 429,360 | 0.39 |
| 935,000 | Canadian Government Bond* | 3.25% | 01/09/2028 | 675,696 | 0.61 |
| 418,000 | City of Toronto Canada** | 4.25% | 11/07/2033 | 306,262 | 0.27 |
| 1,200,000 | PSP Capital Inc** | 3.75% | 15/06/2029 | 872,889 | 0.78 |
| Total Canadian Dollar | | | | 2,284,207 | 2.05 |
| Euro | | | | | |
| 2,832,336 | Bundesobligation* | 2.10% | 12/04/2029 | 2,984,916 | 2.68 |
| 2,659,595 | Bundesrepublik Deutschland Bundesanleihe* | 2.20% | 15/02/2034 | 2,778,773 | 2.49 |
| 1,000,000 | Estonia Government International Bond* | 3.25% | 17/01/2034 | 1,042,481 | 0.94 |
| 430,000 | European Union* | 3.38% | 04/10/2038 | 461,121 | 0.41 |
| 1,057,000 | French Republic Government Bond OAT* | 0.75% | 25/05/2028 | 1,039,622 | 0.93 |
| 344,311 | French Republic Government Bond OAT* | 0.75% | 25/05/2052 | 184,692 | 0.17 |
| 251,071 | French Republic Government Bond OAT** | 4.50% | 25/04/2041 | 300,895 | 0.27 |
| 121,000 | Italy Buoni Poliennali Del Tesoro** | 1.70% | 01/09/2051 | 75,575 | 0.07 |
| 218,000 | Italy Buoni Poliennali Del Tesoro** | 3.45% | 01/03/2048 | 200,048 | 0.18 |
| 1,400,000 | Italy Buoni Poliennali Del Tesoro** | 3.85% | 01/07/2034 | 1,477,148 | 1.32 |
| 600,000 | Portugal Obrigacoes do Tesouro OT** | 2.88% | 20/10/2034 | 622,730 | 0.56 |
| 296,000 | Spain Government Bond* | 2.70% | 31/10/2048 | 257,928 | 0.23 |
| 308,000 | Spain Government Bond* | 3.15% | 30/04/2033 | 326,530 | 0.29 |
| 1,331,000 | Spain Government Bond* | 3.25% | 30/04/2034 | 1,411,364 | 1.27 |
| 1,266,000 | Spain Government Bond* | 3.45% | 31/10/2034 | 1,359,999 | 1.22 |
| 517,000 | Spain Government Bond* | 5.15% | 31/10/2028 | 601,441 | 0.54 |
| Total Euro | | | | 15,125,263 | 13.57 |
| Indonesian Rupiah | | | | | |
| 20,967,000,000 | Indonesia Treasury Bond* | 6.63% | 15/05/2033 | 1,238,452 | 1.11 |
| Total Indonesian Rupiah | | | | 1,238,452 | 1.11 |
| Japanese Yen | | | | | |
| 52,350,000 | Japan Government Five Year Bond* | 0.01% | 20/09/2026 | 322,861 | 0.29 |
| 120,800,000 | Japan Government Forty Year Bond* | 0.40% | 20/03/2056 | 446,849 | 0.40 |
| 23,800,000 | Japan Government Forty Year Bond* | 1.00% | 20/03/2062 | 99,674 | 0.09 |
| 207,700,000 | Japan Government Ten Year Bond* | 0.50% | 20/03/2033 | 1,244,528 | 1.12 |
| 97,000,000 | Japan Government Ten Year Bond* | 0.80% | 20/09/2033 | 593,103 | 0.53 |
| 163,050,000 | Japan Government Thirty Year Bond* | 0.70% | 20/12/2048 | 753,513 | 0.68 |
| 29,900,000 | Japan Government Thirty Year Bond* | 1.20% | 20/06/2053 | 147,989 | 0.13 |
| 76,850,000 | Japan Government Twenty Year Bond* | 0.40% | 20/03/2039 | 407,143 | 0.36 |
| 139,500,000 | Japan Government Twenty Year Bond* | 0.50% | 20/09/2041 | 712,048 | 0.64 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 32.14% (31 December 2023: 39.07%) (continued) | | | | | |
| Japanese Yen (continued) | | | | | |
| 37,700,000 | Japan Government Twenty Year Bond* | 1.10% | 20/03/2043 | 208,561 | 0.19 |
| Total Japanese Yen | | | | 4,936,269 | 4.43 |
| Mexican Peso | | | | | |
| 5,200,000 | Mexican Bonos* | 7.50% | 26/05/2033 | 244,944 | 0.22 |
| Total Mexican Peso | | | | 244,944 | 0.22 |
| New Zealand Dollar | | | | | |
| 1,088,000 | New Zealand Government Bond* | 4.25% | 15/05/2034 | 638,665 | 0.57 |
| Total New Zealand Dollar | | | | 638,665 | 0.57 |
| Polish Zloty | | | | | |
| 1,122,000 | Republic of Poland Government Bond* | 6.00% | 25/10/2033 | 286,008 | 0.25 |
| Total Polish Zloty | | | | 286,008 | 0.25 |
| Pound Sterling | | | | | |
| 915,000 | United Kingdom Gilt* | 0.63% | 22/10/2050 | 463,671 | 0.42 |
| 93,000 | United Kingdom Gilt* | 1.25% | 22/10/2041 | 71,969 | 0.06 |
| 1,600,000 | United Kingdom Gilt* | 1.50% | 22/07/2026 | 1,913,452 | 1.72 |
| 200,000 | United Kingdom Gilt* | 3.50% | 22/01/2045 | 215,612 | 0.19 |
| 425,732 | United Kingdom Gilt* | 3.75% | 22/10/2053 | 460,510 | 0.41 |
| Total Pound Sterling | | | | 3,125,214 | 2.80 |
| South Korean Won | | | | | |
| 524,340,000 | Korea Treasury Bond* | 2.13% | 10/06/2027 | 369,394 | 0.33 |
| 950,550,000 | Korea Treasury Bond* | 2.38% | 10/12/2031 | 649,803 | 0.59 |
| 880,110,000 | Korea Treasury Bond* | 2.50% | 10/03/2052 | 548,412 | 0.49 |
| 937,540,000 | Korea Treasury Bond* | 3.25% | 10/03/2028 | 681,735 | 0.61 |
| Total South Korean Won | | | | 2,249,344 | 2.02 |
| Swiss Franc | | | | | |
| 300,000 | Swiss Confederation Government Bond* | 1.50% | 26/10/2038 | 377,274 | 0.34 |
| Total Swiss Franc | | | | 377,274 | 0.34 |
| United States Dollar | | | | | |
| 300,000 | Indonesia Government International Bond* | 3.55% | 31/03/2032 | 269,631 | 0.24 |
| 90,000 | Japan Bank for International Corp* | 4.63% | 19/07/2028 | 89,815 | 0.08 |
| 200,000 | Mexico Government International Bond* | 4.75% | 27/04/2032 | 185,076 | 0.17 |
| 750,000 | Province of Manitoba Canada** | 4.90% | 31/05/2034 | 756,083 | 0.68 |
| 200,000 | Romanian Government International Bond* | 3.00% | 14/02/2031 | 166,256 | 0.15 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---------------------------------------|--------|---------------|-------------------|-----------------|
| Government Bonds 32.14% (31 December 2023: 39.07%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 400,000 | Saudi Government International Bond* | 5.00% | 18/01/2053 | 352,961 | 0.32 |
| 800,000 | Sweden Government International Bond* | 4.38% | 30/01/2026 | 793,298 | 0.71 |
| 125,000 | United States Treasury Note/Bond* | 4.13% | 31/03/2029 | 123,748 | 0.11 |
| 165,000 | United States Treasury Note/Bond* | 4.38% | 15/05/2034 | 165,064 | 0.15 |
| 125,000 | United States Treasury Note/Bond* | 4.63% | 30/04/2031 | 127,041 | 0.11 |
| Total United States Dollar | | | | 3,028,973 | 2.72 |
| Total Government Bonds | | | | 35,827,759 | 32.14 |
| Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) | | | | | |
| United States Dollar | | | | | |
| 308,371 | Fannie Mae Pool | 2.00% | 01/02/2051 | 244,820 | 0.22 |
| 137,112 | Fannie Mae Pool | 2.00% | 01/04/2051 | 107,855 | 0.10 |
| 71,551 | Fannie Mae Pool | 2.00% | 01/05/2051 | 56,740 | 0.05 |
| 73,235 | Fannie Mae Pool | 2.50% | 01/07/2050 | 60,451 | 0.05 |
| 222,146 | Fannie Mae Pool | 2.50% | 01/08/2050 | 184,796 | 0.17 |
| 118,086 | Fannie Mae Pool | 2.50% | 01/09/2050 | 97,339 | 0.09 |
| 475,766 | Fannie Mae Pool | 2.50% | 01/01/2051 | 395,926 | 0.36 |
| 632,305 | Fannie Mae Pool | 2.50% | 01/05/2051 | 524,399 | 0.47 |
| 699,323 | Fannie Mae Pool | 2.50% | 01/06/2051 | 574,857 | 0.52 |
| 404,598 | Fannie Mae Pool | 2.50% | 01/08/2051 | 334,877 | 0.30 |
| 353,185 | Fannie Mae Pool | 2.50% | 01/09/2051 | 290,049 | 0.26 |
| 405,966 | Fannie Mae Pool | 2.50% | 01/09/2052 | 332,794 | 0.30 |
| 137,670 | Fannie Mae Pool | 3.00% | 01/12/2047 | 120,216 | 0.11 |
| 140,632 | Fannie Mae Pool | 3.00% | 01/11/2048 | 122,385 | 0.11 |
| 144,226 | Fannie Mae Pool | 3.00% | 01/02/2049 | 126,800 | 0.11 |
| 130,550 | Fannie Mae Pool | 3.00% | 01/03/2050 | 112,636 | 0.10 |
| 129,694 | Fannie Mae Pool | 3.00% | 01/04/2050 | 112,033 | 0.10 |
| 82,975 | Fannie Mae Pool | 3.00% | 01/04/2051 | 71,093 | 0.06 |
| 44,238 | Fannie Mae Pool | 3.50% | 01/12/2041 | 40,688 | 0.04 |
| 21,569 | Fannie Mae Pool | 3.50% | 01/04/2042 | 19,838 | 0.02 |
| 27,718 | Fannie Mae Pool | 3.50% | 01/05/2042 | 25,382 | 0.02 |
| 37,520 | Fannie Mae Pool | 3.50% | 01/01/2043 | 34,150 | 0.03 |
| 60,203 | Fannie Mae Pool | 3.50% | 01/12/2044 | 54,606 | 0.05 |
| 47,548 | Fannie Mae Pool | 3.50% | 01/03/2045 | 43,115 | 0.04 |
| 71,896 | Fannie Mae Pool | 3.50% | 01/12/2045 | 65,520 | 0.06 |
| 65,556 | Fannie Mae Pool | 3.50% | 01/05/2046 | 59,363 | 0.05 |
| 21,915 | Fannie Mae Pool | 3.50% | 01/06/2047 | 19,845 | 0.02 |
| 129,108 | Fannie Mae Pool | 3.50% | 01/02/2048 | 116,198 | 0.10 |
| 87,239 | Fannie Mae Pool | 3.50% | 01/08/2051 | 77,837 | 0.07 |
| 54,091 | Fannie Mae Pool | 3.50% | 01/07/2052 | 47,929 | 0.04 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|----------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 20,647 | Fannie Mae Pool | 4.00% | 01/12/2040 | 19,493 | 0.02 |
| 72,335 | Fannie Mae Pool | 4.00% | 01/12/2041 | 68,760 | 0.06 |
| 31,894 | Fannie Mae Pool | 4.00% | 01/01/2045 | 29,878 | 0.03 |
| 57,061 | Fannie Mae Pool | 4.00% | 01/02/2045 | 53,466 | 0.05 |
| 112,473 | Fannie Mae Pool | 4.00% | 01/02/2046 | 105,522 | 0.09 |
| 32,125 | Fannie Mae Pool | 4.00% | 01/07/2046 | 30,093 | 0.03 |
| 117,651 | Fannie Mae Pool | 4.00% | 01/03/2049 | 109,199 | 0.10 |
| 12,222 | Fannie Mae Pool | 4.50% | 01/03/2036 | 11,694 | 0.01 |
| 60,089 | Fannie Mae Pool | 4.50% | 01/04/2041 | 58,391 | 0.05 |
| 11,508 | Fannie Mae Pool | 4.50% | 01/09/2043 | 11,126 | 0.01 |
| 9,125 | Fannie Mae Pool | 4.50% | 01/12/2043 | 8,822 | 0.01 |
| 21,757 | Fannie Mae Pool | 4.50% | 01/05/2044 | 20,885 | 0.02 |
| 6,366 | Fannie Mae Pool | 4.50% | 01/03/2047 | 6,128 | 0.01 |
| 66,570 | Fannie Mae Pool | 4.50% | 01/07/2047 | 64,071 | 0.06 |
| 70,553 | Fannie Mae Pool | 4.50% | 01/06/2052 | 66,637 | 0.06 |
| 153,669 | Fannie Mae Pool | 4.50% | 01/07/2052 | 145,141 | 0.13 |
| 253,065 | Fannie Mae Pool | 4.50% | 01/08/2052 | 239,021 | 0.21 |
| 41,284 | Fannie Mae Pool | 4.50% | 01/12/2052 | 38,993 | 0.03 |
| 8,802 | Fannie Mae Pool | 5.00% | 01/07/2035 | 8,686 | 0.01 |
| 17,299 | Fannie Mae Pool | 5.00% | 01/06/2038 | 17,113 | 0.02 |
| 25,642 | Fannie Mae Pool | 5.00% | 01/07/2039 | 25,370 | 0.02 |
| 20,847 | Fannie Mae Pool | 5.00% | 01/09/2040 | 20,622 | 0.02 |
| 27,265 | Fannie Mae Pool | 5.00% | 01/02/2041 | 26,938 | 0.02 |
| 27,031 | Fannie Mae Pool | 5.00% | 01/01/2044 | 26,707 | 0.02 |
| 8,057 | Fannie Mae Pool | 5.00% | 01/03/2044 | 7,956 | 0.01 |
| 5,925 | Fannie Mae Pool | 5.00% | 01/06/2048 | 5,836 | 0.01 |
| 37,838 | Fannie Mae Pool | 5.00% | 01/09/2048 | 37,268 | 0.03 |
| 256,739 | Fannie Mae Pool | 5.00% | 01/08/2052 | 248,844 | 0.22 |
| 65,057 | Fannie Mae Pool | 5.00% | 01/09/2052 | 63,035 | 0.06 |
| 797,650 | Fannie Mae Pool | 5.00% | 01/01/2053 | 772,319 | 0.69 |
| 354,418 | Fannie Mae Pool | 5.00% | 01/02/2053 | 343,016 | 0.31 |
| 178,308 | Fannie Mae Pool | 5.00% | 01/03/2053 | 172,572 | 0.15 |
| 119,529 | Fannie Mae Pool | 5.00% | 01/04/2053 | 115,665 | 0.10 |
| 150,793 | Fannie Mae Pool | 5.00% | 01/07/2053 | 145,824 | 0.13 |
| 424,824 | Fannie Mae Pool | 5.50% | 01/12/2052 | 419,366 | 0.38 |
| 168,134 | Fannie Mae Pool | 5.50% | 01/02/2053 | 166,015 | 0.15 |
| 36,328 | Fannie Mae Pool | 5.50% | 01/05/2053 | 35,890 | 0.03 |
| 360,869 | Fannie Mae Pool | 5.50% | 01/07/2053 | 356,102 | 0.32 |
| 75,363 | Fannie Mae Pool | 5.50% | 01/09/2053 | 74,368 | 0.07 |
| 109,318 | Fannie Mae Pool | 5.50% | 01/10/2053 | 107,874 | 0.10 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 38,781 | Fannie Mae Pool | 5.50% | 01/01/2054 | 38,270 | 0.03 |
| 169,475 | Fannie Mae Pool | 5.50% | 01/02/2054 | 167,284 | 0.15 |
| 570,000 | Fannie Mae Pool | 5.50% | 01/07/2054 | 562,229 | 0.50 |
| 147,020 | Fannie Mae Pool | 6.00% | 01/12/2052 | 148,042 | 0.13 |
| 92,495 | Fannie Mae Pool | 6.00% | 01/06/2053 | 92,945 | 0.08 |
| 358,311 | Fannie Mae Pool | 6.00% | 01/10/2053 | 360,318 | 0.32 |
| 835,000 | Fannie Mae Pool | 6.00% | 01/07/2054 | 837,446 | 0.75 |
| 246,479 | Fannie Mae Pool | 6.50% | 01/10/2053 | 251,120 | 0.23 |
| 249,951 | Fannie Mae Pool | 6.50% | 01/11/2053 | 254,579 | 0.23 |
| 251,812 | Fannie Mae Pool | 6.50% | 01/12/2053 | 256,508 | 0.23 |
| 39,629 | Fannie Mae Pool | 6.50% | 01/06/2054 | 40,354 | 0.04 |
| 21,981 | Fannie Mae Pool (AJ7686) | 4.00% | 01/12/2041 | 20,752 | 0.02 |
| 20,563 | Fannie Mae Pool (AL6432) | 4.00% | 01/01/2045 | 19,266 | 0.02 |
| 15,874 | Fannie Mae Pool (AS7558) | 4.00% | 01/07/2046 | 14,863 | 0.01 |
| 234,173 | Fannie Mae Pool (BV7959) | 5.00% | 01/08/2052 | 227,129 | 0.20 |
| 208,087 | Fannie Mae Pool (CB1552) | 2.50% | 01/09/2051 | 170,493 | 0.15 |
| 320,018 | Fannie Mae Pool (FS5235) | 5.50% | 01/07/2053 | 315,885 | 0.28 |
| 399,715 | Fannie Mae Pool (MA4325) | 2.00% | 01/05/2051 | 314,567 | 0.28 |
| 512,191 | Fannie Mae Pool (MA4701) | 4.50% | 01/08/2052 | 483,133 | 0.43 |
| 21,810 | Freddie Mac Gold Pool | 3.50% | 01/10/2042 | 19,904 | 0.02 |
| 23,638 | Freddie Mac Gold Pool | 3.50% | 01/05/2043 | 21,505 | 0.02 |
| 14,835 | Freddie Mac Gold Pool | 3.50% | 01/06/2043 | 13,496 | 0.01 |
| 11,454 | Freddie Mac Gold Pool | 3.50% | 01/04/2045 | 10,398 | 0.01 |
| 51,437 | Freddie Mac Gold Pool | 3.50% | 01/08/2045 | 46,698 | 0.04 |
| 11,547 | Freddie Mac Gold Pool | 3.50% | 01/12/2045 | 10,478 | 0.01 |
| 11,450 | Freddie Mac Gold Pool | 3.50% | 01/04/2046 | 10,385 | 0.01 |
| 109,667 | Freddie Mac Gold Pool | 3.50% | 01/04/2047 | 99,435 | 0.09 |
| 45,957 | Freddie Mac Gold Pool | 3.50% | 01/07/2047 | 41,614 | 0.04 |
| 15,966 | Freddie Mac Gold Pool | 3.50% | 01/09/2047 | 14,437 | 0.01 |
| 22,468 | Freddie Mac Gold Pool | 3.50% | 01/10/2047 | 20,339 | 0.02 |
| 118,322 | Freddie Mac Gold Pool | 3.50% | 01/12/2047 | 107,062 | 0.10 |
| 37,606 | Freddie Mac Gold Pool | 4.00% | 01/02/2041 | 35,550 | 0.03 |
| 26,895 | Freddie Mac Gold Pool | 4.00% | 01/11/2041 | 25,401 | 0.02 |
| 15,011 | Freddie Mac Gold Pool | 4.00% | 01/11/2044 | 14,085 | 0.01 |
| 11,322 | Freddie Mac Gold Pool | 4.00% | 01/03/2046 | 10,618 | 0.01 |
| 85,019 | Freddie Mac Gold Pool | 4.00% | 01/04/2046 | 79,736 | 0.07 |
| 13,706 | Freddie Mac Gold Pool | 4.00% | 01/09/2046 | 12,850 | 0.01 |
| 161,068 | Freddie Mac Gold Pool | 4.00% | 01/12/2046 | 151,073 | 0.14 |
| 69,279 | Freddie Mac Gold Pool | 4.00% | 01/01/2047 | 64,930 | 0.06 |
| 34,996 | Freddie Mac Gold Pool | 4.50% | 01/08/2039 | 34,051 | 0.03 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 10,898 | Freddie Mac Gold Pool | 4.50% | 01/12/2039 | 10,604 | 0.01 |
| 3,728 | Freddie Mac Gold Pool | 4.50% | 01/03/2041 | 3,627 | 0.00 |
| 32,887 | Freddie Mac Gold Pool | 4.50% | 01/11/2043 | 31,836 | 0.03 |
| 5,662 | Freddie Mac Gold Pool | 4.50% | 01/10/2046 | 5,469 | 0.00 |
| 38,602 | Freddie Mac Gold Pool | 4.50% | 01/09/2048 | 36,946 | 0.03 |
| 7,328 | Freddie Mac Gold Pool | 5.00% | 01/10/2035 | 7,252 | 0.01 |
| 16,900 | Freddie Mac Gold Pool | 5.00% | 01/09/2038 | 16,743 | 0.01 |
| 9,989 | Freddie Mac Gold Pool | 5.00% | 01/03/2047 | 9,869 | 0.01 |
| 9,355 | Freddie Mac Gold Pool (Q18306) | 3.50% | 01/05/2043 | 8,511 | 0.01 |
| 94,550 | Freddie Mac Pool | 2.00% | 01/07/2051 | 74,446 | 0.07 |
| 471,463 | Freddie Mac Pool | 2.50% | 01/12/2050 | 386,688 | 0.35 |
| 108,883 | Freddie Mac Pool | 2.50% | 01/08/2051 | 89,446 | 0.08 |
| 401,595 | Freddie Mac Pool | 2.50% | 01/01/2052 | 329,304 | 0.30 |
| 67,256 | Freddie Mac Pool | 3.00% | 01/02/2050 | 58,153 | 0.05 |
| 54,768 | Freddie Mac Pool | 3.00% | 01/01/2053 | 46,664 | 0.04 |
| 39,343 | Freddie Mac Pool | 3.50% | 01/03/2048 | 35,560 | 0.03 |
| 132,501 | Freddie Mac Pool | 4.50% | 01/07/2052 | 125,145 | 0.11 |
| 328,064 | Freddie Mac Pool | 4.50% | 01/08/2052 | 309,843 | 0.28 |
| 105,402 | Freddie Mac Pool | 4.50% | 01/12/2052 | 99,423 | 0.09 |
| 172,526 | Freddie Mac Pool | 5.00% | 01/08/2052 | 167,218 | 0.15 |
| 305,293 | Freddie Mac Pool | 5.00% | 01/10/2052 | 295,798 | 0.27 |
| 93,975 | Freddie Mac Pool | 5.00% | 01/11/2052 | 91,012 | 0.08 |
| 91,361 | Freddie Mac Pool | 5.00% | 01/08/2053 | 88,340 | 0.08 |
| 232,418 | Freddie Mac Pool | 5.50% | 01/09/2052 | 230,044 | 0.21 |
| 226,582 | Freddie Mac Pool | 5.50% | 01/11/2052 | 224,371 | 0.20 |
| 323,300 | Freddie Mac Pool | 5.50% | 01/01/2053 | 319,433 | 0.29 |
| 180,657 | Freddie Mac Pool | 5.50% | 01/03/2053 | 178,364 | 0.16 |
| 114,719 | Freddie Mac Pool | 5.50% | 01/06/2053 | 113,204 | 0.10 |
| 51,907 | Freddie Mac Pool | 5.50% | 01/07/2053 | 51,412 | 0.05 |
| 366,582 | Freddie Mac Pool | 6.00% | 01/02/2053 | 368,858 | 0.33 |
| 340,483 | Freddie Mac Pool | 6.00% | 01/03/2053 | 342,075 | 0.31 |
| 333,783 | Freddie Mac Pool | 6.00% | 01/04/2053 | 335,515 | 0.30 |
| 611,144 | Freddie Mac Pool | 6.00% | 01/05/2053 | 613,991 | 0.55 |
| 355,752 | Freddie Mac Pool | 6.00% | 01/06/2053 | 357,600 | 0.32 |
| 78,816 | Freddie Mac Pool | 6.00% | 01/09/2053 | 79,090 | 0.07 |
| 383,744 | Freddie Mac Pool | 6.00% | 01/02/2054 | 384,977 | 0.35 |
| 261,892 | Freddie Mac Pool | 6.50% | 01/09/2053 | 267,694 | 0.24 |
| 438,420 | Freddie Mac Pool (SD3010) | 5.50% | 01/06/2053 | 433,689 | 0.39 |
| 364,704 | Freddie Mac Pool (SD3908) | 6.00% | 01/09/2053 | 367,888 | 0.33 |
| 104,568 | Ginnie Mae II Pool | 2.50% | 20/03/2051 | 88,095 | 0.08 |

Global Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|--------------------|-----------------|
| Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 237,042 | Ginnie Mae II Pool | 2.50% | 20/04/2051 | 199,358 | 0.18 |
| 134,959 | Ginnie Mae II Pool | 4.50% | 20/09/2052 | 128,545 | 0.12 |
| 130,630 | Ginnie Mae II Pool | 5.00% | 20/03/2053 | 127,316 | 0.11 |
| 101,463 | Ginnie Mae II Pool | 5.00% | 20/07/2053 | 98,864 | 0.09 |
| 39,343 | Ginnie Mae II Pool | 5.00% | 20/11/2053 | 38,319 | 0.03 |
| 158,466 | Ginnie Mae II Pool | 5.50% | 20/03/2053 | 157,353 | 0.14 |
| 38,727 | Ginnie Mae II Pool | 5.50% | 20/09/2053 | 38,449 | 0.03 |
| 221,744 | Ginnie Mae II Pool | 6.00% | 20/08/2053 | 222,895 | 0.20 |
| Total Mortgage Backed Securities ** | | | | 22,273,767 | 19.98 |
| Municipal Bonds 1.09% (31 December 2023: 1.18%) | | | | | |
| United States Dollar | | | | | |
| 520,000 | New York City Municipal Water Finance Authority | 6.01% | 15/06/2042 | 541,450 | 0.49 |
| 325,000 | State of California | 4.60% | 01/04/2038 | 306,718 | 0.27 |
| 500,000 | State of Hawaii | 2.85% | 01/10/2040 | 371,705 | 0.33 |
| Total Municipal Bonds † | | | | 1,219,873 | 1.09 |
| Total Investments | | | | 108,037,162 | 96.92 |

Forward Currency Contracts 1.09% (31 December 2023: 3.07%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| AUD 3,743,606 | US\$ 2,482,285 | 18/07/2024 | BNP Paribas | 5 | 18,940 | 0.02 |
| AUD 4,384,584 | US\$ 2,856,017 | 18/07/2024 | Standard Chartered Bank | 3 | 73,467 | 0.07 |
| AUD 1,304,262 | US\$ 864,779 | 18/07/2024 | State Street Bank and Trust Co | 2 | 6,641 | 0.01 |
| AUD 1,461,845 | US\$ 961,051 | 18/07/2024 | UBS AG | 2 | 15,656 | 0.01 |
| AUD 2,170,810 | US\$ 1,441,541 | 18/07/2024 | Westpac Banking Corp | 2 | 8,848 | 0.01 |
| CAD 594,819 | US\$ 434,510 | 18/07/2024 | BNP Paribas | 1 | 352 | 0.00 |
| CAD 1,172,395 | US\$ 855,620 | 18/07/2024 | Goldman Sachs International | 1 | 1,498 | 0.00 |
| CAD 208,760 | US\$ 151,947 | 18/07/2024 | Royal Bank of Canada | 1 | 674 | 0.00 |
| CAD 244,361 | US\$ 177,890 | 18/07/2024 | State Street Bank and Trust Co | 1 | 758 | 0.00 |
| CAD 403,162 | US\$ 294,440 | 18/07/2024 | Westpac Banking Corp | 1 | 305 | 0.00 |
| CHF 1,041,486 | US\$ 1,151,047 | 18/07/2024 | BNP Paribas | 2 | 10,244 | 0.01 |
| CHF 510,206 | US\$ 567,281 | 18/07/2024 | Citibank NA | 2 | 1,615 | 0.00 |
| CHF 1,156,882 | US\$ 1,279,803 | 18/07/2024 | Goldman Sachs International | 1 | 10,158 | 0.01 |
| CHF 164,902 | US\$ 181,540 | 18/07/2024 | State Street Bank and Trust Co | 1 | 2,332 | 0.00 |
| CHF 389,455 | US\$ 433,766 | 18/07/2024 | UBS AG | 1 | 489 | 0.00 |
| CLP 70,844,418 | US\$ 72,257 | 18/07/2024 | Goldman Sachs International | 1 | 2,782 | 0.00 |
| CNY 73,301,061 | US\$ 10,241,440 | 18/07/2024 | Goldman Sachs International | 1 | 30,764 | 0.03 |
| CZK 4,137,399 | US\$ 175,205 | 18/07/2024 | Goldman Sachs International | 1 | 1,899 | 0.00 |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|----------------------|-------------------|------------------|------------------------------------|-----------|-------------------------|--------------------|
| CZK 12,134,670 | US\$ 516,853 | 18/07/2024 | State Street Bank and Trust Co | 1 | 2,579 | 0.00 |
| DKK 200,000 | US\$ 28,706 | 18/07/2024 | Citibank NA | 1 | 64 | 0.00 |
| € 1,404,477 | US\$ 1,500,000 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 6,398 | 0.01 |
| € 84,068 | ¥ 13,700,000 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 4,790 | 0.01 |
| € 589,776 | ¥ 97,900,000 | 18/07/2024 | Citibank NA | 1 | 22,453 | 0.02 |
| € 749,162 | US\$ 800,000 | 18/07/2024 | Standard Chartered Bank | 1 | 3,528 | 0.00 |
| € 169,188 | US\$ 181,320 | 18/07/2024 | State Street Bank and Trust Co | 1 | 145 | 0.00 |
| € 20,000 | US\$ 21,433 | 18/07/2024 | Westpac Banking Corp | 1 | 18 | 0.00 |
| £ 54,976 | US\$ 69,088 | 18/07/2024 | BNP Paribas | 1 | 414 | 0.00 |
| £ 300,000 | US\$ 376,996 | 18/07/2024 | Citibank NA | 1 | 2,270 | 0.00 |
| £ 465,384 | US\$ 587,450 | 18/07/2024 | Goldman Sachs International | 1 | 899 | 0.00 |
| £ 326,132 | US\$ 409,927 | 18/07/2024 | Royal Bank of Canada | 1 | 2,376 | 0.00 |
| £ 314,034 | US\$ 393,487 | 18/07/2024 | Standard Chartered Bank | 1 | 3,522 | 0.00 |
| £ 157,591 | US\$ 196,512 | 18/07/2024 | State Street Bank and Trust Co | 1 | 2,718 | 0.00 |
| HKD 223,568 | US\$ 28,621 | 18/07/2024 | UBS AG | 1 | 29 | 0.00 |
| INR 12,198,076 | US\$ 145,892 | 18/07/2024 | BNP Paribas | 1 | 390 | 0.00 |
| INR 35,902,945 | US\$ 429,364 | 18/07/2024 | Standard Chartered Bank | 2 | 1,192 | 0.00 |
| KRW 1,487,174,924 | US\$ 1,079,815 | 18/07/2024 | Goldman Sachs International | 1 | 113 | 0.00 |
| KRW 22,700,000 | US\$ 16,341 | 18/07/2024 | Royal Bank of Canada | 1 | 143 | 0.00 |
| KRW 106,601,959 | US\$ 77,106 | 18/07/2024 | State Street Bank and Trust Co | 1 | 304 | 0.00 |
| MXN 1,401,296 | US\$ 74,291 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 2,153 | 0.00 |
| MYR 2,000,630 | US\$ 419,939 | 18/07/2024 | Goldman Sachs International | 1 | 4,471 | 0.00 |
| NOK 13,601,807 | US\$ 1,273,067 | 18/07/2024 | BNP Paribas | 3 | 4,940 | 0.01 |
| NOK 4,592,328 | US\$ 428,583 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 2,906 | 0.00 |
| NOK 6,122,578 | US\$ 573,569 | 18/07/2024 | Goldman Sachs International | 1 | 1,700 | 0.00 |
| NOK 4,254,044 | US\$ 387,724 | 18/07/2024 | Standard Chartered Bank | 1 | 11,980 | 0.01 |
| NOK 11,496,624 | US\$ 1,055,347 | 18/07/2024 | UBS AG | 2 | 24,860 | 0.02 |
| NZD 1,099,474 | US\$ 653,562 | 18/07/2024 | Standard Chartered Bank | 1 | 16,401 | 0.02 |
| NZD 1,257,302 | US\$ 753,162 | 18/07/2024 | State Street Bank and Trust Co | 1 | 12,974 | 0.01 |
| PLN 47 | US\$ 12 | 18/07/2024 | Goldman Sachs International | 1 | 0 | 0.00 |
| SEK 7,460,565 | US\$ 696,690 | 18/07/2024 | BNP Paribas | 3 | 8,354 | 0.01 |
| SEK 31,914,076 | US\$ 2,948,342 | 18/07/2024 | State Street Bank and Trust Co | 5 | 67,630 | 0.06 |
| SEK 6,156,134 | US\$ 575,239 | 18/07/2024 | UBS AG | 2 | 6,533 | 0.01 |
| TRY 9,473,974 | US\$ 281,628 | 18/07/2024 | Goldman Sachs International | 1 | 2,340 | 0.00 |
| US\$ 3,270,395 | € 3,016,145 | 18/07/2024 | BNP Paribas | 7 | 35,371 | 0.03 |
| US\$ 1,155,825 | CHF 1,029,166 | 18/07/2024 | BNP Paribas | 3 | 8,272 | 0.01 |
| US\$ 434,404 | PLN 1,713,813 | 18/07/2024 | BNP Paribas | 1 | 8,156 | 0.01 |
| US\$ 3,458,355 | ¥ 540,490,895 | 18/07/2024 | BNP Paribas | 9 | 89,968 | 0.08 |
| US\$ 1,296,652 | CAD 1,767,786 | 18/07/2024 | BNP Paribas | 3 | 4,254 | 0.00 |
| US\$ 582,092 | NZD 951,733 | 18/07/2024 | BNP Paribas | 2 | 2,155 | 0.00 |
| US\$ 286,517 | ILS 1,066,030 | 18/07/2024 | BNP Paribas | 1 | 3,358 | 0.00 |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| US\$ 292,268 | CNY 2,080,633 | 18/07/2024 | BNP Paribas | 3 | 694 | 0.00 |
| US\$ 1,001,568 | £ 787,557 | 18/07/2024 | BNP Paribas | 2 | 5,921 | 0.01 |
| US\$ 291,654 | CNY 2,116,562 | 18/07/2024 | BNP Paribas | 1 | 1,349 | 0.00 |
| US\$ 1,109,211 | SEK 11,567,318 | 18/07/2024 | BNP Paribas | 4 | 16,067 | 0.02 |
| US\$ 440,703 | NOK 4,631,637 | 18/07/2024 | BNP Paribas | 1 | 5,521 | 0.01 |
| US\$ 285,898 | MXN 4,964,845 | 18/07/2024 | BNP Paribas | 1 | 15,053 | 0.01 |
| US\$ 136,640 | HUF 49,306,550 | 18/07/2024 | BNP Paribas | 1 | 2,917 | 0.00 |
| US\$ 159,694 | BRL 824,419 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 11,550 | 0.01 |
| US\$ 280,006 | CNY 2,024,095 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 2,383 | 0.00 |
| US\$ 432,735 | SEK 4,536,429 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 4,030 | 0.00 |
| US\$ 56,731 | € 52,031 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 924 | 0.00 |
| US\$ 1,530,832 | ¥ 232,954,466 | 18/07/2024 | Citibank NA | 4 | 79,039 | 0.07 |
| US\$ 138,614 | BRL 751,252 | 18/07/2024 | Citibank NA | 1 | 3,618 | 0.00 |
| US\$ 826,063 | DKK 5,710,923 | 18/07/2024 | Citibank NA | 1 | 4,548 | 0.00 |
| US\$ 867,680 | CHF 770,717 | 18/07/2024 | Citibank NA | 1 | 8,306 | 0.01 |
| US\$ 61,944 | CNY 440,027 | 18/07/2024 | Citibank NA | 1 | 279 | 0.00 |
| US\$ 127 | CNY 918 | 18/07/2024 | Citibank NA | 1 | 1 | 0.00 |
| US\$ 674,262 | CAD 921,599 | 18/07/2024 | Citibank NA | 2 | 496 | 0.00 |
| US\$ 575,178 | SEK 6,024,970 | 18/07/2024 | Goldman Sachs International | 2 | 5,802 | 0.01 |
| US\$ 102,804 | € 95,384 | 18/07/2024 | Goldman Sachs International | 1 | 499 | 0.00 |
| US\$ 144,619 | BRL 750,904 | 18/07/2024 | Goldman Sachs International | 1 | 9,686 | 0.01 |
| US\$ 2,161,657 | NOK 22,793,837 | 18/07/2024 | Goldman Sachs International | 5 | 19,979 | 0.02 |
| US\$ 877,983 | NZD 1,434,476 | 18/07/2024 | Goldman Sachs International | 1 | 3,886 | 0.00 |
| US\$ 576,912 | ILS 2,148,501 | 18/07/2024 | Goldman Sachs International | 1 | 6,226 | 0.01 |
| US\$ 628,908 | MXN 10,545,236 | 18/07/2024 | Goldman Sachs International | 2 | 53,639 | 0.05 |
| US\$ 431,064 | CAD 589,553 | 18/07/2024 | Goldman Sachs International | 1 | 52 | 0.00 |
| US\$ 861,166 | CHF 764,636 | 18/07/2024 | Goldman Sachs International | 1 | 8,572 | 0.01 |
| US\$ 485,381 | PLN 1,909,999 | 18/07/2024 | Goldman Sachs International | 2 | 10,340 | 0.01 |
| US\$ 144,763 | £ 114,438 | 18/07/2024 | Goldman Sachs International | 1 | 88 | 0.00 |
| US\$ 101,760 | CNY 722,426 | 18/07/2024 | Goldman Sachs International | 1 | 521 | 0.00 |
| US\$ 240,311 | ¥ 37,025,635 | 18/07/2024 | Royal Bank of Canada | 1 | 9,564 | 0.01 |
| US\$ 135,487 | € 124,518 | 18/07/2024 | Royal Bank of Canada | 1 | 1,932 | 0.00 |
| US\$ 88,273 | KRW 120,187,582 | 18/07/2024 | Royal Bank of Canada | 1 | 997 | 0.00 |
| US\$ 250,977 | CNY 1,783,490 | 18/07/2024 | Standard Chartered Bank | 1 | 1,043 | 0.00 |
| US\$ 720,368 | NZD 1,178,818 | 18/07/2024 | Standard Chartered Bank | 2 | 2,057 | 0.00 |
| US\$ 136,169 | BRL 719,181 | 18/07/2024 | Standard Chartered Bank | 1 | 6,937 | 0.01 |
| US\$ 474,941 | CNY 3,442,209 | 18/07/2024 | Standard Chartered Bank | 2 | 2,811 | 0.00 |
| US\$ 360,034 | MXN 6,298,301 | 18/07/2024 | Standard Chartered Bank | 1 | 16,446 | 0.02 |
| US\$ 535,804 | £ 420,806 | 18/07/2024 | Standard Chartered Bank | 2 | 3,812 | 0.00 |
| US\$ 857,958 | SEK 8,989,521 | 18/07/2024 | State Street Bank and Trust Co | 2 | 8,423 | 0.01 |
| US\$ 280,464 | CNY 2,028,508 | 18/07/2024 | State Street Bank and Trust Co | 1 | 2,236 | 0.00 |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|--------------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| US\$ 438,785 | NOK 4,610,389 | 18/07/2024 | State Street Bank and Trust Co | 1 | 5,599 | 0.01 |
| US\$ 63,741 | CAD 87,135 | 18/07/2024 | State Street Bank and Trust Co | 1 | 38 | 0.00 |
| US\$ 354,686 | MXN 5,994,997 | 18/07/2024 | State Street Bank and Trust Co | 3 | 27,643 | 0.03 |
| US\$ 791,526 | ¥ 122,924,739 | 18/07/2024 | State Street Bank and Trust Co | 2 | 25,448 | 0.02 |
| US\$ 3,856,644 | € 3,576,550 | 18/07/2024 | State Street Bank and Trust Co | 2 | 20,547 | 0.02 |
| US\$ 1,873,929 | IDR 30,223,669,118 | 18/07/2024 | State Street Bank and Trust Co | 1 | 26,429 | 0.02 |
| US\$ 141,944 | CLP 129,465,421 | 18/07/2024 | State Street Bank and Trust Co | 1 | 4,813 | 0.01 |
| US\$ 87,052 | CNY 617,070 | 18/07/2024 | State Street Bank and Trust Co | 1 | 577 | 0.00 |
| US\$ 1,277,815 | NZD 2,091,190 | 18/07/2024 | State Street Bank and Trust Co | 3 | 3,551 | 0.00 |
| US\$ 885,924 | KRW 1,209,082,687 | 18/07/2024 | UBS AG | 3 | 7,935 | 0.01 |
| US\$ 572,641 | NOK 6,059,635 | 18/07/2024 | UBS AG | 1 | 3,287 | 0.00 |
| US\$ 728,323 | SEK 7,618,635 | 18/07/2024 | UBS AG | 2 | 8,340 | 0.01 |
| US\$ 550,405 | ¥ 83,451,927 | 18/07/2024 | UBS AG | 1 | 30,326 | 0.03 |
| US\$ 362,494 | € 333,006 | 18/07/2024 | UBS AG | 2 | 5,322 | 0.01 |
| US\$ 145,751 | ILS 539,439 | 18/07/2024 | UBS AG | 1 | 2,465 | 0.00 |
| US\$ 60,139 | € 55,156 | 18/07/2024 | Westpac Banking Corp | 1 | 980 | 0.00 |
| US\$ 1,328,864 | ¥ 200,267,114 | 18/07/2024 | Westpac Banking Corp | 2 | 80,781 | 0.07 |
| US\$ 73,838 | £ 58,101 | 18/07/2024 | Westpac Banking Corp | 1 | 385 | 0.00 |
| ZAR 3,553,302 | US\$ 191,674 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 2,685 | 0.00 |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 29,522 | US\$ 19,197 | 18/07/2024 | State Street Bank and Trust Co | 4 | 528 | 0.00 |
| AUD 449 | US\$ 298 | 18/07/2024 | UBS AG | 2 | 2 | 0.00 |
| AUD 145 | US\$ 94 | 18/07/2024 | Westpac Banking Corp | 1 | 3 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 389,380 | CNY 2,961,951 | 18/07/2024 | BNP Paribas | 1 | 2,558 | 0.00 |
| € 430,950 | US\$ 460,962 | 18/07/2024 | BNP Paribas | 1 | 1,262 | 0.00 |
| € 6,160 | MXN 110,985 | 18/07/2024 | BNP Paribas | 2 | 553 | 0.00 |
| € 3,756 | DKK 27,993 | 18/07/2024 | BNP Paribas | 2 | 2 | 0.00 |
| € 109,911 | CAD 161,208 | 18/07/2024 | Citibank NA | 1 | 30 | 0.00 |
| € 430,906 | US\$ 460,962 | 18/07/2024 | Citibank NA | 1 | 1,214 | 0.00 |
| € 21,530 | KRW 31,704,065 | 18/07/2024 | Goldman Sachs International | 1 | 70 | 0.00 |
| € 12,394 | SGD 17,949 | 18/07/2024 | Goldman Sachs International | 2 | 39 | 0.00 |
| € 18,140 | THB 708,558 | 18/07/2024 | Goldman Sachs International | 2 | 123 | 0.00 |
| € 177,103 | CNY 1,349,792 | 18/07/2024 | Goldman Sachs International | 1 | 799 | 0.00 |
| € 8,113 | IDR 139,789,590 | 18/07/2024 | Goldman Sachs International | 1 | 156 | 0.00 |
| € 12,850 | MXN 232,466 | 18/07/2024 | Royal Bank of Canada | 1 | 1,100 | 0.00 |
| € 195,966 | ¥ 31,803,483 | 18/07/2024 | Royal Bank of Canada | 2 | 11,985 | 0.01 |
| € 18,304 | IDR 315,413,913 | 18/07/2024 | Royal Bank of Canada | 1 | 352 | 0.00 |
| € 46,262 | KRW 68,217,778 | 18/07/2024 | Royal Bank of Canada | 1 | 82 | 0.00 |
| € 8,549 | DKK 63,719 | 18/07/2024 | Royal Bank of Canada | 1 | 3 | 0.00 |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes (continued)</i> | | | | | | |
| € 420,672 | ¥ 68,286,644 | 18/07/2024 | Standard Chartered Bank | 1 | 25,631 | 0.03 |
| € 1,846,136 | US\$ 1,969,350 | 18/07/2024 | Standard Chartered Bank | 1 | 10,758 | 0.01 |
| <i>USD Hedged Classes</i> | | | | | | |
| £ 47 | US\$ 59 | 18/07/2024 | Citibank NA | 1 | 1 | 0.00 |
| US\$ 247 | IDR 3,981,117 | 18/07/2024 | BNP Paribas | 1 | 3 | 0.00 |
| US\$ 120 | SGD 161 | 18/07/2024 | Citibank NA | 1 | 1 | 0.00 |
| US\$ 1,578 | CAD 2,154 | 18/07/2024 | Citibank NA | 1 | 3 | 0.00 |
| US\$ 116 | DKK 802 | 18/07/2024 | Citibank NA | 1 | 1 | 0.00 |
| US\$ 12,986 | € 12,029 | 18/07/2024 | Royal Bank of Canada | 1 | 84 | 0.00 |
| US\$ 190 | MXN 3,174 | 18/07/2024 | Royal Bank of Canada | 1 | 17 | 0.00 |
| US\$ 6,043 | ¥ 911,217 | 18/07/2024 | Royal Bank of Canada | 1 | 364 | 0.00 |
| US\$ 167 | THB 6,068 | 18/07/2024 | Westpac Banking Corp | 1 | 2 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 94 | ZAR 1,706 | 18/07/2024 | UBS AG | 1 | 1 | 0.00 |
| ZAR 349,135 | US\$ 18,328 | 18/07/2024 | State Street Bank and Trust Co | 5 | 769 | 0.00 |
| ZAR 3,812 | US\$ 204 | 18/07/2024 | Westpac Banking Corp | 1 | 4 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 1,214,438 | 1.09 |

Futures Contracts 0.11% (31 December 2023: 0.41%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| (6) | 10-Year Mini Japanese Government Bond Future September 2024 | 1,150 | 0.00 |
| 2 | Canadian 10-Year Bond Future September 2024 | 1,257 | 0.00 |
| 13 | Canadian 5-Year Bond Future September 2024 | 6,080 | 0.01 |
| 10 | Euro-BOBL Future September 2024 | 9,239 | 0.01 |
| 8 | Euro-Buxl 30-Year Bond Future September 2024 | 27,780 | 0.02 |
| 49 | Euro-Schatz Future September 2024 | 22,250 | 0.02 |
| 20 | United Kingdom Long Gilt Future September 2024 | 21,490 | 0.02 |
| 8 | US Treasury 10-Year Note (CBT) Future September 2024 | 5,973 | 0.01 |
| 12 | US Treasury 2-Year Note (CBT) Future September 2024 | 4,984 | 0.00 |
| 51 | US Treasury 5-Year Note (CBT) Future September 2024 | 23,235 | 0.02 |
| (3) | US Treasury Ultra Bond (CBT) Future September 2024 | 3,281 | 0.00 |
| Total Unrealised Gain on Futures Contracts [*] | | 126,719 | 0.11 |

Global Bond - Schedule of Investments (Continued)

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

Interest Rate Swap Contracts 0.06% (31 December 2023: 0.11%)

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay)# | Fixed Rate | Variable Rate | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------|------------|---------------|----------------------|-----------------|
| CNY | 31,096,000 | 28/11/2025 | LCH Clearnet Ltd ¹ | (Pay) | 2.60% | 7D CNRR | 6,324 | 0.01 |
| EUR | 1,780,000 | 02/11/2035 | LCH Clearnet Ltd ¹ | (Pay) | 3.63% | 1D €STR | 21,245 | 0.02 |
| CNY | 9,773,000 | 31/05/2028 | LCH Clearnet Ltd ¹ | (Pay) | 2.50% | 7D CNRR | 31,849 | 0.03 |
| CNY | 9,273,000 | 30/11/2027 | LCH Clearnet Ltd ¹ | (Pay) | 2.82% | 7D CNRR | 5,553 | 0.00 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | | 64,971 | 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 US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 109,443,290 | 98.18 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.18%) (31 December 2023: (2.94%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| AUD 967,577 | US\$ 648,575 | 18/07/2024 | BNP Paribas | 2 | (2,105) | (0.00) |
| AUD 652,500 | US\$ 436,196 | 18/07/2024 | Standard Chartered Bank | 1 | (240) | (0.00) |
| BRL 1,131,077 | US\$ 219,817 | 18/07/2024 | State Street Bank and Trust Co | 1 | (16,568) | (0.02) |
| BRL 2,794,795 | US\$ 534,204 | 18/07/2024 | UBS AG | 1 | (31,995) | (0.03) |
| CAD 1,296,565 | US\$ 948,505 | 18/07/2024 | BNP Paribas | 3 | (608) | (0.00) |
| CAD 394,162 | US\$ 288,814 | 18/07/2024 | Standard Chartered Bank | 1 | (649) | (0.00) |
| CAD 277,677 | US\$ 204,167 | 18/07/2024 | State Street Bank and Trust Co | 2 | (1,162) | (0.00) |
| CAD 988,102 | US\$ 725,516 | 18/07/2024 | UBS AG | 1 | (3,132) | (0.00) |
| CHF 1,092,503 | US\$ 1,230,450 | 18/07/2024 | BNP Paribas | 3 | (12,274) | (0.01) |
| CHF 129,803 | US\$ 145,034 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (299) | (0.00) |
| CHF 1,157,498 | US\$ 1,296,435 | 18/07/2024 | State Street Bank and Trust Co | 2 | (5,787) | (0.01) |
| CHF 384,255 | US\$ 435,928 | 18/07/2024 | UBS AG | 1 | (7,471) | (0.01) |
| CHF 384,733 | US\$ 431,390 | 18/07/2024 | Westpac Banking Corp | 1 | (2,400) | (0.00) |
| CLP 171,525,981 | US\$ 183,834 | 18/07/2024 | BNP Paribas | 1 | (2,152) | (0.00) |
| CLP 128,963,810 | US\$ 142,101 | 18/07/2024 | Goldman Sachs International | 1 | (5,502) | (0.01) |
| CNY 5,836,827 | US\$ 819,461 | 18/07/2024 | BNP Paribas | 6 | (1,505) | (0.00) |
| CNY 2,354,899 | US\$ 331,190 | 18/07/2024 | Citibank NA | 2 | (1,181) | (0.00) |
| CNY 1,002,565 | US\$ 141,089 | 18/07/2024 | Royal Bank of Canada | 1 | (592) | (0.00) |
| CNY 651,316 | US\$ 91,848 | 18/07/2024 | UBS AG | 1 | (575) | (0.00) |
| COP 562,762,908 | US\$ 143,393 | 18/07/2024 | Standard Chartered Bank | 2 | (8,030) | (0.01) |
| CZK 9,898,265 | US\$ 430,983 | 18/07/2024 | BNP Paribas | 2 | (7,281) | (0.01) |
| CZK 3,238,291 | US\$ 141,626 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3,009) | (0.00) |
| € 1,547,431 | US\$ 1,680,981 | 18/07/2024 | BNP Paribas | 4 | (21,255) | (0.02) |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--------------------|----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| € 386,309 | US\$ 417,839 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | (3,496) | (0.00) |
| € 1,796,884 | US\$ 1,958,085 | 18/07/2024 | Citibank NA | 2 | (30,802) | (0.03) |
| € 264,529 | US\$ 287,522 | 18/07/2024 | Deutsche Bank AG | 1 | (3,796) | (0.00) |
| € 1,000,000 | US\$ 1,083,520 | 18/07/2024 | Royal Bank of Canada | 1 | (10,951) | (0.01) |
| € 470,454 | US\$ 507,132 | 18/07/2024 | Standard Chartered Bank | 3 | (2,537) | (0.00) |
| € 702,611 | £ 600,000 | 18/07/2024 | Standard Chartered Bank | 2 | (4,934) | (0.01) |
| € 1,240,386 | US\$ 1,336,546 | 18/07/2024 | State Street Bank and Trust Co | 2 | (6,147) | (0.01) |
| € 883,846 | US\$ 961,102 | 18/07/2024 | UBS AG | 3 | (13,116) | (0.01) |
| £ 569,261 | US\$ 726,358 | 18/07/2024 | BNP Paribas | 2 | (6,685) | (0.01) |
| £ 457,498 | US\$ 582,024 | 18/07/2024 | Deutsche Bank AG | 1 | (3,645) | (0.00) |
| £ 221,192 | US\$ 282,397 | 18/07/2024 | State Street Bank and Trust Co | 1 | (2,761) | (0.00) |
| £ 226,341 | US\$ 286,384 | 18/07/2024 | UBS AG | 1 | (239) | (0.00) |
| HUF 167,059,227 | US\$ 465,611 | 18/07/2024 | BNP Paribas | 3 | (12,531) | (0.01) |
| IDR 15,952,818,430 | US\$ 978,821 | 18/07/2024 | Goldman Sachs International | 1 | (3,663) | (0.00) |
| IDR 922,950,848 | US\$ 56,914 | 18/07/2024 | Standard Chartered Bank | 1 | (496) | (0.00) |
| IDR 3,133,715 | US\$ 194 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3) | (0.00) |
| ILS 1,610,367 | US\$ 430,404 | 18/07/2024 | Goldman Sachs International | 2 | (2,657) | (0.00) |
| ¥ 158,343,323 | US\$ 1,014,849 | 18/07/2024 | BNP Paribas | 3 | (28,040) | (0.03) |
| ¥ 1,034,464,628 | US\$ 6,856,602 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (409,725) | (0.37) |
| ¥ 153,902,045 | US\$ 1,009,097 | 18/07/2024 | Citibank NA | 2 | (49,965) | (0.05) |
| ¥ 10,074,880 | US\$ 65,272 | 18/07/2024 | Royal Bank of Canada | 1 | (2,484) | (0.00) |
| ¥ 272,206,712 | US\$ 1,767,909 | 18/07/2024 | State Street Bank and Trust Co | 5 | (71,492) | (0.06) |
| ¥ 202,071,345 | US\$ 1,306,179 | 18/07/2024 | UBS AG | 2 | (46,853) | (0.04) |
| ¥ 171,329,859 | US\$ 1,102,652 | 18/07/2024 | Westpac Banking Corp | 2 | (34,909) | (0.03) |
| KRW 94,328,443 | US\$ 68,812 | 18/07/2024 | Standard Chartered Bank | 1 | (315) | (0.00) |
| MXN 1,869,648 | US\$ 110,344 | 18/07/2024 | Citibank NA | 1 | (8,350) | (0.01) |
| MXN 9,964,833 | US\$ 554,645 | 18/07/2024 | Goldman Sachs International | 2 | (11,039) | (0.01) |
| MXN 9,513,492 | US\$ 550,491 | 18/07/2024 | State Street Bank and Trust Co | 2 | (31,507) | (0.03) |
| MXN 21,953,003 | US\$ 1,228,493 | 18/07/2024 | UBS AG | 3 | (30,902) | (0.03) |
| NOK 4,629,469 | US\$ 436,843 | 18/07/2024 | BNP Paribas | 1 | (1,865) | (0.00) |
| NOK 2,937,518 | US\$ 278,324 | 18/07/2024 | Goldman Sachs International | 1 | (2,319) | (0.00) |
| NOK 4,531,243 | US\$ 429,619 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3,870) | (0.00) |
| NZD 1,645,868 | US\$ 1,007,563 | 18/07/2024 | BNP Paribas | 3 | (4,655) | (0.01) |
| NZD 2,582,013 | US\$ 1,585,810 | 18/07/2024 | State Street Bank and Trust Co | 3 | (12,463) | (0.01) |
| PEN 250,572 | US\$ 67,647 | 18/07/2024 | Standard Chartered Bank | 1 | (2,236) | (0.00) |
| PLN 1,715,449 | US\$ 434,616 | 18/07/2024 | Standard Chartered Bank | 1 | (7,961) | (0.01) |
| RON 439,804 | US\$ 94,880 | 18/07/2024 | Goldman Sachs International | 1 | (199) | (0.00) |
| SEK 5,786,592 | US\$ 548,232 | 18/07/2024 | BNP Paribas | 1 | (1,383) | (0.00) |
| SGD 351,517 | US\$ 260,975 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (1,397) | (0.00) |
| THB 11,573,620 | US\$ 318,511 | 18/07/2024 | Westpac Banking Corp | 1 | (2,719) | (0.00) |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|-------------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| US\$ 170,540 | NOK 1,837,287 | 18/07/2024 | BNP Paribas | 1 | (2,089) | (0.00) |
| US\$ 815,198 | CZK 19,369,307 | 18/07/2024 | BNP Paribas | 1 | (13,917) | (0.01) |
| US\$ 858,649 | € 801,764 | 18/07/2024 | BNP Paribas | 1 | (1,298) | (0.00) |
| US\$ 264,201 | SEK 2,853,100 | 18/07/2024 | BNP Paribas | 1 | (5,425) | (0.01) |
| US\$ 4,474,979 | AUD 6,739,426 | 18/07/2024 | BNP Paribas | 9 | (27,851) | (0.03) |
| US\$ 320,507 | £ 255,053 | 18/07/2024 | BNP Paribas | 2 | (1,937) | (0.00) |
| US\$ 186,178 | ZAR 3,565,423 | 18/07/2024 | BNP Paribas | 1 | (8,844) | (0.01) |
| US\$ 85,233 | CNY 608,257 | 18/07/2024 | BNP Paribas | 1 | (7) | (0.00) |
| US\$ 286,004 | ¥ 45,897,472 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (33) | (0.00) |
| US\$ 473,622 | NZD 789,209 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (7,282) | (0.01) |
| US\$ 152,871 | CAD 210,184 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (791) | (0.00) |
| US\$ 3,494,955 | € 3,272,106 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | (14,604) | (0.01) |
| US\$ 1,150,340 | AUD 1,753,557 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | (21,268) | (0.02) |
| US\$ 91,323 | NOK 985,545 | 18/07/2024 | Citibank NA | 1 | (1,277) | (0.00) |
| US\$ 26,463 | CAD 36,365 | 18/07/2024 | Citibank NA | 1 | (123) | (0.00) |
| US\$ 1,250,872 | € 1,168,908 | 18/07/2024 | Citibank NA | 1 | (2,863) | (0.00) |
| US\$ 286,414 | SEK 3,033,297 | 18/07/2024 | Deutsche Bank AG | 1 | (241) | (0.00) |
| US\$ 76,202 | € 71,312 | 18/07/2024 | Goldman Sachs International | 1 | (286) | (0.00) |
| US\$ 298,009 | PLN 1,200,945 | 18/07/2024 | Goldman Sachs International | 1 | (682) | (0.00) |
| US\$ 1,046,015 | KRW 1,440,624,614 | 18/07/2024 | Goldman Sachs International | 1 | (110) | (0.00) |
| US\$ 302,060 | NZD 501,381 | 18/07/2024 | Goldman Sachs International | 1 | (3,456) | (0.00) |
| US\$ 172,977 | CLP 169,595,083 | 18/07/2024 | Goldman Sachs International | 1 | (6,659) | (0.01) |
| US\$ 38,053 | ZAR 727,691 | 18/07/2024 | Goldman Sachs International | 1 | (1,751) | (0.00) |
| US\$ 365,509 | £ 292,324 | 18/07/2024 | Goldman Sachs International | 1 | (4,053) | (0.00) |
| US\$ 29 | CNY 204 | 18/07/2024 | Goldman Sachs International | 1 | (0) | (0.00) |
| US\$ 51 | HUF 18,769 | 18/07/2024 | Goldman Sachs International | 1 | (0) | (0.00) |
| US\$ 163,735 | NOK 1,768,422 | 18/07/2024 | Royal Bank of Canada | 1 | (2,423) | (0.00) |
| US\$ 284,214 | CHF 258,614 | 18/07/2024 | Standard Chartered Bank | 2 | (4,149) | (0.00) |
| US\$ 291,915 | SEK 3,175,241 | 18/07/2024 | Standard Chartered Bank | 1 | (8,154) | (0.01) |
| US\$ 546,784 | NOK 5,993,220 | 18/07/2024 | State Street Bank and Trust Co | 2 | (16,331) | (0.02) |
| US\$ 1,118,620 | CAD 1,536,414 | 18/07/2024 | State Street Bank and Trust Co | 2 | (4,626) | (0.00) |
| US\$ 1,530,238 | SEK 16,552,539 | 18/07/2024 | State Street Bank and Trust Co | 3 | (34,024) | (0.03) |
| US\$ 3,558,684 | £ 2,839,288 | 18/07/2024 | State Street Bank and Trust Co | 5 | (30,808) | (0.03) |
| US\$ 582,927 | NZD 962,195 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3,386) | (0.00) |
| US\$ 337,028 | € 315,069 | 18/07/2024 | State Street Bank and Trust Co | 2 | (906) | (0.00) |
| US\$ 3,193,769 | CHF 2,883,970 | 18/07/2024 | State Street Bank and Trust Co | 1 | (21,951) | (0.02) |
| US\$ 835,790 | AUD 1,261,582 | 18/07/2024 | State Street Bank and Trust Co | 2 | (7,114) | (0.01) |
| US\$ 140,293 | KRW 193,269,537 | 18/07/2024 | UBS AG | 1 | (52) | (0.00) |
| US\$ 578,445 | CHF 520,210 | 18/07/2024 | UBS AG | 1 | (1,606) | (0.00) |
| US\$ 71,356 | € 66,603 | 18/07/2024 | UBS AG | 1 | (80) | (0.00) |
| US\$ 146,085 | CAD 201,041 | 18/07/2024 | Westpac Banking Corp | 1 | (892) | (0.00) |

Global Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 2,020,103 | AUD 3,074,705 | 18/07/2024 | Westpac Banking Corp | 3 | (34,207) | (0.03) |
| <i>AUD Hedged Classes</i> | | | | | | |
| US\$ 96 | AUD 145 | 18/07/2024 | Royal Bank of Canada | 1 | (1) | (0.00) |
| US\$ 122 | AUD 184 | 18/07/2024 | State Street Bank and Trust Co | 1 | (1) | (0.00) |
| US\$ 238 | AUD 360 | 18/07/2024 | UBS AG | 2 | (4) | (0.00) |
| US\$ 932 | AUD 1,421 | 18/07/2024 | Westpac Banking Corp | 7 | (16) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 50,480 | CAD 74,092 | 18/07/2024 | BNP Paribas | 2 | (24) | (0.00) |
| € 1,500 | NZD 2,699 | 18/07/2024 | BNP Paribas | 1 | (36) | (0.00) |
| € 4,924 | CHF 4,758 | 18/07/2024 | BNP Paribas | 1 | (23) | (0.00) |
| € 37,906 | £ 32,452 | 18/07/2024 | BNP Paribas | 1 | (369) | (0.00) |
| € 3,324 | SEK 38,432 | 18/07/2024 | BNP Paribas | 1 | (67) | (0.00) |
| € 12,842 | AUD 21,130 | 18/07/2024 | BNP Paribas | 1 | (344) | (0.00) |
| € 1,499 | NZD 2,699 | 18/07/2024 | Citibank NA | 1 | (37) | (0.00) |
| € 3,324 | SEK 38,432 | 18/07/2024 | Citibank NA | 1 | (67) | (0.00) |
| € 4,919 | CHF 4,758 | 18/07/2024 | Citibank NA | 1 | (28) | (0.00) |
| € 15,494 | SEK 179,341 | 18/07/2024 | Goldman Sachs International | 1 | (330) | (0.00) |
| € 12,842 | AUD 21,130 | 18/07/2024 | Goldman Sachs International | 1 | (344) | (0.00) |
| € 37,898 | £ 32,452 | 18/07/2024 | Goldman Sachs International | 1 | (377) | (0.00) |
| € 6,726 | NZD 12,142 | 18/07/2024 | Goldman Sachs International | 1 | (184) | (0.00) |
| € 21,867 | CHF 21,101 | 18/07/2024 | Royal Bank of Canada | 1 | (74) | (0.00) |
| € 56,855 | AUD 93,680 | 18/07/2024 | Standard Chartered Bank | 1 | (1,610) | (0.00) |
| € 159,964 | £ 136,990 | 18/07/2024 | Standard Chartered Bank | 1 | (1,613) | (0.01) |
| ¥ 1,023,679 | € 6,311 | 18/07/2024 | Royal Bank of Canada | 1 | (389) | (0.00) |
| <i>USD Hedged Classes</i> | | | | | | |
| US\$ 797 | AUD 1,214 | 18/07/2024 | Citibank NA | 1 | (14) | (0.00) |
| US\$ 206 | SEK 2,200 | 18/07/2024 | Citibank NA | 1 | (2) | (0.00) |
| US\$ 302 | CHF 272 | 18/07/2024 | Citibank NA | 1 | (1) | (0.00) |
| US\$ 93 | NZD 155 | 18/07/2024 | Royal Bank of Canada | 1 | (1) | (0.00) |
| US\$ 659 | KRW 907,679 | 18/07/2024 | Royal Bank of Canada | 1 | (0) | (0.00) |
| US\$ 5,594 | CNY 40,049 | 18/07/2024 | UBS AG | 2 | (18) | (0.00) |
| US\$ 2,394 | £ 1,904 | 18/07/2024 | Westpac Banking Corp | 1 | (13) | (0.00) |
| US\$ 351 | € 329 | 18/07/2024 | Westpac Banking Corp | 1 | (2) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 325 | ZAR 6,111 | 18/07/2024 | UBS AG | 2 | (9) | (0.00) |
| US\$ 991 | ZAR 18,625 | 18/07/2024 | Westpac Banking Corp | 8 | (27) | (0.00) |
| ZAR 1,710 | US\$ 94 | 18/07/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,314,460) | (1.18) |

Global Bond - Schedule of Investments (Continued)

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

Futures Contracts (0.11%) (31 December 2023: (0.57%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---|--|----------------------|-----------------|
| (35) | 3 Month SOFR Future March 2026 | (875) | (0.00) |
| (5) | Australian Government Bond 10-Year Future September 2024 | (233) | (0.00) |
| 5 | Euro-BTP Future September 2024 | (5,091) | (0.01) |
| (19) | Euro-Bund Future September 2024 | (36,772) | (0.03) |
| (9) | US Treasury 10-Year Note (CBT) Future September 2024 | (8,578) | (0.01) |
| (63) | US Treasury 10-Year Ultra Future September 2024 | (67,406) | (0.06) |
| (2) | US Treasury 5-Year Note (CBT) Future September 2024 | (1,656) | (0.00) |
| Total Unrealised Loss on Futures Contracts * | | (120,611) | (0.11) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (1,435,071) | (1.29) |
| Net Financial Assets at Fair Value through Profit or Loss | 108,008,219 | 96.89 |
| Other Net Assets | 3,464,767 | 3.11 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 111,472,986 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 52,889,449 | 45.77 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 52,742,934 | 45.65 |
| † Other transferable securities and/or money market instruments | 2,404,779 | 2.08 |
| ± Financial derivative instruments traded on a regulated market | 6,108 | 0.01 |
| ∞ Financial derivative instruments that are traded OTC | (35,051) | (0.03) |
| Total Investments | 108,008,219 | 93.48 |

Global Diversified Income FMP – 2024 - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Forward Currency Contracts 0.00% (31 December 2023: 0.18%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|------------------------|------------------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 2,343,871 | US\$ 2,505,253 | 02/07/2024 | Citibank NA | 1 | 6,792 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 1,920,246 | US\$ 2,398,001 | 02/07/2024 | Citibank NA | 1 | 29,380 | 0.00 |
| US\$ 2,458,317 | £ 1,944,695 | 02/07/2024 | Westpac Banking Corp | 2 | 30 | 0.00 |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 6,921,275 | US\$ 885,874 | 02/07/2024 | Citibank NA | 1 | 628 | 0.00 |
| HKD 73,013 | US\$ 9,348 | 02/07/2024 | Westpac Banking Corp | 1 | 4 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 4,420,102 | US\$ 3,260,800 | 02/07/2024 | Westpac Banking Corp | 2 | 667 | 0.00 |
| US\$ 14,877 | SGD 20,152 | 02/07/2024 | State Street Bank and Trust Co | 1 | 8 | 0.00 |
| US\$ 3,130,283 | SGD 4,240,041 | 02/07/2024 | Westpac Banking Corp | 4 | 1,679 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 39,188 | 0.00 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 39,188 | 0.00 |

Financial Liabilities at Fair Value through Profit or Loss

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 15,133 | US\$ 16,484 | 02/07/2024 | Westpac Banking Corp | 1 | (265) | (0.00) |
| US\$ 2,528,263 | € 2,359,004 | 02/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 24,449 | US\$ 31,017 | 02/07/2024 | Westpac Banking Corp | 1 | (111) | (0.00) |
| <i>HKD Hedged Classes</i> | | | | | | |
| US\$ 5,387 | HKD 42,076 | 02/07/2024 | UBS AG | 1 | (2) | (0.00) |
| US\$ 890,439 | HKD 6,952,213 | 02/07/2024 | Westpac Banking Corp | 1 | (25) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 40,091 | US\$ 29,927 | 02/07/2024 | Westpac Banking Corp | 1 | (345) | (0.00) |
| US\$ 147,103 | SGD 200,001 | 02/07/2024 | Westpac Banking Corp | 1 | (472) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,221) | (0.00) |

Global Diversified Income FMP – 2024 - Schedule of Investments (Continued)

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

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|----------------------------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (1,221) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 37,967 | 0.00 |
| Other Net Liabilities | (37,967) | (0.00) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 0 | 0.00 |
| | | |
| Portfolio Analysis | US\$ | % of Total Assets |
| ∞ Financial derivative instruments that are traded OTC | 37,967 | 0.04 |
| Total Investments | 37,967 | 0.04 |

Global Equity Megatrends - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-----------------------------------|--------------------|-----------------|
| Equities 95.76% (31 December 2023: 97.93%) | | | |
| Canadian Dollar | | | |
| 408,150 | Element Fleet Management Corp | 7,424,163 | 3.11 |
| Total Canadian Dollar | | 7,424,163 | 3.11 |
| Pound Sterling | | | |
| 3,265,410 | Pets at Home Group Plc | 12,193,535 | 5.12 |
| Total Pound Sterling | | 12,193,535 | 5.12 |
| United States Dollar | | | |
| 181,506 | Alibaba Group Holding Ltd ADR | 13,068,432 | 5.48 |
| 54,209 | Alphabet Inc Class A | 9,874,169 | 4.14 |
| 161,079 | Amdocs Ltd | 12,712,355 | 5.33 |
| 126,146 | ATI Inc | 6,994,796 | 2.93 |
| 71,868 | Chart Industries Inc | 10,373,427 | 4.35 |
| 256,971 | Corning Inc | 9,983,323 | 4.19 |
| 376,475 | Criteo SA ADR | 14,200,637 | 5.96 |
| 222,993 | Delta Air Lines Inc | 10,578,788 | 4.44 |
| 721,336 | Despegar.com Corp | 9,543,275 | 4.00 |
| 267,320 | Element Solutions Inc | 7,249,718 | 3.04 |
| 103,027 | Expedia Group Inc | 12,980,372 | 5.44 |
| 380,259 | Gen Digital Inc | 9,498,870 | 3.98 |
| 359,217 | ModivCare Inc | 9,425,854 | 3.95 |
| 56,983 | Nice Ltd ADR | 9,799,367 | 4.11 |
| 509,658 | Perrigo Co Plc | 13,088,017 | 5.49 |
| 271,993 | Scholastic Corp | 9,647,592 | 4.05 |
| 148,666 | Stericycle Inc | 8,641,955 | 3.63 |
| 25,122 | Tetra Tech Inc | 5,136,947 | 2.16 |
| 102,033 | Uber Technologies Inc | 7,415,758 | 3.11 |
| 98,582 | Vistra Corp | 8,476,080 | 3.56 |
| 566,258 | Zeta Global Holdings Corp Class A | 9,994,454 | 4.19 |
| Total United States Dollar | | 208,684,186 | 87.53 |
| Total Equities * | | 228,301,884 | 95.76 |
| Total Investments | | 228,301,884 | 95.76 |

Global Equity Megatrends - Schedule of Investments (Continued)

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

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-------------------|------------------|-------------------------|-----------|----------------------------|----------------------------|
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 280,125 | US\$ 206,844 | 18/07/2024 | Standard Chartered Bank | 1 | 14 | 0.00 |
| SGD 301,950 | US\$ 222,879 | 18/07/2024 | Westpac Banking Corp | 20 | 97 | 0.00 |
| US\$ 280,854 | SGD 379,277 | 18/07/2024 | Westpac Banking Corp | 18 | 777 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 888 | 0.00 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 228,302,772 | 95.76 |

Financial Liabilities at Fair Value through Profit or Loss

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

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|-------------------|------------------|----------------------|-----------|----------------------------|----------------------------|
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 596,151 | US\$ 442,265 | 18/07/2024 | Westpac Banking Corp | 34 | (2,036) | (0.00) |
| US\$ 3,560 | SGD 4,832 | 18/07/2024 | Westpac Banking Corp | 5 | (9) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (2,045) | (0.00) |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (2,045) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 228,300,727 | 95.76 |
| Other Net Assets | | | | | 10,103,856 | 4.24 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 238,404,583 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 228,301,884 | 94.65 |
| [∞] Financial derivative instruments that are traded OTC | (1,157) | (0.00) |
| Total Investments | 228,300,727 | 94.65 |

Global Flexible Credit Income - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|----------------------|------------------|-----------------|
| Equities 1.53% (31 December 2023: 1.54%) | | | |
| United States Dollar | | | |
| 5,000 | McAfee LLC | 6,300,139 | 1.53 |
| Total Equities * | | 6,300,139 | 1.53 |

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Asset Backed Securities 16.04% (31 December 2023: 5.92%) | | | | | |
| Euro | | | | | |
| 1,000,000 | Miltonia Mortgage Finance Srl Series 1 Class B | 5.09% | 28/04/2062 | 1,050,347 | 0.25 |
| Total Euro | | | | 1,050,347 | 0.25 |
| Pound Sterling | | | | | |
| 967,000 | Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2 | 6.17% | 28/05/2039 | 1,230,513 | 0.30 |
| Total Pound Sterling | | | | 1,230,513 | 0.30 |

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|-----------------------------|--|--------|---------------|-----------------|-----------------|
| United States Dollar | | | | | |
| 2,000,000 | AGL CLO 19 Ltd Series 2022-19X Class E | 13.33% | 21/07/2035 | 2,030,469 | 0.49 |
| 2,000,000 | AGL CLO 9 Ltd Series 2020-9X Class DR | 8.87% | 20/04/2037 | 2,015,930 | 0.49 |
| 2,500,000 | Aimco CDO Series 2021-16X Class D | 8.48% | 17/01/2035 | 2,512,180 | 0.61 |
| 2,500,000 | Aimco CLO 16 Ltd Series 2021-16X Class D1R | 0.00% | 17/07/2037 | 2,509,375 | 0.61 |
| 1,000,000 | Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class D1 | 9.03% | 15/07/2037 | 1,004,358 | 0.24 |
| 2,000,000 | Ballyrock CLO 26 Ltd Series 2024-26X Class C1 | 8.63% | 25/07/2037 | 2,007,681 | 0.49 |
| 1,625,000 | Benefit Street Partners CLO XXXV Ltd Series 2024-35X Class D | 8.63% | 25/04/2037 | 1,631,285 | 0.39 |
| 209,000 | BXP Trust 2017-GM Class C | 3.54% | 13/06/2039 | 190,833 | 0.05 |
| 2,000,000 | Canyon CLO 2023-2 Ltd Series 2023-2X Class D | 8.92% | 15/05/2037 | 2,008,623 | 0.49 |
| 1,400,000 | Captree Park CLO Ltd Series 2024-1X Class D | 8.58% | 20/07/2037 | 1,405,188 | 0.34 |
| 202,000 | CD 2017-CD5 Mortgage Trust Class C | 4.26% | 15/08/2050 | 181,609 | 0.04 |
| 1,950,000 | CIFC Funding 2018-I Ltd Class D | 8.24% | 18/04/2031 | 1,963,726 | 0.48 |
| 500,000 | CIFC Funding 2018-II Ltd Class C | 8.44% | 20/04/2031 | 501,220 | 0.12 |
| 291,000 | Citigroup Commercial Mortgage Trust 2013-375P Class C | 3.63% | 10/05/2035 | 277,567 | 0.07 |
| 378,192 | COLT 2024-2 Mortgage Loan Trust Class A2 | 6.33% | 25/04/2069 | 378,545 | 0.09 |
| 302,745 | COLT 2024-2 Mortgage Loan Trust Class A3 | 6.43% | 25/04/2069 | 303,148 | 0.07 |
| 375,000 | COMM 2013-CCRE8 Mortgage Trust Class D | 3.66% | 10/06/2046 | 358,934 | 0.09 |
| 745,000 | Connecticut Avenue Securities Trust 2021-R01 Class 1B1 | 8.44% | 25/10/2041 | 767,776 | 0.19 |
| 925,000 | Connecticut Avenue Securities Trust 2022-R02 Class 2B1 | 9.84% | 25/01/2042 | 975,008 | 0.24 |
| 390,000 | Connecticut Avenue Securities Trust 2022-R02 Class 2M2 | 8.34% | 25/01/2042 | 400,814 | 0.10 |
| 157,000 | Connecticut Avenue Securities Trust 2023-R02 Class 1B1 | 10.89% | 25/01/2043 | 174,043 | 0.04 |
| 415,000 | Connecticut Avenue Securities Trust 2023-R04 Class 1B1 | 10.69% | 25/05/2043 | 458,330 | 0.11 |
| 329,000 | Connecticut Avenue Securities Trust 2023-R05 Class 1B1 | 10.09% | 25/06/2043 | 359,395 | 0.09 |
| 628,000 | Connecticut Avenue Securities Trust 2024-R01 Class 1B1 | 8.04% | 25/01/2044 | 641,703 | 0.15 |
| 1,000,000 | Dryden 93 CLO Ltd Series 2021-93X Class D | 8.54% | 15/01/2034 | 986,297 | 0.24 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 16.04% (31 December 2023: 5.92%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 191,000 | Eleven Madison Trust 2015-11MD Mortgage Trust Class A | 3.67% | 10/09/2035 | 182,476 | 0.04 |
| 847,000 | Freddie Mac STACR REMIC Trust 2021-DNA7 Class B1 | 8.99% | 25/11/2041 | 884,926 | 0.21 |
| 265,000 | Freddie Mac STACR REMIC Trust 2021-HQA3 Class M2 | 7.44% | 25/09/2041 | 267,636 | 0.06 |
| 953,000 | Freddie Mac STACR REMIC Trust 2024-HQA1 Class M2 | 7.34% | 25/03/2044 | 959,893 | 0.23 |
| 1,625,000 | GoldenTree Loan Management US CLO 20 Ltd Series 2024-20X Class D | 8.48% | 20/07/2037 | 1,651,888 | 0.40 |
| 2,000,000 | GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR | 8.67% | 20/04/2037 | 2,033,344 | 0.49 |
| 180,000 | GS Mortgage Securities Trust 2015-GS1 Class AS | 4.04% | 10/11/2048 | 165,655 | 0.04 |
| 519,000 | GS Mortgage Securities Trust 2016-GS2 Class C | 4.85% | 10/05/2049 | 485,806 | 0.12 |
| 359,000 | GS Mortgage Securities Trust 2016-GS4 Class B | 3.97% | 10/11/2049 | 322,137 | 0.08 |
| 577,000 | GS Mortgage Securities Trust 2017-GS6 Class B | 3.87% | 10/05/2050 | 489,940 | 0.12 |
| 295,000 | Hilton USA Trust 2016-HHV Class C | 4.33% | 05/11/2038 | 281,294 | 0.07 |
| 100,000 | Hilton USA Trust 2016-HHV Class D | 4.33% | 05/11/2038 | 94,550 | 0.02 |
| 590,000 | Hilton USA Trust 2016-HHV Class E | 4.33% | 05/11/2038 | 551,985 | 0.13 |
| 1,125,000 | Invesco CLO Ltd Series 2021-3X Class D | 8.59% | 22/10/2034 | 1,121,792 | 0.27 |
| 2,000,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER | 12.72% | 15/04/2037 | 2,053,723 | 0.50 |
| 2,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class D | 8.92% | 15/07/2037 | 2,033,733 | 0.49 |
| 1,500,000 | Invesco US CLO 2024-3 Ltd Series 2024-3X Class D | 8.87% | 20/07/2037 | 1,507,001 | 0.36 |
| 130,000 | JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-NINE Class B | 2.95% | 06/09/2038 | 119,828 | 0.03 |
| 401,349 | JP Morgan Mortgage Trust 2024-HE1 Class A1 | 6.83% | 25/08/2054 | 403,897 | 0.10 |
| 209,000 | JP Morgan Mortgage Trust 2024-HE1 Class M1 | 7.33% | 25/08/2054 | 210,382 | 0.05 |
| 159,000 | JP Morgan Mortgage Trust 2024-HE1 Class M2 | 7.73% | 25/08/2054 | 160,050 | 0.04 |
| 562,729 | JP Morgan Mortgage Trust 2024-HE2 Class A1 | 6.53% | 25/10/2054 | 565,905 | 0.14 |
| 319,000 | JP Morgan Mortgage Trust 2024-HE2 Class M1 | 7.03% | 25/10/2054 | 321,195 | 0.08 |
| 65,000 | JP Morgan Mortgage Trust Series 2023-HE3 Class M2 | 7.83% | 25/05/2054 | 65,749 | 0.02 |
| 629,000 | MetroNet Infrastructure Issuer LLC Class A2 | 6.23% | 20/04/2054 | 636,827 | 0.15 |
| 441,000 | MetroNet Infrastructure Issuer LLC Class B | 7.59% | 20/04/2054 | 446,589 | 0.11 |
| 160,000 | MetroNet Infrastructure Issuer LLC Series 2022-1A Class A2 | 6.35% | 20/10/2052 | 162,595 | 0.04 |
| 580,000 | Morgan Stanley Capital I Trust 2017-H1 Class C | 4.28% | 15/06/2050 | 519,082 | 0.13 |
| 547,000 | Morgan Stanley Capital I Trust 2018-H3 Class AS | 4.43% | 15/07/2051 | 518,187 | 0.13 |
| 279,000 | Morgan Stanley Capital I Trust 2018-H4 Class C | 5.22% | 15/12/2051 | 248,639 | 0.06 |
| 659,000 | Morgan Stanley Capital I Trust 2018-L1 Class AS | 4.64% | 15/10/2051 | 627,544 | 0.15 |
| 2,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1 | 8.78% | 20/04/2037 | 2,007,697 | 0.49 |
| 835,498 | OBX 2024-NQM4 Trust Class A1 | 6.07% | 25/01/2064 | 834,800 | 0.20 |
| 857,844 | OBX Trust Series 2023-NQM7 Class A1 | 6.84% | 25/04/2063 | 869,424 | 0.21 |
| 500,000 | Octagon Investment Partners 35 Ltd Series 2018-1X Class C | 8.19% | 20/01/2031 | 493,588 | 0.12 |
| 237,396 | One Market Plaza Trust 2017-1MKT Class A | 3.61% | 10/02/2032 | 212,721 | 0.05 |
| 577,000 | One Market Plaza Trust 2017-1MKT Class D | 4.15% | 10/02/2032 | 480,451 | 0.12 |
| 235,000 | Shops at Crystals Trust 2016-CSTL Class D | 3.86% | 05/07/2036 | 219,279 | 0.05 |
| 9,987 | SoFi Professional Loan Program 2017-D LLC Class A2FX | 2.65% | 25/09/2040 | 9,679 | 0.00 |
| 108,957 | SoFi Professional Loan Program 2017-E LLC Class B | 3.49% | 26/11/2040 | 105,472 | 0.03 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-------------------|-----------------|
| Asset Backed Securities 16.04% (31 December 2023: 5.92%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,500,000 | Symphony CLO 30 Ltd Series 2023-30X Class D1R | 8.87% | 20/10/2037 | 1,506,165 | 0.36 |
| 2,000,000 | Symphony CLO 43 Ltd Series 2024-43X Class E | 12.08% | 15/04/2037 | 2,038,015 | 0.49 |
| 150,000 | Taco Bell Funding LLC Series 2016-1A Class A23 | 4.97% | 25/05/2046 | 147,255 | 0.04 |
| 905,828 | Taco Bell Funding LLC Series 2018-1A Class A2II | 4.94% | 25/11/2048 | 882,067 | 0.21 |
| 2,000,000 | TCW CLO Ltd Series 2018-1X Class D | 8.50% | 25/04/2031 | 2,005,246 | 0.49 |
| 401,000 | Trafigura Securitisation Finance Plc Class A2 | 5.98% | 15/11/2027 | 402,578 | 0.10 |
| 590,000 | Trafigura Securitisation Finance Plc Class B | 7.29% | 15/11/2027 | 592,176 | 0.14 |
| 1,000,000 | Trinitas CLO VII Ltd Series 2017-7X Class D1R | 9.09% | 25/01/2035 | 986,093 | 0.24 |
| 1,000,000 | Trinitas CLO XIX Ltd Series 2022-19X Class E | 13.38% | 23/10/2033 | 995,604 | 0.24 |
| 1,500,000 | Trinitas CLO XXVIII Ltd Series 2024-28X Class D | 9.33% | 25/04/2037 | 1,529,377 | 0.37 |
| 390,000 | Wells Fargo Commercial Mortgage Trust 2015-NXS4 Class C | 4.83% | 15/12/2048 | 366,735 | 0.09 |
| 550,000 | Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class C | 4.54% | 15/11/2049 | 501,733 | 0.12 |
| 362,000 | Wells Fargo Commercial Mortgage Trust 2017-C39 Class C | 4.12% | 15/09/2050 | 317,929 | 0.08 |
| Total United States Dollar | | | | 63,938,972 | 15.49 |
| Total Asset Backed Securities ** | | | | 66,219,832 | 16.04 |
| Corporate Bonds 72.64% (31 December 2023: 75.85%) | | | | | |
| Euro | | | | | |
| 378,000 | A2A SpA* | 5.00% | 29/12/2049 | 401,870 | 0.10 |
| 800,000 | Abertis Infraestructuras Finance BV* | 3.25% | 29/12/2049 | 835,788 | 0.20 |
| 600,000 | ABN AMRO Bank NV* | 4.75% | 29/12/2049 | 602,457 | 0.15 |
| 500,000 | Ahlstrom Holding 3 Oy* | 3.63% | 04/02/2028 | 507,775 | 0.12 |
| 700,000 | Allwyn International AS** | 3.88% | 15/02/2027 | 738,296 | 0.18 |
| 200,000 | Altice France SA** | 4.25% | 15/10/2029 | 143,006 | 0.03 |
| 300,000 | American Tower Corp* | 0.50% | 15/01/2028 | 287,150 | 0.07 |
| 506,000 | Assemblin Caverion Group AB** | 6.25% | 01/07/2030 | 545,511 | 0.13 |
| 600,000 | Banco Bilbao Vizcaya Argentaria SA* | 8.38% | 29/12/2049 | 683,803 | 0.17 |
| 600,000 | Banco Santander SA* | 4.13% | 29/12/2049 | 579,147 | 0.14 |
| 600,000 | Banco Santander SA* | 4.38% | 29/12/2049 | 617,277 | 0.15 |
| 402,000 | Banjay Entertainment SASU** | 7.00% | 01/05/2029 | 450,530 | 0.11 |
| 600,000 | Bayer AG* | 5.38% | 25/03/2082 | 613,526 | 0.15 |
| 799,000 | BCP V Modular Services Finance Plc** | 6.75% | 30/11/2029 | 725,879 | 0.18 |
| 400,000 | Benteler International AG* | 9.38% | 15/05/2028 | 460,684 | 0.11 |
| 400,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 432,788 | 0.10 |
| 1,000,000 | Birkenstock Financing Sarl* | 5.25% | 30/04/2029 | 1,084,705 | 0.26 |
| 405,000 | Boels Topholding BV** | 5.75% | 15/05/2030 | 441,952 | 0.11 |
| 700,000 | BPCE SA* | 5.13% | 25/01/2035 | 766,140 | 0.19 |
| 600,000 | CaixaBank SA* | 3.63% | 29/12/2049 | 538,353 | 0.13 |
| 400,000 | Castellum AB* | 3.13% | 29/12/2049 | 381,136 | 0.09 |
| 900,000 | CECONOMY AG* | 1.75% | 24/06/2026 | 929,263 | 0.23 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 510,000 | CECONOMY AG [*] | 6.25% | 15/07/2029 | 544,412 | 0.13 |
| 500,000 | Cirsa Finance International Sarl [*] | 4.50% | 15/03/2027 | 528,745 | 0.13 |
| 539,100 | Cirsa Finance International Sarl [*] | 10.38% | 30/11/2027 | 618,063 | 0.15 |
| 1,000,000 | Clarios Global LP/Clarios US Finance Co ^{**} | 4.38% | 15/05/2026 | 1,069,071 | 0.26 |
| 600,000 | Commerzbank AG [*] | 4.25% | 29/12/2049 | 570,305 | 0.14 |
| 600,000 | Commerzbank AG [*] | 6.50% | 29/12/2049 | 632,118 | 0.15 |
| 600,000 | Cooperatieve Rabobank UA [*] | 3.25% | 29/12/2049 | 594,281 | 0.14 |
| 500,000 | CPI Property Group SA [*] | 1.75% | 14/01/2030 | 406,515 | 0.10 |
| 200,000 | CPI Property Group SA [*] | 3.75% | 29/12/2049 | 107,764 | 0.03 |
| 500,000 | Credit Agricole SA [*] | 6.50% | 29/12/2049 | 536,919 | 0.13 |
| 200,000 | Crelan SA [*] | 5.38% | 30/04/2035 | 217,062 | 0.05 |
| 500,000 | CT Investment GmbH [*] | 6.38% | 15/04/2030 | 545,959 | 0.13 |
| 1,000,000 | Ctec II GmbH ^{**} | 5.25% | 15/02/2030 | 993,766 | 0.24 |
| 450,000 | Cullinan Holdco Scsp ^{**} | 4.63% | 15/10/2026 | 404,067 | 0.10 |
| 351,000 | Dana Financing Luxembourg Sarl [*] | 8.50% | 15/07/2031 | 409,668 | 0.10 |
| 900,000 | Digital Dutch Finco BV [*] | 1.25% | 01/02/2031 | 804,666 | 0.19 |
| 600,000 | Electricite de France SA [*] | 2.63% | 29/12/2049 | 581,237 | 0.14 |
| 500,000 | Electricite de France SA [*] | 5.00% | 29/12/2049 | 532,570 | 0.13 |
| 800,000 | Electricite de France SA [*] | 7.50% | 29/12/2049 | 917,697 | 0.22 |
| 699,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc [*] | 6.38% | 15/12/2030 | 779,046 | 0.19 |
| 599,000 | Energia Group Roi Financeco DAC ^{**} | 6.88% | 31/07/2028 | 665,771 | 0.16 |
| 500,000 | Energizer Gamma Acquisition BV ^{**} | 3.50% | 30/06/2029 | 493,585 | 0.12 |
| 548,000 | Ephios Subco 3 Sarl ^{**} | 7.88% | 31/01/2031 | 626,242 | 0.15 |
| 600,000 | Eroski S Coop [*] | 10.63% | 30/04/2029 | 684,487 | 0.17 |
| 600,000 | Erste Group Bank AG [*] | 4.25% | 29/12/2049 | 581,952 | 0.14 |
| 1,430,000 | Fastighets AB Balder [*] | 2.87% | 02/06/2081 | 1,444,957 | 0.35 |
| 522,000 | Flutter Treasury Designated Activity Co [*] | 5.00% | 29/04/2029 | 569,055 | 0.14 |
| 850,000 | Fnac Darty SA [*] | 6.00% | 01/04/2029 | 927,724 | 0.22 |
| 500,000 | Forvia SE [*] | 3.75% | 15/06/2028 | 517,012 | 0.13 |
| 756,000 | Forvia SE [*] | 5.50% | 15/06/2031 | 818,538 | 0.20 |
| 350,000 | Grifols SA [*] | 1.63% | 15/02/2025 | 372,221 | 0.09 |
| 300,000 | Grifols SA [*] | 3.88% | 15/10/2028 | 264,723 | 0.06 |
| 599,000 | Gruenthal GmbH ^{**} | 4.13% | 15/05/2028 | 627,770 | 0.15 |
| 800,000 | Guala Closures SpA [*] | 3.25% | 15/06/2028 | 790,578 | 0.19 |
| 1,300,000 | Heimstaden Bostad Treasury BV [*] | 0.75% | 06/09/2029 | 1,040,486 | 0.25 |
| 400,000 | House of HR Group BV ^{**} | 9.00% | 03/11/2029 | 452,150 | 0.11 |
| 615,000 | HSBC Holdings Plc [*] | 4.75% | 29/12/2049 | 618,438 | 0.15 |
| 450,000 | HT Troplast GmbH ^{**} | 9.38% | 15/07/2028 | 474,399 | 0.11 |
| 602,000 | IHO Verwaltungs GmbH [*] | 8.75% | 15/05/2028 | 691,144 | 0.17 |
| 800,000 | Iliad Holding SASU ^{**} | 5.63% | 15/10/2028 | 855,854 | 0.21 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 646,000 | INEOS Finance Plc [*] | 6.38% | 15/04/2029 | 713,993 | 0.17 |
| 678,000 | INEOS Quattro Finance 2 Plc [*] | 8.50% | 15/03/2029 | 770,474 | 0.19 |
| 500,000 | Intesa Sanpaolo SpA [*] | 3.75% | 29/12/2049 | 524,630 | 0.13 |
| 402,000 | Jaguar Land Rover Automotive Plc [*] | 4.50% | 15/07/2028 | 431,031 | 0.10 |
| 600,000 | KBC Group NV [*] | 4.25% | 29/12/2049 | 624,312 | 0.15 |
| 100,000 | Kronos International Inc ^{**} | 3.75% | 15/09/2025 | 105,819 | 0.03 |
| 402,000 | Kronos International Inc ^{**} | 9.50% | 15/03/2029 | 468,130 | 0.11 |
| 314,518 | LHMC Finco 2 Sarl [*] | 7.25% | 02/10/2025 | 337,822 | 0.08 |
| 900,000 | Lorca Telecom Bondco SA [*] | 4.00% | 18/09/2027 | 942,315 | 0.23 |
| 573,000 | Lottomatica SpA ^{**} | 5.38% | 01/06/2030 | 622,058 | 0.15 |
| 552,000 | Lottomatica SpA ^{**} | 7.13% | 01/06/2028 | 625,623 | 0.15 |
| 900,000 | Loxam SAS [*] | 5.75% | 15/07/2027 | 960,560 | 0.23 |
| 500,000 | Lune Holdings Sarl ^{**} | 5.63% | 15/11/2028 | 460,613 | 0.11 |
| 850,000 | Motion Finco Sarl [*] | 7.38% | 15/06/2030 | 948,611 | 0.23 |
| 200,000 | MSD Netherlands Capital BV [*] | 3.75% | 30/05/2054 | 208,423 | 0.05 |
| 1,000,000 | Nidda Healthcare Holding GmbH ^{**} | 7.50% | 21/08/2026 | 1,113,089 | 0.27 |
| 400,000 | Norddeutsche Landesbank-Girozentrale [*] | 5.63% | 23/08/2034 | 426,083 | 0.10 |
| 800,000 | Olympus Water US Holding Corp [*] | 3.88% | 01/10/2028 | 804,800 | 0.20 |
| 299,000 | Olympus Water US Holding Corp [*] | 5.38% | 01/10/2029 | 291,054 | 0.07 |
| 252,000 | Pachelbel Bidco SpA ^{**} | 7.13% | 17/05/2031 | 279,283 | 0.07 |
| 700,000 | PEU Finance Plc [*] | 7.25% | 01/07/2028 | 780,745 | 0.19 |
| 331,000 | Picard Groupe SAS ^{**} | 6.38% | 01/07/2029 | 354,716 | 0.09 |
| 602,000 | Playtech Plc [*] | 5.88% | 28/06/2028 | 641,329 | 0.16 |
| 600,000 | ProGroup AG [*] | 5.38% | 15/04/2031 | 639,701 | 0.16 |
| 500,000 | Schaeffler AG [*] | 4.50% | 28/03/2030 | 530,524 | 0.13 |
| 135,158 | Summer BC Holdco A Sarl ^{**} | 9.25% | 31/10/2027 | 142,918 | 0.03 |
| 600,000 | Summer BC Holdco B Sarl ^{**} | 5.75% | 31/10/2026 | 637,137 | 0.15 |
| 439,599 | Techem Verwaltungsgesellschaft 674 mbH ^{**} | 6.00% | 30/07/2026 | 471,694 | 0.11 |
| 400,000 | Telecom Italia SpA ^{**} | 3.00% | 30/09/2025 | 422,194 | 0.10 |
| 360,000 | Telecom Italia SpA [*] | 7.88% | 31/07/2028 | 421,831 | 0.10 |
| 518,000 | Telecom Italia SpA SER [*] | 7.88% | 31/07/2028 | 613,449 | 0.15 |
| 800,000 | Telefonica Europe BV [*] | 5.75% | 29/12/2049 | 878,912 | 0.21 |
| 500,000 | Telefonica Europe BV [*] | 6.14% | 29/12/2049 | 562,466 | 0.14 |
| 500,000 | Teva Pharmaceutical Finance Netherlands II BV [*] | 3.75% | 09/05/2027 | 524,262 | 0.13 |
| 507,000 | Teva Pharmaceutical Finance Netherlands II BV [*] | 7.38% | 15/09/2029 | 602,808 | 0.15 |
| 307,000 | Teva Pharmaceutical Finance Netherlands II BV [*] | 7.88% | 15/09/2031 | 379,911 | 0.09 |
| 444,000 | Timken Co [*] | 4.13% | 23/05/2034 | 463,864 | 0.11 |
| 450,000 | Titan Holdings II BV [*] | 5.13% | 15/07/2029 | 488,271 | 0.12 |
| 900,000 | TK Elevator Midco GmbH ^{**} | 4.38% | 15/07/2027 | 932,050 | 0.23 |
| 500,000 | UGI International LLC ^{**} | 2.50% | 01/12/2029 | 477,602 | 0.12 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 600,000 | UniCredit SpA** | 3.88% | 29/12/2049 | 579,077 | 0.14 |
| 1,000,000 | United Group BV** | 4.63% | 15/08/2028 | 1,037,233 | 0.25 |
| 400,000 | Verisure Holding AB [†] | 3.25% | 15/02/2027 | 412,648 | 0.10 |
| 400,000 | Verisure Holding AB [†] | 5.50% | 15/05/2030 | 436,487 | 0.11 |
| 801,000 | Verisure Midholding AB [†] | 5.25% | 15/02/2029 | 839,439 | 0.20 |
| 400,000 | Volkswagen International Finance NV [†] | 4.63% | 29/12/2049 | 420,922 | 0.10 |
| 700,000 | Warnermedia Holdings Inc [†] | 4.69% | 17/05/2033 | 746,651 | 0.18 |
| 750,000 | Wp/ap Telecom Holdings III BV** | 5.50% | 15/01/2030 | 747,070 | 0.18 |
| 900,000 | ZF Europe Finance BV [†] | 3.00% | 23/10/2029 | 892,883 | 0.22 |
| 1,000,000 | ZF Finance GmbH [†] | 3.75% | 21/09/2028 | 1,039,260 | 0.25 |
| 600,000 | Ziggo Bond Co BV [†] | 3.38% | 28/02/2030 | 543,554 | 0.13 |
| Total Euro | | | | 68,398,384 | 16.57 |
| Pound Sterling | | | | | |
| 272,000 | 888 Acquisitions Ltd [†] | 10.75% | 15/05/2030 | 357,335 | 0.09 |
| 500,000 | AA Bond Co Ltd [†] | 6.50% | 31/01/2026 | 629,186 | 0.15 |
| 972,000 | AA Bond Co Ltd [†] | 6.85% | 31/07/2031 | 1,236,027 | 0.30 |
| 220,000 | Aviva Plc [†] | 6.88% | 29/12/2049 | 264,384 | 0.06 |
| 900,000 | Barclays Plc [†] | 6.37% | 31/01/2031 | 1,174,777 | 0.28 |
| 460,000 | Barclays Plc [†] | 9.25% | 29/12/2049 | 603,796 | 0.15 |
| 822,000 | Bellis Acquisition Co Plc [†] | 8.13% | 14/05/2030 | 1,039,073 | 0.25 |
| 800,000 | British Telecommunications Plc [†] | 8.38% | 20/12/2083 | 1,077,626 | 0.26 |
| 500,000 | Coventry Building Society [†] | 8.75% | 29/12/2049 | 636,988 | 0.15 |
| 998,000 | CPUK Finance Ltd** | 6.50% | 28/08/2026 | 1,253,096 | 0.30 |
| 750,000 | Deuce Finco Plc** | 5.50% | 15/06/2027 | 908,688 | 0.22 |
| 400,000 | Iceland Bondco Plc** | 10.88% | 15/12/2027 | 528,028 | 0.13 |
| 210,000 | Lloyds Banking Group Plc [†] | 8.50% | 29/12/2049 | 272,098 | 0.07 |
| 750,000 | Maison Finco Plc** | 6.00% | 31/10/2027 | 886,059 | 0.22 |
| 800,000 | Miller Homes Group Finco Plc** | 7.00% | 15/05/2029 | 945,004 | 0.23 |
| 400,000 | Mobico Group Plc [†] | 4.25% | 29/12/2049 | 459,481 | 0.11 |
| 930,000 | Nationwide Building Society [†] | 5.75% | 29/12/2049 | 1,106,987 | 0.27 |
| 1,040,000 | NatWest Group Plc [†] | 5.13% | 29/12/2049 | 1,222,638 | 0.30 |
| 400,000 | Ocado Group Plc [†] | 3.88% | 08/10/2026 | 430,524 | 0.10 |
| 750,000 | Pinnacle Bidco Plc [†] | 10.00% | 11/10/2028 | 1,008,515 | 0.24 |
| 652,000 | TVL Finance Plc [†] | 10.25% | 28/04/2028 | 863,342 | 0.21 |
| Total Pound Sterling | | | | 16,903,652 | 4.09 |
| United States Dollar | | | | | |
| 450,000 | Abu Dhabi Commercial Bank PJSC [†] | 5.38% | 18/07/2028 | 453,200 | 0.11 |
| 257,000 | Abu Dhabi Commercial Bank PJSC** | 8.00% | 29/12/2049 | 272,545 | 0.07 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 251,000 | Abu Dhabi National Energy Co PJSC* | 4.70% | 24/04/2033 | 244,950 | 0.06 |
| 780,000 | Acrisure LLC/Acrisure Finance Inc** | 8.25% | 01/02/2029 | 784,451 | 0.19 |
| 400,000 | Adani Green Energy Ltd** | 4.38% | 08/09/2024 | 395,930 | 0.10 |
| 500,000 | Adani Ports & Special Economic Zone Ltd** | 4.38% | 03/07/2029 | 448,053 | 0.11 |
| 400,000 | Aegea Finance Sarl** | 9.00% | 20/01/2031 | 416,291 | 0.10 |
| 390,000 | AerCap Global Aviation Trust* | 6.50% | 15/06/2045 | 389,498 | 0.09 |
| 1,000,000 | AerCap Ireland Capital DAC/AerCap Global Aviation Trust* | 3.30% | 30/01/2032 | 859,524 | 0.21 |
| 297,000 | Agrosuper SA** | 4.60% | 20/01/2032 | 260,500 | 0.06 |
| 1,265,000 | Ahead DB Holdings LLC** | 6.63% | 01/05/2028 | 1,198,587 | 0.29 |
| 1,145,209 | Air Canada 2020-2 Class A Pass Through Trust** | 5.25% | 01/04/2029 | 1,131,511 | 0.27 |
| 755,000 | Akbank TAS* | 9.37% | 29/12/2049 | 749,338 | 0.18 |
| 1,197,308 | Alaska Airlines 2020-1 Class A Pass Through Trust** | 4.80% | 15/08/2027 | 1,175,653 | 0.28 |
| 480,583 | Alfa Desarrollo SpA** | 4.55% | 27/09/2051 | 361,243 | 0.09 |
| 1,000,000 | Alfa SAB de CV** | 6.88% | 25/03/2044 | 1,026,317 | 0.25 |
| 333,000 | Alibaba Group Holding Ltd* | 4.20% | 06/12/2047 | 263,299 | 0.06 |
| 467,000 | Alibaba Group Holding Ltd* | 4.40% | 06/12/2057 | 369,013 | 0.09 |
| 540,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/10/2027 | 533,123 | 0.13 |
| 1,870,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/04/2028 | 1,874,744 | 0.45 |
| 885,000 | Allied Universal Holdco LLC** | 7.88% | 15/02/2031 | 888,099 | 0.21 |
| 625,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.00% | 01/06/2029 | 547,722 | 0.13 |
| 149,000 | Ally Financial Inc** | 4.70% | 29/12/2049 | 119,684 | 0.03 |
| 1,470,000 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.75% | 20/04/2029 | 1,431,492 | 0.35 |
| 1,215,000 | AmWINS Group Inc** | 4.88% | 30/06/2029 | 1,131,973 | 0.27 |
| 640,000 | AmWINS Group Inc** | 6.38% | 15/02/2029 | 642,145 | 0.16 |
| 1,550,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 6.63% | 01/02/2032 | 1,564,931 | 0.38 |
| 452,000 | Antofagasta PLC** | 6.25% | 02/05/2034 | 468,419 | 0.11 |
| 1,445,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 3.25% | 01/09/2028 | 1,271,223 | 0.31 |
| 765,000 | Artera Services LLC** | 8.50% | 15/02/2031 | 788,144 | 0.19 |
| 2,000,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 5.88% | 30/06/2029 | 1,956,026 | 0.47 |
| 1,175,000 | AssuredPartners Inc** | 7.50% | 15/02/2032 | 1,180,613 | 0.29 |
| 1,507,000 | AT&T Inc** | 3.65% | 15/09/2059 | 1,011,448 | 0.24 |
| 1,170,000 | AthenaHealth Group Inc** | 6.50% | 15/02/2030 | 1,078,248 | 0.26 |
| 175,000 | Azul Secured Finance LLP** | 10.88% | 28/05/2030 | 143,508 | 0.03 |
| 725,000 | Banco Davivienda SA** | 6.65% | 29/12/2049 | 536,500 | 0.13 |
| 505,000 | Banco de Credito e Inversiones SA** | 8.75% | 29/12/2049 | 529,354 | 0.13 |
| 300,000 | Banco Mercantil del Norte SA** | 6.63% | 29/12/2049 | 263,301 | 0.07 |
| 500,000 | Bancolombia SA* | 4.63% | 18/12/2029 | 483,312 | 0.12 |
| 600,000 | Bangkok Bank PCL** | 5.00% | 29/12/2049 | 585,517 | 0.14 |
| 300,000 | Bank Hapoalim BM* | 3.26% | 21/01/2032 | 270,033 | 0.07 |
| 500,000 | Bank of America Corp** | 5.08% | 20/01/2027 | 497,139 | 0.12 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 730,000 | Bank of New York Mellon Corp** | 3.75% | 29/12/2049 | 675,460 | 0.16 |
| 750,000 | Barclays Plc* | 4.38% | 29/12/2049 | 631,653 | 0.15 |
| 1,005,000 | Bath & Body Works Inc** | 6.63% | 01/10/2030 | 1,009,037 | 0.24 |
| 970,000 | Beazer Homes USA Inc** | 7.50% | 15/03/2031 | 969,189 | 0.23 |
| 690,000 | Benteler International AG** | 10.50% | 15/05/2028 | 741,675 | 0.18 |
| 389,000 | Bimbo Bakeries USA Inc** | 5.38% | 09/01/2036 | 379,928 | 0.09 |
| 1,940,000 | Blackstone Mortgage Trust Inc** | 3.75% | 15/01/2027 | 1,750,556 | 0.42 |
| 1,250,000 | Block Inc** | 6.50% | 15/05/2032 | 1,268,300 | 0.31 |
| 410,000 | BOC Aviation USA Corp** | 4.88% | 03/05/2033 | 394,273 | 0.10 |
| 2,550,000 | Boeing Co* | 5.81% | 01/05/2050 | 2,299,745 | 0.56 |
| 840,000 | Bombardier Inc** | 7.25% | 01/07/2031 | 863,495 | 0.21 |
| 1,795,000 | Boost Newco Borrower LLC** | 7.50% | 15/01/2031 | 1,872,907 | 0.45 |
| 717,744 | Borr IHC Ltd/Borr Finance LLC** | 10.00% | 15/11/2028 | 752,285 | 0.18 |
| 1,000,000 | BPCE SA** | 3.12% | 19/10/2032 | 814,430 | 0.20 |
| 350,000 | Braskem Idesa SAPI* | 7.45% | 15/11/2029 | 285,599 | 0.07 |
| 500,000 | Braskem Netherlands Finance BV** | 8.50% | 12/01/2031 | 511,084 | 0.12 |
| 870,000 | BroadStreet Partners Inc** | 5.88% | 15/04/2029 | 812,557 | 0.20 |
| 400,000 | Calpine Corp** | 4.63% | 01/02/2029 | 371,465 | 0.09 |
| 740,000 | Calpine Corp** | 5.00% | 01/02/2031 | 691,106 | 0.17 |
| 1,725,000 | Calpine Corp** | 5.13% | 15/03/2028 | 1,660,310 | 0.40 |
| 769,000 | Capital One Financial Corp** | 3.95% | 29/12/2049 | 709,600 | 0.17 |
| 1,110,000 | Carnival Corp** | 6.00% | 01/05/2029 | 1,097,174 | 0.27 |
| 826,000 | CAS Capital No 1 Ltd* | 4.00% | 29/12/2049 | 773,343 | 0.19 |
| 320,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.25% | 01/02/2031 | 261,507 | 0.06 |
| 360,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.75% | 01/03/2030 | 312,036 | 0.08 |
| 1,400,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.00% | 01/02/2028 | 1,310,017 | 0.32 |
| 210,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 6.38% | 01/09/2029 | 199,762 | 0.05 |
| 200,000 | Cemex SAB de CV** | 5.13% | 29/12/2049 | 192,374 | 0.05 |
| 445,000 | Cemex SAB de CV** | 9.13% | 29/12/2049 | 475,494 | 0.12 |
| 500,000 | Centene Corp* | 2.50% | 01/03/2031 | 410,713 | 0.10 |
| 333,000 | Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL** | 5.25% | 27/04/2029 | 310,042 | 0.07 |
| 1,525,000 | Champions Financing Inc** | 8.75% | 15/02/2029 | 1,565,037 | 0.38 |
| 625,000 | Charles Schwab Corp** | 4.00% | 29/12/2049 | 587,191 | 0.14 |
| 290,000 | Charles Schwab Corp** | 5.00% | 29/12/2049 | 279,329 | 0.07 |
| 1,220,000 | Chart Industries Inc** | 7.50% | 01/01/2030 | 1,262,232 | 0.31 |
| 870,000 | Charter Communications Operating LLC/Charter Communications Operating Capital** | 4.80% | 01/03/2050 | 638,848 | 0.15 |
| 1,550,000 | Charter Communications Operating LLC/Charter Communications Operating Capital** | 5.75% | 01/04/2048 | 1,297,099 | 0.31 |
| 345,000 | CHS/Community Health Systems Inc** | 5.25% | 15/05/2030 | 284,767 | 0.07 |
| 310,000 | CHS/Community Health Systems Inc** | 5.63% | 15/03/2027 | 288,955 | 0.07 |
| 275,000 | CHS/Community Health Systems Inc** | 10.88% | 15/01/2032 | 286,560 | 0.07 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 725,000 | Churchill Downs Inc** | 4.75% | 15/01/2028 | 692,932 | 0.17 |
| 570,000 | Churchill Downs Inc** | 6.75% | 01/05/2031 | 573,798 | 0.14 |
| 596,000 | Citigroup Inc** | 3.88% | 29/12/2049 | 565,549 | 0.14 |
| 345,000 | Citigroup Inc** | 7.13% | 29/12/2049 | 345,091 | 0.08 |
| 995,000 | Civitas Resources Inc** | 8.63% | 01/11/2030 | 1,067,665 | 0.26 |
| 1,685,000 | Clear Channel Outdoor Holdings Inc** | 9.00% | 15/09/2028 | 1,765,713 | 0.43 |
| 1,170,000 | Cloud Software Group Inc** | 6.50% | 31/03/2029 | 1,124,440 | 0.27 |
| 75,000 | Cloud Software Group Inc** | 8.25% | 30/06/2032 | 76,490 | 0.02 |
| 300,000 | Compania Cervecerias Unidas SA** | 3.35% | 19/01/2032 | 261,564 | 0.06 |
| 400,000 | Compania de Minas Buenaventura SAA** | 5.50% | 23/07/2026 | 386,997 | 0.09 |
| 2,236,000 | Comstock Resources Inc** | 6.75% | 01/03/2029 | 2,168,661 | 0.53 |
| 115,000 | Concentra Escrow Issuer Corp** | 6.88% | 15/07/2032 | 116,657 | 0.03 |
| 268,000 | Consolidated Energy Finance SA** | 12.00% | 15/02/2031 | 276,760 | 0.07 |
| 395,000 | Cornerstone Building Brands Inc** | 6.13% | 15/01/2029 | 325,785 | 0.08 |
| 770,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 6.63% | 15/07/2030 | 782,003 | 0.19 |
| 975,000 | Cougar JV Subsidiary LLC** | 8.00% | 15/05/2032 | 1,009,005 | 0.24 |
| 2,865,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 5.50% | 15/06/2031 | 2,717,856 | 0.66 |
| 195,000 | Crown Castle Towers LLC** | 4.24% | 15/07/2028 | 185,666 | 0.04 |
| 530,000 | CSC Holdings LLC** | 4.13% | 01/12/2030 | 343,085 | 0.08 |
| 1,210,000 | CSC Holdings LLC** | 11.75% | 31/01/2029 | 1,032,710 | 0.25 |
| 500,000 | CSN Resources SA** | 4.63% | 10/06/2031 | 393,049 | 0.10 |
| 220,000 | CSN Resources SA** | 8.88% | 05/12/2030 | 218,721 | 0.05 |
| 575,000 | Cushman & Wakefield US Borrower LLC** | 8.88% | 01/09/2031 | 605,495 | 0.15 |
| 395,000 | Dealer Tire LLC/DT Issuer LLC** | 8.00% | 01/02/2028 | 381,854 | 0.09 |
| 1,250,000 | DT Midstream Inc** | 4.38% | 15/06/2031 | 1,139,361 | 0.28 |
| 350,000 | Eastern & Southern African Trade & Development Bank† | 4.13% | 30/06/2028 | 310,279 | 0.07 |
| 735,000 | Ecopetrol SA** | 4.63% | 02/11/2031 | 602,072 | 0.15 |
| 550,000 | Edison International** | 5.00% | 29/12/2049 | 524,536 | 0.13 |
| 400,000 | EIG Pearl Holdings Sarl† | 4.39% | 30/11/2046 | 316,584 | 0.08 |
| 1,415,000 | Electricite de France SA** | 9.13% | 29/12/2049 | 1,542,490 | 0.37 |
| 400,000 | Emirates NBD Bank PJSC** | 4.25% | 29/12/2049 | 373,762 | 0.09 |
| 720,000 | Emirates NBD Bank PJSC† | 5.88% | 11/10/2028 | 743,339 | 0.18 |
| 438,000 | Empresa Nacional del Petroleo** | 3.45% | 16/09/2031 | 375,134 | 0.09 |
| 220,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.75% | 15/07/2031 | 222,888 | 0.05 |
| 241,773 | Energean Israel Finance Ltd** | 4.88% | 30/03/2026 | 228,475 | 0.06 |
| 1,395,000 | EquipmentShare.com Inc** | 9.00% | 15/05/2028 | 1,441,347 | 0.35 |
| 299,000 | First Abu Dhabi Bank PJSC† | 6.32% | 04/04/2034 | 305,261 | 0.07 |
| 500,000 | First Quantum Minerals Ltd** | 8.63% | 01/06/2031 | 499,785 | 0.12 |
| 1,145,000 | FMG Resources August 2006 Pty Ltd** | 4.38% | 01/04/2031 | 1,024,813 | 0.25 |
| 20,000 | FMG Resources August 2006 Pty Ltd** | 6.13% | 15/04/2032 | 19,790 | 0.00 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,500,000 | Ford Motor Credit Co LLC* | 7.20% | 10/06/2030 | 1,578,637 | 0.38 |
| 1,135,000 | Fortress Intermediate 3 Inc** | 7.50% | 01/06/2031 | 1,164,283 | 0.28 |
| 600,000 | Franshion Brilliant Ltd* | 4.25% | 23/07/2029 | 457,373 | 0.11 |
| 1,610,000 | Frontier Communications Holdings LLC** | 5.00% | 01/05/2028 | 1,518,422 | 0.37 |
| 515,000 | Frontier Communications Holdings LLC** | 5.88% | 15/10/2027 | 503,301 | 0.12 |
| 582,000 | FS Luxembourg Sarl* | 8.88% | 12/02/2031 | 560,698 | 0.14 |
| 377,000 | FWD Group Holdings Ltd* | 7.64% | 02/07/2031 | 384,154 | 0.09 |
| 403,000 | Galaxy Pipeline Assets Bidco Ltd* | 2.63% | 31/03/2036 | 328,661 | 0.08 |
| 510,000 | Garda World Security Corp** | 6.00% | 01/06/2029 | 465,794 | 0.11 |
| 385,000 | Garda World Security Corp** | 7.75% | 15/02/2028 | 392,710 | 0.09 |
| 1,000,000 | General Motors Co* | 5.00% | 01/04/2035 | 936,627 | 0.23 |
| 216,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.88% | 15/05/2032 | 218,210 | 0.05 |
| 1,495,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.00% | 15/01/2027 | 1,529,884 | 0.37 |
| 415,000 | Global Atlantic Finance Co** | 7.95% | 15/10/2054 | 418,202 | 0.10 |
| 500,000 | Goldman Sachs Group Inc** | 1.43% | 09/03/2027 | 466,734 | 0.11 |
| 605,000 | Goldman Sachs Group Inc** | 7.50% | 29/12/2049 | 623,667 | 0.15 |
| 1,127,750 | Greenko Power II Ltd* | 4.30% | 13/12/2028 | 1,031,506 | 0.25 |
| 200,000 | Greensaif Pipelines Bidco Sarl* | 6.51% | 23/02/2042 | 208,921 | 0.05 |
| 300,000 | Grupo Aval Ltd* | 4.38% | 04/02/2030 | 258,198 | 0.06 |
| 760,000 | GTCR AP Finance Inc** | 8.00% | 15/05/2027 | 762,304 | 0.18 |
| 327,947 | Guara Norte Sarl** | 5.20% | 15/06/2034 | 302,476 | 0.07 |
| 1,690,000 | Harvest Midstream I LP** | 7.50% | 01/09/2028 | 1,718,475 | 0.42 |
| 1,600,000 | HCA Inc* | 5.25% | 15/06/2049 | 1,427,385 | 0.35 |
| 614,000 | HDFC Bank Ltd** | 3.70% | 29/12/2049 | 570,443 | 0.14 |
| 650,000 | HealthEquity Inc** | 4.50% | 01/10/2029 | 608,355 | 0.15 |
| 215,000 | Herc Holdings Inc** | 6.63% | 15/06/2029 | 218,171 | 0.05 |
| 1,200,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.25% | 15/04/2032 | 1,154,921 | 0.28 |
| 445,000 | Huarong Finance 2017 Co Ltd* | 4.25% | 07/11/2027 | 411,567 | 0.10 |
| 1,100,000 | Huarong Finance 2019 Co Ltd* | 4.50% | 29/05/2029 | 998,503 | 0.24 |
| 1,875,000 | HUB International Ltd** | 7.25% | 15/06/2030 | 1,923,480 | 0.47 |
| 874,000 | Hudbay Minerals Inc** | 6.13% | 01/04/2029 | 870,519 | 0.21 |
| 444,000 | Huntington Bancshares Inc** | 4.45% | 29/12/2049 | 405,304 | 0.10 |
| 68,000 | Huntington Bancshares Inc** | 5.63% | 29/12/2049 | 65,336 | 0.02 |
| 200,000 | Hyundai Capital America** | 5.68% | 26/06/2028 | 202,183 | 0.05 |
| 1,105,000 | IHO Verwaltungs GmbH** | 6.38% | 15/05/2029 | 1,093,255 | 0.26 |
| 500,000 | IHS Holding Ltd** | 5.63% | 29/11/2026 | 474,966 | 0.11 |
| 600,000 | Indofood CBP Sukses Makmur Tbk PT** | 3.54% | 27/04/2032 | 518,625 | 0.13 |
| 1,335,000 | INEOS Finance Plc** | 7.50% | 15/04/2029 | 1,350,434 | 0.33 |
| 250,000 | ING Groep NV** | 3.88% | 29/12/2049 | 212,423 | 0.05 |
| 350,000 | Investment Energy Resources Ltd* | 6.25% | 26/04/2029 | 329,884 | 0.08 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 500,000 | JSW Steel Ltd** | 5.05% | 05/04/2032 | 440,682 | 0.11 |
| 400,000 | KazMunayGas National Co JSC* | 3.50% | 14/04/2033 | 328,238 | 0.08 |
| 800,000 | KazMunayGas National Co JSC* | 6.38% | 24/10/2048 | 754,417 | 0.18 |
| 1,610,000 | Kinetik Holdings LP** | 5.88% | 15/06/2030 | 1,587,517 | 0.38 |
| 500,000 | Klabin Austria GmbH** | 3.20% | 12/01/2031 | 423,113 | 0.10 |
| 450,000 | Lenovo Group Ltd* | 3.42% | 02/11/2030 | 398,083 | 0.10 |
| 1,140,000 | Level 3 Financing Inc** | 10.50% | 15/05/2030 | 1,134,670 | 0.27 |
| 375,312 | Level 3 Financing Inc** | 11.00% | 15/11/2029 | 384,527 | 0.09 |
| 250,000 | Leviathan Bond Ltd* | 6.75% | 30/06/2030 | 223,742 | 0.05 |
| 750,000 | LifePoint Health Inc** | 9.88% | 15/08/2030 | 800,756 | 0.19 |
| 480,000 | LifePoint Health Inc** | 10.00% | 01/06/2032 | 491,358 | 0.12 |
| 350,000 | Longfor Group Holdings Ltd** | 3.95% | 16/09/2029 | 253,858 | 0.06 |
| 1,040,000 | Macy's Retail Holdings LLC** | 5.88% | 15/03/2030 | 998,325 | 0.24 |
| 1,425,000 | Madison IAQ LLC** | 5.88% | 30/06/2029 | 1,327,172 | 0.32 |
| 545,000 | Mauser Packaging Solutions Holding Co** | 7.88% | 15/04/2027 | 556,576 | 0.13 |
| 1,575,000 | Mauser Packaging Solutions Holding Co** | 9.25% | 15/04/2027 | 1,577,948 | 0.38 |
| 855,676 | MC Brazil Downstream Trading Sarl** | 7.25% | 30/06/2031 | 758,995 | 0.18 |
| 710,000 | McAfee Corp** | 7.38% | 15/02/2030 | 656,422 | 0.16 |
| 560,000 | McGraw-Hill Education Inc** | 5.75% | 01/08/2028 | 540,530 | 0.13 |
| 780,000 | McGraw-Hill Education Inc** | 8.00% | 01/08/2029 | 759,141 | 0.18 |
| 201,000 | MDGH GMTN RSC Ltd* | 5.88% | 01/05/2034 | 211,842 | 0.05 |
| 350,000 | Medco Maple Tree Pte Ltd** | 8.96% | 27/04/2029 | 367,008 | 0.09 |
| 1,410,000 | Medline Borrower LP** | 3.88% | 01/04/2029 | 1,299,547 | 0.31 |
| 2,090,000 | Medline Borrower LP** | 5.25% | 01/10/2029 | 1,996,163 | 0.48 |
| 500,000 | Melco Resorts Finance Ltd** | 5.63% | 17/07/2027 | 477,777 | 0.12 |
| 1,520,000 | Merlin Entertainments Group US Holdings Inc** | 7.38% | 15/02/2031 | 1,549,836 | 0.38 |
| 655,000 | Mersin Uluslararası Liman Isletmeciligi AS* | 8.25% | 15/11/2028 | 671,962 | 0.16 |
| 1,450,000 | Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp** | 4.88% | 01/05/2029 | 1,351,831 | 0.33 |
| 500,000 | Minerva Luxembourg SA** | 8.88% | 13/09/2033 | 516,706 | 0.12 |
| 400,000 | Minsur SA** | 4.50% | 28/10/2031 | 355,421 | 0.09 |
| 905,000 | Morgan Stanley** | 4.21% | 20/04/2028 | 879,628 | 0.21 |
| 375,000 | Motion Bondco DAC** | 6.63% | 15/11/2027 | 363,681 | 0.09 |
| 600,000 | Movida Europe SA** | 7.85% | 11/04/2029 | 565,065 | 0.14 |
| 1,000,000 | MPLX LP* | 5.50% | 15/02/2049 | 923,426 | 0.22 |
| 635,000 | NCL Corp Ltd** | 7.75% | 15/02/2029 | 660,639 | 0.16 |
| 1,055,000 | Neptune Bidco US Inc** | 9.29% | 15/04/2029 | 1,013,559 | 0.25 |
| 655,000 | New Fortress Energy Inc** | 6.50% | 30/09/2026 | 603,122 | 0.15 |
| 496,000 | Nexa Resources SA** | 6.75% | 09/04/2034 | 504,338 | 0.12 |
| 1,050,000 | NRG Energy Inc** | 10.25% | 29/12/2049 | 1,149,388 | 0.28 |
| 1,275,000 | Olympus Water US Holding Corp** | 6.25% | 01/10/2029 | 1,165,289 | 0.28 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 690,000 | Olympus Water US Holding Corp** | 9.75% | 15/11/2028 | 730,862 | 0.18 |
| 272,000 | Oryx Funding Ltd** | 5.80% | 03/02/2031 | 269,011 | 0.07 |
| 570,000 | Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc** | 4.38% | 15/10/2028 | 532,745 | 0.13 |
| 1,155,000 | Panther Escrow Issuer LLC** | 7.13% | 01/06/2031 | 1,169,096 | 0.28 |
| 745,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 5.88% | 01/10/2028 | 734,834 | 0.18 |
| 500,000 | Periama Holdings LLC** | 5.95% | 19/04/2026 | 494,898 | 0.12 |
| 635,000 | Petrobras Global Finance BV* | 5.50% | 10/06/2051 | 504,819 | 0.12 |
| 525,000 | PetSmart Inc/PetSmart Finance Corp** | 7.75% | 15/02/2029 | 511,782 | 0.12 |
| 200,000 | Pluspetrol Camisea SA/Pluspetrol Lote 56 SA** | 6.24% | 03/07/2036 | 200,298 | 0.05 |
| 220,000 | PNC Financial Services Group Inc** | 3.40% | 29/12/2049 | 197,927 | 0.05 |
| 500,000 | Power Finance Corp Ltd* | 4.50% | 18/06/2029 | 478,818 | 0.12 |
| 1,295,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 6.25% | 15/01/2028 | 1,277,411 | 0.31 |
| 500,000 | Prosus NV* | 3.83% | 08/02/2051 | 325,488 | 0.08 |
| 160,000 | Rackspace Finance LLC** | 3.50% | 15/05/2028 | 69,000 | 0.02 |
| 1,800,000 | Regal Rexnord Corp* | 6.40% | 15/04/2033 | 1,842,817 | 0.45 |
| 649,000 | Reliance Industries Ltd* | 3.63% | 12/01/2052 | 455,106 | 0.11 |
| 450,000 | ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries** | 4.50% | 14/07/2028 | 408,870 | 0.10 |
| 1,640,000 | Ritchie Bros Holdings Inc** | 7.75% | 15/03/2031 | 1,714,794 | 0.42 |
| 720,939 | Samarco Mineracao SA** | 9.00% | 30/06/2031 | 670,797 | 0.16 |
| 1,000,000 | Sasol Financing USA LLC* | 6.50% | 27/09/2028 | 954,263 | 0.23 |
| 327,000 | Sasol Financing USA LLC* | 8.75% | 03/05/2029 | 332,878 | 0.08 |
| 2,120,000 | SeaWorld Parks & Entertainment Inc** | 5.25% | 15/08/2029 | 2,004,616 | 0.49 |
| 210,000 | Sensata Technologies Inc** | 6.63% | 15/07/2032 | 211,647 | 0.05 |
| 700,000 | SEPLAT Energy Plc* | 7.75% | 01/04/2026 | 687,334 | 0.17 |
| 318,000 | Shelf Drilling Holdings Ltd** | 9.63% | 15/04/2029 | 304,481 | 0.07 |
| 1,300,000 | SierraCol Energy Andina LLC** | 6.00% | 15/06/2028 | 1,163,072 | 0.28 |
| 449,000 | Sisecam UK Plc** | 8.63% | 02/05/2032 | 457,424 | 0.11 |
| 402,000 | Sitios Latinoamerica SAB de CV** | 5.38% | 04/04/2032 | 374,519 | 0.09 |
| 1,930,000 | Six Flags Entertainment Corp** | 7.25% | 15/05/2031 | 1,966,336 | 0.48 |
| 266,000 | SK Hynix Inc* | 6.38% | 17/01/2028 | 273,935 | 0.07 |
| 225,000 | SK Hynix Inc** | 6.50% | 17/01/2033 | 237,265 | 0.06 |
| 815,000 | SPX FLOW Inc** | 8.75% | 01/04/2030 | 837,551 | 0.20 |
| 483,000 | Standard Chartered Plc* | 6.30% | 06/07/2034 | 498,338 | 0.12 |
| 1,030,000 | Standard Industries Inc** | 3.38% | 15/01/2031 | 868,929 | 0.21 |
| 1,670,000 | Star Parent Inc** | 9.00% | 01/10/2030 | 1,755,415 | 0.43 |
| 800,000 | Starwood Property Trust Inc** | 7.25% | 01/04/2029 | 809,577 | 0.20 |
| 1,585,000 | Surgery Center Holdings Inc** | 7.25% | 15/04/2032 | 1,603,045 | 0.39 |
| 1,900,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 31/12/2030 | 1,771,417 | 0.43 |
| 1,042,950 | Team Health Holdings Inc** | 13.50% | 30/06/2028 | 1,158,978 | 0.28 |
| 750,000 | Tencent Holdings Ltd* | 3.24% | 03/06/2050 | 491,467 | 0.12 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 855,000 | TK Elevator Holdco GmbH** | 7.63% | 15/07/2028 | 849,372 | 0.21 |
| 1,000,000 | T-Mobile USA Inc** | 5.15% | 15/04/2034 | 983,237 | 0.24 |
| 2,385,000 | TransDigm Inc** | 6.75% | 15/08/2028 | 2,417,135 | 0.59 |
| 200,000 | Transnet SOC Ltd* | 8.25% | 06/02/2028 | 199,296 | 0.05 |
| 400,000 | Trident Energy Finance Plc** | 12.50% | 30/11/2029 | 411,960 | 0.10 |
| 365,000 | Trident TPI Holdings Inc** | 12.75% | 31/12/2028 | 399,111 | 0.10 |
| 1,950,000 | Trivium Packaging Finance BV* | 8.50% | 15/08/2027 | 1,937,463 | 0.47 |
| 495,000 | Truist Financial Corp** | 4.80% | 29/12/2049 | 487,607 | 0.12 |
| 45,000 | Truist Financial Corp** | 5.10% | 29/12/2049 | 42,248 | 0.01 |
| 400,000 | Trust Fibra Uno** | 6.95% | 30/01/2044 | 351,369 | 0.08 |
| 300,000 | Turkcell Iletisim Hizmetleri AS* | 5.80% | 11/04/2028 | 288,869 | 0.07 |
| 2,380,000 | UKG Inc** | 6.88% | 01/02/2031 | 2,411,511 | 0.58 |
| 1,101,917 | United Airlines 2020-1 Class A Pass Through Trust** | 5.88% | 15/10/2027 | 1,106,233 | 0.27 |
| 715,000 | United Rentals North America Inc* | 5.25% | 15/01/2030 | 693,486 | 0.17 |
| 665,000 | US Bancorp** | 3.70% | 29/12/2049 | 603,136 | 0.15 |
| 645,000 | Vale Overseas Ltd* | 6.88% | 21/11/2036 | 692,578 | 0.17 |
| 235,000 | Vedanta Resources Finance II Plc** | 13.88% | 21/01/2027 | 232,611 | 0.06 |
| 588,000 | Vedanta Resources Finance II Plc** | 13.88% | 09/12/2028 | 566,492 | 0.14 |
| 1,455,000 | Viking Cruises Ltd** | 9.13% | 15/07/2031 | 1,577,038 | 0.38 |
| 2,285,000 | Vistra Corp** | 7.00% | 29/12/2049 | 2,267,328 | 0.55 |
| 1,105,000 | Vistra Operations Co LLC** | 7.75% | 15/10/2031 | 1,151,604 | 0.28 |
| 400,000 | VTR Finance NV** | 6.38% | 15/07/2028 | 349,024 | 0.08 |
| 1,905,000 | Wand NewCo 3 Inc** | 7.63% | 30/01/2032 | 1,969,078 | 0.48 |
| 340,000 | WE Soda Investments Holding Plc** | 9.50% | 06/10/2028 | 348,968 | 0.08 |
| 1,995,000 | Windsor Holdings III LLC** | 8.50% | 15/06/2030 | 2,084,649 | 0.50 |
| 540,000 | WR Grace Holdings LLC** | 5.63% | 15/08/2029 | 498,285 | 0.12 |
| 835,000 | WR Grace Holdings LLC** | 7.38% | 01/03/2031 | 847,219 | 0.21 |
| 500,000 | XP Inc** | 3.25% | 01/07/2026 | 470,422 | 0.11 |
| 2,265,000 | XPO Inc** | 7.13% | 01/02/2032 | 2,323,562 | 0.56 |
| 660,000 | Yapi ve Kredi Bankasi AS** | 9.25% | 16/10/2028 | 701,182 | 0.17 |
| 726,000 | Yapi ve Kredi Bankasi AS** | 9.25% | 17/01/2034 | 745,130 | 0.18 |
| 595,000 | Yapi ve Kredi Bankasi AS** | 9.74% | 29/12/2049 | 597,454 | 0.14 |
| 1,000,000 | YPF SA* | 6.95% | 21/07/2027 | 906,385 | 0.22 |
| 978,000 | YPF SA** | 9.50% | 17/01/2031 | 994,520 | 0.24 |
| 400,000 | ZF North America Capital Inc** | 4.75% | 29/04/2025 | 395,251 | 0.10 |
| 1,660,000 | ZF North America Capital Inc** | 6.88% | 23/04/2032 | 1,717,237 | 0.42 |
| Total United States Dollar | | | | 214,638,396 | 51.98 |
| Total Corporate Bonds | | | | 299,940,432 | 72.64 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-------------------|-----------------|
| Government Bonds 2.57% (31 December 2023: 3.94%) | | | | | |
| Euro | | | | | |
| 1,350,000 | Ivory Coast Government International Bond | 6.88% | 17/10/2040 | 1,212,851 | 0.30 |
| 904,000 | Republic of Cameroon International Bond | 5.95% | 07/07/2032 | 754,184 | 0.18 |
| Total Euro | | | | 1,967,035 | 0.48 |
| United States Dollar | | | | | |
| 1,250,000 | Angolan Government International Bond | 8.25% | 09/05/2028 | 1,177,562 | 0.29 |
| 1,002,000 | Angolan Government International Bond | 8.75% | 14/04/2032 | 889,232 | 0.22 |
| 401,000 | Chile Government International Bond | 4.95% | 05/01/2036 | 385,301 | 0.09 |
| 436,000 | Dominican Republic International Bond | 5.30% | 21/01/2041 | 371,006 | 0.09 |
| 800,000 | Dominican Republic International Bond | 6.85% | 27/01/2045 | 790,453 | 0.19 |
| 928,000 | Egypt Government International Bond | 7.50% | 16/02/2061 | 624,280 | 0.15 |
| 600,000 | Egypt Government International Bond | 7.63% | 29/05/2032 | 491,127 | 0.12 |
| 1,000,000 | Ghana Government International Bond | 10.75% | 14/10/2030 | 678,971 | 0.16 |
| 367,000 | Hazine Mustesarligi Varlik Kiralama AS | 8.51% | 14/01/2029 | 388,366 | 0.09 |
| 500,000 | Romanian Government International Bond | 7.13% | 17/01/2033 | 527,454 | 0.13 |
| 312,000 | Romanian Government International Bond | 7.63% | 17/01/2053 | 337,713 | 0.08 |
| 400,000 | Sri Lanka Government International Bond | 5.88% | 25/07/2022 | 228,207 | 0.06 |
| 349,000 | Turkiye Ihracat Kredi Bankasi AS | 9.00% | 28/01/2027 | 363,238 | 0.09 |
| 591,000 | Ukraine Government International Bond | 6.88% | 21/05/2031 | 169,361 | 0.04 |
| 1,000,000 | Ukraine Government International Bond | 7.38% | 25/09/2034 | 289,125 | 0.07 |
| 459,000 | Ukraine Government International Bond | 7.75% | 01/09/2028 | 141,302 | 0.03 |
| 417,000 | Ukraine Government International Bond | 7.75% | 01/09/2029 | 130,247 | 0.03 |
| 1,000,000 | Ukraine Government International Bond | 7.75% | 01/08/2041 | 493,625 | 0.12 |
| 500,000 | Ukraine Government International Bond | 9.75% | 01/11/2030 | 160,541 | 0.04 |
| Total United States Dollar | | | | 8,637,111 | 2.09 |
| Total Government Bonds * | | | | 10,604,146 | 2.57 |
| Term Loans^ 5.60% (31 December 2023: 3.87%) | | | | | |
| United States Dollar | | | | | |
| 994,885 | Allied Universal Holdco LLC | 9.19% | 12/05/2028 | 992,184 | 0.24 |
| 989,848 | Alterra Mountain Co | 8.59% | 17/08/2028 | 994,386 | 0.24 |
| 992,513 | AppLovin Corp | 7.84% | 16/08/2030 | 994,731 | 0.24 |
| 989,848 | APX Group Inc | 8.08% | 10/07/2028 | 992,322 | 0.24 |
| 994,924 | Bausch & Lomb Corp | 8.69% | 10/05/2027 | 985,596 | 0.24 |
| 994,987 | Central Parent LLC | 8.58% | 06/07/2029 | 983,485 | 0.24 |
| 994,898 | Chariot Buyer LLC | 8.69% | 03/11/2028 | 995,520 | 0.24 |
| 979,024 | Coherent Corp | 7.84% | 02/07/2029 | 980,982 | 0.24 |
| 997,500 | Cotiviti Inc | 8.58% | 01/05/2031 | 995,006 | 0.24 |
| 1,148,440 | CQP Holdco LP | 8.35% | 31/12/2030 | 1,150,179 | 0.28 |
| 995,000 | Crosby US Acquisition Corp | 9.34% | 16/08/2029 | 1,001,736 | 0.24 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|--------|---------------|--------------------|-----------------|
| Term Loans[^] 5.60% (31 December 2023: 3.87%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 994,898 | Engineered Machinery Holdings Inc | 9.35% | 19/05/2028 | 1,000,106 | 0.24 |
| 975,370 | First Brands Group LLC | 10.59% | 30/03/2027 | 971,103 | 0.24 |
| 994,909 | Flexera Software LLC | 8.83% | 03/03/2028 | 999,884 | 0.24 |
| 1,000,000 | Hub International Ltd | 8.57% | 20/06/2030 | 1,003,335 | 0.24 |
| 1,000,000 | Level 3 Financing Inc | 0.00% | 15/04/2030 | 976,000 | 0.24 |
| 940,874 | Lightstone Holdco LLC B Term Loan | 11.08% | 29/01/2027 | 928,375 | 0.23 |
| 53,221 | Lightstone Holdco LLC C Term Loan | 11.08% | 29/01/2027 | 52,514 | 0.01 |
| 899,426 | Medline Borrower LP | 8.09% | 23/10/2028 | 902,237 | 0.22 |
| 997,500 | NRG Energy Inc | 7.34% | 16/04/2031 | 998,872 | 0.24 |
| 997,500 | Prairie ECI Acquiror LP | 10.09% | 01/08/2029 | 999,375 | 0.24 |
| 343,046 | Rackspace Finance LLC | 11.69% | 15/05/2028 | 348,408 | 0.09 |
| 959,794 | Select Medical Corp | 8.34% | 06/03/2027 | 961,392 | 0.23 |
| 997,500 | Star Parent Inc | 9.08% | 27/09/2030 | 997,894 | 0.24 |
| 890,269 | World Wide Technology Holding Co LLC | 8.18% | 01/03/2030 | 894,720 | 0.22 |
| Total Term Loans[†] | | | | 23,100,342 | 5.60 |
| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
| Investment Funds 0.00% (31 December 2023: 0.01%) | | | | | |
| Pound Sterling | | | | | |
| 9,642 | NB Global Monthly Income Fund Ltd | | | 6,826 | 0.00 |
| Total Investment Funds[‡] | | | | 6,826 | 0.00 |
| Total Investments | | | | 406,171,717 | 98.38 |

Forward Currency Contracts 0.64% (31 December 2023: 2.08%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| € 5,694,652 | US\$ 6,100,000 | 18/07/2024 | Royal Bank of Canada | 2 | 7,907 | 0.00 |
| € 5,732,223 | US\$ 6,132,850 | 18/07/2024 | State Street Bank and Trust Co | 1 | 15,354 | 0.01 |
| £ 3,015,899 | US\$ 3,770,934 | 18/07/2024 | Citibank NA | 2 | 41,835 | 0.01 |
| US\$ 108,987 | € 100,000 | 18/07/2024 | Citibank NA | 1 | 1,730 | 0.00 |
| US\$ 599,881 | £ 471,000 | 18/07/2024 | Citibank NA | 1 | 4,432 | 0.00 |
| US\$ 431,978 | € 400,000 | 18/07/2024 | Goldman Sachs International | 1 | 2,950 | 0.00 |
| US\$ 826,051 | € 762,000 | 18/07/2024 | JPMorgan Chase Bank | 1 | 8,754 | 0.00 |
| US\$ 1,265,617 | £ 1,000,000 | 18/07/2024 | State Street Bank and Trust Co | 1 | 1,394 | 0.00 |
| US\$ 539,249 | € 500,000 | 18/07/2024 | State Street Bank and Trust Co | 1 | 2,964 | 0.00 |
| US\$ 5,611,916 | € 5,196,483 | 18/07/2024 | Westpac Banking Corp | 2 | 38,330 | 0.01 |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 88,870 | US\$ 64,873 | 18/07/2024 | Goldman Sachs International | 1 | 98 | 0.00 |
| CAD 15,055,144 | US\$ 10,973,347 | 18/07/2024 | Westpac Banking Corp | 3 | 33,211 | 0.01 |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.64% (31 December 2023: 2.08%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 3,895,771 | US\$ 4,166,904 | 18/07/2024 | Citibank NA | 1 | 11,579 | 0.00 |
| € 3,995,787 | US\$ 4,274,520 | 18/07/2024 | Westpac Banking Corp | 3 | 11,238 | 0.00 |
| US\$ 544,391 | € 500,598 | 18/07/2024 | Westpac Banking Corp | 9 | 7,465 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 81,456,025 | US\$ 101,787,025 | 18/07/2024 | Citibank NA | 1 | 1,191,515 | 0.29 |
| £ 1,277,785 | US\$ 1,598,046 | 18/07/2024 | Goldman Sachs International | 1 | 17,358 | 0.00 |
| £ 81,456,025 | US\$ 101,750,525 | 18/07/2024 | State Street Bank and Trust Co | 1 | 1,228,015 | 0.30 |
| £ 2,067,948 | US\$ 2,589,000 | 18/07/2024 | Westpac Banking Corp | 7 | 25,348 | 0.01 |
| US\$ 498,147 | £ 392,233 | 18/07/2024 | Westpac Banking Corp | 17 | 2,275 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 2,653,752 | 0.64 |

Futures Contracts 0.23% (31 December 2023: 0.96%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| 77 | US Treasury 10-Year Note (CBT) Future September 2024 | 31,425 | 0.01 |
| 343 | US Treasury 10-Year Ultra Future September 2024 | 350,601 | 0.08 |
| 699 | US Treasury 5-Year Note (CBT) Future September 2024 | 575,203 | 0.14 |
| Total Unrealised Gain on Futures Contracts [*] | | 957,229 | 0.23 |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 409,782,698 | 99.25 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.13%) (31 December 2023: (0.89%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| € 1,428,197 | US\$ 1,534,733 | 18/07/2024 | Citibank NA | 1 | (2,893) | (0.00) |
| € 1,700,000 | US\$ 1,827,160 | 18/07/2024 | Westpac Banking Corp | 1 | (3,793) | (0.00) |
| US\$ 18,925,377 | £ 15,132,265 | 18/07/2024 | Citibank NA | 4 | (205,173) | (0.05) |
| US\$ 728 | CAD 1,000 | 18/07/2024 | Citibank NA | 1 | (3) | (0.00) |
| US\$ 1,248,605 | £ 1,000,000 | 18/07/2024 | Royal Bank of Canada | 1 | (15,617) | (0.00) |
| US\$ 76,608,668 | € 71,604,221 | 18/07/2024 | State Street Bank and Trust Co | 2 | (191,795) | (0.05) |
| US\$ 659,022 | £ 525,000 | 18/07/2024 | Westpac Banking Corp | 1 | (4,695) | (0.00) |
| US\$ 1,750,000 | € 1,632,767 | 18/07/2024 | Westpac Banking Corp | 1 | (1,256) | (0.00) |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 218,531 | US\$ 160,635 | 18/07/2024 | Goldman Sachs International | 2 | (871) | (0.00) |
| US\$ 137,661 | CAD 189,457 | 18/07/2024 | Goldman Sachs International | 2 | (847) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 105,036 | US\$ 112,985 | 18/07/2024 | Goldman Sachs International | 2 | (327) | (0.00) |

Global Flexible Credit Income - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.13%) (31 December 2023: (0.89%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes (continued)</i> | | | | | | |
| € 695,008 | US\$ 756,081 | 18/07/2024 | Westpac Banking Corp | 14 | (10,638) | (0.00) |
| US\$ 106,322 | € 99,450 | 18/07/2024 | Goldman Sachs International | 2 | (345) | (0.00) |
| US\$ 5,173,852 | € 4,830,102 | 18/07/2024 | Westpac Banking Corp | 3 | (6,766) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 1,042,355 | US\$ 1,332,323 | 18/07/2024 | Goldman Sachs International | 1 | (14,554) | (0.00) |
| £ 2,633,102 | US\$ 3,344,132 | 18/07/2024 | Westpac Banking Corp | 10 | (15,305) | (0.01) |
| US\$ 1,397,672 | £ 1,123,305 | 18/07/2024 | Goldman Sachs International | 1 | (22,435) | (0.01) |
| <i>GBP Hedged Classes (continued)</i> | | | | | | |
| US\$ 10,561,378 | £ 8,379,547 | 18/07/2024 | Westpac Banking Corp | 23 | (32,233) | (0.01) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (529,546) | (0.13) |

Futures Contracts (0.15%) (31 December 2023: (1.32%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| (252) | Euro-BOBL Future September 2024 | (291,665) | (0.07) |
| (35) | Euro-Bund Future September 2024 | (67,145) | (0.02) |
| (178) | Euro-Schatz Future September 2024 | (90,708) | (0.02) |
| (50) | United Kingdom Long Gilt Future September 2024 | (53,193) | (0.01) |
| (14) | US Treasury 2-Year Note (CBT) Future September 2024 | (8,223) | (0.00) |
| (7) | US Treasury Long Bond (CBT) Future September 2024 | (9,516) | (0.00) |
| (78) | US Treasury Ultra Bond (CBT) Future September 2024 | (111,516) | (0.03) |
| Total Unrealised Loss on Futures Contracts [‡] | | (631,966) | (0.15) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (1,161,512) | (0.28) |
| Net Financial Assets at Fair Value through Profit or Loss | 408,621,186 | 98.97 |
| Other Net Assets | 4,266,869 | 1.03 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 412,888,055 | 100.00 |

[^] Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

Global Flexible Credit Income - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 113,356,159 | 26.97 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 268,669,317 | 63.92 |
| † Other transferable securities and/or money market instruments | 24,139,415 | 5.74 |
| μ Investment funds | 6,826 | 0.00 |
| ± Financial derivative instruments traded on a regulated market | 325,263 | 0.08 |
| ∞ Financial derivative instruments that are traded OTC | 2,124,206 | 0.51 |
| Total Investments | 408,621,186 | 97.22 |

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 94.44% (31 December 2023: 95.40%) | | | | | |
| Euro | | | | | |
| 555,000 | A2A SpA* | 5.00% | 29/12/2049 | 590,048 | 0.09 |
| 2,200,000 | Abertis Infraestructuras Finance BV* | 3.25% | 29/12/2049 | 2,298,418 | 0.36 |
| 800,000 | Accor SA* | 7.25% | 29/12/2049 | 931,672 | 0.15 |
| 228,962 | Adient Global Holdings Ltd* | 3.50% | 15/08/2024 | 245,053 | 0.04 |
| 1,260,000 | Ahlstrom Holding 3 Oy* | 3.63% | 04/02/2028 | 1,279,593 | 0.20 |
| 700,000 | Air France-KLM* | 4.63% | 23/05/2029 | 739,916 | 0.12 |
| 487,000 | Alexandrite Monnet UK Holdco Plc† | 10.50% | 15/05/2029 | 541,891 | 0.08 |
| 947,000 | Altice Financing SA** | 4.25% | 15/08/2029 | 768,673 | 0.12 |
| 100,000 | Altice France SA** | 2.13% | 15/02/2025 | 98,735 | 0.01 |
| 250,000 | Altice France SA** | 4.13% | 15/01/2029 | 178,802 | 0.03 |
| 1,183,000 | Altice France SA** | 4.25% | 15/10/2029 | 845,881 | 0.13 |
| 701,000 | APA Infrastructure Ltd* | 7.13% | 09/11/2083 | 807,476 | 0.13 |
| 499,000 | Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc* | 2.13% | 15/08/2026 | 445,972 | 0.07 |
| 923,000 | Ashland Services BV** | 2.00% | 30/01/2028 | 915,867 | 0.15 |
| 750,000 | Assemblin Caverion Group AB** | 6.25% | 01/07/2030 | 808,563 | 0.13 |
| 370,000 | Assemblin Caverion Group AB** | 7.20% | 01/07/2031 | 397,033 | 0.06 |
| 1,065,000 | Avantor Funding Inc† | 3.88% | 15/07/2028 | 1,114,536 | 0.18 |
| 365,000 | Balder Finland OYJ† | 1.38% | 24/05/2030 | 311,693 | 0.05 |
| 726,000 | Banijay Entertainment SASU** | 7.00% | 01/05/2029 | 813,643 | 0.13 |
| 600,000 | Benteler International AG* | 9.38% | 15/05/2028 | 691,026 | 0.11 |
| 1,763,000 | Birkenstock Financing Sarl† | 5.25% | 30/04/2029 | 1,912,334 | 0.30 |
| 270,000 | British Telecommunications Plc† | 5.13% | 03/10/2054 | 290,741 | 0.04 |
| 1,065,000 | Boels Topholding BV** | 5.75% | 15/05/2030 | 1,162,171 | 0.18 |
| 1,135,000 | Canpack SA/Canpack US LLC* | 2.38% | 01/11/2027 | 1,142,608 | 0.18 |
| 1,520,000 | Castellum AB* | 3.13% | 29/12/2049 | 1,448,316 | 0.23 |
| 1,800,000 | CECONOMY AG† | 1.75% | 24/06/2026 | 1,858,526 | 0.29 |
| 898,000 | CECONOMY AG† | 6.25% | 15/07/2029 | 958,591 | 0.15 |
| 400,000 | Cerba Healthcare SACA* | 3.50% | 31/05/2028 | 355,382 | 0.06 |
| 1,100,000 | Cheplapharm Arzneimittel GmbH** | 7.50% | 15/05/2030 | 1,235,231 | 0.20 |
| 2,381,000 | Constellium SE* | 3.13% | 15/07/2029 | 2,389,712 | 0.38 |
| 450,000 | Constellium SE* | 4.25% | 15/02/2026 | 480,357 | 0.08 |
| 232,000 | Coty Inc** | 4.50% | 15/05/2027 | 250,754 | 0.04 |
| 465,000 | Coty Inc** | 5.75% | 15/09/2028 | 520,216 | 0.08 |
| 1,005,000 | CPI Property Group SA* | 1.75% | 14/01/2030 | 817,096 | 0.13 |
| 630,000 | CPI Property Group SA* | 2.75% | 12/05/2026 | 632,745 | 0.10 |
| 715,000 | CPI Property Group SA* | 3.75% | 29/12/2049 | 385,258 | 0.06 |
| 225,000 | CPI Property Group SA* | 4.88% | 29/12/2049 | 154,332 | 0.02 |
| 1,095,000 | Ctec II GmbH** | 5.25% | 15/02/2030 | 1,088,174 | 0.17 |
| 740,000 | Cullinan Holdco Scsp** | 4.63% | 15/10/2026 | 664,465 | 0.10 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 665,000 | Dana Financing Luxembourg Sarl [†] | 3.00% | 15/07/2029 | 645,866 | 0.10 |
| 635,000 | Dometic Group AB [*] | 3.00% | 08/05/2026 | 665,265 | 0.10 |
| 688,000 | Dufry One BV [*] | 3.38% | 15/04/2028 | 711,119 | 0.11 |
| 415,000 | Dufry One BV ^{**} | 4.75% | 18/04/2031 | 442,922 | 0.07 |
| 1,200,000 | Electricite de France SA [*] | 2.63% | 29/12/2049 | 1,162,474 | 0.18 |
| 1,600,000 | Electricite de France SA [*] | 3.38% | 29/12/2049 | 1,500,450 | 0.24 |
| 600,000 | Electricite de France SA [*] | 4.00% | 29/12/2049 | 642,986 | 0.10 |
| 1,200,000 | Electricite de France SA [*] | 7.50% | 29/12/2049 | 1,376,545 | 0.22 |
| 445,000 | Elior Group SA [*] | 3.75% | 15/07/2026 | 463,896 | 0.07 |
| 621,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc ^{**} | 6.38% | 15/12/2030 | 692,113 | 0.11 |
| 730,000 | Enel SpA [*] | 4.75% | 29/12/2049 | 778,495 | 0.12 |
| 653,000 | Enel SpA [*] | 6.38% | 29/12/2049 | 737,688 | 0.12 |
| 745,000 | Energizer Gamma Acquisition BV ^{**} | 3.50% | 30/06/2029 | 735,442 | 0.12 |
| 1,321,000 | Ephios Subco 3 Sarl ^{**} | 7.88% | 31/01/2031 | 1,509,609 | 0.24 |
| 1,130,000 | Eurofins Scientific SE [†] | 6.75% | 29/12/2049 | 1,222,549 | 0.19 |
| 1,000,000 | Fastighets AB Balder [†] | 2.87% | 02/06/2081 | 1,010,459 | 0.16 |
| 508,000 | Fiber Bidco SpA ^{**} | 6.13% | 15/06/2031 | 539,721 | 0.09 |
| 425,000 | Fiber Bidco SpA [*] | 7.70% | 15/01/2030 | 461,217 | 0.07 |
| 1,658,000 | Forvia SE [†] | 2.75% | 15/02/2027 | 1,699,874 | 0.27 |
| 946,000 | Forvia SE [†] | 5.50% | 15/06/2031 | 1,024,255 | 0.16 |
| 574,000 | Goldstory SAS [†] | 6.75% | 01/02/2030 | 625,084 | 0.10 |
| 1,000,000 | Guala Closures SpA ^{**} | 7.72% | 29/06/2029 | 1,080,249 | 0.17 |
| 300,000 | Heimstaden Bostad AB [†] | 3.00% | 29/12/2049 | 196,271 | 0.03 |
| 500,000 | Heimstaden Bostad AB [†] | 3.25% | 29/12/2049 | 405,322 | 0.06 |
| 310,000 | Heimstaden Bostad Treasury BV [†] | 1.63% | 13/10/2031 | 237,101 | 0.04 |
| 1,230,000 | House of HR Group BV ^{**} | 9.00% | 03/11/2029 | 1,390,360 | 0.22 |
| 535,000 | HT Troplast GmbH ^{**} | 9.38% | 15/07/2028 | 564,008 | 0.09 |
| 300,000 | Iliad Holding SASU ^{**} | 5.13% | 15/10/2026 | 322,250 | 0.05 |
| 2,145,000 | Iliad Holding SASU ^{**} | 5.63% | 15/10/2028 | 2,294,759 | 0.36 |
| 765,000 | INEOS Quattro Finance 1 Plc [†] | 3.75% | 15/07/2026 | 800,294 | 0.13 |
| 1,816,000 | INEOS Quattro Finance 2 Plc [†] | 8.50% | 15/03/2029 | 2,063,689 | 0.33 |
| 1,026,000 | IQVIA Inc ^{**} | 2.88% | 15/06/2028 | 1,039,353 | 0.16 |
| 820,000 | Italmatch Chemicals SpA [*] | 10.00% | 06/02/2028 | 942,452 | 0.15 |
| 650,000 | Jaguar Land Rover Automotive Plc [†] | 4.50% | 15/07/2028 | 696,941 | 0.11 |
| 1,090,000 | Kaixo Bondco Telecom SA [*] | 5.13% | 30/09/2029 | 1,137,091 | 0.18 |
| 710,000 | Kapla Holding SAS [†] | 7.22% | 31/07/2030 | 763,187 | 0.12 |
| 327,000 | Koninklijke KPN NV [†] | 4.88% | 29/12/2049 | 353,799 | 0.06 |
| 1,000,000 | Koninklijke KPN NV [†] | 6.00% | 29/12/2049 | 1,123,001 | 0.18 |
| 2,998,000 | Lorca Telecom Bondco SA [*] | 4.00% | 18/09/2027 | 3,138,955 | 0.50 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 600,000 | Loxam SAS* | 4.50% | 15/04/2027 | 623,637 | 0.10 |
| 498,000 | Loxam SAS* | 5.75% | 15/07/2027 | 531,510 | 0.08 |
| 855,000 | Miller Homes Group Finco Plc** | 9.08% | 15/05/2028 | 918,637 | 0.14 |
| 894,000 | Minor Hotels Europe & Americas SA* | 4.00% | 02/07/2026 | 954,348 | 0.15 |
| 1,099,000 | Motion Finco Sarl* | 7.38% | 15/06/2030 | 1,226,498 | 0.20 |
| 1,302,000 | Multiversity SRL* | 8.12% | 30/10/2028 | 1,403,904 | 0.22 |
| 600,000 | Nexans SA* | 4.13% | 29/05/2029 | 637,125 | 0.10 |
| 600,000 | Nexans SA* | 4.25% | 11/03/2030 | 637,460 | 0.10 |
| 1,589,000 | Novelis Sheet Ingot GmbH* | 3.38% | 15/04/2029 | 1,607,014 | 0.25 |
| 1,222,000 | Olympus Water US Holding Corp* | 5.38% | 01/10/2029 | 1,189,526 | 0.19 |
| 800,000 | Olympus Water US Holding Corp* | 9.63% | 15/11/2028 | 921,223 | 0.14 |
| 745,000 | ONE Hotels GmbH** | 7.75% | 02/04/2031 | 834,640 | 0.13 |
| 1,395,000 | Ontex Group NV* | 3.50% | 15/07/2026 | 1,478,950 | 0.23 |
| 900,000 | Opmobility* | 4.88% | 13/03/2029 | 956,042 | 0.15 |
| 1,495,000 | Orsted AS* | 5.13% | 14/03/2024 | 1,617,977 | 0.25 |
| 500,000 | Orsted AS* | 5.25% | 08/12/2022 | 544,442 | 0.09 |
| 427,000 | Pachelbel Bidco SpA** | 7.13% | 17/05/2031 | 473,229 | 0.07 |
| 554,000 | Paprec Holding SA** | 6.50% | 17/11/2027 | 621,567 | 0.10 |
| 1,285,000 | PEU Finance Plc* | 7.25% | 01/07/2028 | 1,433,225 | 0.23 |
| 869,000 | Piaggio & C SpA* | 6.50% | 05/10/2030 | 985,755 | 0.16 |
| 347,000 | Picard Groupe SAS** | 6.38% | 01/07/2029 | 371,862 | 0.06 |
| 1,335,000 | PLT VII Finance Sarl** | 4.63% | 05/01/2026 | 1,431,323 | 0.23 |
| 1,042,000 | PLT VII Finance Sarl* | 6.00% | 15/06/2031 | 1,116,915 | 0.18 |
| 738,000 | Q-Park Holding I BV* | 5.13% | 01/03/2029 | 794,694 | 0.13 |
| 424,000 | Q-Park Holding I BV** | 5.13% | 15/02/2030 | 453,695 | 0.07 |
| 900,000 | RCS & RDS SA* | 3.25% | 05/02/2028 | 903,391 | 0.14 |
| 300,000 | SNF Group SACA* | 2.63% | 01/02/2029 | 300,548 | 0.05 |
| 1,040,000 | Standard Industries Inc** | 2.25% | 21/11/2026 | 1,055,890 | 0.17 |
| 229,768 | Summer BC Holdco A Sarl** | 9.25% | 31/10/2027 | 242,960 | 0.04 |
| 1,265,000 | Summer BC Holdco B Sarl** | 5.75% | 31/10/2026 | 1,343,297 | 0.21 |
| 1,040,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 1,165,936 | 0.18 |
| 1,592,227 | Techem Verwaltungsgesellschaft 674 mbH** | 6.00% | 30/07/2026 | 1,708,476 | 0.27 |
| 331,000 | Telecom Italia SpA* | 6.88% | 15/02/2028 | 375,501 | 0.06 |
| 1,229,000 | Telecom Italia SpA* | 7.88% | 31/07/2028 | 1,440,085 | 0.23 |
| 469,000 | Telecom Italia SpA Series REG S* | 6.88% | 15/02/2028 | 536,269 | 0.08 |
| 1,773,000 | Telecom Italia SpA Series REG S* | 7.88% | 31/07/2028 | 2,099,701 | 0.33 |
| 700,000 | Telefonica Europe BV* | 5.75% | 29/12/2049 | 769,048 | 0.12 |
| 200,000 | Telefonica Europe BV* | 6.14% | 29/12/2049 | 224,987 | 0.03 |
| 1,700,000 | Telefonica Europe BV* | 6.75% | 29/12/2049 | 1,980,446 | 0.31 |
| 1,200,000 | Telefonica Europe BV* | 7.13% | 29/12/2049 | 1,398,759 | 0.22 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 635,000 | TI Automotive Finance Plc** | 3.75% | 15/04/2029 | 632,212 | 0.10 |
| 918,000 | TK Elevator Holdco GmbH** | 6.63% | 15/07/2028 | 950,945 | 0.15 |
| 1,767,000 | TK Elevator Midco GmbH** | 4.38% | 15/07/2027 | 1,829,924 | 0.29 |
| 1,115,000 | Trivium Packaging Finance BV* | 3.75% | 15/08/2026 | 1,171,885 | 0.18 |
| 300,000 | TVL Finance Plc** | 7.45% | 30/06/2030 | 322,811 | 0.05 |
| 1,300,000 | United Group BV** | 5.25% | 01/02/2030 | 1,370,166 | 0.22 |
| 429,000 | Upfield BV** | 6.88% | 02/07/2029 | 458,023 | 0.07 |
| 800,000 | Valeo SE* | 4.50% | 11/04/2030 | 842,068 | 0.13 |
| 200,000 | Valeo SE* | 5.88% | 12/04/2029 | 225,208 | 0.03 |
| 1,600,000 | Veolia Environnement SA* | 2.50% | 29/12/2049 | 1,542,236 | 0.24 |
| 1,400,000 | Verisure Holding AB* | 3.25% | 15/02/2027 | 1,444,267 | 0.23 |
| 1,301,000 | Verisure Holding AB* | 3.88% | 15/07/2026 | 1,380,133 | 0.22 |
| 1,000,000 | Verisure Holding AB* | 5.50% | 15/05/2030 | 1,091,218 | 0.17 |
| 635,000 | Verisure Midholding AB* | 5.25% | 15/02/2029 | 665,473 | 0.11 |
| 500,000 | Virgin Media Finance Plc** | 3.75% | 15/07/2030 | 455,073 | 0.07 |
| 150,000 | Vmed O2 UK Financing I Plc** | 5.63% | 15/04/2032 | 156,575 | 0.02 |
| 1,135,000 | WGM Acquisition Corp* | 2.25% | 15/08/2031 | 1,065,664 | 0.17 |
| 950,000 | Wp/ap Telecom Holdings III BV** | 5.50% | 15/01/2030 | 946,289 | 0.15 |
| 1,400,000 | ZF Europe Finance BV* | 3.00% | 23/10/2029 | 1,388,929 | 0.22 |
| 500,000 | ZF Europe Finance BV* | 4.75% | 31/01/2029 | 538,599 | 0.09 |
| 1,000,000 | ZF Finance GmbH* | 3.75% | 21/09/2028 | 1,039,260 | 0.17 |
| 1,965,000 | Ziggo Bond Co BV* | 3.38% | 28/02/2030 | 1,780,138 | 0.28 |
| Total Euro | | | | 130,376,199 | 20.56 |
| Pound Sterling | | | | | |
| 601,000 | AA Bond Co Ltd* | 6.50% | 31/01/2026 | 756,282 | 0.12 |
| 279,000 | AA Bond Co Ltd* | 6.85% | 31/07/2031 | 354,786 | 0.06 |
| 470,000 | AA Bond Co Ltd* | 7.38% | 31/07/2029 | 616,231 | 0.10 |
| 1,010,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl* | 4.88% | 01/06/2028 | 1,150,711 | 0.18 |
| 960,000 | B&M European Value Retail SA* | 8.13% | 15/11/2030 | 1,285,044 | 0.20 |
| 1,682,000 | Bellis Acquisition Co Plc† | 8.13% | 14/05/2030 | 2,126,182 | 0.34 |
| 280,000 | Bellis Finco Plc** | 4.00% | 16/02/2027 | 326,249 | 0.05 |
| 1,450,000 | British Telecommunications Plc* | 8.38% | 20/12/2083 | 1,953,198 | 0.31 |
| 800,000 | Co-operative Group Holdings 2011 Ltd* | 7.50% | 08/07/2026 | 1,021,561 | 0.16 |
| 1,263,000 | CPUK Finance Ltd** | 6.50% | 28/08/2026 | 1,585,831 | 0.25 |
| 720,000 | Deuce Finco Plc** | 5.50% | 15/06/2027 | 872,340 | 0.14 |
| 713,000 | Iceland Bondco Plc** | 10.88% | 15/12/2027 | 941,210 | 0.15 |
| 1,213,000 | Maison Finco Plc** | 6.00% | 31/10/2027 | 1,433,053 | 0.23 |
| 400,000 | Miller Homes Group Finco Plc** | 7.00% | 15/05/2029 | 472,502 | 0.07 |
| 639,000 | Mobico Group Plc* | 4.25% | 29/12/2049 | 734,021 | 0.12 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-------------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| Pound Sterling (continued) | | | | | |
| 700,000 | MPT Operating Partnership LP/MPT Finance Corp [*] | 2.50% | 24/03/2026 | 760,962 | 0.12 |
| 555,000 | Ocado Group Plc [*] | 3.88% | 08/10/2026 | 597,352 | 0.09 |
| 1,166,000 | Pinnacle Bidco Plc [*] | 10.00% | 11/10/2028 | 1,567,904 | 0.25 |
| 1,120,000 | RAC Bond Co Plc ^{**} | 5.25% | 04/11/2027 | 1,341,817 | 0.21 |
| 810,000 | Travis Perkins Plc [*] | 3.75% | 17/02/2026 | 974,027 | 0.15 |
| 1,273,000 | TVL Finance Plc ^{**} | 10.25% | 28/04/2028 | 1,685,636 | 0.26 |
| 1,899,000 | Virgin Media Vendor Financing Notes III DAC ^{**} | 4.88% | 15/07/2028 | 2,148,619 | 0.34 |
| 610,000 | Zenith Finco Plc ^{**} | 6.50% | 30/06/2027 | 508,925 | 0.08 |
| Total Pound Sterling | | | | 25,214,443 | 3.98 |
| United States Dollar | | | | | |
| 1,565,000 | 1011778 BC ULC/New Red Finance Inc ^{**} | 4.00% | 15/10/2030 | 1,378,671 | 0.22 |
| 300,000 | 1011778 BC ULC/New Red Finance Inc ^{**} | 6.13% | 15/06/2029 | 301,308 | 0.05 |
| 640,000 | 180 Medical Inc ^{**} | 3.88% | 15/10/2029 | 579,908 | 0.09 |
| 238,000 | 3R Lux Sarl ^{**} | 9.75% | 05/02/2031 | 249,958 | 0.04 |
| 495,000 | AAR Escrow Issuer LLC ^{**} | 6.75% | 15/03/2029 | 505,043 | 0.08 |
| 252,355 | ABRA Global Finance ^{**} | 11.50% | 02/03/2028 | 247,205 | 0.04 |
| 915,000 | Acadia Healthcare Co Inc ^{**} | 5.50% | 01/07/2028 | 895,966 | 0.14 |
| 1,124,000 | Access Bank Plc [*] | 6.13% | 21/09/2026 | 1,070,217 | 0.17 |
| 1,270,000 | Acrisure LLC/Acrisure Finance Inc ^{**} | 7.50% | 06/11/2030 | 1,271,857 | 0.20 |
| 1,260,000 | Acrisure LLC/Acrisure Finance Inc ^{**} | 8.25% | 01/02/2029 | 1,267,191 | 0.20 |
| 190,000 | Adient Global Holdings Ltd ^{**} | 4.88% | 15/08/2026 | 184,943 | 0.03 |
| 1,240,000 | Adient Global Holdings Ltd ^{**} | 8.25% | 15/04/2031 | 1,295,378 | 0.20 |
| 40,000 | ADT Security Corp ^{**} | 4.13% | 01/08/2029 | 36,919 | 0.01 |
| 1,930,000 | ADT Security Corp ^{**} | 4.88% | 15/07/2032 | 1,773,856 | 0.28 |
| 200,000 | Aegea Finance Sarl ^{**} | 9.00% | 20/01/2031 | 208,146 | 0.03 |
| 250,000 | Aegea Finance Sarl REG S ^{**} | 9.00% | 20/01/2031 | 260,182 | 0.04 |
| 1,105,000 | AerCap Global Aviation Trust [*] | 6.50% | 15/06/2045 | 1,103,578 | 0.17 |
| 558,000 | AES Andes SA ^{**} | 8.15% | 10/06/2055 | 559,116 | 0.09 |
| 865,000 | Ahead DB Holdings LLC ^{**} | 6.63% | 01/05/2028 | 819,587 | 0.13 |
| 708,000 | Akbank TAS ^{**} | 6.80% | 06/02/2026 | 707,560 | 0.11 |
| 748,000 | Akbank TAS [*] | 9.37% | 29/12/2049 | 742,390 | 0.12 |
| 410,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC ^{**} | 4.63% | 15/01/2027 | 396,391 | 0.06 |
| 45,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC ^{**} | 4.88% | 15/02/2030 | 42,558 | 0.01 |
| 585,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC ^{**} | 5.88% | 15/02/2028 | 578,667 | 0.09 |
| 520,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC ^{**} | 6.50% | 15/02/2028 | 522,905 | 0.08 |
| 760,000 | Alcoa Nederland Holding BV ^{**} | 7.13% | 15/03/2031 | 781,840 | 0.12 |
| 2,425,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer ^{**} | 6.75% | 15/10/2027 | 2,394,116 | 0.38 |
| 240,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer ^{**} | 6.75% | 15/04/2028 | 240,609 | 0.04 |
| 1,460,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer ^{**} | 7.00% | 15/01/2031 | 1,476,125 | 0.23 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,265,000 | Allied Universal Holdco LLC** | 7.88% | 15/02/2031 | 1,269,430 | 0.20 |
| 1,145,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.00% | 01/06/2029 | 1,003,427 | 0.16 |
| 45,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.63% | 15/07/2026 | 44,906 | 0.01 |
| 940,000 | Ally Financial Inc* | 6.70% | 14/02/2033 | 935,104 | 0.15 |
| 235,000 | Altice Financing SA** | 5.00% | 15/01/2028 | 178,984 | 0.03 |
| 405,000 | Altice Financing SA** | 5.75% | 15/08/2029 | 294,711 | 0.05 |
| 1,100,000 | Altice France SA** | 5.50% | 15/01/2028 | 754,624 | 0.12 |
| 765,000 | Altice France SA** | 5.50% | 15/10/2029 | 505,258 | 0.08 |
| 385,000 | Altice France SA** | 8.13% | 01/02/2027 | 289,060 | 0.04 |
| 345,000 | American Airlines Inc** | 7.25% | 15/02/2028 | 345,587 | 0.05 |
| 693,332 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.50% | 20/04/2026 | 687,810 | 0.11 |
| 1,105,000 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.75% | 20/04/2029 | 1,076,053 | 0.17 |
| 425,000 | Amsted Industries Inc** | 4.63% | 15/05/2030 | 390,479 | 0.06 |
| 270,000 | Amsted Industries Inc** | 5.63% | 01/07/2027 | 265,852 | 0.04 |
| 1,205,000 | AmWINS Group Inc** | 4.88% | 30/06/2029 | 1,122,656 | 0.18 |
| 360,000 | AmWINS Group Inc** | 6.38% | 15/02/2029 | 361,207 | 0.05 |
| 1,275,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 5.38% | 15/06/2029 | 1,236,810 | 0.20 |
| 1,015,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 5.75% | 01/03/2027 | 1,007,436 | 0.16 |
| 915,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 6.63% | 01/02/2032 | 923,814 | 0.15 |
| 1,170,000 | APX Group Inc** | 5.75% | 15/07/2029 | 1,123,363 | 0.18 |
| 35,000 | APX Group Inc** | 6.75% | 15/02/2027 | 34,946 | 0.00 |
| 755,000 | Aramark Services Inc** | 5.00% | 01/02/2028 | 731,031 | 0.12 |
| 900,000 | Archrock Partners LP/Archrock Partners Finance Corp** | 6.88% | 01/04/2027 | 904,338 | 0.14 |
| 620,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 4.00% | 01/09/2029 | 525,370 | 0.08 |
| 375,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 6.00% | 15/06/2027 | 368,881 | 0.06 |
| 290,000 | Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc** | 4.13% | 15/08/2026 | 252,039 | 0.04 |
| 435,000 | Arsenal AIC Parent LLC** | 8.00% | 01/10/2030 | 457,031 | 0.07 |
| 1,200,000 | Arsenal AIC Parent LLC** | 11.50% | 01/10/2031 | 1,344,326 | 0.21 |
| 645,000 | Asbury Automotive Group Inc** | 4.63% | 15/11/2029 | 596,892 | 0.09 |
| 1,000,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 5.88% | 30/06/2029 | 978,013 | 0.16 |
| 1,965,000 | ASGN Inc** | 4.63% | 15/05/2028 | 1,857,600 | 0.29 |
| 1,075,000 | Ashland Inc** | 3.38% | 01/09/2031 | 905,997 | 0.14 |
| 350,000 | Ashland Inc* | 6.88% | 15/05/2043 | 359,362 | 0.06 |
| 1,935,000 | AssuredPartners Inc** | 5.63% | 15/01/2029 | 1,811,680 | 0.28 |
| 565,000 | AssuredPartners Inc** | 7.50% | 15/02/2032 | 567,699 | 0.09 |
| 3,095,000 | AthenaHealth Group Inc** | 6.50% | 15/02/2030 | 2,852,288 | 0.45 |
| 115,000 | ATI Inc* | 4.88% | 01/10/2029 | 107,647 | 0.02 |
| 35,000 | ATI Inc* | 5.88% | 01/12/2027 | 34,577 | 0.01 |
| 1,185,000 | ATI Inc* | 7.25% | 15/08/2030 | 1,224,901 | 0.19 |
| 620,000 | ATS Corp** | 4.13% | 15/12/2028 | 566,072 | 0.09 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,050,000 | Avantor Funding Inc** | 4.63% | 15/07/2028 | 1,000,092 | 0.16 |
| 1,940,000 | Avient Corp** | 7.13% | 01/08/2030 | 1,979,322 | 0.31 |
| 1,650,000 | Axalta Coating Systems Dutch Holding B BV** | 7.25% | 15/02/2031 | 1,715,495 | 0.27 |
| 600,000 | Axis Bank Ltd* | 4.10% | 29/12/2049 | 561,000 | 0.09 |
| 225,000 | Azul Secured Finance LLP** | 10.88% | 28/05/2030 | 184,510 | 0.03 |
| 1,972,000 | Banco Davivienda SA** | 6.65% | 29/12/2049 | 1,459,280 | 0.23 |
| 305,000 | Banco de Credito e Inversiones SA** | 8.75% | 29/12/2049 | 319,709 | 0.05 |
| 200,000 | Banco do Brasil SA** | 8.75% | 29/12/2049 | 204,205 | 0.03 |
| 1,099,000 | Banco Mercantil del Norte SA* | 7.50% | 29/12/2049 | 1,067,249 | 0.17 |
| 1,230,000 | Bancolombia SA* | 4.63% | 18/12/2029 | 1,188,949 | 0.19 |
| 260,000 | Bancolombia SA* | 8.63% | 24/12/2034 | 265,716 | 0.04 |
| 425,000 | Banjay Entertainment SASU** | 8.13% | 01/05/2029 | 435,066 | 0.07 |
| 735,000 | Bath & Body Works Inc** | 6.63% | 01/10/2030 | 737,952 | 0.12 |
| 225,000 | Bath & Body Works Inc* | 6.75% | 01/07/2036 | 224,230 | 0.04 |
| 1,000,000 | Bausch Health Cos Inc** | 4.88% | 01/06/2028 | 749,545 | 0.12 |
| 165,000 | Bausch Health Cos Inc** | 5.50% | 01/11/2025 | 153,855 | 0.02 |
| 675,000 | Bausch Health Cos Inc** | 5.75% | 15/08/2027 | 538,554 | 0.08 |
| 700,000 | Bausch Health Cos Inc** | 6.13% | 01/02/2027 | 583,537 | 0.09 |
| 2,161,000 | BBVA Bancomer SA** | 5.88% | 13/09/2034 | 2,004,982 | 0.32 |
| 735,000 | BCPE Empire Holdings Inc** | 7.63% | 01/05/2027 | 712,915 | 0.11 |
| 835,000 | Beazer Homes USA Inc** | 7.50% | 15/03/2031 | 834,302 | 0.13 |
| 1,240,000 | Benteler International AG** | 10.50% | 15/05/2028 | 1,332,865 | 0.21 |
| 565,000 | Berry Global Inc** | 5.63% | 15/07/2027 | 556,350 | 0.09 |
| 826,000 | Bidvest Group UK Plc* | 3.63% | 23/09/2026 | 771,609 | 0.12 |
| 905,000 | Blackstone Mortgage Trust Inc** | 3.75% | 15/01/2027 | 816,626 | 0.13 |
| 2,270,000 | Block Inc** | 6.50% | 15/05/2032 | 2,303,233 | 0.36 |
| 285,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 7.00% | 15/07/2029 | 290,419 | 0.05 |
| 215,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 7.25% | 15/07/2032 | 221,192 | 0.04 |
| 760,000 | Bombardier Inc** | 6.00% | 15/02/2028 | 752,116 | 0.12 |
| 765,000 | Bombardier Inc** | 7.00% | 01/06/2032 | 776,583 | 0.12 |
| 470,000 | Bombardier Inc** | 7.25% | 01/07/2031 | 483,146 | 0.08 |
| 825,000 | Bombardier Inc** | 8.75% | 15/11/2030 | 892,677 | 0.14 |
| 2,250,000 | Boost Newco Borrower LLC** | 7.50% | 15/01/2031 | 2,347,655 | 0.37 |
| 700,000 | Brand Industrial Services Inc** | 10.38% | 01/08/2030 | 757,361 | 0.12 |
| 325,000 | Braskem Idesa SAPI** | 6.99% | 20/02/2032 | 246,791 | 0.04 |
| 400,000 | Braskem Idesa SAPI* | 7.45% | 15/11/2029 | 326,399 | 0.05 |
| 1,605,000 | Braskem Netherlands Finance BV* | 7.25% | 13/02/2033 | 1,514,483 | 0.24 |
| 708,000 | Braskem Netherlands Finance BV** | 8.50% | 12/01/2031 | 723,700 | 0.11 |
| 1,655,000 | BroadStreet Partners Inc** | 5.88% | 15/04/2029 | 1,545,726 | 0.24 |
| 40,000 | Builders FirstSource Inc** | 5.00% | 01/03/2030 | 37,888 | 0.01 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 155,000 | Builders FirstSource Inc** | 6.38% | 15/06/2032 | 155,388 | 0.02 |
| 780,000 | Builders FirstSource Inc** | 6.38% | 01/03/2034 | 773,183 | 0.12 |
| 500,000 | Cable One Inc** | 4.00% | 15/11/2030 | 373,590 | 0.06 |
| 290,000 | Calderys Financing LLC** | 11.25% | 01/06/2028 | 307,126 | 0.05 |
| 1,085,000 | Calpine Corp** | 4.63% | 01/02/2029 | 1,007,598 | 0.16 |
| 1,190,000 | Calpine Corp** | 5.00% | 01/02/2031 | 1,111,373 | 0.18 |
| 590,000 | Camelot Return Merger Sub Inc** | 8.75% | 01/08/2028 | 579,101 | 0.09 |
| 880,000 | Canpack SA/Canpack US LLC** | 3.88% | 15/11/2029 | 790,049 | 0.13 |
| 1,370,000 | Carpenter Technology Corp* | 6.38% | 15/07/2028 | 1,374,768 | 0.22 |
| 215,000 | Carpenter Technology Corp* | 7.63% | 15/03/2030 | 221,704 | 0.03 |
| 712,000 | CAS Capital No 1 Ltd* | 4.00% | 29/12/2049 | 666,610 | 0.10 |
| 830,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.25% | 01/02/2031 | 678,285 | 0.11 |
| 910,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.50% | 01/06/2033 | 716,979 | 0.11 |
| 170,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.75% | 01/02/2032 | 139,348 | 0.02 |
| 190,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.00% | 01/02/2028 | 177,781 | 0.03 |
| 1,710,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.13% | 01/05/2027 | 1,643,235 | 0.26 |
| 3,110,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 6.38% | 01/09/2029 | 2,958,386 | 0.47 |
| 1,375,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 7.38% | 01/03/2031 | 1,356,616 | 0.21 |
| 755,000 | Cedar Fair LP** | 5.25% | 15/07/2029 | 724,904 | 0.11 |
| 1,470,000 | Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op** | 6.50% | 01/10/2028 | 1,478,842 | 0.23 |
| 1,028,000 | Cemex SAB de CV** | 5.13% | 29/12/2049 | 988,803 | 0.16 |
| 1,534,000 | Cemex SAB de CV** | 9.13% | 29/12/2049 | 1,639,138 | 0.25 |
| 926,000 | Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL** | 5.25% | 27/04/2029 | 862,216 | 0.14 |
| 555,000 | Central Parent Inc/CDK Global Inc** | 7.25% | 15/06/2029 | 552,690 | 0.09 |
| 150,000 | Central Parent LLC/CDK Global II LLC/CDK Financing Co Inc** | 8.00% | 15/06/2029 | 152,425 | 0.02 |
| 1,540,000 | Champions Financing Inc** | 8.75% | 15/02/2029 | 1,580,431 | 0.25 |
| 1,890,000 | Chart Industries Inc** | 7.50% | 01/01/2030 | 1,955,424 | 0.31 |
| 200,000 | Chart Industries Inc** | 9.50% | 01/01/2031 | 216,931 | 0.04 |
| 480,000 | CHS/Community Health Systems Inc** | 4.75% | 15/02/2031 | 377,847 | 0.06 |
| 675,000 | CHS/Community Health Systems Inc** | 5.25% | 15/05/2030 | 557,153 | 0.09 |
| 1,230,000 | CHS/Community Health Systems Inc** | 5.63% | 15/03/2027 | 1,146,498 | 0.18 |
| 635,000 | CHS/Community Health Systems Inc** | 6.00% | 15/01/2029 | 560,957 | 0.09 |
| 555,000 | CHS/Community Health Systems Inc** | 10.88% | 15/01/2032 | 578,330 | 0.09 |
| 500,000 | Ciena Corp** | 4.00% | 31/01/2030 | 452,435 | 0.07 |
| 895,000 | Civitas Resources Inc** | 8.38% | 01/07/2028 | 938,926 | 0.15 |
| 1,255,000 | Civitas Resources Inc** | 8.63% | 01/11/2030 | 1,346,653 | 0.21 |
| 1,005,000 | Clear Channel Outdoor Holdings Inc** | 5.13% | 15/08/2027 | 960,725 | 0.15 |
| 950,000 | Clear Channel Outdoor Holdings Inc** | 7.88% | 01/04/2030 | 956,984 | 0.15 |
| 925,000 | Clearway Energy Operating LLC** | 4.75% | 15/03/2028 | 884,522 | 0.14 |
| 1,570,000 | Cloud Software Group Inc** | 6.50% | 31/03/2029 | 1,508,864 | 0.24 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 385,000 | Cloud Software Group Inc** | 8.25% | 30/06/2032 | 392,650 | 0.06 |
| 1,060,000 | Cloud Software Group Inc** | 9.00% | 30/09/2029 | 1,029,255 | 0.16 |
| 390,000 | CommScope Inc** | 6.00% | 01/03/2026 | 342,732 | 0.06 |
| 220,000 | CommScope Technologies LLC** | 6.00% | 15/06/2025 | 179,518 | 0.03 |
| 1,115,000 | Compania de Minas Buenaventura SAA** | 5.50% | 23/07/2026 | 1,078,755 | 0.17 |
| 1,005,000 | Comstock Resources Inc** | 5.88% | 15/01/2030 | 935,871 | 0.15 |
| 1,226,000 | Comstock Resources Inc** | 6.75% | 01/03/2029 | 1,189,078 | 0.19 |
| 320,000 | Concentra Escrow Issuer Corp** | 6.88% | 15/07/2032 | 324,611 | 0.05 |
| 559,000 | Consolidated Energy Finance SA** | 12.00% | 15/02/2031 | 577,273 | 0.09 |
| 1,470,000 | Constellium SE** | 5.63% | 15/06/2028 | 1,440,115 | 0.23 |
| 687,488 | Continuum Energy Levanter Pte Ltd** | 4.50% | 09/02/2027 | 687,734 | 0.11 |
| 325,000 | Cornerstone Building Brands Inc** | 6.13% | 15/01/2029 | 268,051 | 0.04 |
| 390,000 | Cosan Luxembourg SA** | 7.25% | 27/06/2031 | 394,932 | 0.06 |
| 325,000 | Coty Inc** | 5.00% | 15/04/2026 | 320,964 | 0.05 |
| 385,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 4.75% | 15/01/2029 | 366,201 | 0.06 |
| 615,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 6.63% | 15/07/2030 | 624,587 | 0.10 |
| 735,000 | Cougar JV Subsidiary LLC** | 8.00% | 15/05/2032 | 760,635 | 0.12 |
| 1,410,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 5.50% | 15/06/2031 | 1,337,584 | 0.21 |
| 1,010,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 7.50% | 15/12/2033 | 1,048,413 | 0.17 |
| 590,000 | Crescent Energy Finance LLC** | 7.38% | 15/01/2033 | 591,641 | 0.09 |
| 755,000 | Crescent Energy Finance LLC** | 7.63% | 01/04/2032 | 770,014 | 0.12 |
| 140,000 | Crocs Inc** | 4.13% | 15/08/2031 | 122,056 | 0.02 |
| 660,000 | CSC Holdings LLC** | 4.13% | 01/12/2030 | 427,238 | 0.07 |
| 820,000 | CSC Holdings LLC** | 4.63% | 01/12/2030 | 299,416 | 0.05 |
| 385,000 | CSC Holdings LLC** | 5.00% | 15/11/2031 | 139,884 | 0.02 |
| 430,000 | CSC Holdings LLC** | 5.38% | 01/02/2028 | 327,172 | 0.05 |
| 575,000 | CSC Holdings LLC** | 5.50% | 15/04/2027 | 466,960 | 0.07 |
| 380,000 | CSC Holdings LLC** | 6.50% | 01/02/2029 | 277,691 | 0.04 |
| 385,000 | CSC Holdings LLC** | 7.50% | 01/04/2028 | 204,751 | 0.03 |
| 535,000 | CSC Holdings LLC** | 11.25% | 15/05/2028 | 466,582 | 0.07 |
| 890,000 | CSC Holdings LLC** | 11.75% | 31/01/2029 | 759,596 | 0.12 |
| 1,432,000 | CSN Resources SA** | 4.63% | 10/06/2031 | 1,125,500 | 0.18 |
| 875,000 | Cushman & Wakefield US Borrower LLC** | 6.75% | 15/05/2028 | 869,367 | 0.14 |
| 440,000 | Cushman & Wakefield US Borrower LLC** | 8.88% | 01/09/2031 | 463,335 | 0.07 |
| 655,000 | Dana Inc* | 4.50% | 15/02/2032 | 563,020 | 0.09 |
| 115,000 | Dana Inc* | 5.63% | 15/06/2028 | 111,689 | 0.02 |
| 540,000 | DaVita Inc** | 3.75% | 15/02/2031 | 461,146 | 0.07 |
| 335,000 | DaVita Inc** | 4.63% | 01/06/2030 | 302,997 | 0.05 |
| 1,060,000 | Dealer Tire LLC/DT Issuer LLC** | 8.00% | 01/02/2028 | 1,024,723 | 0.16 |
| 865,000 | Ecopetrol SA** | 5.88% | 28/05/2045 | 620,558 | 0.10 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,525,000 | Ecopetrol SA** | 6.88% | 29/04/2030 | 1,465,788 | 0.23 |
| 951,000 | Ecopetrol SA* | 8.88% | 13/01/2033 | 982,749 | 0.15 |
| 1,205,000 | Electricite de France SA** | 9.13% | 29/12/2049 | 1,313,569 | 0.21 |
| 1,165,000 | Element Solutions Inc** | 3.88% | 01/09/2028 | 1,071,707 | 0.17 |
| 330,000 | Embraer Netherlands Finance BV** | 7.00% | 28/07/2030 | 344,569 | 0.05 |
| 1,068,000 | Emirates NBD Bank PJSC* | 6.13% | 29/12/2049 | 1,061,101 | 0.17 |
| 1,830,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.63% | 15/12/2030 | 1,846,565 | 0.29 |
| 590,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.75% | 15/07/2031 | 597,744 | 0.09 |
| 1,060,000 | Encompass Health Corp* | 4.50% | 01/02/2028 | 1,009,194 | 0.16 |
| 590,000 | Encompass Health Corp* | 4.63% | 01/04/2031 | 542,449 | 0.09 |
| 300,000 | Endeavour Mining Plc** | 5.00% | 14/10/2026 | 284,693 | 0.05 |
| 617,458 | Energiean Israel Finance Ltd** | 8.50% | 30/09/2033 | 584,945 | 0.09 |
| 200,000 | Energian Israel Finance Ltd** | 5.38% | 30/03/2028 | 177,662 | 0.03 |
| 780,000 | EnerSys** | 6.63% | 15/01/2032 | 793,795 | 0.13 |
| 200,000 | ENN Clean Energy International Investment Ltd** | 3.38% | 12/05/2026 | 190,716 | 0.03 |
| 140,000 | EQM Midstream Partners LP** | 6.38% | 01/04/2029 | 141,503 | 0.02 |
| 910,000 | EQM Midstream Partners LP** | 6.50% | 01/07/2027 | 920,425 | 0.15 |
| 200,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2027 | 204,391 | 0.03 |
| 265,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2030 | 282,970 | 0.04 |
| 1,225,000 | EquipmentShare.com Inc** | 9.00% | 15/05/2028 | 1,265,700 | 0.20 |
| 535,000 | Esab Corp** | 6.25% | 15/04/2029 | 538,877 | 0.08 |
| 1,298,000 | First Quantum Minerals Ltd** | 6.88% | 15/10/2027 | 1,269,517 | 0.20 |
| 400,000 | First Quantum Minerals Ltd** | 8.63% | 01/06/2031 | 399,828 | 0.06 |
| 215,000 | FMG Resources August 2006 Pty Ltd** | 4.38% | 01/04/2031 | 192,432 | 0.03 |
| 1,345,000 | FMG Resources August 2006 Pty Ltd** | 5.88% | 15/04/2030 | 1,315,382 | 0.21 |
| 655,000 | FMG Resources August 2006 Pty Ltd** | 6.13% | 15/04/2032 | 648,136 | 0.10 |
| 940,000 | Fortrea Holdings Inc** | 7.50% | 01/07/2030 | 935,147 | 0.15 |
| 1,420,000 | Fortress Intermediate 3 Inc** | 7.50% | 01/06/2031 | 1,456,636 | 0.23 |
| 1,235,000 | Fortress Transportation & Infrastructure Investors LLC** | 7.00% | 01/05/2031 | 1,263,032 | 0.20 |
| 745,000 | Fortress Transportation & Infrastructure Investors LLC** | 7.00% | 15/06/2032 | 756,221 | 0.12 |
| 400,000 | Fortune Star BVI Ltd* | 5.95% | 19/10/2025 | 385,150 | 0.06 |
| 400,000 | Franshion Brilliant Ltd* | 4.25% | 23/07/2029 | 304,915 | 0.05 |
| 2,240,000 | Frontier Communications Holdings LLC** | 5.88% | 15/10/2027 | 2,189,116 | 0.35 |
| 1,580,000 | Frontier Communications Holdings LLC** | 5.88% | 01/11/2029 | 1,378,106 | 0.22 |
| 340,000 | Frontier Communications Holdings LLC** | 8.63% | 15/03/2031 | 350,605 | 0.05 |
| 285,000 | Frontier Communications Holdings LLC** | 8.75% | 15/05/2030 | 293,985 | 0.05 |
| 792,000 | FS Luxembourg Sarl* | 8.88% | 12/02/2031 | 763,011 | 0.12 |
| 1,240,000 | Gap Inc** | 3.63% | 01/10/2029 | 1,074,617 | 0.17 |
| 230,000 | Gap Inc** | 3.88% | 01/10/2031 | 192,241 | 0.03 |
| 400,000 | Garda World Security Corp** | 4.63% | 15/02/2027 | 382,720 | 0.06 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 595,000 | Garda World Security Corp** | 6.00% | 01/06/2029 | 543,427 | 0.09 |
| 235,000 | Garda World Security Corp** | 7.75% | 15/02/2028 | 239,706 | 0.04 |
| 915,000 | Gates Corp** | 6.88% | 01/07/2029 | 932,101 | 0.15 |
| 455,000 | Gen Digital Inc** | 6.75% | 30/09/2027 | 461,168 | 0.07 |
| 750,000 | Gen Digital Inc** | 7.13% | 30/09/2030 | 769,140 | 0.12 |
| 543,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.88% | 15/05/2032 | 548,555 | 0.09 |
| 1,060,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.00% | 15/01/2027 | 1,084,734 | 0.17 |
| 1,065,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.25% | 15/01/2029 | 1,100,320 | 0.17 |
| 645,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.88% | 15/04/2030 | 679,069 | 0.11 |
| 525,000 | GFL Environmental Inc** | 6.75% | 15/01/2031 | 536,253 | 0.08 |
| 220,000 | Global Infrastructure Solutions Inc** | 5.63% | 01/06/2029 | 208,020 | 0.03 |
| 640,000 | Global Infrastructure Solutions Inc** | 7.50% | 15/04/2032 | 628,462 | 0.10 |
| 300,000 | GLP Pte Ltd** | 3.88% | 04/06/2025 | 278,081 | 0.04 |
| 200,000 | GLP Pte Ltd** | 4.50% | 29/12/2049 | 124,000 | 0.02 |
| 870,000 | Go Daddy Operating Co LLC/GD Finance Co Inc** | 5.25% | 01/12/2027 | 852,485 | 0.13 |
| 410,000 | Goodyear Tire & Rubber Co** | 5.00% | 15/07/2029 | 382,027 | 0.06 |
| 915,000 | Goodyear Tire & Rubber Co** | 5.25% | 15/07/2031 | 833,873 | 0.13 |
| 430,000 | Goodyear Tire & Rubber Co** | 5.63% | 30/04/2033 | 388,994 | 0.06 |
| 737,100 | Greenko Dutch BV** | 3.85% | 29/03/2026 | 696,322 | 0.11 |
| 1,735,000 | Greenko Power II Ltd* | 4.30% | 13/12/2028 | 1,586,932 | 0.25 |
| 525,000 | Greystar Real Estate Partners LLC** | 7.75% | 01/09/2030 | 553,286 | 0.09 |
| 2,010,000 | GYP Holdings III Corp** | 4.63% | 01/05/2029 | 1,862,611 | 0.29 |
| 985,000 | H&E Equipment Services Inc** | 3.88% | 15/12/2028 | 889,872 | 0.14 |
| 980,000 | Harvest Midstream I LP** | 7.50% | 01/09/2028 | 996,512 | 0.16 |
| 340,000 | Harvest Midstream I LP** | 7.50% | 15/05/2032 | 345,570 | 0.05 |
| 210,000 | HDFC Bank Ltd** | 3.70% | 29/12/2049 | 195,102 | 0.03 |
| 435,000 | Herc Holdings Inc** | 5.50% | 15/07/2027 | 428,532 | 0.07 |
| 575,000 | Herc Holdings Inc** | 6.63% | 15/06/2029 | 583,480 | 0.09 |
| 205,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 5.75% | 01/02/2029 | 198,525 | 0.03 |
| 555,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.00% | 15/04/2030 | 536,476 | 0.09 |
| 350,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.00% | 01/02/2031 | 335,365 | 0.05 |
| 350,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.25% | 01/11/2028 | 345,940 | 0.05 |
| 470,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 8.38% | 01/11/2033 | 501,251 | 0.08 |
| 830,000 | Hillenbrand Inc* | 6.25% | 15/02/2029 | 835,015 | 0.13 |
| 1,280,000 | Howard Midstream Energy Partners LLC** | 7.38% | 15/07/2032 | 1,300,710 | 0.21 |
| 410,000 | Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC** | 7.25% | 15/02/2031 | 407,253 | 0.06 |
| 230,000 | Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC** | 8.13% | 15/02/2032 | 228,694 | 0.04 |
| 200,000 | Huarong Finance 2019 Co Ltd* | 4.50% | 29/05/2029 | 181,546 | 0.03 |
| 2,020,000 | HUB International Ltd** | 7.25% | 15/06/2030 | 2,072,229 | 0.33 |
| 935,000 | HUB International Ltd** | 7.38% | 31/01/2032 | 948,751 | 0.15 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 850,000 | Hudbay Minerals Inc** | 6.13% | 01/04/2029 | 846,614 | 0.13 |
| 650,000 | IHO Verwaltungs GmbH** | 4.75% | 15/09/2026 | 630,412 | 0.10 |
| 525,000 | IHO Verwaltungs GmbH** | 6.38% | 15/05/2029 | 519,420 | 0.08 |
| 1,485,000 | IHS Netherlands Holdco BV** | 8.00% | 18/09/2027 | 1,442,928 | 0.23 |
| 35,000 | Iliad Holding SASU** | 6.50% | 15/10/2026 | 34,876 | 0.01 |
| 1,625,000 | Iliad Holding SASU** | 7.00% | 15/10/2028 | 1,612,778 | 0.25 |
| 80,000 | Iliad Holding SASU** | 8.50% | 15/04/2031 | 81,085 | 0.01 |
| 532,000 | Illuminate Buyer LLC/Illuminate Holdings IV Inc** | 9.00% | 01/07/2028 | 536,798 | 0.08 |
| 665,000 | INEOS Finance Plc* | 6.75% | 15/05/2028 | 667,102 | 0.11 |
| 950,000 | INEOS Finance Plc** | 7.50% | 15/04/2029 | 960,983 | 0.15 |
| 1,075,000 | INEOS Quattro Finance 2 Plc** | 9.63% | 15/03/2029 | 1,143,131 | 0.18 |
| 600,000 | Iron Mountain Inc** | 4.50% | 15/02/2031 | 542,104 | 0.08 |
| 455,000 | Iron Mountain Inc** | 4.88% | 15/09/2029 | 429,116 | 0.07 |
| 1,595,000 | Iron Mountain Inc** | 5.25% | 15/07/2030 | 1,517,245 | 0.24 |
| 395,000 | Iron Mountain Inc** | 5.63% | 15/07/2032 | 375,426 | 0.06 |
| 1,335,000 | ITT Holdings LLC** | 6.50% | 01/08/2029 | 1,210,552 | 0.19 |
| 1,115,000 | Jaguar Land Rover Automotive Plc* | 5.50% | 15/07/2029 | 1,069,857 | 0.17 |
| 785,000 | Jaguar Land Rover Automotive Plc* | 5.88% | 15/01/2028 | 770,319 | 0.12 |
| 895,000 | Jane Street Group/JSG Finance Inc** | 7.13% | 30/04/2031 | 918,520 | 0.14 |
| 1,020,000 | JELD-WEN Inc** | 4.88% | 15/12/2027 | 964,493 | 0.15 |
| 733,000 | JSW Steel Ltd** | 5.05% | 05/04/2032 | 645,723 | 0.10 |
| 1,870,000 | Kaiser Aluminum Corp** | 4.50% | 01/06/2031 | 1,658,051 | 0.26 |
| 1,315,000 | KB Home** | 7.25% | 15/07/2030 | 1,356,376 | 0.21 |
| 400,000 | Ken Garff Automotive LLC** | 4.88% | 15/09/2028 | 371,325 | 0.06 |
| 1,650,000 | Kinetik Holdings LP** | 5.88% | 15/06/2030 | 1,626,959 | 0.26 |
| 920,000 | Knife River Corp** | 7.75% | 01/05/2031 | 962,534 | 0.15 |
| 708,000 | Kosmos Energy Ltd* | 7.13% | 04/04/2026 | 701,071 | 0.11 |
| 200,000 | Latam Airlines Group SA** | 13.38% | 15/10/2029 | 230,034 | 0.04 |
| 1,315,000 | LCM Investments Holdings II LLC** | 4.88% | 01/05/2029 | 1,231,084 | 0.20 |
| 620,000 | LCM Investments Holdings II LLC** | 8.25% | 01/08/2031 | 647,515 | 0.10 |
| 1,020,000 | Leeward Renewable Energy Operations LLC** | 4.25% | 01/07/2029 | 912,526 | 0.15 |
| 405,000 | Legacy LifePoint Health LLC** | 4.38% | 15/02/2027 | 387,214 | 0.06 |
| 635,000 | Level 3 Financing Inc** | 4.50% | 01/04/2030 | 348,316 | 0.05 |
| 700,000 | Level 3 Financing Inc** | 10.50% | 15/05/2030 | 696,727 | 0.11 |
| 370,222 | Level 3 Financing Inc** | 11.00% | 15/11/2029 | 379,312 | 0.06 |
| 200,000 | Leviathan Bond Ltd* | 6.75% | 30/06/2030 | 178,994 | 0.03 |
| 440,000 | LifePoint Health Inc** | 5.38% | 15/01/2029 | 387,103 | 0.06 |
| 1,240,000 | LifePoint Health Inc** | 9.88% | 15/08/2030 | 1,323,916 | 0.21 |
| 955,000 | LifePoint Health Inc** | 10.00% | 01/06/2032 | 977,598 | 0.15 |
| 35,000 | Lindblad Expeditions Holdings Inc** | 9.00% | 15/05/2028 | 36,011 | 0.01 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 840,000 | Lindblad Expeditions LLC** | 6.75% | 15/02/2027 | 830,129 | 0.13 |
| 1,305,000 | Live Nation Entertainment Inc** | 3.75% | 15/01/2028 | 1,215,452 | 0.19 |
| 70,000 | Live Nation Entertainment Inc** | 4.75% | 15/10/2027 | 67,132 | 0.01 |
| 35,000 | Live Nation Entertainment Inc** | 6.50% | 15/05/2027 | 35,232 | 0.01 |
| 570,000 | Live Nation Entertainment Inc 144A** | 4.75% | 15/10/2027 | 546,676 | 0.09 |
| 400,000 | Longfor Group Holdings Ltd** | 3.95% | 16/09/2029 | 290,123 | 0.05 |
| 365,000 | Macy's Retail Holdings LLC* | 4.50% | 15/12/2034 | 315,764 | 0.05 |
| 60,000 | Macy's Retail Holdings LLC* | 5.13% | 15/01/2042 | 48,706 | 0.01 |
| 170,000 | Macy's Retail Holdings LLC** | 5.88% | 01/04/2029 | 165,134 | 0.03 |
| 115,000 | Macy's Retail Holdings LLC** | 5.88% | 15/03/2030 | 110,392 | 0.02 |
| 25,000 | Macy's Retail Holdings LLC** | 6.13% | 15/03/2032 | 23,901 | 0.00 |
| 375,000 | Madison IAQ LLC** | 4.13% | 30/06/2028 | 350,056 | 0.06 |
| 1,870,000 | Madison IAQ LLC** | 5.88% | 30/06/2029 | 1,741,622 | 0.28 |
| 1,120,000 | Manitowoc Co Inc** | 9.00% | 01/04/2026 | 1,121,165 | 0.18 |
| 861,000 | MARB BondCo Plc* | 3.95% | 29/01/2031 | 716,187 | 0.11 |
| 255,000 | Masterbrand Inc** | 7.00% | 15/07/2032 | 258,054 | 0.04 |
| 320,000 | Mattamy Group Corp** | 4.63% | 01/03/2030 | 296,086 | 0.05 |
| 195,000 | Mattamy Group Corp** | 5.25% | 15/12/2027 | 189,631 | 0.03 |
| 870,000 | Mauser Packaging Solutions Holding Co** | 7.88% | 15/04/2027 | 888,480 | 0.14 |
| 1,565,000 | Mauser Packaging Solutions Holding Co** | 9.25% | 15/04/2027 | 1,567,930 | 0.25 |
| 1,959,499 | MC Brazil Downstream Trading Sarl** | 7.25% | 30/06/2031 | 1,738,099 | 0.28 |
| 1,250,000 | McAfee Corp** | 7.38% | 15/02/2030 | 1,155,672 | 0.18 |
| 820,000 | McGraw-Hill Education Inc** | 5.75% | 01/08/2028 | 791,490 | 0.13 |
| 50,000 | McGraw-Hill Education Inc** | 8.00% | 01/08/2029 | 48,663 | 0.01 |
| 1,235,000 | McGraw-Hill Education Inc 144A** | 8.00% | 01/08/2029 | 1,201,973 | 0.19 |
| 1,298,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 1,276,696 | 0.20 |
| 1,375,000 | Medline Borrower LP** | 3.88% | 01/04/2029 | 1,267,289 | 0.20 |
| 6,375,000 | Medline Borrower LP** | 5.25% | 01/10/2029 | 6,088,774 | 0.96 |
| 575,000 | Mersin Uluslararası Liman İşletmeciliği AS* | 8.25% | 15/11/2028 | 589,891 | 0.09 |
| 380,000 | Midcontinent Communications/Midcontinent Finance Corp** | 5.38% | 15/08/2027 | 365,189 | 0.06 |
| 866,700 | Millicom International Cellular SA* | 6.25% | 25/03/2029 | 834,987 | 0.13 |
| 2,864,000 | Minerva Luxembourg SA* | 4.38% | 18/03/2031 | 2,364,272 | 0.37 |
| 795,000 | Molina Healthcare Inc** | 4.38% | 15/06/2028 | 748,990 | 0.12 |
| 258,000 | Movida Europe SA** | 7.85% | 11/04/2029 | 242,978 | 0.04 |
| 815,000 | Mueller Water Products Inc** | 4.00% | 15/06/2029 | 746,995 | 0.12 |
| 145,000 | Murphy Oil USA Inc** | 3.75% | 15/02/2031 | 127,840 | 0.02 |
| 395,000 | Murphy Oil USA Inc* | 4.75% | 15/09/2029 | 374,752 | 0.06 |
| 790,000 | Nabors Industries Inc** | 7.38% | 15/05/2027 | 804,197 | 0.13 |
| 365,000 | Nabors Industries Inc** | 9.13% | 31/01/2030 | 378,427 | 0.06 |
| 145,000 | Nabors Industries Ltd** | 7.25% | 15/01/2026 | 147,215 | 0.02 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 40,000 | Nabors Industries Ltd** | 7.50% | 15/01/2028 | 38,206 | 0.01 |
| 175,000 | NCL Corp Ltd** | 5.88% | 15/03/2026 | 173,133 | 0.03 |
| 1,235,000 | NCL Corp Ltd** | 5.88% | 15/02/2027 | 1,219,811 | 0.19 |
| 1,000,000 | NCL Corp Ltd** | 8.13% | 15/01/2029 | 1,048,518 | 0.17 |
| 345,000 | NCL Finance Ltd** | 6.13% | 15/03/2028 | 340,969 | 0.05 |
| 1,040,000 | Necessity Retail REIT Inc/American Finance Operating Partner LP** | 4.50% | 30/09/2028 | 916,082 | 0.14 |
| 2,320,000 | Neptune Bidco US Inc** | 9.29% | 15/04/2029 | 2,228,870 | 0.35 |
| 210,000 | Network i2i Ltd* | 3.98% | 29/12/2049 | 199,906 | 0.03 |
| 600,000 | Network i2i Ltd* | 5.65% | 29/12/2049 | 596,757 | 0.09 |
| 290,000 | New Fortress Energy Inc** | 8.75% | 15/03/2029 | 264,974 | 0.04 |
| 565,000 | Newell Brands Inc** | 5.70% | 01/04/2026 | 558,550 | 0.09 |
| 315,000 | NGL Energy Operating LLC/NGL Energy Finance Corp** | 8.13% | 15/02/2029 | 321,198 | 0.05 |
| 335,000 | NGL Energy Operating LLC/NGL Energy Finance Corp** | 8.38% | 15/02/2032 | 340,424 | 0.05 |
| 1,270,000 | Northern Oil & Gas Inc** | 8.13% | 01/03/2028 | 1,285,285 | 0.20 |
| 100,000 | Northern Oil & Gas Inc** | 8.75% | 15/06/2031 | 105,053 | 0.02 |
| 480,000 | Northriver Midstream Finance LP** | 6.75% | 15/07/2032 | 481,140 | 0.08 |
| 805,000 | NOVA Chemicals Corp** | 5.25% | 01/06/2027 | 770,941 | 0.12 |
| 215,000 | NOVA Chemicals Corp** | 8.50% | 15/11/2028 | 228,411 | 0.04 |
| 530,000 | NOVA Chemicals Corp** | 9.00% | 15/02/2030 | 559,848 | 0.09 |
| 1,860,000 | Novelis Corp** | 4.75% | 30/01/2030 | 1,727,335 | 0.27 |
| 350,000 | NuStar Logistics LP* | 6.00% | 01/06/2026 | 349,685 | 0.06 |
| 585,000 | Olympus Water US Holding Corp** | 6.25% | 01/10/2029 | 534,662 | 0.08 |
| 1,140,000 | Olympus Water US Holding Corp** | 7.13% | 01/10/2027 | 1,145,658 | 0.18 |
| 760,000 | Olympus Water US Holding Corp** | 7.25% | 15/06/2031 | 756,082 | 0.12 |
| 870,000 | Olympus Water US Holding Corp** | 9.75% | 15/11/2028 | 921,522 | 0.15 |
| 260,000 | OneMain Finance Corp* | 3.50% | 15/01/2027 | 243,827 | 0.04 |
| 365,000 | OneMain Finance Corp* | 5.38% | 15/11/2029 | 342,598 | 0.05 |
| 210,000 | OneMain Finance Corp* | 6.63% | 15/01/2028 | 210,953 | 0.03 |
| 130,000 | OneMain Finance Corp** | 7.13% | 15/03/2026 | 132,203 | 0.02 |
| 45,000 | OneMain Finance Corp* | 9.00% | 15/01/2029 | 47,518 | 0.01 |
| 1,685,000 | Open Text Holdings Inc** | 4.13% | 15/02/2030 | 1,520,856 | 0.24 |
| 905,000 | Open Text Holdings Inc** | 4.13% | 01/12/2031 | 797,263 | 0.13 |
| 1,967,000 | Oztel Holdings SPC Ltd* | 6.63% | 24/04/2028 | 2,003,187 | 0.31 |
| 1,175,000 | Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC** | 4.00% | 15/10/2027 | 1,101,644 | 0.17 |
| 1,040,000 | Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc** | 4.38% | 15/10/2028 | 972,025 | 0.15 |
| 1,937,000 | Pampa Energia SA* | 7.50% | 24/01/2027 | 1,877,538 | 0.29 |
| 905,000 | Panther Escrow Issuer LLC** | 7.13% | 01/06/2031 | 916,045 | 0.14 |
| 100,000 | Paramount Global** | 6.25% | 28/02/2057 | 81,618 | 0.01 |
| 85,000 | Paramount Global** | 6.38% | 30/03/2062 | 75,145 | 0.01 |
| 1,710,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 5.88% | 01/10/2028 | 1,686,667 | 0.27 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 535,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 7.00% | 01/02/2030 | 541,824 | 0.09 |
| 1,460,000 | Performance Food Group Inc** | 4.25% | 01/08/2029 | 1,330,109 | 0.21 |
| 290,000 | Performance Food Group Inc** | 5.50% | 15/10/2027 | 283,897 | 0.05 |
| 40,000 | Permian Resources Operating LLC** | 5.88% | 01/07/2029 | 39,413 | 0.00 |
| 1,530,000 | Permian Resources Operating LLC** | 7.00% | 15/01/2032 | 1,572,780 | 0.25 |
| 2,070,000 | Petrobras Global Finance BV* | 6.50% | 03/07/2033 | 2,062,871 | 0.33 |
| 670,000 | Prairie Acquiror LP** | 9.00% | 01/08/2029 | 691,153 | 0.11 |
| 1,040,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 5.75% | 15/04/2026 | 1,032,967 | 0.16 |
| 1,350,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 6.25% | 15/01/2028 | 1,331,664 | 0.21 |
| 330,000 | QNB Finansbank AS** | 7.25% | 21/05/2029 | 329,175 | 0.05 |
| 1,046,100 | Rackspace Finance LLC** | 3.50% | 15/05/2028 | 451,131 | 0.07 |
| 912,000 | ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries** | 4.50% | 14/07/2028 | 828,644 | 0.13 |
| 2,485,000 | Resideo Funding Inc** | 4.00% | 01/09/2029 | 2,194,674 | 0.35 |
| 605,000 | RHP Hotel Properties LP/RHP Finance Corp** | 4.50% | 15/02/2029 | 567,861 | 0.09 |
| 355,000 | RHP Hotel Properties LP/RHP Finance Corp** | 4.75% | 15/10/2027 | 342,194 | 0.05 |
| 860,000 | RHP Hotel Properties LP/RHP Finance Corp** | 6.50% | 01/04/2032 | 860,767 | 0.14 |
| 985,000 | RHP Hotel Properties LP/RHP Finance Corp** | 7.25% | 15/07/2028 | 1,019,328 | 0.16 |
| 890,000 | Ritchie Bros Holdings Inc** | 6.75% | 15/03/2028 | 907,170 | 0.14 |
| 1,130,000 | Ritchie Bros Holdings Inc** | 7.75% | 15/03/2031 | 1,181,535 | 0.19 |
| 565,000 | RLJ Lodging Trust LP** | 3.75% | 01/07/2026 | 537,735 | 0.09 |
| 635,000 | RLJ Lodging Trust LP** | 4.00% | 15/09/2029 | 561,556 | 0.09 |
| 815,000 | RLJ Lodging Trust LP 144A** | 4.00% | 15/09/2029 | 720,737 | 0.11 |
| 1,270,000 | Rockcliff Energy II LLC** | 5.50% | 15/10/2029 | 1,189,631 | 0.19 |
| 210,000 | Rockies Express Pipeline LLC** | 4.80% | 15/05/2030 | 194,064 | 0.03 |
| 595,000 | Rockies Express Pipeline LLC** | 6.88% | 15/04/2040 | 569,191 | 0.09 |
| 535,000 | Rockies Express Pipeline LLC** | 7.50% | 15/07/2038 | 549,831 | 0.09 |
| 1,190,000 | Royal Caribbean Cruises Ltd** | 5.50% | 01/04/2028 | 1,175,629 | 0.18 |
| 570,000 | Royal Caribbean Cruises Ltd** | 6.25% | 15/03/2032 | 575,145 | 0.09 |
| 515,000 | Royal Caribbean Cruises Ltd** | 8.25% | 15/01/2029 | 544,125 | 0.09 |
| 953,434 | Samarco Mineracao SA** | 9.00% | 30/06/2031 | 887,122 | 0.14 |
| 1,350,000 | Sasol Financing USA LLC* | 6.50% | 27/09/2028 | 1,288,256 | 0.20 |
| 590,000 | Sasol Financing USA LLC* | 8.75% | 03/05/2029 | 600,606 | 0.09 |
| 1,265,000 | SCIL IV LLC/SCIL USA Holdings LLC** | 5.38% | 01/11/2026 | 1,224,555 | 0.19 |
| 520,000 | Sealed Air Corp/Sealed Air Corp US** | 7.25% | 15/02/2031 | 536,040 | 0.08 |
| 1,755,000 | SeaWorld Parks & Entertainment Inc** | 5.25% | 15/08/2029 | 1,659,482 | 0.26 |
| 1,125,000 | Sensata Technologies BV** | 4.00% | 15/04/2029 | 1,033,808 | 0.16 |
| 855,000 | Sensata Technologies BV** | 5.88% | 01/09/2030 | 837,838 | 0.13 |
| 560,000 | Sensata Technologies Inc** | 6.63% | 15/07/2032 | 564,392 | 0.09 |
| 1,943,000 | SEPLAT Energy Plc* | 7.75% | 01/04/2026 | 1,907,841 | 0.30 |
| 500,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 15/02/2028 | 473,165 | 0.07 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,015,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 01/04/2029 | 947,694 | 0.15 |
| 211,000 | Shelf Drilling Holdings Ltd** | 9.63% | 15/04/2029 | 202,030 | 0.03 |
| 1,298,000 | SierraCol Energy Andina LLC** | 6.00% | 15/06/2028 | 1,161,283 | 0.18 |
| 400,000 | Sirius XM Radio Inc** | 3.88% | 01/09/2031 | 326,828 | 0.05 |
| 425,000 | Sirius XM Radio Inc** | 4.00% | 15/07/2028 | 384,305 | 0.06 |
| 1,100,000 | Sirius XM Radio Inc** | 5.50% | 01/07/2029 | 1,034,130 | 0.16 |
| 440,000 | Sisecam UK Plc** | 8.63% | 02/05/2032 | 448,255 | 0.07 |
| 875,000 | Sitio Royalties Operating Partnership LP/Sitio Finance Corp** | 7.88% | 01/11/2028 | 905,407 | 0.14 |
| 2,420,000 | Six Flags Entertainment Corp** | 7.25% | 15/05/2031 | 2,465,561 | 0.39 |
| 490,000 | Six Flags Entertainment Corp/Six Flags Theme Parks Inc** | 6.63% | 01/05/2032 | 498,264 | 0.08 |
| 530,000 | SNF Group SACA** | 3.13% | 15/03/2027 | 488,089 | 0.08 |
| 45,000 | SNF Group SACA** | 3.38% | 15/03/2030 | 38,854 | 0.01 |
| 515,000 | Solaris Midstream Holdings LLC** | 7.63% | 01/04/2026 | 517,219 | 0.08 |
| 1,035,000 | SPX FLOW Inc** | 8.75% | 01/04/2030 | 1,063,639 | 0.17 |
| 865,000 | Standard Industries Inc** | 3.38% | 15/01/2031 | 729,732 | 0.11 |
| 285,000 | Standard Industries Inc** | 4.38% | 15/07/2030 | 257,740 | 0.04 |
| 1,080,000 | Standard Industries Inc** | 5.00% | 15/02/2027 | 1,050,805 | 0.17 |
| 1,460,000 | Star Parent Inc** | 9.00% | 01/10/2030 | 1,534,674 | 0.24 |
| 1,245,000 | Starwood Property Trust Inc** | 4.38% | 15/01/2027 | 1,180,013 | 0.19 |
| 1,095,000 | Starwood Property Trust Inc** | 7.25% | 01/04/2029 | 1,108,109 | 0.17 |
| 400,000 | Stillwater Mining Co* | 4.00% | 16/11/2026 | 366,000 | 0.06 |
| 440,000 | Summit Materials LLC/Summit Materials Finance Corp** | 5.25% | 15/01/2029 | 424,647 | 0.07 |
| 720,000 | Summit Materials LLC/Summit Materials Finance Corp** | 7.25% | 15/01/2031 | 746,420 | 0.12 |
| 1,810,000 | Sunrise FinCo I BV** | 4.88% | 15/07/2031 | 1,644,946 | 0.26 |
| 1,855,000 | Surgery Center Holdings Inc** | 7.25% | 15/04/2032 | 1,876,119 | 0.30 |
| 2,050,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 31/12/2030 | 1,911,266 | 0.30 |
| 525,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 7.38% | 15/02/2029 | 527,962 | 0.08 |
| 1,190,000 | Taylor Morrison Communities Inc** | 5.13% | 01/08/2030 | 1,140,959 | 0.18 |
| 910,000 | Taylor Morrison Communities Inc** | 6.63% | 15/07/2027 | 905,568 | 0.15 |
| 308,225 | Team Health Holdings Inc** | 13.50% | 30/06/2028 | 342,515 | 0.05 |
| 210,000 | Telecom Italia Capital SA** | 6.00% | 30/09/2034 | 198,996 | 0.03 |
| 90,000 | Telecom Italia Capital SA** | 7.20% | 18/07/2036 | 86,465 | 0.01 |
| 170,000 | Telecom Italia Capital SA** | 7.72% | 04/06/2038 | 166,049 | 0.03 |
| 265,000 | Telecom Italia Capital SA 144A** | 7.20% | 18/07/2036 | 273,541 | 0.04 |
| 810,000 | Telecomunicaciones Digitales SA** | 4.50% | 30/01/2030 | 720,888 | 0.11 |
| 360,000 | Tenet Healthcare Corp** | 4.25% | 01/06/2029 | 335,548 | 0.05 |
| 1,450,000 | Tenet Healthcare Corp** | 6.13% | 01/10/2028 | 1,443,844 | 0.23 |
| 410,000 | Tenet Healthcare Corp** | 6.13% | 15/06/2030 | 407,744 | 0.06 |
| 1,885,000 | Tenet Healthcare Corp** | 6.75% | 15/05/2031 | 1,914,854 | 0.30 |
| 1,265,000 | TerraForm Power Operating LLC** | 5.00% | 31/01/2028 | 1,209,541 | 0.19 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,136,000 | Teva Pharmaceutical Finance Netherlands III BV* | 4.10% | 01/10/2046 | 794,660 | 0.13 |
| 1,014,000 | Teva Pharmaceutical Finance Netherlands III BV* | 5.13% | 09/05/2029 | 976,298 | 0.15 |
| 1,000,000 | TK Elevator Holdco GmbH** | 7.63% | 15/07/2028 | 993,417 | 0.16 |
| 980,000 | TK Elevator US Newco Inc** | 5.25% | 15/07/2027 | 951,081 | 0.15 |
| 1,315,000 | TMS International Corp** | 6.25% | 15/04/2029 | 1,208,249 | 0.19 |
| 870,000 | TransDigm Inc* | 4.63% | 15/01/2029 | 812,492 | 0.13 |
| 935,000 | TransDigm Inc** | 6.38% | 01/03/2029 | 940,884 | 0.15 |
| 950,000 | TransDigm Inc** | 6.63% | 01/03/2032 | 960,744 | 0.15 |
| 1,515,000 | TransDigm Inc** | 6.75% | 15/08/2028 | 1,535,413 | 0.24 |
| 2,655,000 | TransDigm Inc** | 6.88% | 15/12/2030 | 2,712,600 | 0.43 |
| 1,065,000 | TreeHouse Foods Inc* | 4.00% | 01/09/2028 | 957,600 | 0.15 |
| 40,000 | Tri Pointe Homes Inc* | 5.25% | 01/06/2027 | 39,063 | 0.01 |
| 1,020,000 | Tri Pointe Homes Inc* | 5.70% | 15/06/2028 | 1,002,186 | 0.16 |
| 708,000 | Trident Energy Finance Plc** | 12.50% | 30/11/2029 | 729,169 | 0.12 |
| 1,195,000 | Trident TPI Holdings Inc** | 12.75% | 31/12/2028 | 1,306,679 | 0.21 |
| 535,000 | Trivium Packaging Finance BV* | 5.50% | 15/08/2026 | 524,761 | 0.08 |
| 1,005,000 | Trivium Packaging Finance BV* | 8.50% | 15/08/2027 | 998,539 | 0.16 |
| 385,000 | TTM Technologies Inc** | 4.00% | 01/03/2029 | 353,728 | 0.06 |
| 721,000 | Tullow Oil Plc* | 10.25% | 15/05/2026 | 685,102 | 0.11 |
| 300,000 | Turk Telekomunikasyon AS* | 7.38% | 20/05/2029 | 301,303 | 0.05 |
| 400,000 | Turkcell Iletisim Hizmetleri AS* | 5.80% | 11/04/2028 | 385,159 | 0.06 |
| 269,000 | Turkiye Garanti Bankasi AS* | 8.38% | 28/02/2034 | 268,655 | 0.04 |
| 327,000 | Turkiye Vakiflar Bankasi TAO* | 9.00% | 12/10/2028 | 341,108 | 0.06 |
| 336,000 | Turkiye Vakiflar Bankasi TAO** | 10.12% | 29/12/2049 | 340,993 | 0.06 |
| 2,140,000 | UKG Inc** | 6.88% | 01/02/2031 | 2,168,333 | 0.34 |
| 575,000 | United Airlines Inc** | 4.38% | 15/04/2026 | 556,121 | 0.08 |
| 1,420,000 | United Airlines Inc** | 4.63% | 15/04/2029 | 1,323,618 | 0.21 |
| 660,000 | United Rentals North America Inc* | 3.75% | 15/01/2032 | 574,848 | 0.09 |
| 210,000 | United Rentals North America Inc* | 4.00% | 15/07/2030 | 190,194 | 0.03 |
| 390,000 | United Rentals North America Inc* | 5.25% | 15/01/2030 | 378,265 | 0.06 |
| 1,600,000 | United Rentals North America Inc** | 6.13% | 15/03/2034 | 1,596,164 | 0.25 |
| 380,000 | Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC** | 4.75% | 15/04/2028 | 311,154 | 0.05 |
| 540,000 | Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC** | 10.50% | 15/02/2028 | 529,391 | 0.08 |
| 950,000 | US Acute Care Solutions LLC** | 9.75% | 15/05/2029 | 936,737 | 0.15 |
| 785,000 | US Foods Inc** | 4.75% | 15/02/2029 | 745,216 | 0.12 |
| 565,000 | US Foods Inc** | 6.88% | 15/09/2028 | 578,372 | 0.09 |
| 1,035,000 | US Foods Inc** | 7.25% | 15/01/2032 | 1,075,409 | 0.17 |
| 905,000 | USI Inc** | 7.50% | 15/01/2032 | 920,289 | 0.14 |
| 845,000 | Valaris Ltd** | 8.38% | 30/04/2030 | 875,486 | 0.14 |
| 200,000 | Vanke Real Estate Hong Kong Co Ltd* | 3.98% | 09/11/2027 | 126,961 | 0.02 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 461,540 | Vedanta Resources Finance II Plc** | 13.88% | 21/01/2027 | 456,848 | 0.07 |
| 462,000 | Vedanta Resources Finance II Plc** | 13.88% | 09/12/2028 | 445,101 | 0.07 |
| 855,000 | Venture Global LNG Inc** | 8.13% | 01/06/2028 | 881,511 | 0.14 |
| 490,000 | Venture Global LNG Inc** | 8.38% | 01/06/2031 | 508,608 | 0.08 |
| 860,000 | Venture Global LNG Inc** | 9.50% | 01/02/2029 | 942,320 | 0.15 |
| 260,000 | Venture Global LNG Inc** | 9.88% | 01/02/2032 | 283,153 | 0.04 |
| 1,295,000 | Verde Purchaser LLC** | 10.50% | 30/11/2030 | 1,370,309 | 0.22 |
| 1,060,000 | Vibrantz Technologies Inc** | 9.00% | 15/02/2030 | 971,458 | 0.15 |
| 605,000 | Viking Cruises Ltd** | 5.88% | 15/09/2027 | 599,119 | 0.10 |
| 515,000 | Viking Cruises Ltd** | 7.00% | 15/02/2029 | 518,132 | 0.08 |
| 495,000 | Viking Cruises Ltd** | 9.13% | 15/07/2031 | 536,518 | 0.09 |
| 1,125,000 | Viking Ocean Cruises Ship VII Ltd** | 5.63% | 15/02/2029 | 1,101,293 | 0.17 |
| 1,235,000 | Virgin Media Secured Finance Plc* | 5.50% | 15/05/2029 | 1,129,970 | 0.18 |
| 635,000 | VistaJet Malta Finance Plc/Vista Management Holding Inc** | 6.38% | 01/02/2030 | 499,661 | 0.08 |
| 335,000 | Vistra Operations Co LLC** | 4.38% | 01/05/2029 | 312,154 | 0.05 |
| 355,000 | Vistra Operations Co LLC** | 5.63% | 15/02/2027 | 349,304 | 0.05 |
| 1,455,000 | Vistra Operations Co LLC** | 6.88% | 15/04/2032 | 1,478,188 | 0.23 |
| 2,560,000 | Vistra Operations Co LLC** | 7.75% | 15/10/2031 | 2,667,970 | 0.42 |
| 2,140,000 | VM Consolidated Inc** | 5.50% | 15/04/2029 | 2,043,029 | 0.32 |
| 301,000 | VTR Finance NV** | 6.38% | 15/07/2028 | 262,641 | 0.04 |
| 1,290,000 | Wand NewCo 3 Inc** | 7.63% | 30/01/2032 | 1,333,392 | 0.21 |
| 360,000 | WE Soda Investments Holding Plc** | 9.50% | 06/10/2028 | 369,495 | 0.06 |
| 655,000 | WESCO Distribution Inc** | 6.38% | 15/03/2029 | 658,186 | 0.10 |
| 540,000 | WESCO Distribution Inc** | 6.63% | 15/03/2032 | 546,359 | 0.09 |
| 630,000 | White Cap Buyer LLC** | 6.88% | 15/10/2028 | 608,480 | 0.10 |
| 840,000 | White Cap Parent LLC** | 8.25% | 15/03/2026 | 840,750 | 0.13 |
| 445,000 | Williams Scotsman Inc** | 6.63% | 15/06/2029 | 448,911 | 0.07 |
| 1,090,000 | Williams Scotsman Inc** | 7.38% | 01/10/2031 | 1,122,409 | 0.18 |
| 1,615,000 | Windsor Holdings III LLC** | 8.50% | 15/06/2030 | 1,687,573 | 0.27 |
| 945,000 | WMG Acquisition Corp** | 3.75% | 01/12/2029 | 857,631 | 0.14 |
| 615,000 | WMG Acquisition Corp** | 3.88% | 15/07/2030 | 549,616 | 0.09 |
| 1,415,000 | WR Grace Holdings LLC** | 5.63% | 15/08/2029 | 1,305,692 | 0.21 |
| 1,395,000 | WR Grace Holdings LLC** | 7.38% | 01/03/2031 | 1,415,414 | 0.22 |
| 1,235,000 | Wrangler Holdco Corp** | 6.63% | 01/04/2032 | 1,230,527 | 0.19 |
| 2,095,000 | XHR LP** | 4.88% | 01/06/2029 | 1,965,243 | 0.31 |
| 516,000 | XP Inc* | 6.75% | 02/07/2029 | 512,775 | 0.08 |
| 370,000 | XPO Inc** | 7.13% | 01/06/2031 | 378,368 | 0.06 |
| 2,685,000 | XPO Inc** | 7.13% | 01/02/2032 | 2,754,421 | 0.44 |
| 851,000 | Yapi ve Kredi Bankasi AS** | 9.25% | 16/10/2028 | 904,099 | 0.14 |
| 450,000 | Yapi ve Kredi Bankasi AS** | 9.25% | 17/01/2034 | 461,858 | 0.07 |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|--------------------|-----------------|
| Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 260,000 | Yapi ve Kredi Bankasi AS** | 9.74% | 29/12/2049 | 261,072 | 0.04 |
| 400,000 | Yinson Boronia Production BV [†] | 8.95% | 31/07/2042 | 404,200 | 0.07 |
| 500,000 | YPF SA [*] | 6.95% | 21/07/2027 | 453,193 | 0.07 |
| 500,000 | YPF SA** | 7.00% | 15/12/2047 | 352,704 | 0.06 |
| 500,000 | YPF SA [*] | 8.50% | 27/06/2029 | 465,364 | 0.07 |
| 1,228,000 | YPF SA** | 9.50% | 17/01/2031 | 1,248,743 | 0.20 |
| 485,000 | Zayo Group Holdings Inc** | 4.00% | 01/03/2027 | 388,483 | 0.06 |
| 275,000 | Zayo Group Holdings Inc** | 6.13% | 01/03/2028 | 184,453 | 0.03 |
| 1,350,000 | Zebra Technologies Corp** | 6.50% | 01/06/2032 | 1,366,206 | 0.21 |
| 685,000 | ZF North America Capital Inc** | 6.75% | 23/04/2030 | 698,276 | 0.11 |
| 550,000 | ZF North America Capital Inc** | 6.88% | 23/04/2032 | 568,964 | 0.09 |
| 1,510,000 | Ziff Davis Inc** | 4.63% | 15/10/2030 | 1,366,762 | 0.22 |
| 330,000 | Ziggo Bond Co BV [†] | 5.13% | 28/02/2030 | 280,898 | 0.04 |
| 1,385,000 | Ziggo BV [†] | 4.88% | 15/01/2030 | 1,233,527 | 0.20 |
| Total United States Dollar | | | | 443,046,823 | 69.90 |
| Total Corporate Bonds | | | | 598,637,465 | 94.44 |
| Term Loans[^] 0.85% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 562,111 | Aveanna Healthcare LLC | 9.20% | 17/07/2028 | 539,630 | 0.08 |
| 92,302 | Calpine Corp | 0.00% | 31/01/2031 | 92,142 | 0.01 |
| 255,000 | Cornerstone Building Brands Inc | 9.83% | 15/05/2031 | 253,938 | 0.04 |
| 745,000 | Cotiviti Inc | 15.25% | 01/05/2031 | 742,363 | 0.12 |
| 555,000 | Level 3 Financing Inc | 0.00% | 15/04/2030 | 541,680 | 0.09 |
| 194,509 | Neptune BidCo US Inc | 10.41% | 11/04/2029 | 183,568 | 0.03 |
| 359,100 | Prairie ECI Acquiror LP | 10.09% | 01/08/2029 | 359,775 | 0.06 |
| 219,839 | Rackspace Finance LLC | 11.69% | 15/05/2028 | 223,275 | 0.04 |
| 1,062,338 | Star Parent Inc | 9.08% | 27/09/2030 | 1,062,757 | 0.17 |
| 460,000 | Truist Insurance Holdings LLC | 10.08% | 06/05/2032 | 470,350 | 0.07 |
| 180,000 | Verde Purchaser LLC | 9.83% | 30/11/2030 | 180,067 | 0.03 |
| 685,000 | VS Buyer LLC | 8.58% | 12/04/2031 | 687,569 | 0.11 |
| Total Term Loans[†] | | | | 5,337,114 | 0.85 |
| Repurchase Agreements 1.18% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 7,500,000 | State Street Bank and Trust Co, repurchase value US\$ 7,503,306 [^] | 5.29% | 01/07/2024 | 7,500,000 | 1.18 |
| Total Repurchase Agreements[†] | | | | 7,500,000 | 1.18 |
| Total Investments | | | | 611,474,579 | 96.47 |

[^] Collateralised by US Treasury Notes/Bonds valued at US\$ 7,650,103 in total.

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.35% (31 December 2023: 2.14%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|---------------|-----------------------------|-----------|------------------------|------------------------|
| € 3,459,549 | US\$ 3,699,961 | 18/07/2024 | UBS AG | 3 | 10,644 | 0.00 |
| £ 267,965 | US\$ 336,448 | 18/07/2024 | UBS AG | 1 | 2,319 | 0.00 |
| US\$ 25,847,475 | € 23,992,556 | 18/07/2024 | Goldman Sachs International | 2 | 113,804 | 0.03 |
| US\$ 112,796,727 | € 104,512,869 | 18/07/2024 | UBS AG | 5 | 699,469 | 0.11 |
| US\$ 5,297,580 | € 4,928,898 | 18/07/2024 | Westpac Banking Corp | 1 | 10,997 | 0.00 |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 52,838 | US\$ 35,100 | 18/07/2024 | Goldman Sachs International | 3 | 203 | 0.00 |
| AUD 4,459,668 | US\$ 2,955,755 | 18/07/2024 | Westpac Banking Corp | 7 | 23,895 | 0.00 |
| US\$ 7,694 | AUD 11,486 | 18/07/2024 | Westpac Banking Corp | 2 | 20 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 86,998,423 | US\$ 96,284,065 | 18/07/2024 | UBS AG | 4 | 721,989 | 0.11 |
| CHF 1,182,790 | US\$ 1,313,445 | 18/07/2024 | Westpac Banking Corp | 24 | 5,404 | 0.00 |
| US\$ 1,481,221 | CHF 1,320,531 | 18/07/2024 | Westpac Banking Corp | 25 | 8,785 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 108,777,841 | US\$ 116,363,410 | 18/07/2024 | UBS AG | 2 | 308,324 | 0.06 |
| € 1,219 | US\$ 1,304 | 18/07/2024 | Westpac Banking Corp | 9 | 3 | 0.00 |
| US\$ 494,496 | € 460,866 | 18/07/2024 | UBS AG | 1 | 186 | 0.00 |
| US\$ 2,219,404 | € 2,053,842 | 18/07/2024 | Westpac Banking Corp | 46 | 16,517 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 192,052 | US\$ 240,188 | 18/07/2024 | Goldman Sachs International | 1 | 2,609 | 0.00 |
| £ 18,237,800 | US\$ 22,789,864 | 18/07/2024 | UBS AG | 2 | 266,774 | 0.04 |
| £ 226,834 | US\$ 282,843 | 18/07/2024 | Westpac Banking Corp | 16 | 3,925 | 0.00 |
| US\$ 401,986 | £ 316,101 | 18/07/2024 | Westpac Banking Corp | 29 | 2,362 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 2,198,229 | 0.35 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 613,672,808 | 96.82 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.08%) (31 December 2023: (1.21%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| € 8,635,692 | US\$ 9,370,027 | 18/07/2024 | UBS AG | 2 | (107,652) | (0.02) |
| £ 3,075,622 | US\$ 3,917,583 | 18/07/2024 | UBS AG | 1 | (29,312) | (0.01) |
| US\$ 1,993,134 | £ 1,588,508 | 18/07/2024 | Goldman Sachs International | 2 | (15,094) | (0.00) |
| US\$ 26,044,963 | £ 20,755,412 | 18/07/2024 | UBS AG | 3 | (194,495) | (0.03) |
| US\$ 1,716,376 | £ 1,367,247 | 18/07/2024 | Westpac Banking Corp | 1 | (12,128) | (0.00) |
| US\$ 992,610 | € 927,167 | 18/07/2024 | Westpac Banking Corp | 1 | (1,840) | (0.00) |

Global High Yield SDG Engagement - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.08%) (31 December 2023: (1.21%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| US\$ 1,044 | AUD 1,594 | 18/07/2024 | Goldman Sachs International | 2 | (21) | (0.00) |
| US\$ 309 | AUD 472 | 18/07/2024 | UBS AG | 1 | (6) | (0.00) |
| US\$ 20,157 | AUD 30,302 | 18/07/2024 | Westpac Banking Corp | 6 | (88) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 108,301 | US\$ 121,565 | 18/07/2024 | Westpac Banking Corp | 12 | (807) | (0.00) |
| US\$ 508,064 | CHF 460,246 | 18/07/2024 | UBS AG | 1 | (5,125) | (0.00) |
| US\$ 3,669,470 | CHF 3,311,523 | 18/07/2024 | Westpac Banking Corp | 40 | (22,987) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,622,619 | US\$ 1,745,325 | 18/07/2024 | Goldman Sachs International | 2 | (4,954) | (0.00) |
| € 1,304,336 | US\$ 1,420,320 | 18/07/2024 | Westpac Banking Corp | 28 | (21,334) | (0.00) |
| US\$ 1,211,403 | € 1,133,051 | 18/07/2024 | Goldman Sachs International | 2 | (3,873) | (0.00) |
| US\$ 23,969,870 | € 22,407,307 | 18/07/2024 | UBS AG | 2 | (63,512) | (0.02) |
| US\$ 820,819 | € 767,305 | 18/07/2024 | Westpac Banking Corp | 20 | (2,166) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 237,082 | US\$ 300,996 | 18/07/2024 | Westpac Banking Corp | 17 | (1,274) | (0.00) |
| US\$ 300,857 | £ 241,361 | 18/07/2024 | Goldman Sachs International | 2 | (4,277) | (0.00) |
| US\$ 361,586 | £ 289,149 | 18/07/2024 | Westpac Banking Corp | 26 | (3,962) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (494,907) | (0.08) |

Futures Contracts (0.01%) (31 December 2023: (0.00%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| 88 | US Treasury 5-Year Note (CBT) Future September 2024 | (37,813) | (0.01) |
| Total Unrealised Loss on Futures Contracts [*] | | (37,813) | (0.01) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (532,720) | (0.09) |
| Net Financial Assets at Fair Value through Profit or Loss | 613,140,088 | 96.73 |
| Other Net Assets | 20,738,528 | 3.27 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 633,878,616 | 100.00 |

[∧] Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

Global High Yield SDG Engagement - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 164,736,307 | 25.64 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 431,233,085 | 67.12 |
| † Other transferable securities and/or money market instruments | 15,505,187 | 2.41 |
| ± Financial derivative instruments traded on a regulated market | (37,813) | (0.01) |
| ∞ Financial derivative instruments that are traded OTC | 1,703,322 | 0.27 |
| Total Investments | 613,140,088 | 95.43 |

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 95.60% (31 December 2023: 93.78%) | | | | | |
| Canadian Dollar | | | | | |
| 455,000 | Bell Telephone Co of Canada or Bell Canada† | 2.50% | 14/05/2030 | 294,818 | 0.34 |
| 195,000 | Bell Telephone Co of Canada or Bell Canada† | 4.45% | 27/02/2047 | 123,834 | 0.14 |
| 455,000 | Canadian Pacific Railway Co† | 2.54% | 28/02/2028 | 312,388 | 0.36 |
| 455,000 | Enbridge Inc† | 4.24% | 27/08/2042 | 285,542 | 0.32 |
| 410,000 | TELUS Corp† | 2.75% | 08/07/2026 | 288,821 | 0.33 |
| 325,000 | TELUS Corp† | 4.40% | 01/04/2043 | 205,963 | 0.23 |
| 620,000 | Thomson Reuters Corp† | 2.24% | 14/05/2025 | 442,953 | 0.50 |
| Total Canadian Dollar | | | | 1,954,319 | 2.22 |
| Euro | | | | | |
| 300,000 | Achmea BV* | 5.63% | 02/11/2044 | 323,303 | 0.37 |
| 100,000 | AIB Group Plc* | 2.88% | 30/05/2031 | 103,968 | 0.12 |
| 100,000 | Allianz SE* | 5.82% | 25/07/2053 | 117,544 | 0.13 |
| 139,000 | American Tower Corp* | 0.88% | 21/05/2029 | 129,541 | 0.15 |
| 150,000 | American Tower Corp* | 0.95% | 05/10/2030 | 134,398 | 0.15 |
| 100,000 | American Tower Corp* | 4.13% | 16/05/2027 | 108,237 | 0.12 |
| 150,000 | Anheuser-Busch InBev SA* | 3.75% | 22/03/2037 | 160,132 | 0.18 |
| 255,000 | Aroundtown Finance Sarl* | 7.13% | 29/12/2049 | 205,101 | 0.23 |
| 200,000 | Aroundtown SA* | 1.45% | 09/07/2028 | 182,985 | 0.21 |
| 300,000 | AT&T Inc* | 2.45% | 15/03/2035 | 280,970 | 0.32 |
| 190,000 | Athene Global Funding* | 0.83% | 08/01/2027 | 189,052 | 0.22 |
| 157,000 | AusNet Services Holdings Pty Ltd* | 1.63% | 11/03/2081 | 156,778 | 0.18 |
| 500,000 | Balder Finland OYJ* | 2.00% | 18/01/2031 | 433,819 | 0.49 |
| 200,000 | Banco BPM SpA* | 4.88% | 17/01/2030 | 219,346 | 0.25 |
| 100,000 | Banco Santander SA* | 4.88% | 18/10/2031 | 113,318 | 0.13 |
| 150,000 | Bank of America Corp* | 1.95% | 27/10/2026 | 156,991 | 0.18 |
| 100,000 | Banque Federative du Credit Mutuel SA* | 4.38% | 02/05/2030 | 109,585 | 0.12 |
| 100,000 | Barclays Plc* | 4.92% | 08/08/2030 | 111,580 | 0.13 |
| 200,000 | Barclays Plc* | 4.97% | 31/05/2036 | 215,398 | 0.25 |
| 300,000 | Bayerische Landesbank* | 1.38% | 22/11/2032 | 282,220 | 0.32 |
| 251,000 | Becton Dickinson & Co* | 3.83% | 07/06/2032 | 270,613 | 0.31 |
| 200,000 | BNP Paribas SA* | 4.10% | 13/02/2034 | 215,912 | 0.25 |
| 100,000 | BP Capital Markets Plc* | 1.10% | 15/11/2034 | 82,704 | 0.09 |
| 200,000 | Citycon Treasury BV* | 6.50% | 08/03/2029 | 214,836 | 0.24 |
| 300,000 | Commerzbank AG* | 4.88% | 16/10/2034 | 320,804 | 0.37 |
| 400,000 | Crelan SA* | 5.25% | 23/01/2032 | 448,031 | 0.51 |
| 100,000 | Crelan SA* | 5.38% | 30/04/2035 | 108,531 | 0.12 |
| 310,000 | Digital Dutch Finco BV† | 1.25% | 01/02/2031 | 277,163 | 0.32 |
| 322,000 | Discovery Communications LLC* | 1.90% | 19/03/2027 | 328,286 | 0.37 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---------------------------------------|--------|---------------|-----------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 154,000 | DSM BV* | 3.63% | 02/07/2034 | 163,697 | 0.19 |
| 100,000 | Duke Energy Corp* | 3.85% | 15/06/2034 | 103,828 | 0.12 |
| 200,000 | El Corte Ingles SA* | 4.25% | 26/06/2031 | 214,423 | 0.24 |
| 100,000 | Electricite de France SA* | 4.75% | 12/10/2034 | 112,655 | 0.13 |
| 300,000 | Electricite de France SA* | 4.75% | 17/06/2044 | 322,180 | 0.37 |
| 300,000 | Engie SA* | 5.13% | 29/12/2049 | 319,655 | 0.36 |
| 466,000 | Grand City Properties Finance Sarl* | 6.13% | 29/12/2049 | 400,131 | 0.46 |
| 230,000 | Heimstaden Bostad AB* | 1.13% | 21/01/2026 | 225,316 | 0.26 |
| 200,000 | Heimstaden Bostad Treasury BV* | 0.75% | 06/09/2029 | 160,075 | 0.18 |
| 400,000 | Heimstaden Bostad Treasury BV* | 1.00% | 13/04/2028 | 350,608 | 0.40 |
| 740,000 | Heimstaden Bostad Treasury BV* | 1.38% | 24/07/2028 | 648,095 | 0.74 |
| 300,000 | Islandsbanki HF* | 4.63% | 27/03/2028 | 324,462 | 0.37 |
| 400,000 | JPMorgan Chase & Co* | 3.76% | 21/03/2034 | 426,089 | 0.49 |
| 100,000 | K+S AG* | 4.25% | 19/06/2029 | 107,010 | 0.12 |
| 100,000 | Landsbankinn HF* | 5.00% | 13/05/2028 | 109,754 | 0.12 |
| 100,000 | Linde Plc* | 3.63% | 12/06/2034 | 107,811 | 0.12 |
| 200,000 | Lloyds Banking Group Plc* | 3.88% | 14/05/2032 | 213,890 | 0.24 |
| 181,000 | Medtronic Inc* | 4.15% | 15/10/2053 | 196,860 | 0.22 |
| 95,000 | Metropolitan Life Global Funding I* | 4.00% | 05/04/2028 | 103,765 | 0.12 |
| 356,000 | Molson Coors Beverage Co* | 3.80% | 15/06/2032 | 383,509 | 0.44 |
| 200,000 | Morgan Stanley* | 3.96% | 21/03/2035 | 213,124 | 0.24 |
| 200,000 | MSD Netherlands Capital BV* | 3.75% | 30/05/2054 | 208,423 | 0.24 |
| 160,000 | National Grid North America Inc* | 4.67% | 12/09/2033 | 178,359 | 0.20 |
| 186,000 | National Grid Plc* | 2.95% | 30/03/2030 | 190,486 | 0.22 |
| 483,000 | Nationwide Building Society* | 2.00% | 25/07/2029 | 516,962 | 0.59 |
| 249,000 | NatWest Group Plc* | 0.67% | 14/09/2029 | 234,622 | 0.27 |
| 400,000 | Norddeutsche Landesbank-Girozentrale* | 5.63% | 23/08/2034 | 426,083 | 0.49 |
| 175,000 | Procter & Gamble Co* | 3.25% | 02/08/2031 | 188,212 | 0.21 |
| 119,000 | Prologis International Funding II SA* | 4.38% | 01/07/2036 | 127,144 | 0.14 |
| 243,000 | PVH Corp* | 4.13% | 16/07/2029 | 259,616 | 0.30 |
| 600,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 636,629 | 0.73 |
| 831,000 | Southern Co* | 1.88% | 15/09/2081 | 795,332 | 0.91 |
| 200,000 | Swisscom Finance BV* | 3.63% | 29/11/2036 | 212,761 | 0.24 |
| 295,000 | Timken Co* | 4.13% | 23/05/2034 | 308,198 | 0.35 |
| 100,000 | Toyota Finance Australia Ltd* | 3.39% | 18/03/2030 | 106,442 | 0.12 |
| 365,000 | UBS Group AG* | 2.13% | 13/10/2026 | 382,285 | 0.44 |
| 200,000 | UBS Group AG* | 4.75% | 17/03/2032 | 224,254 | 0.26 |
| 200,000 | UniCredit SpA* | 4.20% | 11/06/2034 | 210,231 | 0.24 |
| 392,000 | Verizon Communications Inc* | 0.75% | 22/03/2032 | 341,065 | 0.39 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 200,000 | Verizon Communications Inc [*] | 3.75% | 28/02/2036 | 212,041 | 0.24 |
| 116,000 | Verizon Communications Inc [*] | 4.25% | 31/10/2030 | 128,831 | 0.15 |
| 200,000 | Virgin Money UK Plc [*] | 4.00% | 18/03/2028 | 214,777 | 0.24 |
| 200,000 | Volkswagen Leasing GmbH [*] | 3.63% | 11/10/2026 | 214,222 | 0.24 |
| 500,000 | Warnermedia Holdings Inc [*] | 4.69% | 17/05/2033 | 533,322 | 0.61 |
| Total Euro | | | | 18,058,380 | 20.58 |
| Pound Sterling | | | | | |
| 400,000 | AA Bond Co Ltd [*] | 3.25% | 31/07/2028 | 447,223 | 0.51 |
| 784,000 | AA Bond Co Ltd [*] | 6.85% | 31/07/2031 | 996,960 | 1.14 |
| 150,000 | Admiral Group Plc [*] | 8.50% | 06/01/2034 | 210,334 | 0.24 |
| 100,000 | Aroundtown SA [*] | 3.00% | 16/10/2029 | 100,905 | 0.11 |
| 131,000 | Barclays Plc [*] | 5.85% | 21/03/2035 | 165,660 | 0.19 |
| 180,000 | Blackstone Property Partners Europe Holdings Sarl ^{**} | 2.63% | 20/10/2028 | 198,850 | 0.23 |
| 100,000 | Blackstone Property Partners Europe Holdings Sarl [*] | 4.88% | 29/04/2032 | 114,195 | 0.13 |
| 600,000 | BPCE SA [*] | 5.38% | 22/10/2031 | 752,740 | 0.86 |
| 100,000 | British Telecommunications Plc [*] | 5.75% | 13/02/2041 | 124,421 | 0.14 |
| 113,000 | Burberry Group Plc [*] | 5.75% | 20/06/2030 | 142,496 | 0.16 |
| 600,000 | Centrica Plc [*] | 6.50% | 21/05/2055 | 767,209 | 0.87 |
| 300,000 | Coventry Building Society [*] | 5.88% | 12/03/2030 | 381,123 | 0.43 |
| 100,000 | Electricite de France SA [*] | 6.00% | 29/12/2049 | 123,467 | 0.14 |
| 130,000 | Holcim Sterling Finance Netherlands BV [*] | 2.25% | 04/04/2034 | 125,220 | 0.14 |
| 500,000 | Intesa Sanpaolo SpA [*] | 5.15% | 10/06/2030 | 584,491 | 0.67 |
| 200,000 | KBC Group NV [*] | 6.15% | 19/03/2034 | 253,013 | 0.29 |
| 100,000 | Motability Operations Group Plc [*] | 5.75% | 17/06/2051 | 129,959 | 0.15 |
| 100,000 | National Grid Electricity Distribution South West Plc [*] | 5.82% | 31/07/2041 | 127,303 | 0.15 |
| 103,000 | Orsted AS [*] | 5.13% | 13/09/2034 | 127,698 | 0.15 |
| 300,000 | OSB Group Plc [*] | 8.88% | 16/01/2030 | 403,880 | 0.46 |
| 100,000 | Pension Insurance Corp Plc [*] | 6.88% | 15/11/2034 | 125,502 | 0.14 |
| 300,000 | Pension Insurance Corp Plc [*] | 8.00% | 13/11/2033 | 405,853 | 0.46 |
| 165,000 | Phoenix Group Holdings Plc [*] | 5.63% | 28/04/2031 | 197,665 | 0.23 |
| 200,000 | Rothesay Life Plc [*] | 7.02% | 10/12/2034 | 252,843 | 0.29 |
| 200,000 | Rothesay Life Plc [*] | 7.73% | 16/05/2033 | 266,670 | 0.30 |
| 468,000 | Schroders Plc [*] | 6.35% | 18/07/2034 | 594,616 | 0.68 |
| 200,000 | Severn Trent Utilities Finance Plc [*] | 4.88% | 24/01/2042 | 225,764 | 0.26 |
| 313,000 | SW Finance I Plc [*] | 7.00% | 16/04/2040 | 372,739 | 0.42 |
| 235,000 | SW Finance I Plc [*] | 7.38% | 12/12/2041 | 289,702 | 0.33 |
| 400,000 | Traton Finance Luxembourg SA [*] | 5.63% | 16/01/2029 | 504,209 | 0.57 |
| Total Pound Sterling | | | | 9,512,710 | 10.84 |

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 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| United States Dollar | | | | | |
| 490,000 | AbbVie Inc [*] | 4.05% | 21/11/2039 | 425,847 | 0.49 |
| 335,000 | AbbVie Inc [*] | 5.05% | 15/03/2034 | 334,147 | 0.38 |
| 130,000 | AbbVie Inc [*] | 5.40% | 15/03/2054 | 128,641 | 0.15 |
| 305,000 | Adobe Inc ^{**} | 4.95% | 04/04/2034 | 303,756 | 0.35 |
| 350,000 | AerCap Ireland Capital DAC/AerCap Global Aviation Trust [*] | 1.75% | 30/01/2026 | 329,839 | 0.38 |
| 385,000 | AerCap Ireland Capital DAC/AerCap Global Aviation Trust [*] | 3.00% | 29/10/2028 | 350,011 | 0.40 |
| 210,000 | AerCap Ireland Capital DAC/AerCap Global Aviation Trust [*] | 3.30% | 30/01/2032 | 180,500 | 0.21 |
| 230,000 | Air Lease Corp [*] | 3.38% | 01/07/2025 | 224,807 | 0.26 |
| 305,000 | Air Lease Corp [*] | 4.63% | 01/10/2028 | 295,883 | 0.34 |
| 310,000 | Air Lease Corp [*] | 5.10% | 01/03/2029 | 306,829 | 0.35 |
| 440,000 | Algonquin Power & Utilities Corp ^{**} | 5.37% | 15/06/2026 | 438,081 | 0.50 |
| 215,000 | American Express Co ^{**} | 5.65% | 23/04/2027 | 215,908 | 0.25 |
| 180,000 | American Express Co ^{**} | 6.49% | 30/10/2031 | 191,961 | 0.22 |
| 235,000 | American International Group Inc [*] | 4.75% | 01/04/2048 | 207,336 | 0.24 |
| 400,000 | Amgen Inc ^{**} | 2.80% | 15/08/2041 | 281,399 | 0.32 |
| 250,000 | Amgen Inc ^{**} | 4.40% | 01/05/2045 | 210,537 | 0.24 |
| 545,000 | Amgen Inc ^{**} | 5.15% | 02/03/2028 | 545,019 | 0.62 |
| 130,000 | Amgen Inc ^{**} | 5.75% | 02/03/2063 | 127,423 | 0.14 |
| 695,000 | Anheuser-Busch InBev Worldwide Inc [*] | 5.45% | 23/01/2039 | 704,940 | 0.80 |
| 280,000 | Aon North America Inc [*] | 5.75% | 01/03/2054 | 274,101 | 0.31 |
| 255,000 | Apple Inc ^{**} | 2.38% | 08/02/2041 | 176,213 | 0.20 |
| 330,000 | Applied Materials Inc ^{**} | 4.80% | 15/06/2029 | 329,605 | 0.38 |
| 155,000 | Ares Capital Corp [*] | 5.95% | 15/07/2029 | 152,416 | 0.17 |
| 315,000 | AT&T Inc [*] | 3.50% | 01/06/2041 | 240,811 | 0.27 |
| 190,000 | AT&T Inc ^{**} | 3.50% | 15/09/2053 | 129,080 | 0.15 |
| 405,000 | Athene Global Funding ^{**} | 1.61% | 29/06/2026 | 375,146 | 0.43 |
| 160,000 | Baker Hughes Holdings LLC/Baker Hughes Co-Obligor Inc ^{**} | 4.08% | 15/12/2047 | 128,075 | 0.15 |
| 600,000 | Banco Santander SA [*] | 5.55% | 14/03/2028 | 599,073 | 0.68 |
| 200,000 | Banco Santander SA [*] | 6.35% | 14/03/2034 | 200,258 | 0.23 |
| 275,000 | Barclays Plc [*] | 4.97% | 16/05/2029 | 269,255 | 0.31 |
| 125,000 | Bell Telephone Co of Canada or Bell Canada [*] | 5.10% | 11/05/2033 | 122,633 | 0.14 |
| 500,000 | BNP Paribas SA ^{**} | 2.22% | 09/06/2026 | 483,421 | 0.55 |
| 275,000 | BNP Paribas SA ^{**} | 4.25% | 15/10/2024 | 273,562 | 0.31 |
| 185,000 | Boeing Co [*] | 3.63% | 01/02/2031 | 161,995 | 0.18 |
| 260,000 | Boeing Co [*] | 5.71% | 01/05/2040 | 239,847 | 0.27 |
| 330,000 | Boeing Co [*] | 5.81% | 01/05/2050 | 297,614 | 0.34 |
| 160,000 | Boeing Co [*] | 5.93% | 01/05/2060 | 143,147 | 0.16 |
| 305,000 | Bristol-Myers Squibb Co [*] | 5.10% | 22/02/2031 | 306,253 | 0.35 |
| 185,000 | Bristol-Myers Squibb Co [*] | 5.65% | 22/02/2064 | 180,859 | 0.21 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 335,000 | Capital One Financial Corp [*] | 4.20% | 29/10/2025 | 328,238 | 0.37 |
| 455,000 | Capital One Financial Corp ^{**} | 7.62% | 30/10/2031 | 501,056 | 0.57 |
| 325,000 | CDW LLC/CDW Finance Corp ^{**} | 3.25% | 15/02/2029 | 293,890 | 0.33 |
| 460,000 | Centene Corp [*] | 2.45% | 15/07/2028 | 408,765 | 0.47 |
| 140,000 | CenterPoint Energy Houston Electric LLC [*] | 5.15% | 01/03/2034 | 139,000 | 0.16 |
| 460,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 2.25% | 15/01/2029 | 393,310 | 0.45 |
| 190,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 3.90% | 01/06/2052 | 119,258 | 0.14 |
| 330,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 4.80% | 01/03/2050 | 242,322 | 0.28 |
| 210,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 6.65% | 01/02/2034 | 212,237 | 0.24 |
| 395,000 | Cisco Systems Inc ^{**} | 4.95% | 26/02/2031 | 394,797 | 0.45 |
| 550,000 | Citibank NA ^{**} | 5.57% | 30/04/2034 | 559,001 | 0.64 |
| 275,000 | Citigroup Inc ^{**} | 4.41% | 31/03/2031 | 262,192 | 0.30 |
| 380,000 | Citizens Financial Group Inc ^{**} | 5.84% | 23/01/2030 | 378,888 | 0.43 |
| 200,000 | Comcast Corp ^{**} | 3.40% | 15/07/2046 | 144,788 | 0.16 |
| 185,000 | Consolidated Edison Co of New York Inc [*] | 5.70% | 15/05/2054 | 184,697 | 0.21 |
| 470,000 | Constellation Brands Inc [*] | 4.75% | 09/05/2032 | 452,006 | 0.51 |
| 185,000 | Constellation Energy Generation LLC ^{**} | 5.75% | 15/03/2054 | 179,450 | 0.20 |
| 535,000 | Cooperatieve Rabobank UA ^{**} | 5.50% | 18/07/2025 | 535,854 | 0.61 |
| 235,000 | Corebridge Financial Inc [*] | 5.75% | 15/01/2034 | 236,703 | 0.27 |
| 255,000 | CRH America Finance Inc [*] | 5.40% | 21/05/2034 | 252,780 | 0.29 |
| 255,000 | CRH SMW Finance DAC [*] | 5.20% | 21/05/2029 | 254,918 | 0.29 |
| 420,000 | CVS Health Corp [*] | 5.05% | 25/03/2048 | 362,144 | 0.41 |
| 355,000 | CVS Health Corp [*] | 5.13% | 21/02/2030 | 351,259 | 0.40 |
| 245,000 | Diamondback Energy Inc ^{**} | 5.40% | 18/04/2034 | 242,653 | 0.28 |
| 80,000 | Diamondback Energy Inc ^{**} | 5.75% | 18/04/2054 | 77,609 | 0.09 |
| 180,000 | Diamondback Energy Inc [*] | 6.25% | 15/03/2053 | 185,477 | 0.21 |
| 520,000 | Dominion Energy Inc [*] | 5.38% | 15/11/2032 | 515,784 | 0.59 |
| 360,000 | Duke Energy Corp [*] | 3.75% | 01/09/2046 | 262,438 | 0.30 |
| 250,000 | Duke Energy Corp [*] | 5.80% | 15/06/2054 | 243,065 | 0.28 |
| 305,000 | Elevance Health Inc [*] | 5.15% | 15/06/2029 | 305,888 | 0.35 |
| 370,000 | Enbridge Inc [*] | 5.70% | 08/03/2033 | 373,046 | 0.42 |
| 210,000 | Enbridge Inc [*] | 5.95% | 05/04/2054 | 208,518 | 0.24 |
| 220,000 | Energy Transfer LP ^{**} | 5.55% | 15/05/2034 | 217,867 | 0.25 |
| 135,000 | Energy Transfer LP [*] | 5.95% | 15/05/2054 | 131,543 | 0.15 |
| 335,000 | Energy Transfer LP [*] | 6.55% | 01/12/2033 | 355,235 | 0.40 |
| 201,000 | Equitable Holdings Inc ^{**} | 5.00% | 20/04/2048 | 180,466 | 0.21 |
| 150,000 | Exelon Corp ^{**} | 4.45% | 15/04/2046 | 123,858 | 0.14 |
| 640,000 | F&G Global Funding ^{**} | 5.15% | 07/07/2025 | 634,618 | 0.72 |
| 320,000 | Fifth Third Bancorp ^{**} | 5.63% | 29/01/2032 | 317,344 | 0.36 |
| 585,000 | Fiserv Inc [*] | 5.15% | 15/03/2027 | 585,488 | 0.67 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 400,000 | Ford Motor Credit Co LLC [*] | 6.80% | 07/11/2028 | 413,463 | 0.47 |
| 315,000 | GATX Corp [*] | 5.40% | 15/03/2027 | 315,396 | 0.36 |
| 640,000 | GE HealthCare Technologies Inc ^{**} | 5.60% | 15/11/2025 | 640,480 | 0.73 |
| 190,000 | General Motors Financial Co Inc [*] | 3.60% | 21/06/2030 | 170,720 | 0.19 |
| 200,000 | General Motors Financial Co Inc [*] | 5.80% | 23/06/2028 | 202,525 | 0.23 |
| 115,000 | Gilead Sciences Inc ^{**} | 5.55% | 15/10/2053 | 114,906 | 0.13 |
| 435,000 | Goldman Sachs Bank USA ^{**} | 5.28% | 18/03/2027 | 433,727 | 0.49 |
| 470,000 | Goldman Sachs Group Inc ^{**} | 1.54% | 10/09/2027 | 431,782 | 0.49 |
| 375,000 | Goldman Sachs Group Inc ^{**} | 1.99% | 27/01/2032 | 304,467 | 0.35 |
| 740,000 | Goldman Sachs Group Inc ^{**} | 3.81% | 23/04/2029 | 702,319 | 0.80 |
| 210,000 | Goldman Sachs Group Inc [*] | 5.85% | 25/04/2035 | 215,193 | 0.24 |
| 240,000 | HCA Inc [*] | 5.25% | 15/06/2049 | 214,108 | 0.24 |
| 315,000 | Home Depot Inc [*] | 4.25% | 01/04/2046 | 265,169 | 0.30 |
| 485,000 | HSBC Holdings Plc [*] | 2.01% | 22/09/2028 | 435,703 | 0.50 |
| 315,000 | HSBC USA Inc [*] | 5.29% | 04/03/2027 | 315,923 | 0.36 |
| 185,000 | Intel Corp ^{**} | 4.90% | 05/08/2052 | 163,183 | 0.19 |
| 120,000 | Intel Corp ^{**} | 5.60% | 21/02/2054 | 116,356 | 0.13 |
| 120,000 | Intel Corp ^{**} | 5.70% | 10/02/2053 | 118,039 | 0.13 |
| 160,000 | International Business Machines Corp [*] | 4.00% | 20/06/2042 | 130,886 | 0.15 |
| 200,000 | Intesa Sanpaolo SpA ^{**} | 8.25% | 21/11/2033 | 220,711 | 0.25 |
| 585,000 | ITC Holdings Corp ^{**} | 2.95% | 14/05/2030 | 516,048 | 0.59 |
| 230,000 | JPMorgan Chase & Co ^{**} | 1.47% | 22/09/2027 | 211,297 | 0.24 |
| 500,000 | JPMorgan Chase & Co ^{**} | 2.30% | 15/10/2025 | 495,021 | 0.56 |
| 610,000 | JPMorgan Chase & Co ^{**} | 2.58% | 22/04/2032 | 515,422 | 0.59 |
| 470,000 | JPMorgan Chase & Co ^{**} | 6.25% | 23/10/2034 | 498,746 | 0.57 |
| 410,000 | Kenvue Inc ^{**} | 5.00% | 22/03/2030 | 411,454 | 0.47 |
| 520,000 | Lloyds Banking Group Plc [*] | 3.87% | 09/07/2025 | 519,767 | 0.59 |
| 560,000 | Lloyds Banking Group Plc [*] | 5.68% | 05/01/2035 | 558,082 | 0.64 |
| 235,000 | Lloyds Banking Group Plc [*] | 5.87% | 06/03/2029 | 238,421 | 0.27 |
| 210,000 | Lowe's Cos Inc [*] | 3.75% | 01/04/2032 | 190,747 | 0.22 |
| 155,000 | LYB International Finance III LLC [*] | 4.20% | 15/10/2049 | 119,020 | 0.14 |
| 325,000 | Marriott International Inc ^{**} | 4.88% | 15/05/2029 | 320,969 | 0.37 |
| 285,000 | McDonald's Corp [*] | 3.63% | 01/09/2049 | 206,734 | 0.24 |
| 85,000 | Merck & Co Inc [*] | 2.90% | 10/12/2061 | 50,974 | 0.06 |
| 305,000 | Meta Platforms Inc ^{**} | 5.60% | 15/05/2053 | 311,525 | 0.35 |
| 245,000 | MidAmerican Energy Co [*] | 5.30% | 01/02/2055 | 233,501 | 0.27 |
| 365,000 | Mitsubishi UFJ Financial Group Inc ^{**} | 5.26% | 17/04/2030 | 364,244 | 0.41 |
| 370,000 | Molson Coors Beverage Co [*] | 3.00% | 15/07/2026 | 354,308 | 0.40 |
| 240,000 | Morgan Stanley ^{**} | 1.93% | 28/04/2032 | 192,917 | 0.22 |
| 500,000 | Morgan Stanley ^{**} | 2.70% | 22/01/2031 | 438,458 | 0.50 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 405,000 | Morgan Stanley** | 5.12% | 01/02/2029 | 403,512 | 0.46 |
| 275,000 | Morgan Stanley** | 5.47% | 18/01/2035 | 274,383 | 0.31 |
| 195,000 | Morgan Stanley** | 5.83% | 19/04/2035 | 199,964 | 0.23 |
| 225,000 | National Grid Plc* | 5.42% | 11/01/2034 | 220,118 | 0.25 |
| 605,000 | Nationwide Building Society* | 6.56% | 18/10/2027 | 617,532 | 0.70 |
| 215,000 | NatWest Group Plc* | 5.58% | 01/03/2028 | 215,255 | 0.25 |
| 410,000 | NatWest Group Plc* | 5.81% | 13/09/2029 | 415,542 | 0.47 |
| 350,000 | NextEra Energy Capital Holdings Inc* | 5.25% | 28/02/2053 | 326,010 | 0.37 |
| 335,000 | NextEra Energy Capital Holdings Inc** | 6.05% | 01/03/2025 | 335,723 | 0.38 |
| 300,000 | NXP BV/NXP Funding LLC/NXP USA Inc** | 4.30% | 18/06/2029 | 287,985 | 0.33 |
| 285,000 | Occidental Petroleum Corp* | 6.13% | 01/01/2031 | 291,884 | 0.33 |
| 380,000 | Occidental Petroleum Corp** | 6.45% | 15/09/2036 | 397,149 | 0.45 |
| 500,000 | Oracle Corp* | 2.88% | 25/03/2031 | 431,923 | 0.49 |
| 355,000 | Oracle Corp* | 4.00% | 15/07/2046 | 270,991 | 0.31 |
| 260,000 | Oracle Corp* | 4.90% | 06/02/2033 | 252,322 | 0.29 |
| 205,000 | Pacific Gas & Electric Co* | 6.75% | 15/01/2053 | 212,971 | 0.24 |
| 335,000 | Pacific Gas & Electric Co* | 6.95% | 15/03/2034 | 361,005 | 0.41 |
| 125,000 | PayPal Holdings Inc** | 5.50% | 01/06/2054 | 121,144 | 0.14 |
| 390,000 | Pfizer Investment Enterprises Pte Ltd* | 5.11% | 19/05/2043 | 371,026 | 0.42 |
| 295,000 | Pfizer Investment Enterprises Pte Ltd* | 5.34% | 19/05/2063 | 278,672 | 0.32 |
| 250,000 | Plains All American Pipeline LP/PAA Finance Corp** | 3.80% | 15/09/2030 | 228,455 | 0.26 |
| 265,000 | Plains All American Pipeline LP/PAA Finance Corp** | 4.90% | 15/02/2045 | 224,880 | 0.26 |
| 285,000 | Public Service Enterprise Group Inc* | 6.13% | 15/10/2033 | 296,396 | 0.34 |
| 260,000 | QUALCOMM Inc** | 6.00% | 20/05/2053 | 280,688 | 0.32 |
| 220,000 | Quest Diagnostics Inc* | 6.40% | 30/11/2033 | 235,585 | 0.27 |
| 210,000 | Regal Rexnord Corp* | 6.40% | 15/04/2033 | 214,995 | 0.24 |
| 575,000 | Rogers Communications Inc** | 4.50% | 15/03/2042 | 487,310 | 0.56 |
| 355,000 | Rogers Communications Inc* | 5.00% | 15/03/2044 | 317,846 | 0.36 |
| 225,000 | RTX Corp* | 4.63% | 16/11/2048 | 193,289 | 0.22 |
| 310,000 | RTX Corp* | 6.10% | 15/03/2034 | 326,474 | 0.37 |
| 155,000 | RTX Corp* | 6.40% | 15/03/2054 | 169,122 | 0.19 |
| 370,000 | Santander UK Group Holdings Plc* | 3.82% | 03/11/2028 | 349,805 | 0.40 |
| 215,000 | Smith & Nephew Plc* | 5.15% | 20/03/2027 | 214,331 | 0.24 |
| 205,000 | Solvay Finance America LLC** | 5.65% | 04/06/2029 | 206,470 | 0.24 |
| 205,000 | Solvay Finance America LLC** | 5.85% | 04/06/2034 | 205,447 | 0.23 |
| 315,000 | Solventum Corp** | 5.45% | 25/02/2027 | 314,835 | 0.36 |
| 345,000 | Southern California Edison Co* | 5.45% | 01/06/2031 | 347,602 | 0.40 |
| 320,000 | Southern Co* | 4.85% | 15/06/2028 | 316,783 | 0.36 |
| 370,000 | Takeda Pharmaceutical Co Ltd** | 3.03% | 09/07/2040 | 268,192 | 0.31 |
| 345,000 | Tampa Electric Co** | 4.90% | 01/03/2029 | 342,434 | 0.39 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-------------------|-----------------|
| Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 49,000 | TD SYNEX Corp* | 6.10% | 12/04/2034 | 49,169 | 0.06 |
| 225,000 | Texas Instruments Inc** | 5.05% | 18/05/2063 | 209,268 | 0.24 |
| 140,000 | T-Mobile USA Inc** | 4.50% | 15/04/2050 | 117,006 | 0.13 |
| 320,000 | T-Mobile USA Inc** | 5.05% | 15/07/2033 | 313,189 | 0.36 |
| 235,000 | T-Mobile USA Inc** | 5.80% | 15/09/2062 | 233,247 | 0.27 |
| 180,000 | Truist Financial Corp** | 5.44% | 24/01/2030 | 179,567 | 0.20 |
| 380,000 | Union Pacific Corp* | 3.20% | 20/05/2041 | 287,668 | 0.33 |
| 991,725 | United Airlines 2020-1 Class A Pass Through Trust** | 5.88% | 15/10/2027 | 995,610 | 1.13 |
| 348,000 | United Airlines 2023-1 Class A Pass Through Trust** | 5.80% | 15/01/2036 | 354,578 | 0.40 |
| 255,000 | UnitedHealth Group Inc* | 5.20% | 15/04/2063 | 236,271 | 0.27 |
| 155,000 | UnitedHealth Group Inc* | 6.05% | 15/02/2063 | 163,246 | 0.19 |
| 165,000 | US Bancorp** | 5.38% | 23/01/2030 | 165,475 | 0.19 |
| 435,000 | Verizon Communications Inc** | 2.36% | 15/03/2032 | 355,752 | 0.41 |
| 450,000 | Verizon Communications Inc* | 2.85% | 03/09/2041 | 315,493 | 0.36 |
| 400,000 | Vodafone Group Plc** | 4.38% | 19/02/2043 | 348,991 | 0.40 |
| 185,000 | Vodafone Group Plc** | 4.88% | 19/06/2049 | 160,265 | 0.18 |
| 185,000 | Vodafone Group Plc** | 5.75% | 28/06/2054 | 179,289 | 0.20 |
| 260,000 | Walmart Inc* | 4.50% | 15/04/2053 | 230,305 | 0.26 |
| 225,000 | Warnermedia Holdings Inc** | 3.76% | 15/03/2027 | 213,673 | 0.24 |
| 295,000 | Warnermedia Holdings Inc** | 4.28% | 15/03/2032 | 257,578 | 0.29 |
| 205,000 | Warnermedia Holdings Inc** | 5.05% | 15/03/2042 | 166,839 | 0.19 |
| 220,000 | Warnermedia Holdings Inc** | 5.14% | 15/03/2052 | 171,405 | 0.20 |
| 305,000 | Wells Fargo & Co** | 5.57% | 25/07/2029 | 307,822 | 0.35 |
| 455,000 | Wells Fargo & Co** | 6.30% | 23/10/2029 | 472,259 | 0.54 |
| 365,000 | Zimmer Biomet Holdings Inc* | 3.05% | 15/01/2026 | 352,616 | 0.40 |
| Total United States Dollar | | | | 54,370,020 | 61.96 |
| Total Corporate Bonds | | | | 83,895,429 | 95.60 |
| Government Bonds 0.70% (31 December 2023: 2.40%) | | | | | |
| Euro | | | | | |
| 700,000 | European Union | 0.00% | 04/07/2031 | 610,897 | 0.70 |
| Total Government Bonds * | | | | 610,897 | 0.70 |
| Total Investments | | | | 84,506,326 | 96.30 |

Forward Currency Contracts 0.01% (31 December 2023: 0.00%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|----------------|---------------|-------------------------|-----------|----------------------|-----------------|
| US\$ 539,377 | € 500,000 | 18/07/2024 | Standard Chartered Bank | 2 | 3,093 | 0.00 |
| US\$ 255,345 | £ 200,000 | 18/07/2024 | Standard Chartered Bank | 1 | 2,500 | 0.01 |
| US\$ 886,075 | £ 700,000 | 18/07/2024 | UBS AG | 2 | 1,118 | 0.00 |

Global Investment Grade Credit - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.01% (31 December 2023: 0.00%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 28,589 | US\$ 30,583 | 18/07/2024 | Standard Chartered Bank | 2 | 81 | 0.00 |
| € 168 | US\$ 180 | 18/07/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| US\$ 672 | € 624 | 18/07/2024 | Westpac Banking Corp | 4 | 3 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 6,795 | 0.01 |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 84,513,121 | 96.31 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.18%) (31 December 2023: (1.28%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 1,921,122 | CAD 2,640,019 | 18/07/2024 | Citibank NA | 1 | (8,951) | (0.01) |
| US\$ 106,857 | € 100,000 | 18/07/2024 | Citibank NA | 1 | (400) | (0.00) |
| US\$ 398,935 | £ 320,000 | 18/07/2024 | Citibank NA | 3 | (5,616) | (0.00) |
| US\$ 53,530 | € 50,000 | 18/07/2024 | Standard Chartered Bank | 1 | (99) | (0.00) |
| US\$ 19,120,979 | € 17,871,904 | 18/07/2024 | State Street Bank and Trust Co | 1 | (47,871) | (0.06) |
| US\$ 7,932,998 | £ 6,348,587 | 18/07/2024 | State Street Bank and Trust Co | 1 | (93,028) | (0.11) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 979 | US\$ 1,061 | 18/07/2024 | Westpac Banking Corp | 4 | (11) | (0.00) |
| US\$ 185 | € 173 | 18/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (155,977) | (0.18) |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (155,977) | (0.18) |
| Net Financial Assets at Fair Value through Profit or Loss | 84,357,144 | 96.13 |
| Other Net Assets | 3,394,693 | 3.87 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 87,751,837 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 55,036,021 | 62.31 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 27,721,949 | 31.38 |
| † Other transferable securities and/or money market instruments | 1,748,356 | 1.98 |
| ∞ Financial derivative instruments that are traded OTC | (149,182) | (0.17) |
| Total Investments | 84,357,144 | 95.50 |

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 |
|--|--|--------|---------------|------------------|-----------------|
| Asset Backed Securities 2.18% (31 December 2023: 2.78%) | | | | | |
| Euro | | | | | |
| 45,643 | European Residential Loan Securitisation 2019-NPL2 DAC Class A | 6.60% | 24/02/2058 | 49,031 | 0.07 |
| 119,653 | FTA Santander Consumo 4 Class C | 2.20% | 18/09/2032 | 124,311 | 0.19 |
| 27,318 | Futura S.r.l. 2019-1 Class A | 6.87% | 31/07/2044 | 29,402 | 0.05 |
| Total Euro | | | | 202,744 | 0.31 |
| United States Dollar | | | | | |
| 169,393 | Fannie Mae Connecticut Avenue Securities Class 1M2 | 8.10% | 25/02/2030 | 173,771 | 0.26 |
| 121,643 | Fannie Mae Connecticut Avenue Securities Class 2M2 | 7.65% | 25/08/2030 | 123,987 | 0.18 |
| 406,474 | Freddie Mac Structured Agency Credit Risk Debt Notes Class M2 | 7.25% | 25/07/2030 | 411,912 | 0.62 |
| 135,927 | Freddie Mac Structured Agency Credit Risk Debt Notes Class M2 | 7.80% | 25/04/2030 | 139,447 | 0.21 |
| 386,909 | Freddie Mac Structured Agency Credit Risk Debt Notes Class M2 | 8.70% | 25/07/2029 | 400,197 | 0.60 |
| Total United States Dollar | | | | 1,249,314 | 1.87 |
| Total Asset Backed Securities ** | | | | 1,452,058 | 2.18 |
| Corporate Bonds 41.39% (31 December 2023: 41.91%) | | | | | |
| Australian Dollar | | | | | |
| 390,000 | Inter-American Development Bank [†] | 4.70% | 03/10/2030 | 259,947 | 0.39 |
| Total Australian Dollar | | | | 259,947 | 0.39 |
| Euro | | | | | |
| 100,000 | 888 Acquisitions Ltd** | 7.56% | 15/07/2027 | 107,415 | 0.16 |
| 100,000 | A2A SpA [†] | 5.00% | 29/12/2049 | 106,315 | 0.16 |
| 100,000 | Abertis Infraestructuras Finance BV [†] | 3.25% | 29/12/2049 | 104,474 | 0.16 |
| 100,000 | Achmea BV [†] | 5.63% | 02/11/2044 | 107,768 | 0.16 |
| 100,000 | Albion Financing 1 Sarl/Aggreko Holdings Inc** | 5.25% | 15/10/2026 | 107,580 | 0.16 |
| 100,000 | Altice Financing SA** | 4.25% | 15/08/2029 | 81,169 | 0.12 |
| 100,000 | Altice France SA** | 4.13% | 15/01/2029 | 71,521 | 0.11 |
| 100,000 | American Tower Corp [†] | 0.88% | 21/05/2029 | 93,195 | 0.14 |
| 150,000 | Anheuser-Busch InBev SA [†] | 2.00% | 23/01/2035 | 139,218 | 0.21 |
| 100,000 | Aramark International Finance Sarl [†] | 3.13% | 01/04/2025 | 106,317 | 0.16 |
| 100,000 | Ashland Services BV** | 2.00% | 30/01/2028 | 99,227 | 0.15 |
| 100,000 | Assemblin Caverion Group AB** | 6.25% | 01/07/2030 | 107,808 | 0.16 |
| 100,000 | Avantor Funding Inc [†] | 3.88% | 15/07/2028 | 104,651 | 0.16 |
| 100,000 | Balder Finland OYJ [†] | 2.00% | 18/01/2031 | 86,764 | 0.13 |
| 100,000 | Banco Santander SA [†] | 4.88% | 18/10/2031 | 113,318 | 0.17 |
| 107,000 | Banijay SAS** | 6.50% | 01/03/2026 | 115,036 | 0.17 |
| 270,000 | Barclays Plc [†] | 0.58% | 09/08/2029 | 253,627 | 0.38 |
| 100,000 | Barclays Plc [†] | 4.97% | 31/05/2036 | 107,699 | 0.16 |
| 100,000 | Bayer AG [†] | 2.38% | 12/11/2079 | 104,792 | 0.16 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 178,000 | BCP V Modular Services Finance Plc** | 6.75% | 30/11/2029 | 161,710 | 0.24 |
| 100,000 | Becton Dickinson & Co* | 3.83% | 07/06/2032 | 107,814 | 0.16 |
| 100,000 | Benteler International AG* | 9.38% | 15/05/2028 | 115,171 | 0.17 |
| 100,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 108,197 | 0.16 |
| 100,000 | Birkenstock Financing Sarl* | 5.25% | 30/04/2029 | 108,470 | 0.16 |
| 100,000 | BNP Paribas SA* | 4.10% | 13/02/2034 | 107,956 | 0.16 |
| 100,000 | Boels Topholding BV** | 5.75% | 15/05/2030 | 109,124 | 0.16 |
| 171,000 | Booking Holdings Inc* | 0.50% | 08/03/2028 | 165,052 | 0.25 |
| 100,000 | Castellum AB* | 3.13% | 29/12/2049 | 95,284 | 0.14 |
| 100,000 | CECONOMY AG* | 1.75% | 24/06/2026 | 103,251 | 0.16 |
| 100,000 | CECONOMY AG* | 6.25% | 15/07/2029 | 106,747 | 0.16 |
| 150,000 | Cheplapharm Arzneimittel GmbH** | 4.38% | 15/01/2028 | 152,971 | 0.23 |
| 100,000 | Cirsa Finance International Sarl* | 7.88% | 31/07/2028 | 113,625 | 0.17 |
| 100,000 | Clarios Global LP/Clarios US Finance Co** | 4.38% | 15/05/2026 | 106,907 | 0.16 |
| 100,000 | Commerzbank AG* | 4.88% | 16/10/2034 | 106,935 | 0.16 |
| 100,000 | Constellium SE* | 4.25% | 15/02/2026 | 106,746 | 0.16 |
| 100,000 | Coty Inc** | 3.88% | 15/04/2026 | 106,731 | 0.16 |
| 100,000 | CPI Property Group SA* | 1.75% | 14/01/2030 | 81,303 | 0.12 |
| 100,000 | CPI Property Group SA* | 2.75% | 12/05/2026 | 100,436 | 0.15 |
| 100,000 | Crelan SA* | 5.38% | 30/04/2035 | 108,531 | 0.16 |
| 100,000 | CT Investment GmbH* | 6.38% | 15/04/2030 | 109,192 | 0.16 |
| 100,000 | Ctec II GmbH** | 5.25% | 15/02/2030 | 99,377 | 0.15 |
| 100,000 | Dana Financing Luxembourg Sarl* | 3.00% | 15/07/2029 | 97,123 | 0.15 |
| 100,000 | DSM BV* | 3.63% | 02/07/2034 | 106,297 | 0.16 |
| 200,000 | EDP - Energias de Portugal SA* | 5.94% | 23/04/2083 | 223,609 | 0.34 |
| 100,000 | El Corte Ingles SA* | 4.25% | 26/06/2031 | 107,211 | 0.16 |
| 100,000 | Electricite de France SA* | 4.75% | 17/06/2044 | 107,393 | 0.16 |
| 400,000 | Electricite de France SA* | 7.50% | 29/12/2049 | 458,848 | 0.69 |
| 270,000 | EnBW International Finance BV* | 0.13% | 01/03/2028 | 261,254 | 0.39 |
| 100,000 | Enel SpA* | 4.75% | 29/12/2049 | 106,643 | 0.16 |
| 127,000 | Energia Group Roi Financeco DAC** | 6.88% | 31/07/2028 | 141,157 | 0.21 |
| 100,000 | Energizer Gamma Acquisition BV** | 3.50% | 30/06/2029 | 98,717 | 0.15 |
| 100,000 | Engie SA* | 5.13% | 29/12/2049 | 106,552 | 0.16 |
| 100,000 | Ephios Subco 3 Sarl** | 7.88% | 31/01/2031 | 114,278 | 0.17 |
| 100,000 | Eroski S Coop* | 10.63% | 30/04/2029 | 114,081 | 0.17 |
| 100,000 | Fastighets AB Balder* | 2.87% | 02/06/2081 | 101,046 | 0.15 |
| 100,000 | Fnac Darty SA* | 6.00% | 01/04/2029 | 109,144 | 0.16 |
| 100,000 | Forvia SE* | 2.38% | 15/06/2027 | 100,879 | 0.15 |
| 100,000 | Forvia SE* | 5.50% | 15/06/2031 | 108,272 | 0.16 |
| 100,000 | Grifols SA* | 1.63% | 15/02/2025 | 106,349 | 0.16 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 100,000 | Grifols SA [*] | 3.88% | 15/10/2028 | 88,241 | 0.13 |
| 100,000 | Gruenthal GmbH ^{**} | 4.13% | 15/05/2028 | 104,803 | 0.16 |
| 100,000 | Guala Closures SpA [*] | 3.25% | 15/06/2028 | 98,822 | 0.15 |
| 100,000 | Heimstaden Bostad AB [*] | 3.00% | 29/12/2049 | 65,424 | 0.10 |
| 100,000 | Heimstaden Bostad Treasury BV [*] | 1.38% | 24/07/2028 | 87,580 | 0.13 |
| 100,000 | Heimstaden Bostad Treasury BV [*] | 1.63% | 13/10/2031 | 76,484 | 0.11 |
| 100,000 | House of HR Group BV ^{**} | 9.00% | 03/11/2029 | 113,037 | 0.17 |
| 200,000 | IHO Verwaltungs GmbH [*] | 3.88% | 15/05/2027 | 210,853 | 0.32 |
| 100,000 | Iliad Holding SASU ^{**} | 5.13% | 15/10/2026 | 107,417 | 0.16 |
| 100,000 | iliad SA [*] | 5.38% | 14/06/2027 | 109,216 | 0.16 |
| 100,000 | INEOS Finance Plc [*] | 6.38% | 15/04/2029 | 110,525 | 0.17 |
| 100,000 | INEOS Quattro Finance 1 Plc [*] | 3.75% | 15/07/2026 | 104,614 | 0.16 |
| 100,000 | INEOS Quattro Finance 2 Plc [*] | 8.50% | 15/03/2029 | 113,639 | 0.17 |
| 100,000 | Islandsbanki HF [*] | 4.63% | 27/03/2028 | 108,154 | 0.16 |
| 100,000 | Italmatch Chemicals SpA [*] | 10.00% | 06/02/2028 | 114,933 | 0.17 |
| 100,000 | Jaguar Land Rover Automotive Plc [*] | 4.50% | 15/07/2028 | 107,222 | 0.16 |
| 100,000 | JPMorgan Chase & Co [*] | 3.76% | 21/03/2034 | 106,522 | 0.16 |
| 100,000 | Koninklijke KPN NV [*] | 6.00% | 29/12/2049 | 112,300 | 0.17 |
| 59,000 | Kreditanstalt fuer Wiederaufbau [*] | 0.00% | 15/06/2026 | 59,612 | 0.09 |
| 21,000 | Kreditanstalt fuer Wiederaufbau [*] | 0.00% | 15/09/2031 | 18,367 | 0.03 |
| 27,000 | Kreditanstalt fuer Wiederaufbau [*] | 0.01% | 05/05/2027 | 26,661 | 0.04 |
| 18,000 | Kreditanstalt fuer Wiederaufbau ^{**} | 0.38% | 09/03/2026 | 18,446 | 0.03 |
| 47,000 | Kreditanstalt fuer Wiederaufbau [*] | 0.75% | 28/06/2028 | 46,371 | 0.07 |
| 32,000 | Kreditanstalt fuer Wiederaufbau [*] | 0.75% | 15/01/2029 | 31,214 | 0.05 |
| 46,000 | Kreditanstalt fuer Wiederaufbau [*] | 1.25% | 30/06/2027 | 46,962 | 0.07 |
| 60,484 | LHMC Finco 2 Sarl [*] | 7.25% | 02/10/2025 | 64,966 | 0.10 |
| 200,000 | Lorca Telecom Bondco SA [*] | 4.00% | 18/09/2027 | 209,409 | 0.31 |
| 100,000 | Lottomatica SpA ^{**} | 5.38% | 01/06/2030 | 108,562 | 0.16 |
| 100,000 | Lottomatica SpA ^{**} | 7.13% | 01/06/2028 | 113,338 | 0.17 |
| 100,000 | Loxam SAS [*] | 5.75% | 15/07/2027 | 106,729 | 0.16 |
| 100,000 | Medtronic Inc [*] | 4.15% | 15/10/2053 | 108,762 | 0.16 |
| 150,000 | Molson Coors Beverage Co [*] | 1.25% | 15/07/2024 | 160,609 | 0.24 |
| 135,000 | Molson Coors Beverage Co [*] | 3.80% | 15/06/2032 | 145,432 | 0.22 |
| 100,000 | Mooney Group SpA ^{**} | 7.59% | 17/12/2026 | 107,235 | 0.16 |
| 100,000 | Morgan Stanley [*] | 3.96% | 21/03/2035 | 106,562 | 0.16 |
| 100,000 | Motability Operations Group Plc [*] | 4.00% | 17/01/2030 | 108,544 | 0.16 |
| 100,000 | Motion Finco Sarl ^{**} | 7.38% | 15/06/2030 | 111,601 | 0.17 |
| 100,000 | MSD Netherlands Capital BV [*] | 3.75% | 30/05/2054 | 104,211 | 0.16 |
| 100,000 | Multiversity SRL [*] | 8.12% | 30/10/2028 | 107,827 | 0.16 |
| 100,000 | National Grid North America Inc [*] | 4.67% | 12/09/2033 | 111,474 | 0.17 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 105,000 | Neopharmed Gentili SpA* | 7.13% | 08/04/2030 | 115,479 | 0.17 |
| 100,000 | Nexans SA* | 4.13% | 29/05/2029 | 106,187 | 0.16 |
| 150,000 | Nidda Healthcare Holding GmbH** | 7.50% | 21/08/2026 | 166,963 | 0.25 |
| 100,000 | Norddeutsche Landesbank-Girozentrale* | 5.63% | 23/08/2034 | 106,521 | 0.16 |
| 100,000 | Olympus Water US Holding Corp* | 3.88% | 01/10/2028 | 100,600 | 0.15 |
| 100,000 | Orsted AS* | 5.13% | 14/03/2024 | 108,226 | 0.16 |
| 100,000 | Perusahaan Perseroan Persero PT Perusahaan Listrik Negara* | 1.88% | 05/11/2031 | 89,479 | 0.13 |
| 100,000 | PEU Finance Plc* | 7.25% | 01/07/2028 | 111,535 | 0.17 |
| 133,000 | PLT VII Finance Sarl* | 6.00% | 15/06/2031 | 142,562 | 0.21 |
| 55,000 | ProGroup AG* | 5.38% | 15/04/2031 | 58,639 | 0.09 |
| 100,000 | Prologis International Funding II SA* | 4.38% | 01/07/2036 | 106,843 | 0.16 |
| 100,000 | PVH Corp* | 4.13% | 16/07/2029 | 106,838 | 0.16 |
| 100,000 | Q-Park Holding I BV* | 5.13% | 01/03/2029 | 107,682 | 0.16 |
| 100,000 | RAY Financing LLC* | 6.50% | 15/07/2031 | 107,782 | 0.16 |
| 100,000 | RCS & RDS SA* | 2.50% | 05/02/2025 | 105,744 | 0.16 |
| 100,000 | Sappi Papier Holding GmbH* | 3.13% | 15/04/2026 | 104,821 | 0.16 |
| 200,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 212,210 | 0.32 |
| 100,000 | SES SA* | 2.88% | 29/12/2049 | 101,244 | 0.15 |
| 100,000 | Southern Co* | 1.88% | 15/09/2081 | 95,708 | 0.14 |
| 100,000 | Summer BC Holdco B Sarl** | 5.75% | 31/10/2026 | 106,190 | 0.16 |
| 100,000 | Swisscom Finance BV* | 3.63% | 29/11/2036 | 106,380 | 0.16 |
| 100,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 112,109 | 0.17 |
| 87,920 | Techem Verwaltungsgesellschaft 674 mbH** | 6.00% | 30/07/2026 | 94,339 | 0.14 |
| 100,000 | Telecom Italia SpA** | 1.63% | 18/01/2029 | 93,980 | 0.14 |
| 100,000 | Telecom Italia SpA* | 2.38% | 12/10/2027 | 100,222 | 0.15 |
| 100,000 | Telecom Italia SpA* | 7.88% | 31/07/2028 | 118,426 | 0.18 |
| 100,000 | Telefonica Europe BV* | 2.88% | 29/12/2049 | 101,620 | 0.15 |
| 200,000 | Telefonica Europe BV* | 6.75% | 29/12/2049 | 232,994 | 0.35 |
| 150,000 | Teva Pharmaceutical Finance Netherlands II BV* | 1.63% | 15/10/2028 | 141,978 | 0.21 |
| 100,000 | Teva Pharmaceutical Finance Netherlands II BV* | 4.38% | 09/05/2030 | 103,942 | 0.16 |
| 100,000 | Timken Co* | 4.13% | 23/05/2034 | 104,474 | 0.16 |
| 100,000 | Titan Holdings II BV* | 5.13% | 15/07/2029 | 108,505 | 0.16 |
| 92,700 | TK Elevator Holdco GmbH** | 6.63% | 15/07/2028 | 96,027 | 0.14 |
| 100,000 | TK Elevator Midco GmbH** | 4.38% | 15/07/2027 | 103,561 | 0.16 |
| 115,000 | Trivium Packaging Finance BV* | 3.75% | 15/08/2026 | 120,867 | 0.18 |
| 150,000 | UGI International LLC** | 2.50% | 01/12/2029 | 143,281 | 0.22 |
| 100,000 | United Group BV** | 5.25% | 01/02/2030 | 105,397 | 0.16 |
| 270,000 | Utah Acquisition Sub Inc* | 3.13% | 22/11/2028 | 280,852 | 0.42 |
| 100,000 | Valeo SE* | 4.50% | 11/04/2030 | 105,259 | 0.16 |
| 100,000 | Valeo SE* | 5.88% | 12/04/2029 | 112,604 | 0.17 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---------------------------------------|--------|---------------|-------------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 100,000 | Veolia Environnement SA* | 2.50% | 29/12/2049 | 96,390 | 0.14 |
| 130,000 | Verisure Holding AB* | 5.50% | 15/05/2030 | 141,858 | 0.21 |
| 100,000 | Verisure Midholding AB* | 5.25% | 15/02/2029 | 104,799 | 0.16 |
| 100,000 | Verizon Communications Inc* | 3.75% | 28/02/2036 | 106,020 | 0.16 |
| 100,000 | Virgin Money UK Plc* | 4.00% | 18/03/2028 | 107,388 | 0.16 |
| 100,000 | Vodafone Group Plc* | 4.20% | 03/10/2078 | 105,687 | 0.16 |
| 200,000 | Warnermedia Holdings Inc* | 4.69% | 17/05/2033 | 213,329 | 0.32 |
| 100,000 | Westlake Corp* | 1.63% | 17/07/2029 | 96,591 | 0.15 |
| 100,000 | WMG Acquisition Corp* | 2.25% | 15/08/2031 | 93,891 | 0.14 |
| 100,000 | Wp/ap Telecom Holdings III BV** | 5.50% | 15/01/2030 | 99,609 | 0.15 |
| 100,000 | ZF Europe Finance BV* | 4.75% | 31/01/2029 | 107,720 | 0.16 |
| 100,000 | ZF Finance GmbH* | 3.75% | 21/09/2028 | 103,926 | 0.16 |
| 200,000 | Ziggo Bond Co BV* | 3.38% | 28/02/2030 | 181,185 | 0.27 |
| Total Euro | | | | 17,437,420 | 26.14 |
| Pound Sterling | | | | | |
| 135,000 | AA Bond Co Ltd† | 6.50% | 31/01/2026 | 169,880 | 0.25 |
| 194,000 | AA Bond Co Ltd† | 6.85% | 31/07/2031 | 246,697 | 0.37 |
| 100,000 | B&M European Value Retail SA* | 8.13% | 15/11/2030 | 133,859 | 0.20 |
| 142,000 | Barclays Plc* | 5.85% | 21/03/2035 | 179,570 | 0.27 |
| 100,000 | Bellis Acquisition Co Plc† | 8.13% | 14/05/2030 | 126,408 | 0.19 |
| 100,000 | Bellis Finco Plc** | 4.00% | 16/02/2027 | 116,517 | 0.18 |
| 200,000 | British Telecommunications Plc* | 8.38% | 20/12/2083 | 269,407 | 0.40 |
| 200,000 | Centrica Plc* | 6.50% | 21/05/2055 | 255,736 | 0.38 |
| 100,000 | Co-operative Group Holdings 2011 Ltd* | 7.50% | 08/07/2026 | 127,695 | 0.19 |
| 200,000 | Coventry Building Society* | 8.75% | 29/12/2049 | 254,795 | 0.38 |
| 112,000 | CPUK Finance Ltd** | 6.50% | 28/08/2026 | 140,628 | 0.21 |
| 100,000 | Deuce Finco Plc** | 5.50% | 15/06/2027 | 121,158 | 0.18 |
| 100,000 | Iceland Bondco Plc** | 10.88% | 15/12/2027 | 132,007 | 0.20 |
| 160,000 | Lloyds Banking Group Plc* | 2.71% | 03/12/2035 | 164,953 | 0.25 |
| 100,000 | Maison Finco Plc** | 6.00% | 31/10/2027 | 118,141 | 0.18 |
| 100,000 | Miller Homes Group Finco Plc** | 7.00% | 15/05/2029 | 118,126 | 0.18 |
| 120,000 | Mobico Group Plc* | 4.25% | 29/12/2049 | 137,844 | 0.21 |
| 500,000 | NGG Finance Plc* | 5.63% | 18/06/2073 | 629,045 | 0.94 |
| 200,000 | Pension Insurance Corp Plc* | 8.00% | 13/11/2033 | 270,569 | 0.41 |
| 100,000 | Pinnacle Bidco Plc† | 10.00% | 11/10/2028 | 134,469 | 0.20 |
| 100,000 | RAC Bond Co Plc** | 5.25% | 04/11/2027 | 119,805 | 0.18 |
| 100,000 | Rothsay Life Plc* | 7.02% | 10/12/2034 | 126,422 | 0.19 |
| 100,000 | Travis Perkins Plc* | 3.75% | 17/02/2026 | 120,250 | 0.18 |
| 100,000 | TVL Finance Plc** | 10.25% | 28/04/2028 | 132,414 | 0.20 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|------------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| Pound Sterling (continued) | | | | | |
| 150,000 | Virgin Media Secured Finance Plc* | 4.25% | 15/01/2030 | 161,573 | 0.24 |
| 100,000 | Virgin Media Vendor Financing Notes III DAC** | 4.88% | 15/07/2028 | 113,145 | 0.17 |
| 100,000 | Volkswagen Financial Services NV* | 6.50% | 18/09/2027 | 130,538 | 0.20 |
| 172,000 | Westfield America Management Ltd* | 2.63% | 30/03/2029 | 189,048 | 0.28 |
| Total Pound Sterling | | | | 4,940,699 | 7.41 |
| United States Dollar | | | | | |
| 200,000 | Abu Dhabi Crude Oil Pipeline LLC* | 4.60% | 02/11/2047 | 179,556 | 0.27 |
| 90,000 | Air Lease Corp* | 2.30% | 01/02/2025 | 88,091 | 0.13 |
| 40,000 | American Electric Power Co Inc** | 7.05% | 15/12/2054 | 39,924 | 0.06 |
| 15,000 | American Homes 4 Rent LP* | 5.50% | 01/02/2034 | 14,756 | 0.02 |
| 40,000 | Amgen Inc** | 5.75% | 02/03/2063 | 39,207 | 0.06 |
| 45,000 | Aon North America Inc* | 5.75% | 01/03/2054 | 44,052 | 0.07 |
| 80,000 | AT&T Inc* | 3.65% | 01/06/2051 | 56,552 | 0.08 |
| 60,000 | Bank of America Corp** | 2.50% | 13/02/2031 | 51,880 | 0.08 |
| 125,000 | Bank of America Corp** | 2.97% | 04/02/2033 | 105,825 | 0.16 |
| 110,000 | Bank of America Corp** | 3.71% | 24/04/2028 | 105,391 | 0.16 |
| 145,000 | Barclays Plc* | 2.85% | 07/05/2026 | 141,395 | 0.21 |
| 100,000 | Boeing Co* | 5.81% | 01/05/2050 | 90,186 | 0.13 |
| 80,000 | Brazil Minas SPE via State of Minas Gerais** | 5.33% | 15/02/2028 | 78,807 | 0.12 |
| 35,000 | Campbell Soup Co* | 5.40% | 21/03/2034 | 34,785 | 0.05 |
| 130,000 | Charter Communications Operating LLC/Charter Communications Operating Capital** | 4.80% | 01/03/2050 | 95,460 | 0.14 |
| 15,000 | Cigna Corp* | 3.20% | 15/03/2040 | 11,102 | 0.02 |
| 70,000 | Citigroup Inc** | 2.98% | 05/11/2030 | 62,371 | 0.09 |
| 105,000 | Citigroup Inc** | 3.52% | 27/10/2028 | 99,280 | 0.15 |
| 95,000 | Citigroup Inc** | 3.79% | 17/03/2033 | 84,675 | 0.13 |
| 165,000 | Comcast Corp** | 2.94% | 01/11/2056 | 99,615 | 0.15 |
| 35,000 | Corebridge Financial Inc** | 4.35% | 05/04/2042 | 28,870 | 0.04 |
| 135,000 | CVS Health Corp* | 5.05% | 25/03/2048 | 116,403 | 0.17 |
| 20,000 | Diamondback Energy Inc** | 5.75% | 18/04/2054 | 19,402 | 0.03 |
| 25,000 | Diamondback Energy Inc* | 6.25% | 15/03/2053 | 25,761 | 0.04 |
| 80,000 | Discovery Communications LLC** | 3.63% | 15/05/2030 | 70,423 | 0.11 |
| 45,000 | Dominion Energy Inc** | 7.00% | 01/06/2054 | 46,933 | 0.07 |
| 84,000 | DTE Energy Co* | 3.40% | 15/06/2029 | 77,011 | 0.12 |
| 200,000 | Empresa de los Ferrocarriles del Estado* | 3.83% | 14/09/2061 | 132,677 | 0.20 |
| 40,000 | Energy Transfer LP* | 5.95% | 15/05/2054 | 38,976 | 0.06 |
| 200,000 | Gaci First Investment Co* | 5.38% | 13/10/2122 | 171,336 | 0.26 |
| 130,000 | Goldman Sachs Group Inc** | 2.62% | 22/04/2032 | 109,351 | 0.16 |
| 45,000 | Goldman Sachs Group Inc** | 3.27% | 29/09/2025 | 44,713 | 0.07 |
| 85,000 | Goldman Sachs Group Inc** | 3.69% | 05/06/2028 | 81,335 | 0.12 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 105,000 | Goldman Sachs Group Inc** | 3.81% | 23/04/2029 | 99,653 | 0.15 |
| 80,000 | HCA Inc* | 5.25% | 15/06/2049 | 71,369 | 0.11 |
| 25,000 | Intel Corp** | 5.60% | 21/02/2054 | 24,241 | 0.04 |
| 60,000 | JPMorgan Chase & Co** | 2.96% | 13/05/2031 | 52,606 | 0.08 |
| 50,000 | JPMorgan Chase & Co** | 3.11% | 22/04/2041 | 37,445 | 0.06 |
| 200,000 | KazMunayGas National Co JSC* | 5.38% | 24/04/2030 | 195,260 | 0.29 |
| 15,000 | Las Vegas Sands Corp* | 6.20% | 15/08/2034 | 15,037 | 0.02 |
| 240,000 | Lloyds Banking Group Plc* | 3.51% | 18/03/2026 | 236,069 | 0.35 |
| 55,000 | Marathon Petroleum Corp** | 4.70% | 01/05/2025 | 54,564 | 0.08 |
| 135,000 | Morgan Stanley** | 2.70% | 22/01/2031 | 118,384 | 0.18 |
| 60,000 | Morgan Stanley* | 3.63% | 20/01/2027 | 57,863 | 0.09 |
| 55,000 | Morgan Stanley** | 5.25% | 21/04/2034 | 54,165 | 0.08 |
| 20,000 | Morgan Stanley** | 5.83% | 19/04/2035 | 20,509 | 0.03 |
| 105,000 | Morgan Stanley** | 5.87% | 22/01/2025 | 105,060 | 0.16 |
| 30,000 | Morgan Stanley** | 5.95% | 19/01/2038 | 29,842 | 0.04 |
| 60,000 | MPLX LP* | 4.70% | 15/04/2048 | 49,408 | 0.07 |
| 95,000 | Oracle Corp* | 4.00% | 15/07/2046 | 72,519 | 0.11 |
| 55,000 | Oracle Corp* | 5.55% | 06/02/2053 | 52,076 | 0.08 |
| 39,622 | Pacific Gas & Electric Co** | 4.95% | 01/07/2050 | 32,767 | 0.05 |
| 1,360,000 | Petroleos de Venezuela SA* | 5.38% | 12/04/2027 | 165,926 | 0.25 |
| 200,000 | Petroleos del Peru SA* | 5.63% | 19/06/2047 | 127,863 | 0.19 |
| 109,000 | Petroleos Mexicanos** | 7.69% | 23/01/2050 | 78,876 | 0.12 |
| 35,000 | Pfizer Investment Enterprises Pte Ltd* | 5.34% | 19/05/2063 | 33,063 | 0.05 |
| 55,000 | Rogers Communications Inc** | 3.80% | 15/03/2032 | 49,159 | 0.07 |
| 83,000 | Sysco Corp* | 6.60% | 01/04/2050 | 92,481 | 0.14 |
| 20,000 | TD SYNEX Corp* | 6.10% | 12/04/2034 | 20,069 | 0.03 |
| 95,000 | T-Mobile USA Inc** | 4.50% | 15/04/2050 | 79,397 | 0.12 |
| 120,000 | Truist Financial Corp** | 5.87% | 08/06/2034 | 120,973 | 0.18 |
| 235,000 | Verizon Communications Inc* | 2.55% | 21/03/2031 | 199,718 | 0.30 |
| 80,000 | Vodafone Group Plc** | 4.88% | 19/06/2049 | 69,304 | 0.10 |
| 90,000 | Warnermedia Holdings Inc** | 5.14% | 15/03/2052 | 70,120 | 0.10 |
| Total United States Dollar | | | | 4,971,887 | 7.45 |
| Total Corporate Bonds | | | | 27,609,953 | 41.39 |
| Government Bonds 30.05% (31 December 2023: 32.31%) | | | | | |
| Australian Dollar | | | | | |
| 400,000 | Australia Government Bond* | 4.25% | 21/06/2034 | 264,619 | 0.40 |
| 350,000 | New Zealand Local Government Funding Agency Bond** | 5.10% | 28/11/2030 | 235,675 | 0.35 |
| 150,000 | Province of British Columbia Canada* | 5.25% | 23/05/2034 | 100,584 | 0.15 |
| 310,000 | Queensland Treasury Corp* | 4.50% | 09/03/2033 | 200,571 | 0.30 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|------------------|-----------------|
| Government Bonds 30.05% (31 December 2023: 32.31%) (continued) | | | | | |
| Australian Dollar (continued) | | | | | |
| 175,000 | Queensland Treasury Corp* | 4.75% | 02/02/2034 | 114,274 | 0.17 |
| 226,000 | Queensland Treasury Corp* | 5.25% | 21/07/2036 | 149,584 | 0.22 |
| 170,000 | Western Australian Treasury Corp** | 4.50% | 21/07/2032 | 110,856 | 0.17 |
| Total Australian Dollar | | | | 1,176,163 | 1.76 |
| Chinese Yuan Renminbi | | | | | |
| 7,850,000 | China Government Bond** | 2.62% | 25/06/2030 | 1,113,153 | 1.67 |
| 5,980,000 | China Government Bond** | 2.88% | 25/02/2033 | 866,721 | 1.30 |
| Total Chinese Yuan Renminbi | | | | 1,979,874 | 2.97 |
| Czech Koruna | | | | | |
| 8,340,000 | Czech Republic Government Bond* | 4.50% | 11/11/2032 | 366,102 | 0.55 |
| 12,180,000 | Czech Republic Government Bond* | 4.90% | 14/04/2034 | 550,901 | 0.82 |
| Total Czech Koruna | | | | 917,003 | 1.37 |
| Euro | | | | | |
| 100,000 | Andorra International Bond* | 1.25% | 23/02/2027 | 100,039 | 0.15 |
| 20,000 | Autonomous Community of Madrid Spain* | 3.46% | 30/04/2034 | 21,316 | 0.03 |
| 1,141,279 | Bundesobligation* | 2.10% | 12/04/2029 | 1,202,760 | 1.80 |
| 83,677 | Bundesobligation* | 2.20% | 13/04/2028 | 88,650 | 0.13 |
| 80,000 | Bundesobligation* | 2.40% | 19/10/2028 | 85,395 | 0.13 |
| 28,767 | Bundesrepublik Deutschland Bundesanleihe* | 0.00% | 15/08/2030 | 26,710 | 0.04 |
| 34,595 | Bundesrepublik Deutschland Bundesanleihe* | 0.00% | 15/02/2031 | 31,741 | 0.05 |
| 40,582 | Bundesrepublik Deutschland Bundesanleihe* | 0.00% | 15/08/2031 | 36,811 | 0.06 |
| 31,500 | Bundesrepublik Deutschland Bundesanleihe* | 0.00% | 15/08/2052 | 16,287 | 0.02 |
| 162,529 | Bundesrepublik Deutschland Bundesanleihe* | 0.50% | 15/02/2026 | 167,792 | 0.25 |
| 318,395 | Bundesrepublik Deutschland Bundesanleihe* | 1.70% | 15/08/2032 | 323,479 | 0.48 |
| 100,000 | Caisse d'Amortissement de la Dette Sociale* | 1.50% | 25/05/2032 | 94,424 | 0.14 |
| 140,000 | Egypt Government International Bond* | 6.38% | 11/04/2031 | 119,561 | 0.18 |
| 83,000 | European Union* | 0.00% | 06/07/2026 | 83,825 | 0.13 |
| 72,590 | European Union* | 1.63% | 04/12/2029 | 72,625 | 0.11 |
| 47,000 | European Union* | 2.00% | 04/10/2027 | 48,894 | 0.07 |
| 20,000 | European Union* | 2.88% | 06/12/2027 | 21,347 | 0.03 |
| 129,000 | European Union* | 3.00% | 04/12/2034 | 136,325 | 0.20 |
| 4,800 | European Union* | 3.00% | 04/03/2053 | 4,680 | 0.01 |
| 10,000 | European Union* | 3.13% | 04/12/2030 | 10,795 | 0.02 |
| 32,800 | European Union* | 3.38% | 04/10/2038 | 35,174 | 0.05 |
| 27,000 | European Union* | 3.38% | 04/10/2039 | 28,797 | 0.04 |
| 6,000 | European Union* | 3.38% | 05/10/2054 | 6,218 | 0.01 |
| 12,000 | European Union* | 4.00% | 04/04/2044 | 13,762 | 0.02 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-----------------|-----------------|
| Government Bonds 30.05% (31 December 2023: 32.31%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 114,582 | French Republic Government Bond OAT** | 0.25% | 25/07/2024 | 122,750 | 0.18 |
| 20,000 | French Republic Government Bond OAT* | 0.75% | 25/02/2028 | 19,775 | 0.03 |
| 266,000 | French Republic Government Bond OAT* | 0.75% | 25/05/2053 | 138,595 | 0.21 |
| 63,489 | French Republic Government Bond OAT* | 1.50% | 25/05/2031 | 61,466 | 0.09 |
| 32,000 | French Republic Government Bond OAT* | 3.00% | 25/11/2034 | 33,380 | 0.05 |
| 4,000 | Hungary Government International Bond* | 1.75% | 05/06/2035 | 3,243 | 0.00 |
| 100,000 | Indonesia Government International Bond* | 1.40% | 30/10/2031 | 90,697 | 0.14 |
| 21,000 | Ireland Government Bond** | 0.20% | 18/10/2030 | 19,208 | 0.03 |
| 35,000 | Ireland Government Bond* | 0.55% | 22/04/2041 | 24,781 | 0.04 |
| 23,000 | Ireland Government Bond* | 2.40% | 15/05/2030 | 24,149 | 0.04 |
| 8,400 | Ireland Government Bond* | 3.00% | 18/10/2043 | 8,742 | 0.01 |
| 32,000 | Italy Buoni Poliennali Del Tesoro** | 0.50% | 15/07/2028 | 30,545 | 0.05 |
| 27,985 | Italy Buoni Poliennali Del Tesoro** | 0.55% | 21/05/2026 | 28,981 | 0.04 |
| 263,000 | Italy Buoni Poliennali Del Tesoro* | 0.90% | 01/04/2031 | 235,178 | 0.35 |
| 64,000 | Italy Buoni Poliennali Del Tesoro* | 0.95% | 15/09/2027 | 63,585 | 0.10 |
| 20,000 | Italy Buoni Poliennali Del Tesoro** | 0.95% | 01/06/2032 | 17,298 | 0.03 |
| 31,000 | Italy Buoni Poliennali Del Tesoro** | 1.20% | 15/08/2025 | 32,381 | 0.05 |
| 29,980 | Italy Buoni Poliennali Del Tesoro** | 1.40% | 26/05/2025 | 31,769 | 0.05 |
| 5,000 | Italy Buoni Poliennali Del Tesoro* | 1.45% | 01/03/2036 | 4,043 | 0.01 |
| 39,000 | Italy Buoni Poliennali Del Tesoro** | 1.60% | 01/06/2026 | 40,436 | 0.06 |
| 11,000 | Italy Buoni Poliennali Del Tesoro** | 1.85% | 01/07/2025 | 11,600 | 0.02 |
| 16,031 | Italy Buoni Poliennali Del Tesoro* | 2.00% | 14/03/2028 | 16,951 | 0.03 |
| 118,000 | Italy Buoni Poliennali Del Tesoro* | 3.40% | 28/03/2025 | 126,280 | 0.19 |
| 25,000 | Italy Buoni Poliennali Del Tesoro** | 4.05% | 30/10/2037 | 26,311 | 0.04 |
| 49,000 | Italy Buoni Poliennali Del Tesoro* | 4.35% | 01/11/2033 | 54,052 | 0.08 |
| 130,000 | Ivory Coast Government International Bond* | 5.25% | 22/03/2030 | 127,057 | 0.19 |
| 110,000 | Ivory Coast Government International Bond* | 5.88% | 17/10/2031 | 106,577 | 0.16 |
| 23,128 | Kingdom of Belgium Government Bond* | 0.40% | 22/06/2040 | 15,724 | 0.02 |
| 18,000 | Kingdom of Belgium Government Bond* | 3.75% | 22/06/2045 | 20,023 | 0.03 |
| 100,000 | Magyar Export-Import Bank Zrt* | 6.00% | 16/05/2029 | 112,839 | 0.17 |
| 100,000 | Philippine Government International Bond* | 1.75% | 28/04/2041 | 76,571 | 0.11 |
| 43,000 | Portugal Obrigacoes do Tesouro OT* | 1.65% | 16/07/2032 | 41,602 | 0.06 |
| 217,000 | Portugal Obrigacoes do Tesouro OT* | 2.88% | 15/10/2025 | 231,795 | 0.35 |
| 35,000 | Portugal Obrigacoes do Tesouro OT** | 2.88% | 21/07/2026 | 37,466 | 0.06 |
| 100,000 | Republic of Poland Government International Bond* | 3.63% | 11/01/2034 | 106,082 | 0.16 |
| 30,000 | Republic of Poland Government International Bond* | 3.88% | 14/02/2033 | 33,137 | 0.05 |
| 123,000 | Romanian Government International Bond* | 2.00% | 28/01/2032 | 103,056 | 0.15 |
| 25,000 | Romanian Government International Bond* | 3.62% | 26/05/2030 | 24,664 | 0.04 |
| 37,000 | Romanian Government International Bond* | 3.75% | 07/02/2034 | 34,082 | 0.05 |
| 90,000 | Romanian Government International Bond* | 3.88% | 29/10/2035 | 81,503 | 0.12 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 30.05% (31 December 2023: 32.31%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 23,000 | Romanian Government International Bond* | 4.13% | 11/03/2039 | 20,487 | 0.03 |
| 19,000 | Romanian Government International Bond* | 5.25% | 30/05/2032 | 19,842 | 0.03 |
| 26,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 27,163 | 0.04 |
| 30,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 33,470 | 0.05 |
| 47,000 | Romanian Government International Bond* | 6.63% | 27/09/2029 | 54,024 | 0.08 |
| 100,000 | Senegal Government International Bond* | 4.75% | 13/03/2028 | 99,250 | 0.15 |
| 18,300 | Slovakia Government Bond* | 0.38% | 21/04/2036 | 13,195 | 0.02 |
| 19,000 | Slovakia Government Bond* | 3.75% | 06/03/2034 | 20,413 | 0.03 |
| 12,000 | Slovakia Government Bond* | 3.75% | 23/02/2035 | 12,788 | 0.02 |
| 37,000 | Spain Government Bond* | 1.30% | 31/10/2026 | 38,101 | 0.06 |
| 14,000 | Spain Government Bond* | 1.40% | 30/04/2028 | 14,139 | 0.02 |
| 35,000 | Spain Government Bond* | 3.15% | 30/04/2033 | 37,106 | 0.06 |
| 9,000 | Spain Government Bond* | 3.25% | 30/04/2034 | 9,543 | 0.01 |
| 44,000 | Spain Government Bond* | 3.45% | 31/10/2034 | 47,267 | 0.07 |
| 34,000 | Spain Government Bond* | 3.55% | 31/10/2033 | 37,038 | 0.06 |
| 28,000 | Spain Government Bond* | 4.00% | 31/10/2054 | 29,853 | 0.04 |
| 70,000 | State of North Rhine-Westphalia Germany* | 1.45% | 16/02/2043 | 55,565 | 0.08 |
| 12,000 | State of North Rhine-Westphalia Germany* | 1.65% | 22/02/2038 | 10,701 | 0.02 |
| Total Euro | | | | 5,775,726 | 8.66 |
| Hungarian Forint | | | | | |
| 108,060,000 | Hungary Government Bond* | 4.75% | 24/11/2032 | 255,723 | 0.39 |
| 80,720,000 | Hungary Government Bond* | 7.00% | 24/10/2035 | 221,838 | 0.33 |
| Total Hungarian Forint | | | | 477,561 | 0.72 |
| Indonesian Rupiah | | | | | |
| 5,237,000,000 | Indonesia Treasury Bond* | 6.38% | 15/04/2032 | 307,850 | 0.46 |
| 10,865,000,000 | Indonesia Treasury Bond* | 7.00% | 15/02/2033 | 660,228 | 0.99 |
| Total Indonesian Rupiah | | | | 968,078 | 1.45 |
| Japanese Yen | | | | | |
| 116,250,000 | Japan Government Ten Year Bond* | 0.80% | 20/03/2034 | 705,897 | 1.06 |
| Total Japanese Yen | | | | 705,897 | 1.06 |
| Mexican Peso | | | | | |
| 33,100,000 | Mexican Bonos* | 7.50% | 26/05/2033 | 1,559,160 | 2.34 |
| 12,260,000 | Mexican Bonos* | 7.75% | 29/05/2031 | 598,166 | 0.90 |
| 9,000,000 | Mexican Bonos* | 7.75% | 23/11/2034 | 423,931 | 0.63 |
| Total Mexican Peso | | | | 2,581,257 | 3.87 |

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 30.05% (31 December 2023: 32.31%) (continued) | | | | | |
| New Zealand Dollar | | | | | |
| 2,005,000 | New Zealand Government Bond* | 3.50% | 14/04/2033 | 1,118,099 | 1.68 |
| Total New Zealand Dollar | | | | 1,118,099 | 1.68 |
| Pound Sterling | | | | | |
| 296,972 | United Kingdom Gilt* | 1.25% | 31/07/2051 | 181,507 | 0.27 |
| 66,000 | United Kingdom Gilt* | 4.63% | 31/01/2034 | 86,194 | 0.13 |
| Total Pound Sterling | | | | 267,701 | 0.40 |
| South Korean Won | | | | | |
| 308,330,000 | Korea Treasury Bond* | 4.25% | 10/12/2032 | 239,146 | 0.36 |
| Total South Korean Won | | | | 239,146 | 0.36 |
| Thai Baht | | | | | |
| 9,569,000 | Thailand Government Bond** | 2.00% | 17/12/2031 | 250,238 | 0.37 |
| Total Thai Baht | | | | 250,238 | 0.37 |
| United States Dollar | | | | | |
| 200,000 | Angolan Government International Bond* | 8.75% | 14/04/2032 | 177,491 | 0.27 |
| 150,000 | Argentine Republic Government International Bond* | 0.75% | 09/07/2030 | 84,826 | 0.13 |
| 30,000 | Argentine Republic Government International Bond* | 1.00% | 09/07/2029 | 17,250 | 0.03 |
| 260,000 | Argentine Republic Government International Bond* | 3.63% | 09/07/2035 | 109,535 | 0.16 |
| 200,000 | Colombia Government International Bond* | 6.13% | 18/01/2041 | 167,700 | 0.25 |
| 200,000 | Costa Rica Government International Bond* | 6.55% | 03/04/2034 | 206,306 | 0.31 |
| 310,000 | Dominican Republic International Bond* | 4.88% | 23/09/2032 | 278,266 | 0.41 |
| 14,629 | Ecuador Government International Bond* | 0.00% | 31/07/2030 | 7,022 | 0.01 |
| 3,972 | Ecuador Government International Bond* | 2.50% | 31/07/2040 | 1,823 | 0.00 |
| 100,501 | Ecuador Government International Bond* | 3.50% | 31/07/2035 | 50,266 | 0.08 |
| 23,932 | Ecuador Government International Bond* | 6.00% | 31/07/2030 | 15,218 | 0.02 |
| 107,000 | El Salvador Government International Bond* | 7.65% | 15/06/2035 | 77,875 | 0.12 |
| 200,000 | Ghana Government International Bond* | 7.63% | 16/05/2029 | 101,776 | 0.15 |
| 112,000 | Lebanon Government International Bond* | 6.38% | 09/03/2020 | 7,980 | 0.01 |
| 220,000 | Lebanon Government International Bond* | 6.60% | 27/11/2026 | 15,643 | 0.02 |
| 108,000 | Lebanon Government International Bond* | 6.65% | 26/02/2030 | 7,536 | 0.01 |
| 62,000 | Lebanon Government International Bond* | 8.25% | 17/05/2034 | 4,291 | 0.01 |
| 80,000 | Mexico Government International Bond* | 5.75% | 12/10/2110 | 66,264 | 0.10 |
| 200,000 | Nigeria Government International Bond* | 8.38% | 24/03/2029 | 187,970 | 0.28 |
| 200,000 | Republic of South Africa Government International Bond* | 7.30% | 20/04/2052 | 181,158 | 0.27 |
| 200,000 | Sri Lanka Government International Bond* | 7.85% | 14/03/2029 | 119,100 | 0.18 |
| 150,000 | Ukraine Government International Bond* | 7.75% | 01/09/2029 | 46,852 | 0.07 |
| 529,000 | United States Treasury Note/Bond* | 4.25% | 31/05/2025 | 524,606 | 0.79 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|-------------------|-----------------|
| Government Bonds 30.05% (31 December 2023: 32.31%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 300,000 | United States Treasury Note/Bond* | 4.50% | 31/05/2029 | 302,086 | 0.45 |
| 106,000 | United States Treasury Note/Bond* | 4.50% | 15/02/2044 | 104,012 | 0.16 |
| 222,000 | United States Treasury Note/Bond* | 4.63% | 31/05/2031 | 225,642 | 0.34 |
| 356,000 | United States Treasury Note/Bond* | 4.88% | 31/05/2026 | 356,751 | 0.53 |
| 92,228 | Zambia Government International Bond** | 0.50% | 31/12/2053 | 45,192 | 0.07 |
| 111,015 | Zambia Government International Bond** | 5.75% | 30/06/2033 | 97,520 | 0.15 |
| Total United States Dollar | | | | 3,587,957 | 5.38 |
| Total Government Bonds | | | | 20,044,700 | 30.05 |
| Mortgage Backed Securities 19.78% (31 December 2023: 22.27%) | | | | | |
| United States Dollar | | | | | |
| 34,329 | Fannie Mae Pool | 2.50% | 01/07/2050 | 28,336 | 0.04 |
| 165,620 | Fannie Mae Pool | 2.50% | 01/09/2051 | 135,699 | 0.20 |
| 123,722 | Fannie Mae Pool | 2.50% | 01/10/2051 | 101,205 | 0.15 |
| 297,254 | Fannie Mae Pool | 2.50% | 01/01/2052 | 243,118 | 0.36 |
| 472,879 | Fannie Mae Pool | 2.50% | 01/03/2052 | 387,161 | 0.58 |
| 193,501 | Fannie Mae Pool | 2.50% | 01/04/2052 | 158,532 | 0.24 |
| 51,646 | Fannie Mae Pool | 3.00% | 01/11/2045 | 45,231 | 0.07 |
| 44,694 | Fannie Mae Pool | 3.00% | 01/08/2046 | 39,045 | 0.06 |
| 68,041 | Fannie Mae Pool | 3.00% | 01/01/2050 | 58,775 | 0.09 |
| 83,124 | Fannie Mae Pool | 3.00% | 01/03/2050 | 71,675 | 0.11 |
| 72,763 | Fannie Mae Pool | 3.00% | 01/04/2050 | 62,741 | 0.09 |
| 45,250 | Fannie Mae Pool | 3.00% | 01/07/2051 | 38,546 | 0.06 |
| 35,154 | Fannie Mae Pool | 3.50% | 01/03/2047 | 31,833 | 0.05 |
| 55,569 | Fannie Mae Pool | 3.50% | 01/09/2047 | 50,284 | 0.08 |
| 234,171 | Fannie Mae Pool | 3.50% | 01/05/2052 | 208,917 | 0.31 |
| 175,121 | Fannie Mae Pool | 4.00% | 01/04/2052 | 160,621 | 0.24 |
| 105,346 | Fannie Mae Pool | 4.00% | 01/06/2052 | 96,513 | 0.14 |
| 321,179 | Fannie Mae Pool | 4.50% | 01/09/2052 | 303,164 | 0.45 |
| 420,065 | Fannie Mae Pool | 4.50% | 01/10/2052 | 396,753 | 0.60 |
| 450,951 | Fannie Mae Pool | 4.50% | 01/01/2053 | 425,748 | 0.64 |
| 127,731 | Fannie Mae Pool | 5.00% | 01/08/2052 | 123,888 | 0.19 |
| 68,187 | Fannie Mae Pool | 5.00% | 01/11/2052 | 66,023 | 0.10 |
| 398,825 | Fannie Mae Pool | 5.00% | 01/01/2053 | 386,160 | 0.58 |
| 280,433 | Fannie Mae Pool | 5.00% | 01/04/2053 | 271,368 | 0.41 |
| 437,354 | Fannie Mae Pool | 5.50% | 01/01/2053 | 432,383 | 0.65 |
| 269,899 | Fannie Mae Pool | 5.50% | 01/02/2053 | 266,498 | 0.40 |
| 150,275 | Fannie Mae Pool | 5.50% | 01/01/2054 | 148,298 | 0.22 |
| 96,843 | Fannie Mae Pool | 5.50% | 01/02/2054 | 95,591 | 0.14 |
| 95,130 | Fannie Mae Pool | 6.00% | 01/12/2052 | 95,792 | 0.14 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 19.78% (31 December 2023: 22.27%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 295,144 | Fannie Mae Pool | 6.00% | 01/07/2053 | 296,317 | 0.44 |
| 78,948 | Fannie Mae Pool | 6.00% | 01/09/2053 | 79,222 | 0.12 |
| 78,093 | Fannie Mae Pool | 6.00% | 01/10/2053 | 78,531 | 0.12 |
| 44,774 | Fannie Mae Pool | 6.00% | 01/06/2054 | 44,918 | 0.07 |
| 117,795 | Fannie Mae Pool | 6.50% | 01/01/2054 | 120,121 | 0.18 |
| 69,667 | Fannie Mae Pool (BH9277) | 3.50% | 01/02/2048 | 63,013 | 0.09 |
| 66,915 | Fannie Mae Pool (BM5526) | 3.50% | 01/02/2048 | 60,592 | 0.09 |
| 205,586 | Fannie Mae Pool (BU4047) | 5.50% | 01/07/2053 | 203,288 | 0.31 |
| 78,852 | Fannie Mae Pool (CB4020) | 4.00% | 01/07/2052 | 72,288 | 0.11 |
| 112,733 | Fannie Mae Pool (FS2485) | 4.00% | 01/07/2052 | 103,967 | 0.16 |
| 281,862 | Fannie Mae Pool (FS2653) | 4.00% | 01/08/2052 | 258,493 | 0.39 |
| 76,123 | Fannie Mae Pool (MA4655) | 4.00% | 01/07/2052 | 69,694 | 0.10 |
| 225,963 | Fannie Mae Pool (MA4700) | 4.00% | 01/08/2052 | 206,982 | 0.31 |
| 111,037 | Fannie Mae Pool (MA5072) | 5.50% | 01/07/2053 | 109,570 | 0.16 |
| 177,705 | Freddie Mac Pool | 2.50% | 01/12/2050 | 145,752 | 0.22 |
| 78,333 | Freddie Mac Pool | 2.50% | 01/08/2051 | 64,350 | 0.10 |
| 194,644 | Freddie Mac Pool | 2.50% | 01/09/2051 | 159,899 | 0.24 |
| 85,228 | Freddie Mac Pool | 2.50% | 01/01/2052 | 69,858 | 0.10 |
| 279,707 | Freddie Mac Pool | 2.50% | 01/02/2052 | 229,267 | 0.34 |
| 267,895 | Freddie Mac Pool | 2.50% | 01/03/2052 | 219,842 | 0.33 |
| 291,666 | Freddie Mac Pool | 2.50% | 01/04/2052 | 238,932 | 0.36 |
| 110,711 | Freddie Mac Pool | 2.50% | 01/06/2052 | 90,740 | 0.14 |
| 17,439 | Freddie Mac Pool | 3.00% | 01/03/2050 | 15,176 | 0.02 |
| 95,670 | Freddie Mac Pool | 3.00% | 01/07/2050 | 82,640 | 0.12 |
| 41,201 | Freddie Mac Pool | 3.00% | 01/09/2052 | 35,073 | 0.05 |
| 47,383 | Freddie Mac Pool | 3.50% | 01/04/2052 | 41,984 | 0.06 |
| 25,617 | Freddie Mac Pool | 4.50% | 01/07/2052 | 24,195 | 0.04 |
| 333,945 | Freddie Mac Pool | 4.50% | 01/08/2052 | 315,462 | 0.47 |
| 232,700 | Freddie Mac Pool | 5.00% | 01/11/2052 | 225,363 | 0.34 |
| 141,106 | Freddie Mac Pool | 5.00% | 01/01/2053 | 136,575 | 0.20 |
| 259,587 | Freddie Mac Pool | 5.00% | 01/02/2053 | 251,233 | 0.38 |
| 250,758 | Freddie Mac Pool | 5.00% | 01/04/2053 | 242,627 | 0.36 |
| 43,276 | Freddie Mac Pool | 5.00% | 01/08/2053 | 41,845 | 0.06 |
| 177,483 | Freddie Mac Pool | 5.50% | 01/09/2052 | 175,670 | 0.26 |
| 186,085 | Freddie Mac Pool | 5.50% | 01/10/2052 | 184,005 | 0.28 |
| 35,506 | Freddie Mac Pool | 5.50% | 01/12/2052 | 35,113 | 0.05 |
| 111,493 | Freddie Mac Pool | 5.50% | 01/02/2053 | 110,101 | 0.17 |
| 252,072 | Freddie Mac Pool | 5.50% | 01/05/2053 | 248,838 | 0.37 |
| 110,657 | Freddie Mac Pool | 6.00% | 01/03/2053 | 111,174 | 0.17 |
| 311,531 | Freddie Mac Pool | 6.00% | 01/04/2053 | 313,147 | 0.47 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|-----------------------------------|--------|---------------|-------------------|-----------------|
| Mortgage Backed Securities 19.78% (31 December 2023: 22.27%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 477,317 | Freddie Mac Pool | 6.00% | 01/05/2053 | 479,541 | 0.72 |
| 369,262 | Freddie Mac Pool | 6.00% | 01/06/2053 | 371,179 | 0.56 |
| 66,355 | Freddie Mac Pool (QE2363) | 3.50% | 01/05/2052 | 58,794 | 0.09 |
| 230,886 | Freddie Mac Pool (RA7384) | 3.50% | 01/05/2052 | 204,575 | 0.31 |
| 74,811 | Freddie Mac Pool (SD3908) | 6.00% | 01/09/2053 | 75,464 | 0.11 |
| 46,363 | Freddie Mac Pool (SD8363) | 6.00% | 01/09/2053 | 46,524 | 0.07 |
| 315,000 | Ginnie Mae | 5.50% | 01/07/2038 | 312,561 | 0.47 |
| 395,000 | Ginnie Mae | 6.00% | 01/07/2054 | 396,702 | 0.59 |
| 141,405 | Ginnie Mae II Pool | 2.50% | 20/05/2052 | 118,931 | 0.18 |
| 76,477 | Ginnie Mae II Pool | 4.50% | 20/09/2052 | 72,842 | 0.11 |
| 149,291 | Ginnie Mae II Pool | 5.00% | 20/03/2053 | 145,505 | 0.22 |
| 33,821 | Ginnie Mae II Pool | 5.00% | 20/07/2053 | 32,955 | 0.05 |
| 73,768 | Ginnie Mae II Pool | 5.00% | 20/11/2053 | 71,848 | 0.11 |
| 144,884 | Ginnie Mae II Pool | 5.50% | 20/03/2053 | 143,865 | 0.22 |
| 152,449 | Ginnie Mae II Pool | 6.00% | 20/08/2053 | 153,240 | 0.23 |
| Total Mortgage Backed Securities ** | | | | 13,190,281 | 19.78 |
| Investment Funds 0.00% (31 December 2023: 0.03%) | | | | | |
| Pound Sterling | | | | | |
| 3,054 | NB Global Monthly Income Fund Ltd | | | 2,162 | 0.00 |
| Total Investment Funds # | | | | 2,162 | 0.00 |
| Total Investments | | | | 62,299,154 | 93.40 |

Forward Currency Contracts 3.44% (31 December 2023: 7.14%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| AUD 8,228,998 | US\$ 5,455,362 | 18/07/2024 | BNP Paribas | 5 | 42,700 | 0.06 |
| AUD 74,798 | US\$ 49,186 | 18/07/2024 | Deutsche Bank AG | 1 | 789 | 0.00 |
| AUD 74,013 | US\$ 47,701 | 18/07/2024 | Goldman Sachs International | 1 | 1,749 | 0.00 |
| AUD 8,109,325 | US\$ 5,285,012 | 18/07/2024 | Standard Chartered Bank | 2 | 133,092 | 0.20 |
| AUD 3,011,593 | US\$ 1,996,759 | 18/07/2024 | State Street Bank and Trust Co | 2 | 15,385 | 0.02 |
| AUD 2,915,365 | US\$ 1,918,942 | 18/07/2024 | UBS AG | 2 | 28,908 | 0.04 |
| AUD 4,994,931 | US\$ 3,317,064 | 18/07/2024 | Westpac Banking Corp | 2 | 20,211 | 0.03 |
| CAD 1,338,591 | US\$ 977,828 | 18/07/2024 | BNP Paribas | 1 | 793 | 0.00 |
| CAD 2,642,184 | US\$ 1,928,279 | 18/07/2024 | Goldman Sachs International | 1 | 3,376 | 0.01 |
| CAD 433,246 | US\$ 315,395 | 18/07/2024 | State Street Bank and Trust Co | 1 | 1,344 | 0.00 |
| CAD 912,370 | US\$ 666,327 | 18/07/2024 | Westpac Banking Corp | 1 | 691 | 0.00 |
| CHF 2,357,077 | US\$ 2,605,030 | 18/07/2024 | BNP Paribas | 2 | 23,187 | 0.04 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| CHF 2,088,717 | US\$ 2,310,648 | 18/07/2024 | Goldman Sachs International | 1 | 18,339 | 0.03 |
| CHF 294,578 | US\$ 324,299 | 18/07/2024 | State Street Bank and Trust Co | 1 | 4,165 | 0.01 |
| CHF 877,844 | US\$ 977,722 | 18/07/2024 | UBS AG | 1 | 1,102 | 0.00 |
| CNY 15,856,954 | US\$ 2,215,494 | 18/07/2024 | Goldman Sachs International | 2 | 6,655 | 0.01 |
| CZK 23,829,166 | US\$ 1,014,587 | 18/07/2024 | State Street Bank and Trust Co | 2 | 5,435 | 0.01 |
| € 37,125 | US\$ 39,590 | 18/07/2024 | Citibank NA | 1 | 229 | 0.00 |
| € 113,448 | US\$ 121,302 | 18/07/2024 | Goldman Sachs International | 2 | 379 | 0.00 |
| € 301,195 | US\$ 322,794 | 18/07/2024 | State Street Bank and Trust Co | 1 | 259 | 0.00 |
| € 117,363 | US\$ 125,581 | 18/07/2024 | UBS AG | 1 | 299 | 0.00 |
| € 236,588 | £ 200,000 | 18/07/2024 | Westpac Banking Corp | 1 | 912 | 0.00 |
| £ 1,058,424 | US\$ 1,336,038 | 18/07/2024 | Goldman Sachs International | 1 | 2,045 | 0.00 |
| £ 522,271 | US\$ 654,410 | 18/07/2024 | Standard Chartered Bank | 1 | 5,857 | 0.01 |
| £ 37,695 | US\$ 46,877 | 18/07/2024 | State Street Bank and Trust Co | 1 | 778 | 0.00 |
| INR 28,633,681 | US\$ 342,466 | 18/07/2024 | BNP Paribas | 1 | 915 | 0.00 |
| INR 83,999,703 | US\$ 1,004,555 | 18/07/2024 | Standard Chartered Bank | 2 | 2,788 | 0.00 |
| KRW 3,770,707,579 | US\$ 2,737,853 | 18/07/2024 | Goldman Sachs International | 3 | 287 | 0.00 |
| MXN 3,664,519 | US\$ 194,278 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 5,630 | 0.01 |
| MXN 1,857,192 | US\$ 99,224 | 18/07/2024 | Goldman Sachs International | 2 | 2,090 | 0.00 |
| NOK 30,906,660 | US\$ 2,892,731 | 18/07/2024 | BNP Paribas | 3 | 11,215 | 0.02 |
| NOK 10,574,658 | US\$ 986,888 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 6,692 | 0.01 |
| NOK 14,328,698 | US\$ 1,342,325 | 18/07/2024 | Goldman Sachs International | 1 | 3,979 | 0.01 |
| NOK 7,151,481 | US\$ 651,804 | 18/07/2024 | Standard Chartered Bank | 1 | 20,140 | 0.03 |
| NOK 20,989,034 | US\$ 1,926,730 | 18/07/2024 | UBS AG | 2 | 45,371 | 0.07 |
| NZD 469,504 | US\$ 281,760 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 4,332 | 0.01 |
| NZD 2,030,434 | US\$ 1,206,955 | 18/07/2024 | Standard Chartered Bank | 1 | 30,288 | 0.05 |
| NZD 2,253,046 | US\$ 1,349,177 | 18/07/2024 | State Street Bank and Trust Co | 2 | 23,714 | 0.04 |
| PLN 86 | US\$ 21 | 18/07/2024 | Goldman Sachs International | 1 | 0 | 0.00 |
| SEK 16,119,818 | US\$ 1,505,027 | 18/07/2024 | BNP Paribas | 3 | 18,341 | 0.03 |
| SEK 51,854,504 | US\$ 4,783,624 | 18/07/2024 | State Street Bank and Trust Co | 4 | 116,773 | 0.18 |
| SEK 13,945,394 | US\$ 1,303,081 | 18/07/2024 | UBS AG | 2 | 14,798 | 0.02 |
| TRY 22,183,718 | US\$ 659,445 | 18/07/2024 | Goldman Sachs International | 1 | 5,480 | 0.01 |
| US\$ 7,394,498 | € 6,819,729 | 18/07/2024 | BNP Paribas | 7 | 79,868 | 0.12 |
| US\$ 1,412,903 | NZD 2,309,922 | 18/07/2024 | BNP Paribas | 3 | 5,355 | 0.01 |
| US\$ 2,671,258 | CHF 2,378,502 | 18/07/2024 | BNP Paribas | 3 | 19,151 | 0.03 |
| US\$ 983,136 | PLN 3,878,679 | 18/07/2024 | BNP Paribas | 1 | 18,459 | 0.03 |
| US\$ 7,219,984 | ¥ 1,129,929,477 | 18/07/2024 | BNP Paribas | 8 | 178,163 | 0.27 |
| US\$ 2,943,977 | CAD 4,013,619 | 18/07/2024 | BNP Paribas | 3 | 9,689 | 0.01 |
| US\$ 684,304 | MXN 11,911,025 | 18/07/2024 | BNP Paribas | 2 | 34,528 | 0.05 |
| US\$ 2,236,541 | £ 1,758,613 | 18/07/2024 | BNP Paribas | 2 | 13,263 | 0.02 |
| US\$ 677,590 | CNY 4,917,337 | 18/07/2024 | BNP Paribas | 1 | 3,133 | 0.01 |
| US\$ 2,578,710 | SEK 26,894,776 | 18/07/2024 | BNP Paribas | 4 | 37,077 | 0.06 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|--------------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| US\$ 998,274 | NOK 10,491,525 | 18/07/2024 | BNP Paribas | 1 | 12,505 | 0.02 |
| US\$ 666,134 | ILS 2,478,452 | 18/07/2024 | BNP Paribas | 1 | 7,806 | 0.01 |
| US\$ 816,535 | HUF 296,423,836 | 18/07/2024 | BNP Paribas | 3 | 12,607 | 0.02 |
| US\$ 226,156 | £ 177,699 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | 1,505 | 0.00 |
| US\$ 96,799 | CNY 699,666 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 833 | 0.00 |
| US\$ 1,062,723 | ¥ 160,339,255 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | 63,474 | 0.10 |
| US\$ 1,029,160 | SEK 10,788,841 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 9,584 | 0.01 |
| US\$ 112,500 | € 104,413 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 509 | 0.00 |
| US\$ 7,175 | CNY 51,841 | 18/07/2024 | Citibank NA | 1 | 65 | 0.00 |
| US\$ 165,717 | € 154,213 | 18/07/2024 | Citibank NA | 1 | 312 | 0.00 |
| US\$ 2,224,116 | ¥ 337,482,984 | 18/07/2024 | Citibank NA | 1 | 120,892 | 0.18 |
| US\$ 56,907 | NZD 92,845 | 18/07/2024 | Citibank NA | 1 | 332 | 0.00 |
| US\$ 1,953,092 | CHF 1,734,834 | 18/07/2024 | Citibank NA | 1 | 18,696 | 0.03 |
| US\$ 663,958 | CNY 4,723,647 | 18/07/2024 | Citibank NA | 1 | 1,999 | 0.00 |
| US\$ 818,824 | CAD 1,119,648 | 18/07/2024 | Citibank NA | 2 | 268 | 0.00 |
| US\$ 298,369 | BRL 1,617,083 | 18/07/2024 | Citibank NA | 1 | 7,788 | 0.01 |
| US\$ 73,603 | NZD 120,000 | 18/07/2024 | Deutsche Bank AG | 1 | 481 | 0.00 |
| US\$ 4,948,002 | NOK 52,173,855 | 18/07/2024 | Goldman Sachs International | 5 | 45,819 | 0.07 |
| US\$ 1,343,458 | ILS 5,003,228 | 18/07/2024 | Goldman Sachs International | 1 | 14,498 | 0.02 |
| US\$ 121,199 | € 112,478 | 18/07/2024 | Goldman Sachs International | 2 | 559 | 0.00 |
| US\$ 1,001,612 | CAD 1,369,875 | 18/07/2024 | Goldman Sachs International | 1 | 120 | 0.00 |
| US\$ 3,463,868 | MXN 57,905,800 | 18/07/2024 | Goldman Sachs International | 3 | 304,962 | 0.46 |
| US\$ 324,479 | BRL 1,684,794 | 18/07/2024 | Goldman Sachs International | 1 | 21,731 | 0.03 |
| US\$ 45,088 | CNY 320,710 | 18/07/2024 | Goldman Sachs International | 1 | 144 | 0.00 |
| US\$ 1,074,211 | PLN 4,226,133 | 18/07/2024 | Goldman Sachs International | 2 | 23,118 | 0.03 |
| US\$ 2,009,921 | CHF 1,784,625 | 18/07/2024 | Goldman Sachs International | 1 | 20,007 | 0.03 |
| US\$ 1,987,256 | NZD 3,246,842 | 18/07/2024 | Goldman Sachs International | 1 | 8,796 | 0.01 |
| US\$ 1,326,807 | SEK 13,901,498 | 18/07/2024 | Goldman Sachs International | 2 | 13,076 | 0.02 |
| US\$ 328,558 | £ 259,731 | 18/07/2024 | Goldman Sachs International | 1 | 200 | 0.00 |
| US\$ 57,912 | KRW 78,926,082 | 18/07/2024 | Royal Bank of Canada | 1 | 599 | 0.00 |
| US\$ 94,440 | € 86,556 | 18/07/2024 | Royal Bank of Canada | 1 | 1,603 | 0.00 |
| US\$ 1,014,913 | CNY 7,356,916 | 18/07/2024 | Standard Chartered Bank | 2 | 5,847 | 0.01 |
| US\$ 313,582 | BRL 1,656,187 | 18/07/2024 | Standard Chartered Bank | 1 | 15,974 | 0.02 |
| US\$ 641,174 | MXN 11,216,466 | 18/07/2024 | Standard Chartered Bank | 1 | 29,288 | 0.04 |
| US\$ 637,312 | £ 500,623 | 18/07/2024 | Standard Chartered Bank | 1 | 4,413 | 0.01 |
| US\$ 43,490 | CNY 309,590 | 18/07/2024 | Standard Chartered Bank | 1 | 105 | 0.00 |
| US\$ 716,109 | ¥ 111,600,000 | 18/07/2024 | Standard Chartered Bank | 2 | 20,608 | 0.03 |
| US\$ 1,652,665 | NZD 2,704,398 | 18/07/2024 | Standard Chartered Bank | 2 | 4,744 | 0.01 |
| US\$ 320,415 | CLP 292,246,834 | 18/07/2024 | State Street Bank and Trust Co | 1 | 10,865 | 0.02 |
| US\$ 1,021,192 | NOK 10,729,833 | 18/07/2024 | State Street Bank and Trust Co | 1 | 13,031 | 0.02 |
| US\$ 1,574,134 | IDR 25,388,425,827 | 18/07/2024 | State Street Bank and Trust Co | 1 | 22,201 | 0.03 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-------------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| US\$ 732,110 | MXN 12,352,052 | 18/07/2024 | State Street Bank and Trust Co | 3 | 58,275 | 0.09 |
| US\$ 1,996,633 | ¥ 309,449,957 | 18/07/2024 | State Street Bank and Trust Co | 3 | 68,113 | 0.10 |
| US\$ 28,482,812 | € 26,422,576 | 18/07/2024 | State Street Bank and Trust Co | 3 | 142,778 | 0.21 |
| US\$ 2,928,296 | NZD 4,792,306 | 18/07/2024 | State Street Bank and Trust Co | 3 | 8,110 | 0.01 |
| US\$ 1,954,439 | SEK 20,477,252 | 18/07/2024 | State Street Bank and Trust Co | 2 | 19,281 | 0.03 |
| US\$ 1,633,803 | KRW 2,230,250,369 | 18/07/2024 | UBS AG | 3 | 14,282 | 0.02 |
| US\$ 1,639,854 | SEK 17,153,587 | 18/07/2024 | UBS AG | 2 | 18,792 | 0.03 |
| US\$ 980,342 | ¥ 148,638,517 | 18/07/2024 | UBS AG | 1 | 54,014 | 0.08 |
| US\$ 14,414 | BRL 75,411 | 18/07/2024 | UBS AG | 1 | 863 | 0.00 |
| US\$ 765,419 | € 704,178 | 18/07/2024 | UBS AG | 3 | 10,139 | 0.02 |
| US\$ 338,904 | ILS 1,254,317 | 18/07/2024 | UBS AG | 1 | 5,732 | 0.01 |
| US\$ 1,286,091 | NOK 13,609,290 | 18/07/2024 | UBS AG | 1 | 7,381 | 0.01 |
| US\$ 258,746 | € 237,460 | 18/07/2024 | Westpac Banking Corp | 2 | 4,054 | 0.01 |
| US\$ 247,684 | THB 9,000,000 | 18/07/2024 | Westpac Banking Corp | 1 | 2,114 | 0.00 |
| US\$ 111,142 | £ 87,286 | 18/07/2024 | Westpac Banking Corp | 2 | 793 | 0.00 |
| ZAR 6,334,759 | US\$ 341,712 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | 4,786 | 0.01 |
| ZAR 829,437 | US\$ 43,925 | 18/07/2024 | Deutsche Bank AG | 1 | 1,444 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 14,905 | US\$ 15,945 | 18/07/2024 | UBS AG | 3 | 42 | 0.00 |
| US\$ 95 | € 88 | 18/07/2024 | Goldman Sachs International | 1 | 1 | 0.00 |
| US\$ 209 | € 192 | 18/07/2024 | UBS AG | 2 | 3 | 0.00 |
| US\$ 201 | € 186 | 18/07/2024 | Westpac Banking Corp | 2 | 2 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 11,308 | US\$ 14,131 | 18/07/2024 | CitiBank NA | 1 | 165 | 0.00 |
| £ 284 | US\$ 355 | 18/07/2024 | Goldman Sachs International | 1 | 4 | 0.00 |
| £ 11,308 | US\$ 14,126 | 18/07/2024 | State Street Bank and Trust Co | 1 | 171 | 0.00 |
| US\$ 171 | £ 134 | 18/07/2024 | UBS AG | 1 | 1 | 0.00 |
| US\$ 576 | £ 453 | 18/07/2024 | Westpac Banking Corp | 3 | 3 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 2,293,505 | 3.44 |

Futures Contracts 0.44% (31 December 2023: 1.28%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|---------------------|--|----------------------|-----------------|
| 23 | Canadian 10-Year Bond Future September 2024 | 4,239 | 0.01 |
| 43 | Canadian 5-Year Bond Future September 2024 | 20,112 | 0.03 |
| 40 | Euro-BOBL Future September 2024 | 46,171 | 0.07 |
| (11) | Euro-BTP Future September 2024 | 10,439 | 0.01 |
| 2 | Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00 | 32 | 0.00 |
| 17 | Euro-Bund Future September 2024 | 30,995 | 0.05 |
| (12) | Euro-OAT Future September 2024 | 13,054 | 0.02 |
| 44 | Euro-Schatz Future September 2024 | 20,888 | 0.03 |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Futures Contracts 0.44% (31 December 2023: 1.28%) (continued)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| 10 | United Kingdom Long Gilt Future September 2024 | 10,745 | 0.02 |
| 23 | US Treasury 10-Year Note (CBT) Future September 2024 | 21,110 | 0.03 |
| 62 | US Treasury 2-Year Note (CBT) Future September 2024 | 35,357 | 0.05 |
| 68 | US Treasury 5-Year Note (CBT) Future September 2024 | 54,451 | 0.08 |
| 10 | US Treasury Long Bond (CBT) Future September 2024 | 13,594 | 0.02 |
| 9 | US Treasury Ultra Bond (CBT) Future September 2024 | 12,797 | 0.02 |
| Total Unrealised Gain on Futures Contracts [*] | | 293,984 | 0.44 |

Interest Rate Swap Contracts 0.05% (31 December 2023: 0.00%)

| | Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|-----------------|-------------------------------|------------------------------|------------|---------------|----------------------|-----------------|
| NZD | 1,311,000 | 27/02/2034 | LCH Clearnet Ltd ¹ | (Pay) | 4.75% | 3M BKBM | 16,131 | 0.02 |
| NZD | 1,336,000 | 14/02/2034 | LCH Clearnet Ltd ¹ | (Pay) | 4.68% | 3M BKBM | 11,851 | 0.02 |
| KRW | 942,826,000 | 16/02/2029 | LCH Clearnet Ltd ¹ | (Pay) | 3.36% | 3M KORIBOR | 6,101 | 0.01 |
| CNY | 16,892,000 | 17/08/2026 | LCH Clearnet Ltd ¹ | (Pay) | 2.05% | 7D CNRR | 1,600 | 0.00 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | | 35,683 | 0.05 |

[#]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 0.32% (31 December 2023: 0.30%)

| | Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value US\$ | % of Net Assets |
|---|-----------------|-----------------|-----------------------------|---|-----------------|-----------------|
| USD | 6,687,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on CDX.EM.41.V1 | 213,655 | 0.32 |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | | 213,655 | 0.32 |

¹Centrally cleared swap.

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 65,135,981 | 97.65 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.64%) (31 December 2023: (10.06%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| AUD 2,267,345 | US\$ 1,519,814 | 18/07/2024 | BNP Paribas | 2 | (4,927) | (0.01) |
| AUD 66,348 | US\$ 44,344 | 18/07/2024 | Goldman Sachs International | 1 | (15) | (0.00) |
| AUD 1,477,230 | US\$ 987,528 | 18/07/2024 | Standard Chartered Bank | 1 | (543) | (0.00) |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| BRL 1,846,547 | US\$ 358,863 | 18/07/2024 | State Street Bank and Trust Co | 1 | (27,049) | (0.04) |
| BRL 5,157,830 | US\$ 985,880 | 18/07/2024 | UBS AG | 1 | (59,047) | (0.09) |
| CAD 2,723,551 | US\$ 1,992,103 | 18/07/2024 | BNP Paribas | 2 | (961) | (0.00) |
| CAD 743,395 | US\$ 544,183 | 18/07/2024 | Citibank NA | 2 | (699) | (0.00) |
| CAD 58,970 | US\$ 43,202 | 18/07/2024 | Goldman Sachs International | 1 | (90) | (0.00) |
| CAD 73,674 | US\$ 53,959 | 18/07/2024 | JPMorgan Chase Bank | 1 | (98) | (0.00) |
| CAD 892,799 | US\$ 654,181 | 18/07/2024 | Standard Chartered Bank | 1 | (1,471) | (0.00) |
| CAD 448,595 | US\$ 329,953 | 18/07/2024 | State Street Bank and Trust Co | 1 | (1,993) | (0.00) |
| CAD 2,242,318 | US\$ 1,646,427 | 18/07/2024 | UBS AG | 1 | (7,106) | (0.01) |
| CHF 2,506,572 | US\$ 2,823,188 | 18/07/2024 | BNP Paribas | 3 | (28,280) | (0.04) |
| CHF 299,762 | US\$ 334,935 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (691) | (0.00) |
| CHF 2,624,309 | US\$ 2,939,354 | 18/07/2024 | State Street Bank and Trust Co | 2 | (13,165) | (0.02) |
| CHF 897,826 | US\$ 1,018,561 | 18/07/2024 | UBS AG | 1 | (17,456) | (0.03) |
| CHF 889,711 | US\$ 997,607 | 18/07/2024 | Westpac Banking Corp | 1 | (5,551) | (0.01) |
| CLP 316,685,803 | US\$ 339,409 | 18/07/2024 | BNP Paribas | 1 | (3,974) | (0.01) |
| CLP 292,018,481 | US\$ 321,766 | 18/07/2024 | Goldman Sachs International | 1 | (12,458) | (0.02) |
| CNY 327,460 | US\$ 45,933 | 18/07/2024 | Citibank NA | 1 | (44) | (0.00) |
| COP 598,948 | US\$ 153 | 18/07/2024 | Standard Chartered Bank | 1 | (9) | (0.00) |
| CZK 18,936,162 | US\$ 824,807 | 18/07/2024 | BNP Paribas | 2 | (14,233) | (0.02) |
| CZK 7,240,151 | US\$ 316,646 | 18/07/2024 | State Street Bank and Trust Co | 1 | (6,727) | (0.01) |
| € 3,533,583 | US\$ 3,838,400 | 18/07/2024 | BNP Paribas | 4 | (48,389) | (0.07) |
| € 57,655 | US\$ 62,425 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (586) | (0.00) |
| € 2,288,223 | US\$ 2,490,269 | 18/07/2024 | Citibank NA | 2 | (35,992) | (0.05) |
| € 594,458 | US\$ 646,128 | 18/07/2024 | Deutsche Bank AG | 1 | (8,531) | (0.01) |
| € 155,633 | US\$ 168,066 | 18/07/2024 | Goldman Sachs International | 2 | (1,139) | (0.00) |
| € 775,219 | US\$ 832,956 | 18/07/2024 | Standard Chartered Bank | 2 | (1,480) | (0.00) |
| € 5,680,564 | US\$ 6,121,922 | 18/07/2024 | State Street Bank and Trust Co | 5 | (29,124) | (0.04) |
| € 1,962,407 | US\$ 2,134,148 | 18/07/2024 | UBS AG | 5 | (29,332) | (0.04) |
| £ 1,280,505 | US\$ 1,633,906 | 18/07/2024 | BNP Paribas | 2 | (15,062) | (0.02) |
| £ 1,031,953 | US\$ 1,312,840 | 18/07/2024 | Deutsche Bank AG | 1 | (8,222) | (0.01) |
| £ 33,757 | US\$ 43,024 | 18/07/2024 | Royal Bank of Canada | 1 | (348) | (0.00) |
| £ 502,253 | US\$ 641,229 | 18/07/2024 | State Street Bank and Trust Co | 1 | (6,270) | (0.01) |
| £ 536,987 | US\$ 679,438 | 18/07/2024 | UBS AG | 1 | (567) | (0.00) |
| HUF 286,689,175 | US\$ 802,788 | 18/07/2024 | BNP Paribas | 2 | (25,262) | (0.04) |
| IDR 8,553,429,752 | US\$ 524,815 | 18/07/2024 | Goldman Sachs International | 1 | (1,964) | (0.00) |
| IDR 664,287,381 | US\$ 41,378 | 18/07/2024 | Royal Bank of Canada | 1 | (772) | (0.00) |
| IDR 4,844,779 | US\$ 300 | 18/07/2024 | State Street Bank and Trust Co | 1 | (4) | (0.00) |
| ILS 2,384,920 | US\$ 637,270 | 18/07/2024 | Goldman Sachs International | 1 | (3,786) | (0.01) |
| ¥ 359,228,614 | US\$ 2,301,977 | 18/07/2024 | BNP Paribas | 3 | (63,232) | (0.10) |
| ¥ 163,825,240 | US\$ 1,085,861 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (64,887) | (0.10) |
| ¥ 263,409,742 | US\$ 1,729,811 | 18/07/2024 | Citibank NA | 3 | (88,218) | (0.13) |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|------------------------------------|-----------|----------------------|-----------------|
| ¥ 404,712,116 | US\$ 2,614,058 | 18/07/2024 | State Street Bank and Trust Co | 2 | (91,856) | (0.14) |
| ¥ 453,314,120 | US\$ 2,930,213 | 18/07/2024 | UBS AG | 2 | (105,119) | (0.16) |
| ¥ 356,348,792 | US\$ 2,292,212 | 18/07/2024 | Westpac Banking Corp | 2 | (71,414) | (0.11) |
| KRW 54,897,506 | US\$ 40,110 | 18/07/2024 | Royal Bank of Canada | 1 | (246) | (0.00) |
| KRW 80,284,296 | US\$ 58,567 | 18/07/2024 | Standard Chartered Bank | 1 | (268) | (0.00) |
| KRW 882,381,406 | US\$ 650,173 | 18/07/2024 | UBS AG | 1 | (9,422) | (0.01) |
| MXN 10,988,755 | US\$ 654,842 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (55,378) | (0.08) |
| MXN 3,438,794 | US\$ 202,952 | 18/07/2024 | Citibank NA | 1 | (15,358) | (0.02) |
| MXN 831,689 | US\$ 49,205 | 18/07/2024 | Deutsche Bank AG | 1 | (3,835) | (0.01) |
| MXN 24,347,623 | US\$ 1,353,985 | 18/07/2024 | Goldman Sachs International | 3 | (25,762) | (0.04) |
| MXN 16,849,890 | US\$ 975,021 | 18/07/2024 | State Street Bank and Trust Co | 2 | (55,817) | (0.08) |
| MXN 28,598,023 | US\$ 1,619,011 | 18/07/2024 | UBS AG | 2 | (58,919) | (0.09) |
| NOK 10,817,413 | US\$ 1,020,747 | 18/07/2024 | BNP Paribas | 1 | (4,357) | (0.01) |
| NOK 6,555,478 | US\$ 621,119 | 18/07/2024 | Goldman Sachs International | 1 | (5,175) | (0.01) |
| NOK 10,182,418 | US\$ 965,421 | 18/07/2024 | State Street Bank and Trust Co | 1 | (8,695) | (0.01) |
| NZD 3,765,998 | US\$ 2,305,435 | 18/07/2024 | BNP Paribas | 3 | (10,627) | (0.02) |
| NZD 5,938,374 | US\$ 3,647,376 | 18/07/2024 | State Street Bank and Trust Co | 4 | (28,834) | (0.04) |
| NZD 74,503 | US\$ 45,564 | 18/07/2024 | UBS AG | 1 | (166) | (0.00) |
| PLN 310,000 | US\$ 78,048 | 18/07/2024 | Goldman Sachs International | 1 | (947) | (0.00) |
| PLN 3,914,154 | US\$ 991,666 | 18/07/2024 | Standard Chartered Bank | 1 | (18,166) | (0.03) |
| SEK 13,225,865 | US\$ 1,253,043 | 18/07/2024 | BNP Paribas | 1 | (3,161) | (0.01) |
| US\$ 1,505,540 | CZK 35,772,030 | 18/07/2024 | BNP Paribas | 1 | (25,702) | (0.04) |
| US\$ 2,019,077 | € 1,885,314 | 18/07/2024 | BNP Paribas | 1 | (3,052) | (0.01) |
| US\$ 9,083,647 | AUD 13,676,180 | 18/07/2024 | BNP Paribas | 8 | (53,855) | (0.08) |
| US\$ 312,249 | NOK 3,363,970 | 18/07/2024 | BNP Paribas | 1 | (3,825) | (0.01) |
| US\$ 348,681 | £ 276,821 | 18/07/2024 | BNP Paribas | 1 | (1,282) | (0.00) |
| US\$ 329,288 | ZAR 6,306,078 | 18/07/2024 | BNP Paribas | 1 | (15,642) | (0.02) |
| US\$ 270,139 | CAD 371,417 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (1,397) | (0.00) |
| US\$ 1,386,399 | NZD 2,310,193 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (21,315) | (0.03) |
| US\$ 671,127 | ¥ 107,701,469 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (78) | (0.00) |
| US\$ 118,469 | € 110,921 | 18/07/2024 | Canadian Imperial Bank of Commerce | 1 | (502) | (0.00) |
| US\$ 1,566,471 | AUD 2,389,498 | 18/07/2024 | Canadian Imperial Bank of Commerce | 2 | (30,030) | (0.05) |
| US\$ 49,011 | CAD 67,351 | 18/07/2024 | Citibank NA | 1 | (228) | (0.00) |
| US\$ 2,300,945 | € 2,150,175 | 18/07/2024 | Citibank NA | 1 | (5,266) | (0.01) |
| US\$ 427,679 | € 400,000 | 18/07/2024 | Deutsche Bank AG | 1 | (1,349) | (0.00) |
| US\$ 37,513 | ZAR 708,353 | 18/07/2024 | Deutsche Bank AG | 1 | (1,233) | (0.00) |
| US\$ 643,690 | SEK 6,817,058 | 18/07/2024 | Deutsche Bank AG | 1 | (542) | (0.00) |
| US\$ 83,802 | PLN 342,221 | 18/07/2024 | Deutsche Bank AG | 1 | (1,313) | (0.00) |
| US\$ 125,377 | CAD 171,783 | 18/07/2024 | Goldman Sachs International | 2 | (211) | (0.00) |
| US\$ 653,789 | £ 522,882 | 18/07/2024 | Goldman Sachs International | 1 | (7,250) | (0.01) |
| US\$ 70,413 | ZAR 1,346,531 | 18/07/2024 | Goldman Sachs International | 1 | (3,239) | (0.01) |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 977,590 | CZK 23,085,483 | 18/07/2024 | Goldman Sachs International | 2 | (10,597) | (0.02) |
| US\$ 51,418 | AUD 77,664 | 18/07/2024 | Goldman Sachs International | 1 | (472) | (0.00) |
| US\$ 4,235,228 | CNY 30,312,799 | 18/07/2024 | Goldman Sachs International | 5 | (12,722) | (0.02) |
| US\$ 946,460 | KRW 1,304,000,000 | 18/07/2024 | Goldman Sachs International | 2 | (453) | (0.00) |
| US\$ 91 | HUF 33,922 | 18/07/2024 | Goldman Sachs International | 1 | (1) | (0.00) |
| US\$ 319,492 | CLP 313,245,568 | 18/07/2024 | Goldman Sachs International | 1 | (12,300) | (0.02) |
| US\$ 652,571 | PLN 2,629,795 | 18/07/2024 | Goldman Sachs International | 1 | (1,493) | (0.00) |
| US\$ 335,493 | CHF 306,029 | 18/07/2024 | Standard Chartered Bank | 1 | (5,739) | (0.01) |
| US\$ 5,320 | AUD 8,000 | 18/07/2024 | Standard Chartered Bank | 1 | (26) | (0.00) |
| US\$ 626,270 | SEK 6,812,117 | 18/07/2024 | Standard Chartered Bank | 1 | (17,494) | (0.03) |
| US\$ 5,897,591 | CHF 5,325,519 | 18/07/2024 | State Street Bank and Trust Co | 1 | (40,534) | (0.06) |
| US\$ 2,947,221 | SEK 31,865,581 | 18/07/2024 | State Street Bank and Trust Co | 5 | (64,167) | (0.10) |
| US\$ 8,365,095 | £ 6,669,755 | 18/07/2024 | State Street Bank and Trust Co | 7 | (66,959) | (0.10) |
| US\$ 2,000,831 | AUD 3,021,826 | 18/07/2024 | State Street Bank and Trust Co | 2 | (18,150) | (0.03) |
| US\$ 632,547 | € 591,505 | 18/07/2024 | State Street Bank and Trust Co | 1 | (1,883) | (0.00) |
| US\$ 2,305,266 | CAD 3,165,973 | 18/07/2024 | State Street Bank and Trust Co | 2 | (9,323) | (0.01) |
| US\$ 973,210 | NOK 10,667,216 | 18/07/2024 | State Street Bank and Trust Co | 2 | (29,067) | (0.04) |
| US\$ 1,330,076 | NZD 2,195,460 | 18/07/2024 | State Street Bank and Trust Co | 1 | (7,726) | (0.01) |
| US\$ 1,302,292 | CHF 1,171,184 | 18/07/2024 | UBS AG | 1 | (3,616) | (0.01) |
| US\$ 325,349 | KRW 448,205,148 | 18/07/2024 | UBS AG | 1 | (120) | (0.00) |
| US\$ 80,951 | € 75,558 | 18/07/2024 | UBS AG | 1 | (91) | (0.00) |
| US\$ 384,692 | CAD 529,147 | 18/07/2024 | Westpac Banking Corp | 2 | (2,159) | (0.00) |
| US\$ 4,039,964 | AUD 6,146,001 | 18/07/2024 | Westpac Banking Corp | 4 | (66,380) | (0.10) |
| US\$ 105,206 | € 98,362 | 18/07/2024 | Westpac Banking Corp | 1 | (294) | (0.00) |
| US\$ 39,650 | £ 31,679 | 18/07/2024 | Westpac Banking Corp | 1 | (399) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 185 | US\$ 199 | 18/07/2024 | Goldman Sachs International | 1 | (1) | (0.00) |
| € 194 | US\$ 211 | 18/07/2024 | UBS AG | 2 | (3) | (0.00) |
| € 100 | US\$ 109 | 18/07/2024 | Westpac Banking Corp | 1 | (2) | (0.00) |
| US\$ 104 | € 97 | 18/07/2024 | Goldman Sachs International | 1 | (0) | (0.00) |
| US\$ 91 | € 85 | 18/07/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 178 | US\$ 228 | 18/07/2024 | UBS AG | 1 | (3) | (0.00) |
| £ 533 | US\$ 677 | 18/07/2024 | Westpac Banking Corp | 3 | (3) | (0.00) |
| US\$ 349 | £ 280 | 18/07/2024 | Goldman Sachs International | 2 | (6) | (0.00) |
| US\$ 154 | £ 123 | 18/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,762,771) | (2.64) |

Global Opportunistic Bond - Schedule of Investments (Continued)

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

Futures Contracts (0.11%) (31 December 2023: (0.54%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---|---|----------------------|-----------------|
| 60 | 10-Year Mini Japanese Government Bond Future September 2024 | (21,360) | (0.03) |
| (1) | Euro-Buxl 30-Year Bond Future September 2024 | (3,408) | (0.01) |
| (35) | US Treasury 10-Year Ultra Future September 2024 | (41,692) | (0.06) |
| (4) | US Treasury Ultra Bond (CBT) Future September 2024 | (5,719) | (0.01) |
| Total Unrealised Loss on Futures Contracts * | | (72,179) | (0.11) |

Credit Default Swap Contracts (1.10%) (31 December 2023: (1.26%))

| Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value US\$ | % of Net Assets |
|---|-----------------|-----------------------------|---|------------------|-----------------|
| EUR 9,282,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on iTRAXX Europe Crossover S41.V1 | (736,621) | (1.10) |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | (736,621) | (1.10) |

¹Centrally cleared swap.

Interest Rate Swap Contracts (0.06%) (31 December 2023: (0.00%))

| Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|-------------------------------|------------------------------|------------|---------------|----------------------|-----------------|
| KRW 1,267,973,000 | 11/08/2032 | LCH Clearnet Ltd ¹ | (Pay) | 2.88% | 3M KORIBOR | (13) | (0.00) |
| USD 5,090,000 | 08/02/2026 | LCH Clearnet Ltd ¹ | (Pay) | 4.29% | 12M SOFR | (36,333) | (0.06) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | (36,346) | (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 US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (2,607,917) | (3.91) |
| Net Financial Assets at Fair Value through Profit or Loss | 62,528,064 | 93.74 |
| Other Net Assets | 4,176,413 | 6.26 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 66,704,477 | 100.00 |

Global Opportunistic Bond - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 37,363,163 | 52.47 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 24,807,421 | 34.84 |
| † Other transferable securities and/or money market instruments | 126,408 | 0.18 |
| μ Investment funds | 2,162 | 0.00 |
| ± Financial derivative instruments traded on a regulated market | 221,805 | 0.31 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | 7,105 | 0.01 |
| Total Investments | 62,528,064 | 87.81 |

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 15.12% (31 December 2023: 14.74%) | | | |
| Canadian Dollar | | | |
| 8,804 | Brookfield Corp | 366,096 | 1.83 |
| Total Canadian Dollar | | 366,096 | 1.83 |
| Euro | | | |
| 9,880 | Cellnex Telecom SA | 321,582 | 1.61 |
| 10,063 | Vonovia SE | 286,591 | 1.44 |
| Total Euro | | 608,173 | 3.05 |
| Hong Kong Dollar | | | |
| 51,883 | Sun Hung Kai Properties Ltd | 449,638 | 2.25 |
| Total Hong Kong Dollar | | 449,638 | 2.25 |
| Japanese Yen | | | |
| 22,900 | Mitsui Fudosan Co Ltd | 210,809 | 1.05 |
| 14,800 | Nomura Real Estate Holdings Inc | 372,636 | 1.87 |
| 6,700 | Sumitomo Realty & Development Co Ltd | 197,739 | 0.99 |
| Total Japanese Yen | | 781,184 | 3.91 |
| Pound Sterling | | | |
| 118,627 | Grainger Plc | 364,008 | 1.82 |
| Total Pound Sterling | | 364,008 | 1.82 |
| Singapore Dollar | | | |
| 117,500 | UOL Group Ltd | 450,445 | 2.26 |
| Total Singapore Dollar | | 450,445 | 2.26 |
| Total Equities * | | 3,019,544 | 15.12 |
| Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%) | | | |
| Australian Dollar | | | |
| 124,483 | Charter Hall Retail REIT | 268,987 | 1.35 |
| 11,706 | Goodman Group | 270,360 | 1.35 |
| 72,270 | GPT Group | 192,901 | 0.97 |
| 215,847 | Region RE Ltd | 301,621 | 1.51 |
| 71,589 | Stockland | 198,508 | 0.99 |
| Total Australian Dollar | | 1,232,377 | 6.17 |
| Canadian Dollar | | | |
| 9,012 | Canadian Apartment Properties REIT | 292,749 | 1.47 |

Global Real Estate Securities - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|---------------------------------------|------------------|-----------------|
| Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%) (continued) | | | |
| Canadian Dollar (continued) | | | |
| 28,847 | RioCan Real Estate Investment Trust | 354,382 | 1.78 |
| | Total Canadian Dollar | 647,131 | 3.25 |
| Euro | | | |
| 32,155 | Inmobiliaria Colonial Socimi SA | 187,535 | 0.94 |
| 7,322 | Shurgard Self Storage Ltd | 283,219 | 1.42 |
| 3,995 | Unibail-Rodamco-Westfield | 315,949 | 1.58 |
| 14,732 | Warehouses de Pauw CVA | 398,189 | 1.99 |
| | Total Euro | 1,184,892 | 5.93 |
| Hong Kong Dollar | | | |
| 30,160 | Link REIT | 117,147 | 0.59 |
| | Total Hong Kong Dollar | 117,147 | 0.59 |
| Japanese Yen | | | |
| 207 | Comforia Residential REIT Inc | 409,395 | 2.05 |
| 209 | Nippon Prologis REIT Inc | 326,277 | 1.64 |
| | Total Japanese Yen | 735,672 | 3.69 |
| Pound Sterling | | | |
| 28,027 | Segro Plc | 317,101 | 1.59 |
| 27,499 | UNITE Group Plc | 310,225 | 1.56 |
| | Total Pound Sterling | 627,326 | 3.15 |
| Singapore Dollar | | | |
| 175,200 | Mapletree Pan Asia Commercial Trust | 157,306 | 0.79 |
| | Total Singapore Dollar | 157,306 | 0.79 |
| United States Dollar | | | |
| 8,561 | American Healthcare REIT Inc | 125,076 | 0.63 |
| 5,583 | American Tower Corp | 1,085,224 | 5.44 |
| 3,687 | AvalonBay Communities Inc | 762,803 | 3.82 |
| 4,093 | Camden Property Trust | 446,587 | 2.24 |
| 2,379 | Crown Castle Inc | 232,428 | 1.17 |
| 1,737 | Digital Realty Trust Inc | 264,111 | 1.32 |
| 1,290 | Equinix Inc | 976,014 | 4.89 |
| 3,332 | Equity LifeStyle Properties Inc | 217,013 | 1.09 |
| 6,573 | Essential Properties Realty Trust Inc | 182,138 | 0.91 |

Global Real Estate Securities - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|-------------------------------------|-------------------|-----------------|
| Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%) (continued) | | | |
| United States Dollar (continued) | | | |
| 1,977 | Extra Space Storage Inc | 307,245 | 1.54 |
| 1,830 | Federal Realty Investment Trust | 184,775 | 0.93 |
| 4,020 | Gaming & Leisure Properties Inc | 181,744 | 0.91 |
| 40,328 | Hudson Pacific Properties Inc | 193,978 | 0.97 |
| 6,103 | Invitation Homes Inc | 219,037 | 1.09 |
| 5,825 | Iron Mountain Inc | 522,036 | 2.61 |
| 10,966 | Kimco Realty Corp | 213,399 | 1.07 |
| 11,416 | Macerich Co | 176,263 | 0.88 |
| 6,098 | Omega Healthcare Investors Inc | 208,857 | 1.04 |
| 7,962 | Prologis Inc | 894,212 | 4.48 |
| 2,682 | Public Storage | 771,477 | 3.87 |
| 6,886 | Realty Income Corp | 363,719 | 1.82 |
| 9,073 | Retail Opportunity Investments Corp | 112,777 | 0.57 |
| 3,984 | Rexford Industrial Realty Inc | 177,647 | 0.89 |
| 1,958 | SBA Communications Corp Class A | 384,355 | 1.93 |
| 3,765 | Simon Property Group Inc | 571,527 | 2.86 |
| 3,799 | Sun Communities Inc | 457,172 | 2.29 |
| 7,656 | UDR Inc | 315,044 | 1.58 |
| 10,160 | Ventas Inc | 520,802 | 2.61 |
| 4,666 | VICI Properties Inc Class A | 133,634 | 0.67 |
| 5,335 | Welltower Inc | 556,174 | 2.79 |
| 9,405 | Weyerhaeuser Co | 267,008 | 1.34 |
| Total United States Dollar | | 12,024,276 | 60.25 |
| Total Real Estate Investment Trusts * | | 16,726,127 | 83.82 |
| Total Investments | | 19,745,671 | 98.94 |

Forward Currency Contracts 0.03% (31 December 2023: 2.07%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 801,537 | US\$ 857,443 | 18/07/2024 | UBS AG | 5 | 2,261 | 0.02 |
| € 10,191 | US\$ 10,919 | 18/07/2024 | Westpac Banking Corporation | 3 | 11 | 0.00 |
| US\$ 18,963 | € 17,533 | 18/07/2024 | Goldman Sachs International | 2 | 158 | 0.00 |
| US\$ 74,401 | € 68,482 | 18/07/2024 | UBS AG | 6 | 949 | 0.00 |
| US\$ 56,363 | € 52,395 | 18/07/2024 | Westpac Banking Corporation | 5 | 167 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 4,704 | US\$ 5,881 | 18/07/2024 | Goldman Sachs International | 3 | 65 | 0.00 |
| £ 86,467 | US\$ 108,049 | 18/07/2024 | UBS AG | 2 | 1,264 | 0.01 |
| £ 3,053 | US\$ 3,818 | 18/07/2024 | Westpac Banking Corporation | 3 | 42 | 0.00 |
| US\$ 551 | £ 434 | 18/07/2024 | Goldman Sachs International | 2 | 2 | 0.00 |

Global Real Estate Securities - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.03% (31 December 2023: 2.07%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-------------------|------------------|-----------------------------|-----------|----------------------------|----------------------------|
| <i>GBP Hedged Classes (continued)</i> | | | | | | |
| US\$ 2,638 | £ 2,063 | 18/07/2024 | UBS AG | 2 | 30 | 0.00 |
| US\$ 108,202 | £ 85,302 | 18/07/2024 | Westpac Banking Corporation | 8 | 363 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 5,312 | 0.03 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 19,750,983 | 98.97 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.01%) (31 December 2023: 1.23%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|-------------------|------------------|-----------------------------|-----------|----------------------------|----------------------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 47,386 | US\$ 51,173 | 18/07/2024 | Goldman Sachs International | 5 | (349) | (0.00) |
| € 31,645 | US\$ 34,139 | 18/07/2024 | UBS AG | 3 | (198) | (0.00) |
| € 56,747 | US\$ 61,805 | 18/07/2024 | Westpac Banking Corporation | 12 | (941) | (0.01) |
| US\$ 18,302 | € 17,130 | 18/07/2024 | Goldman Sachs International | 2 | (71) | (0.00) |
| US\$ 36,670 | € 34,293 | 18/07/2024 | Westpac Banking Corporation | 4 | (112) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 2,437 | US\$ 3,110 | 18/07/2024 | Goldman Sachs International | 2 | (29) | (0.00) |
| £ 2,425 | US\$ 3,087 | 18/07/2024 | UBS AG | 3 | (20) | (0.00) |
| £ 3,164 | US\$ 4,021 | 18/07/2024 | Westpac Banking Corporation | 3 | (21) | (0.00) |
| US\$ 3,843 | £ 3,089 | 18/07/2024 | Goldman Sachs International | 3 | (63) | (0.00) |
| US\$ 7,095 | £ 5,664 | 18/07/2024 | Westpac Banking Corporation | 4 | (65) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,869) | (0.01) |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (1,869) | (0.01) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 19,749,114 | 98.96 |
| Other Net Assets | | | | | 207,328 | 1.04 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 19,956,442 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 19,745,671 | 98.49 |
| [∞] Financial derivative instruments that are traded OTC | 3,443 | 0.02 |
| Total Investments | 19,749,114 | 98.51 |

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 98.56% (31 December 2023: 99.37%) | | | |
| Danish Krone | | | |
| 21,799 | Novo Nordisk A/S Class B | 3,121,662 | 1.96 |
| Total Danish Krone | | 3,121,662 | 1.96 |
| Euro | | | |
| 2,253 | Adyen NV | 2,677,833 | 1.68 |
| 5,537 | ASML Holding NV | 5,647,339 | 3.55 |
| 5,244 | L'Oreal SA | 2,309,952 | 1.45 |
| 13,306 | Schneider Electric SE | 3,192,439 | 2.01 |
| Total Euro | | 13,827,563 | 8.69 |
| Japanese Yen | | | |
| 51,900 | Recruit Holdings Co Ltd | 2,793,113 | 1.76 |
| Total Japanese Yen | | 2,793,113 | 1.76 |
| Norwegian Krone | | | |
| 66,842 | Bakkafrost P/F | 3,395,105 | 2.13 |
| Total Norwegian Krone | | 3,395,105 | 2.13 |
| Pound Sterling | | | |
| 122,547 | 3i Group Plc | 4,723,073 | 2.97 |
| Total Pound Sterling | | 4,723,073 | 2.97 |
| Swedish Krona | | | |
| 90,731 | Assa Abloy AB Class B | 2,571,687 | 1.62 |
| 99,069 | Atlas Copco AB Class A | 1,861,690 | 1.17 |
| Total Swedish Krona | | 4,433,377 | 2.79 |
| Swiss Franc | | | |
| 38,074 | Nestle SA | 3,885,728 | 2.44 |
| 2,361 | Partners Group Holding AG | 3,022,889 | 1.90 |
| 16,805 | Straumann Holding AG | 2,074,039 | 1.31 |
| Total Swiss Franc | | 8,982,656 | 5.65 |
| United States Dollar | | | |
| 22,570 | Abbott Laboratories | 2,345,249 | 1.48 |
| 6,013 | Adobe Inc | 3,340,462 | 2.10 |
| 60,012 | Alphabet Inc Class A | 10,931,186 | 6.87 |
| 47,331 | Amazon.com Inc | 9,146,716 | 5.75 |
| 12,989 | Applied Materials Inc | 3,065,274 | 1.93 |

Global Sustainable Equity - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|------------------------------|--------------------|--------------------------|
| Equities 98.56% (31 December 2023: 99.37%) (continued) | | | |
| United States Dollar (continued) | | | |
| 3,297 | Broadcom Inc | 5,293,432 | 3.33 |
| 38,128 | Brown & Brown Inc | 3,409,024 | 2.14 |
| 30,179 | CoStar Group Inc | 2,237,471 | 1.41 |
| 10,305 | Danaher Corp | 2,574,704 | 1.62 |
| 4,510 | Elevance Health Inc | 2,443,789 | 1.54 |
| 2,733 | Eli Lilly & Co | 2,474,403 | 1.56 |
| 18,024 | Estee Lauder Cos Inc Class A | 1,917,754 | 1.21 |
| 3,688 | Kinsale Capital Group Inc | 1,420,913 | 0.89 |
| 6,790 | Mastercard Inc Class A | 2,995,476 | 1.88 |
| 31,610 | Microsoft Corp | 14,128,089 | 8.89 |
| 6,041 | Moody's Corp | 2,542,838 | 1.60 |
| 65,803 | Nasdaq Inc | 3,965,289 | 2.49 |
| 9,153 | Netflix Inc | 6,177,177 | 3.89 |
| 38,698 | NIKE Inc Class B | 2,916,668 | 1.83 |
| 6,103 | Nordson Corp | 1,415,530 | 0.89 |
| 59,370 | NVIDIA Corp | 7,334,570 | 4.61 |
| 6,143 | S&P Global Inc | 2,739,778 | 1.72 |
| 33,170 | Starbucks Corp | 2,582,284 | 1.62 |
| 7,166 | Thermo Fisher Scientific Inc | 3,962,798 | 2.49 |
| 27,791 | Uber Technologies Inc | 2,019,850 | 1.27 |
| 6,208 | Ulta Beauty Inc | 2,395,481 | 1.51 |
| 7,656 | UnitedHealth Group Inc | 3,898,895 | 2.45 |
| 11,842 | Visa Inc Class A | 3,108,170 | 1.96 |
| 15,392 | Zoetis Inc Class A | 2,668,357 | 1.68 |
| Total United States Dollar | | 115,451,627 | 72.61 |
| Total Equities * | | 156,728,176 | 98.56 |
| Total Investments | | 156,728,176 | 98.56 |
| Total Financial Assets at Fair Value through Profit or Loss | | 156,728,176 | 98.56 |
| Net Financial Assets at Fair Value through Profit or Loss | | 156,728,176 | 98.56 |
| Other Net Assets | | 2,281,951 | 1.44 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 159,010,127 | 100.00 |
| Portfolio Analysis | | US\$ | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | | 156,728,176 | 98.51 |
| Total Investments | | 156,728,176 | 98.51 |

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 97.19% (31 December 2023: 97.01%) | | | |
| Australian Dollar | | | |
| 3,680 | ANZ Group Holdings Ltd* | 69,216 | 0.09 |
| 9,831 | BHP Group Ltd* | 281,305 | 0.36 |
| 29,554 | Brambles Ltd* | 285,515 | 0.37 |
| 7,848 | Computershare Ltd* | 137,415 | 0.17 |
| 52,643 | Fortescue Ltd* | 750,293 | 0.96 |
| 4,443 | National Australia Bank Ltd* | 107,265 | 0.14 |
| 43,538 | Santos Ltd* | 221,135 | 0.28 |
| 1,571 | Wesfarmers Ltd* | 68,103 | 0.09 |
| | Total Australian Dollar | 1,920,247 | 2.46 |
| Brazilian Real | | | |
| 67,461 | Ambev SA* | 138,579 | 0.18 |
| 23,435 | B3 SA - Brasil Bolsa Balcao* | 43,204 | 0.06 |
| 32,745 | Banco Bradesco SA - Preferred Shares* | 72,983 | 0.10 |
| 35,946 | Banco do Brasil SA* | 172,856 | 0.22 |
| 26,673 | BB Seguridade Participacoes SA* | 158,133 | 0.20 |
| 6,672 | WEG SA* | 50,679 | 0.06 |
| | Total Brazilian Real | 636,434 | 0.82 |
| Canadian Dollar | | | |
| 3,343 | Alimentation Couche-Tard Inc** | 187,556 | 0.24 |
| 2,162 | Canadian National Railway Co* | 255,424 | 0.33 |
| 7,720 | Enbridge Inc* | 274,588 | 0.35 |
| 2,475 | George Weston Ltd** | 355,943 | 0.46 |
| 1,861 | Gildan Activewear Inc Class A* | 70,572 | 0.09 |
| 4,855 | Loblaw Cos Ltd** | 563,079 | 0.72 |
| 37,270 | Manulife Financial Corp* | 992,251 | 1.27 |
| 1,569 | Toromont Industries Ltd** | 138,892 | 0.18 |
| 5,213 | Toronto-Dominion Bank* | 286,489 | 0.37 |
| | Total Canadian Dollar | 3,124,794 | 4.01 |
| Danish Krone | | | |
| 432 | Pandora A/S* | 65,075 | 0.08 |
| | Total Danish Krone | 65,075 | 0.08 |
| Euro | | | |
| 3,255 | AXA SA* | 106,750 | 0.14 |
| 33,903 | Banco Bilbao Vizcaya Argentaria SA* | 340,589 | 0.44 |
| 1,049 | Bayerische Motoren Werke AG* | 99,301 | 0.12 |
| 334 | Bayerische Motoren Werke AG - Preferred Shares* | 29,514 | 0.04 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|------------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| Euro (continued) | | | |
| 1,076 | BNP Paribas SA* | 68,864 | 0.09 |
| 1,792 | Bouygues SA* | 57,646 | 0.08 |
| 1,126 | Brenntag SE* | 76,017 | 0.10 |
| 1,782 | Cie de Saint-Gobain SA* | 138,697 | 0.18 |
| 12,464 | Cie Generale des Etablissements Michelin SCA* | 482,107 | 0.62 |
| 2,972 | Deutsche Telekom AG* | 74,758 | 0.10 |
| 1,700 | Eiffage SA* | 156,358 | 0.20 |
| 10,276 | Eni SpA* | 157,902 | 0.20 |
| 57,339 | Iberdrola SA* | 744,525 | 0.95 |
| 4,531 | Industria de Diseno Textil SA* | 225,011 | 0.29 |
| 227,826 | Intesa Sanpaolo SpA* | 847,328 | 1.09 |
| 666 | Legrand SA* | 66,153 | 0.08 |
| 11,827 | Nordea Bank Abp* | 141,095 | 0.18 |
| 608 | Publicis Groupe SA* | 64,630 | 0.08 |
| 971 | SAP SE* | 195,196 | 0.25 |
| 14,793 | TotalEnergies SE* | 991,187 | 1.27 |
| 12,386 | UniCredit SpA* | 458,699 | 0.59 |
| 536 | Vinci SA* | 56,539 | 0.07 |
| 803 | Wolters Kluwer NV* | 132,705 | 0.17 |
| | Total Euro | 5,711,571 | 7.33 |
| Hong Kong Dollar | | | |
| 256,000 | Agricultural Bank of China Ltd - H Shares* | 109,293 | 0.14 |
| 61,600 | Alibaba Group Holding Ltd* | 555,308 | 0.71 |
| 347,000 | Bank of China Ltd - H Shares* | 171,040 | 0.22 |
| 69,500 | BOC Hong Kong Holdings Ltd* | 214,501 | 0.28 |
| 646,000 | China Construction Bank Corp - H Shares* | 477,638 | 0.61 |
| 10,000 | China Life Insurance Co Ltd - H Shares* | 14,114 | 0.02 |
| 2,500 | China Merchants Bank Co Ltd - H Shares* | 11,363 | 0.02 |
| 35,000 | China Overseas Land & Investment Ltd* | 60,597 | 0.08 |
| 31,000 | China Resources Land Ltd* | 105,619 | 0.13 |
| 82,000 | CITIC Ltd* | 74,536 | 0.10 |
| 148,000 | CSPC Pharmaceutical Group Ltd* | 117,891 | 0.15 |
| 30,000 | Geely Automobile Holdings Ltd* | 33,739 | 0.05 |
| 425,000 | Industrial & Commercial Bank of China Ltd - H Shares* | 252,665 | 0.33 |
| 6,500 | JD.com Inc Class A* | 84,435 | 0.11 |
| 2,100 | Li Auto Inc Class A* | 18,811 | 0.02 |
| 19,000 | Longfor Group Holdings Ltd* | 25,963 | 0.03 |
| 9,400 | NetEase Inc* | 179,540 | 0.23 |
| 38,000 | Ping An Insurance Group Co of China Ltd - H Shares* | 172,198 | 0.22 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|------------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| Hong Kong Dollar (continued) | | | |
| 50,400 | Sinopharm Group Co Ltd - H Shares* | 134,067 | 0.17 |
| 4,600 | Tencent Holdings Ltd* | 218,272 | 0.28 |
| Total Hong Kong Dollar | | 3,031,590 | 3.90 |
| Indonesian Rupiah | | | |
| 10,131 | Bank Central Asia Tbk PT* | 6,130 | 0.01 |
| 291,853 | Telkom Indonesia Persero Tbk PT* | 55,448 | 0.07 |
| Total Indonesian Rupiah | | 61,578 | 0.08 |
| Japanese Yen | | | |
| 21,800 | Canon Inc* | 591,493 | 0.76 |
| 9,000 | Daiwa Securities Group Inc* | 69,109 | 0.09 |
| 7,500 | Hitachi Ltd* | 168,904 | 0.22 |
| 19,200 | Honda Motor Co Ltd* | 206,438 | 0.27 |
| 15,600 | Isuzu Motors Ltd* | 207,432 | 0.26 |
| 1,500 | ITOCHU Corp* | 73,751 | 0.09 |
| 16,100 | KDDI Corp* | 426,593 | 0.55 |
| 1,400 | Nippon Express Holdings Inc* | 64,805 | 0.08 |
| 3,000 | Nitto Denko Corp* | 237,995 | 0.31 |
| 4,200 | Ono Pharmaceutical Co Ltd* | 57,396 | 0.07 |
| 16,300 | ORIX Corp* | 361,339 | 0.46 |
| 1,800 | Otsuka Holdings Co Ltd* | 76,058 | 0.10 |
| 5,300 | Shionogi & Co Ltd* | 206,466 | 0.27 |
| 13,900 | Sompo Holdings Inc* | 297,845 | 0.38 |
| 15,200 | Subaru Corp* | 323,294 | 0.41 |
| 4,100 | Sumitomo Electric Industries Ltd* | 64,114 | 0.08 |
| 5,500 | Sumitomo Mitsui Financial Group Inc* | 369,256 | 0.47 |
| 3,900 | Tokio Marine Holdings Inc* | 146,585 | 0.19 |
| 2,800 | Yokogawa Electric Corp* | 68,014 | 0.09 |
| Total Japanese Yen | | 4,016,887 | 5.15 |
| Mexican Peso | | | |
| 130,440 | America Movil SAB de CV* | 111,211 | 0.14 |
| 11,897 | Fomento Economico Mexicano SAB de CV* | 127,776 | 0.17 |
| 13,364 | Grupo Financiero Banorte SAB de CV Class O* | 104,059 | 0.13 |
| 24,111 | Grupo Mexico SAB de CV* | 130,158 | 0.17 |
| Total Mexican Peso | | 473,204 | 0.61 |
| New Taiwan Dollar | | | |
| 62,000 | ASE Technology Holding Co Ltd* | 321,179 | 0.41 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|------------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| New Taiwan Dollar (continued) | | | |
| 45,492 | Chunghwa Telecom Co Ltd* | 176,276 | 0.23 |
| 82,000 | Hon Hai Precision Industry Co Ltd* | 539,882 | 0.69 |
| 7,624 | MediaTek Inc* | 328,354 | 0.42 |
| 9,559 | Taiwan Semiconductor Manufacturing Co Ltd* | 283,210 | 0.36 |
| 61,000 | Uni-President Enterprises Corp* | 152,870 | 0.20 |
| 85,000 | United Microelectronics Corp* | 147,011 | 0.19 |
| Total New Taiwan Dollar | | 1,948,782 | 2.50 |
| Norwegian Krone | | | |
| 19,930 | Equinor ASA* | 572,453 | 0.73 |
| Total Norwegian Krone | | 572,453 | 0.73 |
| Pound Sterling | | | |
| 8,053 | BAE Systems Plc* | 134,136 | 0.17 |
| 139,166 | BP Plc* | 837,888 | 1.07 |
| 4,491 | Coca-Cola HBC AG* | 152,848 | 0.20 |
| 12,792 | GSK Plc* | 246,044 | 0.31 |
| 41,365 | Kingfisher Plc* | 129,707 | 0.17 |
| 66,263 | Lloyds Banking Group Plc* | 45,703 | 0.06 |
| 2,964 | Next Plc* | 338,246 | 0.43 |
| 4,559 | RELX Plc* | 208,888 | 0.27 |
| 35,975 | Shell Plc* | 1,290,351 | 1.66 |
| Total Pound Sterling | | 3,383,811 | 4.34 |
| Singapore Dollar | | | |
| 42,300 | Oversea-Chinese Banking Corp Ltd* | 449,449 | 0.58 |
| Total Singapore Dollar | | 449,449 | 0.58 |
| South African Rand | | | |
| 7,667 | Absa Group Ltd* | 66,520 | 0.08 |
| 3,133 | Gold Fields Ltd* | 46,645 | 0.06 |
| 171 | Naspers Ltd Class N* | 33,461 | 0.04 |
| 21,783 | Sanlam Ltd* | 96,532 | 0.13 |
| 5,122 | Standard Bank Group Ltd* | 59,424 | 0.08 |
| Total South African Rand | | 302,582 | 0.39 |
| South Korean Won | | | |
| 1,567 | Hana Financial Group Inc* | 68,917 | 0.09 |
| 369 | Hyundai Mobis Co Ltd* | 67,037 | 0.09 |
| 2,173 | KB Financial Group Inc* | 123,600 | 0.16 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|------------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| South Korean Won (continued) | | | |
| 2,796 | Kia Corp* | 261,626 | 0.33 |
| 1,086 | Samsung C&T Corp* | 111,451 | 0.14 |
| 960 | Samsung Electronics Co Ltd* | 56,500 | 0.07 |
| | Total South Korean Won | 689,131 | 0.88 |
| Swedish Krona | | | |
| 14,105 | Nordea Bank Abp* | 168,280 | 0.22 |
| 4,570 | Skandinaviska Enskilda Banken AB Class A* | 67,622 | 0.09 |
| | Total Swedish Krona | 235,902 | 0.31 |
| Swiss Franc | | | |
| 3,008 | ABB Ltd* | 166,768 | 0.21 |
| 9,344 | Novartis AG* | 994,705 | 1.28 |
| 9,450 | UBS Group AG* | 277,502 | 0.36 |
| 405 | Zurich Insurance Group AG* | 215,706 | 0.27 |
| | Total Swiss Franc | 1,654,681 | 2.12 |
| United States Dollar | | | |
| 698 | 3M Co* | 71,329 | 0.09 |
| 6,815 | AbbVie Inc* | 1,168,909 | 1.50 |
| 1,970 | Accenture Plc Class A* | 597,718 | 0.76 |
| 6,538 | Aflac Inc* | 583,909 | 0.75 |
| 8,975 | Alphabet Inc Class A* | 1,634,796 | 2.10 |
| 4,381 | Alphabet Inc Class C* | 803,563 | 1.03 |
| 3,576 | American Express Co* | 828,023 | 1.06 |
| 2,220 | Ameriprise Financial Inc* | 948,362 | 1.22 |
| 9,601 | Apple Inc* | 2,022,163 | 2.59 |
| 5,097 | Applied Materials Inc* | 1,202,841 | 1.54 |
| 8,299 | AT&T Inc* | 158,594 | 0.20 |
| 8,059 | Bank of America Corp* | 320,507 | 0.41 |
| 184 | Booking Holdings Inc* | 728,916 | 0.94 |
| 13 | Broadcom Inc* | 20,872 | 0.03 |
| 4,074 | Bunge Global SA* | 434,981 | 0.56 |
| 3,206 | Cardinal Health Inc* | 315,214 | 0.41 |
| 174 | Carlisle Cos Inc* | 70,507 | 0.09 |
| 3,650 | Caterpillar Inc* | 1,215,815 | 1.56 |
| 1,815 | Cencora Inc* | 408,919 | 0.52 |
| 1,400 | Chipotle Mexican Grill Inc Class A* | 87,710 | 0.11 |
| 2,104 | Chubb Ltd* | 536,688 | 0.69 |
| 2,686 | Cigna Corp* | 887,911 | 1.14 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| United States Dollar (continued) | | | |
| 96 | Cintas Corp* | 67,225 | 0.09 |
| 7,299 | Cisco Systems Inc* | 346,776 | 0.45 |
| 11,332 | Citigroup Inc* | 719,129 | 0.92 |
| 715 | Coca-Cola Europacific Partners Plc* | 52,102 | 0.07 |
| 814 | Colgate-Palmolive Co* | 78,991 | 0.10 |
| 29,535 | Comcast Corp Class A* | 1,156,591 | 1.48 |
| 18,997 | CSX Corp* | 635,450 | 0.81 |
| 2,280 | Cummins Inc* | 631,400 | 0.81 |
| 382 | Dover Corp* | 68,932 | 0.09 |
| 1,691 | DR Horton Inc* | 238,312 | 0.31 |
| 11,995 | eBay Inc* | 644,371 | 0.83 |
| 10,141 | Edison International* | 728,225 | 0.93 |
| 3,908 | Electronic Arts Inc* | 544,502 | 0.70 |
| 692 | Elevance Health Inc* | 374,967 | 0.48 |
| 4,153 | Ferguson Plc* | 804,228 | 1.03 |
| 4,466 | Fox Corp Class B* | 143,001 | 0.18 |
| 1,503 | General Motors Co* | 69,830 | 0.09 |
| 1,495 | Gilead Sciences Inc* | 102,572 | 0.13 |
| 16,210 | Halliburton Co* | 547,574 | 0.70 |
| 9,099 | Hartford Financial Services Group Inc* | 914,813 | 1.17 |
| 2,106 | HCA Healthcare Inc* | 676,616 | 0.87 |
| 697 | Honeywell International Inc* | 148,837 | 0.19 |
| 3,106 | International Business Machines Corp* | 537,183 | 0.69 |
| 117 | Intuit Inc* | 76,894 | 0.10 |
| 6,879 | Johnson & Johnson* | 1,005,434 | 1.29 |
| 3,029 | JPMorgan Chase & Co* | 612,646 | 0.79 |
| 1,229 | KE Holdings Inc ADR* | 17,390 | 0.02 |
| 1,179 | Kimberly-Clark Corp* | 162,938 | 0.21 |
| 892 | KLA Corp* | 735,463 | 0.94 |
| 10,034 | Kroger Co* | 500,998 | 0.64 |
| 546 | Lam Research Corp* | 581,408 | 0.75 |
| 1,517 | Leidos Holdings Inc* | 221,300 | 0.29 |
| 869 | Lennar Corp Class A* | 130,237 | 0.17 |
| 719 | Lockheed Martin Corp* | 335,845 | 0.43 |
| 1,780 | Loews Corp* | 133,037 | 0.17 |
| 271 | LyondellBasell Industries NV Class A* | 25,924 | 0.03 |
| 6,357 | Masco Corp* | 423,821 | 0.54 |
| 871 | Mastercard Inc Class A* | 384,250 | 0.50 |
| 391 | McKesson Corp* | 228,360 | 0.29 |
| 9,278 | Medtronic Plc* | 730,271 | 0.94 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-----------------------------------|-----------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| United States Dollar (continued) | | | |
| 9,276 | Merck & Co Inc* | 1,148,369 | 1.47 |
| 711 | Meta Platforms Inc Class A* | 358,500 | 0.46 |
| 2,671 | Microchip Technology Inc* | 244,396 | 0.31 |
| 2,137 | Microsoft Corp* | 955,132 | 1.23 |
| 2,118 | Morgan Stanley* | 205,848 | 0.26 |
| 360 | Motorola Solutions Inc* | 138,978 | 0.18 |
| 3,785 | NetApp Inc* | 487,508 | 0.63 |
| 3,777 | Nucor Corp* | 597,068 | 0.77 |
| 26 | NVR Inc* | 197,302 | 0.25 |
| 2,589 | NXP Semiconductors NV* | 696,674 | 0.89 |
| 13,360 | Occidental Petroleum Corp* | 842,081 | 1.08 |
| 2,936 | Owens Corning* | 510,042 | 0.65 |
| 1,645 | PDD Holdings Inc ADR* | 218,703 | 0.28 |
| 3,391 | PNC Financial Services Group Inc* | 527,233 | 0.68 |
| 1,976 | PPG Industries Inc* | 248,759 | 0.32 |
| 4,161 | Procter & Gamble Co* | 686,232 | 0.88 |
| 6,556 | PulteGroup Inc* | 721,815 | 0.92 |
| 5,456 | QUALCOMM Inc* | 1,086,726 | 1.39 |
| 892 | Reliance Inc* | 254,755 | 0.33 |
| 636 | RPM International Inc* | 68,484 | 0.09 |
| 3,792 | Schlumberger NV* | 178,906 | 0.23 |
| 1,050 | SEI Investments Co* | 67,924 | 0.09 |
| 2,787 | Steel Dynamics Inc* | 360,917 | 0.47 |
| 1,701 | Synchrony Financial* | 80,270 | 0.10 |
| 1,689 | Sysco Corp* | 120,578 | 0.16 |
| 4,230 | TE Connectivity Ltd* | 636,319 | 0.82 |
| 355 | Thermo Fisher Scientific Inc* | 196,315 | 0.25 |
| 2,882 | TJX Cos Inc* | 317,308 | 0.41 |
| 808 | Tractor Supply Co* | 218,160 | 0.28 |
| 1,795 | Travelers Cos Inc* | 364,995 | 0.47 |
| 907 | Union Pacific Corp* | 205,218 | 0.26 |
| 653 | United Rentals Inc* | 422,315 | 0.54 |
| 809 | UnitedHealth Group Inc* | 411,991 | 0.53 |
| 24,668 | Verizon Communications Inc* | 1,017,308 | 1.31 |
| 988 | Visa Inc Class A* | 259,320 | 0.33 |
| 6,852 | Wells Fargo & Co* | 406,940 | 0.52 |
| 5,445 | Williams Cos Inc* | 231,412 | 0.30 |
| 122 | WW Grainger Inc* | 110,073 | 0.14 |

Global Sustainable Value - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|---------------------------|-------------------|-----------------|
| Equities 97.19% (31 December 2023: 97.01%) (continued) | | | |
| United States Dollar (continued) | | | |
| 2,526 | Yum China Holdings Inc* | 77,902 | 0.10 |
| Total United States Dollar | | 47,464,866 | 60.90 |
| Total Equities | | 75,743,037 | 97.19 |
| Real Estate Investment Trusts 1.83% (31 December 2023: 2.02%) | | | |
| Euro | | | |
| 5,674 | Klepierre SA | 151,597 | 0.19 |
| Total Euro | | 151,597 | 0.19 |
| United States Dollar | | | |
| 20,445 | Host Hotels & Resorts Inc | 367,601 | 0.47 |
| 6,018 | Simon Property Group Inc | 913,532 | 1.17 |
| Total United States Dollar | | 1,281,133 | 1.64 |
| Total Real Estate Investment Trusts * | | 1,432,730 | 1.83 |
| Total Investments | | 77,175,767 | 99.02 |

Forward Currency Contracts 0.01% (31 December 2023: 0.12%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,646,042 | US\$ 1,760,831 | 18/07/2024 | UBS AG | 3 | 4,663 | 0.01 |
| € 641 | US\$ 686 | 18/07/2024 | Westpac Banking Corp | 5 | 1 | 0.00 |
| US\$ 12,756 | € 11,734 | 18/07/2024 | UBS AG | 2 | 170 | 0.00 |
| US\$ 86,198 | € 79,878 | 18/07/2024 | Westpac Banking Corp | 7 | 524 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 5,358 | 0.01 |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 77,181,125 | 99.03 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2023: (0.08%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 22,256 | US\$ 24,053 | 18/07/2024 | Goldman Sachs International | 3 | (182) | (0.00) |
| € 8,179 | US\$ 8,794 | 18/07/2024 | UBS AG | 3 | (21) | (0.00) |
| € 18,322 | US\$ 19,932 | 18/07/2024 | Westpac Banking Corp | 11 | (282) | (0.00) |
| US\$ 11,212 | € 10,496 | 18/07/2024 | Goldman Sachs International | 2 | (46) | (0.00) |
| US\$ 1,198,232 | € 1,120,121 | 18/07/2024 | UBS AG | 2 | (3,175) | (0.00) |

Global Sustainable Value - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.00%) (31 December 2023: (0.08%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes (continued)</i> | | | | | | |
| US\$ 15,470 | € 14,462 | 18/07/2024 | Westpac Banking Corp | 5 | (41) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (3,747) | (0.00) |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (3,747) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 77,177,378 | 99.03 |
| Other Net Assets | 759,503 | 0.97 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 77,936,881 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 75,930,297 | 97.29 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 1,245,470 | 1.60 |
| ∞ Financial derivative instruments that are traded OTC | 1,611 | 0.00 |
| Total Investments | 77,177,378 | 98.89 |

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 2.57% (31 December 2023: 0.49%) | | | | | |
| United States Dollar | | | | | |
| 2,000,000 | 1988 CLO 5 Ltd Series 2024-5X Class D1 | 8.63% | 15/07/2037 | 2,007,500 | 0.09 |
| 1,000,000 | AB BSL CLO 3 Ltd Series 2021-3X Class E | 12.54% | 20/10/2034 | 1,009,080 | 0.05 |
| 2,500,000 | AB BSL CLO 4 Ltd Series 2023-4X Class D | 10.78% | 20/04/2036 | 2,562,856 | 0.12 |
| 4,000,000 | AGL CLO 9 Ltd Series 2020-9X Class DR | 8.87% | 20/04/2037 | 4,031,860 | 0.19 |
| 1,400,000 | Aimco CDO Series 2020-12X Class ER | 11.39% | 17/01/2032 | 1,405,868 | 0.06 |
| 2,600,000 | Benefit Street Partners CLO XIX Ltd Series 2019-19X Class DR | 8.40% | 15/01/2033 | 2,606,033 | 0.12 |
| 2,000,000 | Canyon CLO 2023-2 Ltd Series 2023-2X Class E | 11.97% | 15/05/2037 | 2,027,175 | 0.09 |
| 4,200,000 | Captree Park CLO Ltd Series 2024-1X Class D | 8.58% | 20/07/2037 | 4,215,563 | 0.19 |
| 2,000,000 | GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR | 8.67% | 20/04/2037 | 2,033,344 | 0.09 |
| 1,500,000 | GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class ER | 11.62% | 20/04/2037 | 1,547,686 | 0.07 |
| 2,500,000 | Invesco US CLO 2023-1 Ltd Series 2023-1X Class ER | 12.18% | 22/04/2037 | 2,537,661 | 0.12 |
| 2,000,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER | 12.72% | 15/04/2037 | 2,053,723 | 0.09 |
| 4,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class D | 8.92% | 15/07/2037 | 4,067,466 | 0.19 |
| 2,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class E | 11.97% | 15/07/2037 | 2,027,666 | 0.09 |
| 1,000,000 | Midocean Credit CLO XV Ltd Series 2024-15X Class D | 8.69% | 21/07/2037 | 1,004,025 | 0.05 |
| 2,000,000 | Oaktree CLO 2024-25 Ltd Series 2024-25X Class E | 11.89% | 20/04/2037 | 2,026,525 | 0.09 |
| 3,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1 | 8.78% | 20/04/2037 | 3,011,545 | 0.14 |
| 2,000,000 | OHA Credit Funding 18 Ltd Series 2024-18X Class E | 11.69% | 20/04/2037 | 2,018,739 | 0.09 |
| 1,850,000 | Peebles Park CLO Ltd Series 2024-1X Class E | 11.75% | 21/04/2037 | 1,875,179 | 0.09 |
| 1,000,000 | RR 28 Ltd Series 2024-28RX Class DR | 12.29% | 15/04/2037 | 1,043,030 | 0.05 |
| 2,000,000 | Symphony CLO 42 Ltd Series 2024-42X Class E | 12.06% | 17/04/2037 | 2,074,540 | 0.10 |
| 2,000,000 | Symphony CLO 43 Ltd Series 2024-43X Class E | 12.08% | 15/04/2037 | 2,038,015 | 0.09 |
| 1,500,000 | Trinitas CLO XXIX Ltd Series 2024-29X Class D1 | 8.71% | 23/07/2037 | 1,508,164 | 0.07 |
| 3,500,000 | Trinitas CLO XXVIII Ltd Series 2024-28X Class D | 9.33% | 25/04/2037 | 3,568,546 | 0.16 |
| 1,625,000 | Wellington Management CLO 2 Ltd Series 2024-2X Class E | 12.21% | 20/04/2037 | 1,656,673 | 0.08 |
| Total Asset Backed Securities ** | | | | 55,958,462 | 2.57 |
| Corporate Bonds 84.70% (31 December 2023: 88.78%) | | | | | |
| United States Dollar | | | | | |
| 3,235,000 | 1011778 BC ULC/New Red Finance Inc** | 3.88% | 15/01/2028 | 3,032,683 | 0.14 |
| 2,570,000 | 1011778 BC ULC/New Red Finance Inc** | 4.00% | 15/10/2030 | 2,264,016 | 0.10 |
| 1,645,000 | 1011778 BC ULC/New Red Finance Inc** | 6.13% | 15/06/2029 | 1,652,172 | 0.08 |
| 4,005,000 | 180 Medical Inc** | 3.88% | 15/10/2029 | 3,628,959 | 0.17 |
| 2,890,000 | AAR Escrow Issuer LLC** | 6.75% | 15/03/2029 | 2,948,635 | 0.14 |
| 6,420,000 | Acrisure LLC/Acrisure Finance Inc** | 7.50% | 06/11/2030 | 6,429,391 | 0.30 |
| 4,235,000 | Acrisure LLC/Acrisure Finance Inc** | 8.25% | 01/02/2029 | 4,259,169 | 0.20 |
| 1,735,000 | Acrisure LLC/Acrisure Finance Inc** | 8.50% | 15/06/2029 | 1,754,389 | 0.08 |
| 1,690,000 | Acushnet Co** | 7.38% | 15/10/2028 | 1,752,707 | 0.08 |
| 1,100,000 | Adient Global Holdings Ltd** | 4.88% | 15/08/2026 | 1,070,722 | 0.05 |
| 4,625,000 | Adient Global Holdings Ltd** | 8.25% | 15/04/2031 | 4,831,552 | 0.22 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,565,000 | ADT Security Corp** | 4.13% | 01/08/2029 | 2,367,453 | 0.11 |
| 4,170,000 | ADT Security Corp** | 4.88% | 15/07/2032 | 3,832,632 | 0.18 |
| 2,530,000 | Advanced Drainage Systems Inc** | 6.38% | 15/06/2030 | 2,541,537 | 0.12 |
| 6,039,000 | AerCap Global Aviation Trust* | 6.50% | 15/06/2045 | 6,031,229 | 0.28 |
| 3,960,000 | Ahead DB Holdings LLC** | 6.63% | 01/05/2028 | 3,752,100 | 0.17 |
| 3,770,000 | Ahlstrom Holding 3 Oy* | 4.88% | 04/02/2028 | 3,531,783 | 0.16 |
| 1,540,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC** | 6.50% | 15/02/2028 | 1,548,603 | 0.07 |
| 2,265,000 | Alcoa Nederland Holding BV** | 7.13% | 15/03/2031 | 2,330,088 | 0.11 |
| 8,223,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/10/2027 | 8,118,276 | 0.37 |
| 3,305,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/04/2028 | 3,313,385 | 0.15 |
| 2,940,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 7.00% | 15/01/2031 | 2,972,470 | 0.14 |
| 7,665,000 | Allied Universal Holdco LLC** | 7.88% | 15/02/2031 | 7,691,843 | 0.35 |
| 5,030,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.00% | 01/06/2029 | 4,408,067 | 0.20 |
| 275,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.63% | 15/07/2026 | 274,424 | 0.01 |
| 4,950,000 | Allwyn Entertainment Financing UK Plc** | 7.88% | 30/04/2029 | 5,117,632 | 0.24 |
| 3,025,000 | Ally Financial Inc* | 6.70% | 14/02/2033 | 3,009,243 | 0.14 |
| 1,360,000 | Altice Financing SA** | 5.00% | 15/01/2028 | 1,035,823 | 0.05 |
| 2,335,000 | Altice Financing SA** | 5.75% | 15/08/2029 | 1,699,137 | 0.08 |
| 5,775,000 | Altice France SA** | 5.50% | 15/01/2028 | 3,961,777 | 0.18 |
| 4,085,000 | Altice France SA** | 5.50% | 15/10/2029 | 2,698,009 | 0.12 |
| 2,220,000 | Altice France SA** | 8.13% | 01/02/2027 | 1,666,790 | 0.08 |
| 855,000 | American Airlines Inc** | 7.25% | 15/02/2028 | 856,454 | 0.04 |
| 5,726,667 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.50% | 20/04/2026 | 5,681,058 | 0.26 |
| 3,625,000 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.75% | 20/04/2029 | 3,530,039 | 0.16 |
| 2,525,000 | Amkor Technology Inc** | 6.63% | 15/09/2027 | 2,533,555 | 0.12 |
| 1,301,000 | Amsted Industries Inc** | 5.63% | 01/07/2027 | 1,281,012 | 0.06 |
| 3,260,000 | AmWINS Group Inc** | 4.88% | 30/06/2029 | 3,037,228 | 0.14 |
| 2,070,000 | AmWINS Group Inc** | 6.38% | 15/02/2029 | 2,076,939 | 0.10 |
| 2,445,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 5.38% | 15/06/2029 | 2,371,765 | 0.11 |
| 3,475,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 5.75% | 01/03/2027 | 3,449,104 | 0.16 |
| 3,705,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 6.63% | 01/02/2032 | 3,740,690 | 0.17 |
| 1,570,000 | Anywhere Real Estate Group LLC/Realty Co-Issuer Corp** | 5.75% | 15/01/2029 | 967,865 | 0.04 |
| 4,900,000 | APX Group Inc** | 5.75% | 15/07/2029 | 4,704,685 | 0.22 |
| 605,000 | APX Group Inc** | 6.75% | 15/02/2027 | 604,065 | 0.03 |
| 3,075,000 | Archrock Partners LP/Archrock Partners Finance Corp** | 6.25% | 01/04/2028 | 3,048,303 | 0.14 |
| 3,425,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 4.00% | 01/09/2029 | 2,902,244 | 0.13 |
| 2,000,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 6.00% | 15/06/2027 | 1,967,365 | 0.09 |
| 1,785,000 | Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc** | 4.13% | 15/08/2026 | 1,551,346 | 0.07 |
| 1,455,000 | Arsenal AIC Parent LLC** | 8.00% | 01/10/2030 | 1,528,690 | 0.07 |
| 6,075,000 | Arsenal AIC Parent LLC** | 11.50% | 01/10/2031 | 6,805,650 | 0.31 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 5,670,000 | Artera Services LLC** | 8.50% | 15/02/2031 | 5,841,534 | 0.27 |
| 3,625,000 | Asbury Automotive Group Inc** | 4.63% | 15/11/2029 | 3,354,628 | 0.15 |
| 5,390,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 5.88% | 30/06/2029 | 5,271,489 | 0.24 |
| 835,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 8.25% | 31/12/2028 | 856,248 | 0.04 |
| 7,074,000 | ASGN Inc** | 4.63% | 15/05/2028 | 6,687,358 | 0.31 |
| 4,572,000 | Ashland Inc** | 3.38% | 01/09/2031 | 3,853,224 | 0.18 |
| 1,920,000 | Ashland Inc* | 6.88% | 15/05/2043 | 1,971,356 | 0.09 |
| 4,744,000 | AssuredPartners Inc** | 5.63% | 15/01/2029 | 4,441,659 | 0.20 |
| 3,315,000 | AssuredPartners Inc** | 7.50% | 15/02/2032 | 3,330,836 | 0.15 |
| 10,315,000 | AthenaHealth Group Inc** | 6.50% | 15/02/2030 | 9,506,089 | 0.44 |
| 1,649,000 | ATI Inc* | 4.88% | 01/10/2029 | 1,543,566 | 0.07 |
| 2,470,000 | ATI Inc* | 5.88% | 01/12/2027 | 2,440,173 | 0.11 |
| 2,535,000 | ATI Inc* | 7.25% | 15/08/2030 | 2,620,358 | 0.12 |
| 3,555,000 | ATS Corp** | 4.13% | 15/12/2028 | 3,245,782 | 0.15 |
| 5,505,000 | Avient Corp** | 7.13% | 01/08/2030 | 5,616,581 | 0.26 |
| 6,400,000 | Axalta Coating Systems Dutch Holding B BV** | 7.25% | 15/02/2031 | 6,654,042 | 0.31 |
| 3,925,000 | Baldwin Insurance Group Holdings LLC/Baldwin Insurance Group Holdings Finance** | 7.13% | 15/05/2031 | 3,973,685 | 0.18 |
| 1,800,000 | Banijay Entertainment SASU** | 8.13% | 01/05/2029 | 1,842,635 | 0.08 |
| 3,055,000 | Bank of New York Mellon Corp** | 3.70% | 29/12/2049 | 2,913,294 | 0.13 |
| 4,580,000 | Bath & Body Works Inc** | 6.63% | 01/10/2030 | 4,598,398 | 0.21 |
| 3,060,000 | Bausch & Lomb Corp** | 8.38% | 01/10/2028 | 3,136,500 | 0.14 |
| 5,320,000 | Bausch Health Cos Inc** | 4.88% | 01/06/2028 | 3,987,579 | 0.18 |
| 1,135,000 | Bausch Health Cos Inc** | 5.50% | 01/11/2025 | 1,058,336 | 0.05 |
| 3,680,000 | Bausch Health Cos Inc** | 5.75% | 15/08/2027 | 2,936,116 | 0.14 |
| 3,715,000 | Bausch Health Cos Inc** | 6.13% | 01/02/2027 | 3,096,917 | 0.14 |
| 3,845,000 | BCPE Empire Holdings Inc** | 7.63% | 01/05/2027 | 3,729,466 | 0.17 |
| 3,275,000 | Beacon Roofing Supply Inc** | 6.50% | 01/08/2030 | 3,307,285 | 0.15 |
| 4,500,000 | Beazer Homes USA Inc** | 7.50% | 15/03/2031 | 4,496,236 | 0.21 |
| 5,850,000 | Benteler International AG** | 10.50% | 15/05/2028 | 6,288,112 | 0.29 |
| 3,250,000 | Berry Global Inc** | 5.63% | 15/07/2027 | 3,200,243 | 0.15 |
| 3,805,000 | Blackstone Mortgage Trust Inc** | 3.75% | 15/01/2027 | 3,433,437 | 0.16 |
| 10,600,000 | Block Inc** | 6.50% | 15/05/2032 | 10,755,184 | 0.50 |
| 1,620,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 7.00% | 15/07/2029 | 1,650,804 | 0.08 |
| 1,240,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 7.25% | 15/07/2032 | 1,275,710 | 0.06 |
| 495,000 | Boeing Co** | 6.30% | 01/05/2029 | 502,112 | 0.02 |
| 650,000 | Boeing Co** | 6.39% | 01/05/2031 | 662,006 | 0.03 |
| 860,000 | Boeing Co** | 6.53% | 01/05/2034 | 880,994 | 0.04 |
| 2,400,000 | Bombardier Inc** | 6.00% | 15/02/2028 | 2,375,103 | 0.11 |
| 4,125,000 | Bombardier Inc** | 7.00% | 01/06/2032 | 4,187,457 | 0.19 |
| 2,725,000 | Bombardier Inc** | 7.25% | 01/07/2031 | 2,801,218 | 0.13 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,703,000 | Bombardier Inc** | 7.88% | 15/04/2027 | 1,708,398 | 0.08 |
| 2,020,000 | Bombardier Inc** | 8.75% | 15/11/2030 | 2,185,707 | 0.10 |
| 9,220,000 | Boost Newco Borrower LLC** | 7.50% | 15/01/2031 | 9,620,168 | 0.44 |
| 2,413,354 | Borr IHC Ltd/Borr Finance LLC** | 10.00% | 15/11/2028 | 2,529,496 | 0.12 |
| 3,039,393 | Borr IHC Ltd/Borr Finance LLC** | 10.38% | 15/11/2030 | 3,186,190 | 0.15 |
| 2,890,000 | Brand Industrial Services Inc** | 10.38% | 01/08/2030 | 3,126,818 | 0.14 |
| 1,155,000 | Brink's Co** | 6.50% | 15/06/2029 | 1,168,079 | 0.05 |
| 5,020,000 | BroadStreet Partners Inc** | 5.88% | 15/04/2029 | 4,688,547 | 0.22 |
| 1,820,000 | Builders FirstSource Inc** | 5.00% | 01/03/2030 | 1,723,885 | 0.08 |
| 1,960,000 | Builders FirstSource Inc** | 6.38% | 15/06/2032 | 1,964,912 | 0.09 |
| 1,985,000 | Builders FirstSource Inc** | 6.38% | 01/03/2034 | 1,967,652 | 0.09 |
| 2,575,000 | Cable One Inc** | 4.00% | 15/11/2030 | 1,923,987 | 0.09 |
| 2,285,000 | Caesars Entertainment Inc** | 6.50% | 15/02/2032 | 2,297,702 | 0.11 |
| 1,701,000 | Calderys Financing LLC** | 11.25% | 01/06/2028 | 1,801,451 | 0.08 |
| 3,474,000 | Calpine Corp** | 4.63% | 01/02/2029 | 3,226,170 | 0.15 |
| 10,042,000 | Calpine Corp** | 5.00% | 01/02/2031 | 9,378,494 | 0.43 |
| 85,000 | Calpine Corp** | 5.13% | 15/03/2028 | 81,812 | 0.00 |
| 3,115,000 | Camelot Return Merger Sub Inc** | 8.75% | 01/08/2028 | 3,057,455 | 0.14 |
| 4,630,000 | Canpack SA/Canpack US LLC** | 3.88% | 15/11/2029 | 4,156,734 | 0.19 |
| 1,165,000 | Carnival Corp** | 5.75% | 01/03/2027 | 1,151,658 | 0.05 |
| 680,000 | Carnival Corp** | 6.00% | 01/05/2029 | 672,142 | 0.03 |
| 1,570,000 | Carnival Corp** | 7.00% | 15/08/2029 | 1,628,432 | 0.08 |
| 12,800,000 | Carnival Holdings Bermuda Ltd** | 10.38% | 01/05/2028 | 13,865,905 | 0.64 |
| 28,000 | Carpenter Technology Corp* | 6.38% | 15/07/2028 | 28,097 | 0.00 |
| 5,125,000 | Carpenter Technology Corp* | 7.63% | 15/03/2030 | 5,284,808 | 0.24 |
| 6,986,139 | Carvana Co** | 12.00% | 01/12/2028 | 7,518,455 | 0.35 |
| 3,675,000 | Carvana Co** | 14.00% | 01/06/2031 | 4,136,958 | 0.19 |
| 8,980,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.25% | 01/02/2031 | 7,338,554 | 0.34 |
| 2,965,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.25% | 15/01/2034 | 2,253,037 | 0.10 |
| 2,015,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.50% | 15/08/2030 | 1,707,383 | 0.08 |
| 4,730,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.50% | 01/05/2032 | 3,812,836 | 0.18 |
| 5,220,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.75% | 01/03/2030 | 4,524,522 | 0.21 |
| 1,030,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 4.75% | 01/02/2032 | 844,286 | 0.04 |
| 6,505,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.00% | 01/02/2028 | 6,086,901 | 0.28 |
| 1,120,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.13% | 01/05/2027 | 1,076,271 | 0.05 |
| 9,665,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 6.38% | 01/09/2029 | 9,193,826 | 0.42 |
| 3,250,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 7.38% | 01/03/2031 | 3,206,547 | 0.15 |
| 3,245,000 | Cedar Fair LP** | 5.25% | 15/07/2029 | 3,115,645 | 0.14 |
| 3,340,000 | Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op** | 6.50% | 01/10/2028 | 3,360,090 | 0.15 |
| 1,045,000 | Central Parent Inc/CDK Global Inc** | 7.25% | 15/06/2029 | 1,040,651 | 0.05 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,525,000 | Central Parent LLC/CDK Global II LLC/CDK Financing Co Inc** | 8.00% | 15/06/2029 | 2,565,817 | 0.12 |
| 6,245,000 | Champions Financing Inc** | 8.75% | 15/02/2029 | 6,408,956 | 0.30 |
| 7,540,000 | Chart Industries Inc** | 7.50% | 01/01/2030 | 7,801,005 | 0.36 |
| 1,650,000 | Chesapeake Energy Corp** | 6.75% | 15/04/2029 | 1,654,590 | 0.08 |
| 2,495,000 | CHS/Community Health Systems Inc** | 4.75% | 15/02/2031 | 1,964,016 | 0.09 |
| 5,055,000 | CHS/Community Health Systems Inc** | 5.25% | 15/05/2030 | 4,172,458 | 0.19 |
| 6,455,000 | CHS/Community Health Systems Inc** | 5.63% | 15/03/2027 | 6,016,783 | 0.28 |
| 1,555,000 | CHS/Community Health Systems Inc** | 6.00% | 15/01/2029 | 1,373,682 | 0.06 |
| 680,000 | CHS/Community Health Systems Inc** | 8.00% | 15/12/2027 | 674,873 | 0.03 |
| 2,950,000 | CHS/Community Health Systems Inc** | 10.88% | 15/01/2032 | 3,074,008 | 0.14 |
| 2,240,000 | Churchill Downs Inc** | 4.75% | 15/01/2028 | 2,140,921 | 0.10 |
| 1,215,000 | Churchill Downs Inc** | 5.50% | 01/04/2027 | 1,196,204 | 0.06 |
| 7,310,000 | Churchill Downs Inc** | 6.75% | 01/05/2031 | 7,358,714 | 0.34 |
| 2,990,000 | Ciena Corp** | 4.00% | 31/01/2030 | 2,705,563 | 0.12 |
| 5,420,000 | Civitas Resources Inc** | 8.38% | 01/07/2028 | 5,686,008 | 0.26 |
| 3,010,000 | Civitas Resources Inc** | 8.63% | 01/11/2030 | 3,229,820 | 0.15 |
| 2,860,000 | Civitas Resources Inc** | 8.75% | 01/07/2031 | 3,066,492 | 0.14 |
| 2,155,000 | Clear Channel Outdoor Holdings Inc** | 5.13% | 15/08/2027 | 2,060,061 | 0.09 |
| 1,270,000 | Clear Channel Outdoor Holdings Inc** | 7.75% | 15/04/2028 | 1,112,703 | 0.05 |
| 3,435,000 | Clear Channel Outdoor Holdings Inc** | 7.88% | 01/04/2030 | 3,460,251 | 0.16 |
| 2,920,000 | Clear Channel Outdoor Holdings Inc** | 9.00% | 15/09/2028 | 3,059,871 | 0.14 |
| 8,010,000 | Cloud Software Group Inc** | 6.50% | 31/03/2029 | 7,698,088 | 0.35 |
| 1,570,000 | Cloud Software Group Inc** | 8.25% | 30/06/2032 | 1,601,197 | 0.07 |
| 4,750,000 | Cloud Software Group Inc** | 9.00% | 30/09/2029 | 4,612,228 | 0.21 |
| 2,275,000 | CommScope Inc** | 6.00% | 01/03/2026 | 1,999,270 | 0.09 |
| 1,370,000 | CommScope Technologies LLC** | 6.00% | 15/06/2025 | 1,117,906 | 0.05 |
| 6,590,000 | Comstock Resources Inc** | 5.88% | 15/01/2030 | 6,136,705 | 0.28 |
| 4,329,000 | Comstock Resources Inc** | 6.75% | 01/03/2029 | 4,198,629 | 0.19 |
| 1,695,000 | Concentra Escrow Issuer Corp** | 6.88% | 15/07/2032 | 1,719,425 | 0.08 |
| 1,375,000 | Consolidated Energy Finance SA** | 12.00% | 15/02/2031 | 1,419,921 | 0.07 |
| 3,130,000 | Constellium SE** | 5.63% | 15/06/2028 | 3,066,367 | 0.14 |
| 1,575,000 | Cornerstone Building Brands Inc** | 6.13% | 15/01/2029 | 1,299,018 | 0.06 |
| 1,035,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 4.75% | 15/01/2029 | 984,463 | 0.05 |
| 3,680,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 6.63% | 15/07/2030 | 3,737,364 | 0.17 |
| 3,980,000 | Cougar JV Subsidiary LLC** | 8.00% | 15/05/2032 | 4,118,810 | 0.19 |
| 6,330,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 5.50% | 15/06/2031 | 6,004,897 | 0.28 |
| 3,235,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 7.50% | 15/12/2033 | 3,358,037 | 0.15 |
| 3,405,000 | Crescent Energy Finance LLC** | 7.38% | 15/01/2033 | 3,414,469 | 0.16 |
| 3,675,000 | Crescent Energy Finance LLC** | 7.63% | 01/04/2032 | 3,748,081 | 0.17 |
| 3,850,000 | CSC Holdings LLC** | 4.13% | 01/12/2030 | 2,492,220 | 0.11 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 4,690,000 | CSC Holdings LLC** | 4.63% | 01/12/2030 | 1,712,516 | 0.08 |
| 2,405,000 | CSC Holdings LLC** | 5.00% | 15/11/2031 | 873,820 | 0.04 |
| 2,525,000 | CSC Holdings LLC** | 5.38% | 01/02/2028 | 1,921,185 | 0.09 |
| 3,410,000 | CSC Holdings LLC** | 5.50% | 15/04/2027 | 2,769,278 | 0.13 |
| 2,310,000 | CSC Holdings LLC** | 6.50% | 01/02/2029 | 1,688,072 | 0.08 |
| 2,395,000 | CSC Holdings LLC** | 7.50% | 01/04/2028 | 1,273,711 | 0.06 |
| 3,030,000 | CSC Holdings LLC** | 11.25% | 15/05/2028 | 2,642,510 | 0.12 |
| 4,910,000 | CSC Holdings LLC** | 11.75% | 31/01/2029 | 4,190,582 | 0.19 |
| 2,130,000 | Cushman & Wakefield US Borrower LLC** | 8.88% | 01/09/2031 | 2,242,965 | 0.10 |
| 250,000 | Dana Inc* | 4.25% | 01/09/2030 | 218,504 | 0.01 |
| 930,000 | Dana Inc* | 4.50% | 15/02/2032 | 799,403 | 0.04 |
| 720,000 | Dana Inc* | 5.63% | 15/06/2028 | 699,270 | 0.03 |
| 1,470,000 | DaVita Inc** | 3.75% | 15/02/2031 | 1,255,342 | 0.06 |
| 1,755,000 | DaVita Inc** | 4.63% | 01/06/2030 | 1,587,344 | 0.07 |
| 5,305,000 | Dealer Tire LLC/DT Issuer LLC** | 8.00% | 01/02/2028 | 5,128,450 | 0.24 |
| 2,310,000 | DISH DBS Corp** | 5.13% | 01/06/2029 | 917,256 | 0.04 |
| 2,470,000 | DISH DBS Corp** | 5.25% | 01/12/2026 | 1,952,948 | 0.09 |
| 1,865,000 | DISH DBS Corp** | 7.75% | 01/07/2026 | 1,159,602 | 0.05 |
| 2,115,000 | DISH Network Corp** | 3.38% | 15/08/2026 | 1,322,214 | 0.06 |
| 3,330,000 | DISH Network Corp** | 11.75% | 15/11/2027 | 3,268,210 | 0.15 |
| 7,680,000 | DT Midstream Inc** | 4.13% | 15/06/2029 | 7,101,320 | 0.33 |
| 4,680,000 | Electricite de France SA** | 9.13% | 29/12/2049 | 5,101,663 | 0.23 |
| 9,360,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.63% | 15/12/2030 | 9,444,727 | 0.43 |
| 3,105,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.75% | 15/07/2031 | 3,145,753 | 0.14 |
| 1,413,000 | Encompass Health Corp* | 4.50% | 01/02/2028 | 1,345,274 | 0.06 |
| 3,330,000 | Encompass Health Corp* | 4.63% | 01/04/2031 | 3,061,620 | 0.14 |
| 4,330,000 | EnerSys** | 6.63% | 15/01/2032 | 4,406,580 | 0.20 |
| 1,325,000 | EQM Midstream Partners LP* | 4.13% | 01/12/2026 | 1,278,052 | 0.06 |
| 960,000 | EQM Midstream Partners LP** | 6.38% | 01/04/2029 | 970,307 | 0.04 |
| 1,770,000 | EQM Midstream Partners LP** | 6.50% | 01/07/2027 | 1,790,277 | 0.08 |
| 1,630,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2027 | 1,665,788 | 0.08 |
| 2,165,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2030 | 2,311,813 | 0.11 |
| 5,800,000 | EquipmentShare.com Inc** | 9.00% | 15/05/2028 | 5,992,699 | 0.28 |
| 3,160,000 | Esab Corp** | 6.25% | 15/04/2029 | 3,182,900 | 0.15 |
| 1,730,000 | First Quantum Minerals Ltd** | 9.38% | 01/03/2029 | 1,809,797 | 0.08 |
| 3,990,000 | FMG Resources August 2006 Pty Ltd** | 4.38% | 01/04/2031 | 3,571,184 | 0.16 |
| 1,660,000 | FMG Resources August 2006 Pty Ltd** | 5.88% | 15/04/2030 | 1,623,446 | 0.07 |
| 4,690,000 | FMG Resources August 2006 Pty Ltd** | 6.13% | 15/04/2032 | 4,640,847 | 0.21 |
| 2,235,000 | Ford Motor Co* | 6.10% | 19/08/2032 | 2,233,330 | 0.10 |
| 1,370,000 | Ford Motor Credit Co LLC* | 3.63% | 17/06/2031 | 1,181,790 | 0.05 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,285,000 | Fortrea Holdings Inc** | 7.50% | 01/07/2030 | 3,268,039 | 0.15 |
| 7,615,000 | Fortress Intermediate 3 Inc** | 7.50% | 01/06/2031 | 7,811,467 | 0.36 |
| 6,680,000 | Fortress Transportation & Infrastructure Investors LLC** | 7.00% | 01/05/2031 | 6,831,623 | 0.31 |
| 3,915,000 | Fortress Transportation & Infrastructure Investors LLC** | 7.00% | 15/06/2032 | 3,973,965 | 0.18 |
| 3,450,000 | Foundation Building Materials Inc** | 6.00% | 01/03/2029 | 3,065,517 | 0.14 |
| 2,765,000 | Frontier Communications Holdings LLC** | 5.00% | 01/05/2028 | 2,607,725 | 0.12 |
| 5,080,000 | Frontier Communications Holdings LLC** | 5.88% | 15/10/2027 | 4,964,602 | 0.23 |
| 8,610,000 | Frontier Communications Holdings LLC** | 5.88% | 01/11/2029 | 7,509,806 | 0.35 |
| 3,165,000 | Frontier Communications Holdings LLC** | 8.75% | 15/05/2030 | 3,264,785 | 0.15 |
| 5,935,000 | Gap Inc** | 3.63% | 01/10/2029 | 5,143,428 | 0.24 |
| 1,285,000 | Gap Inc** | 3.88% | 01/10/2031 | 1,074,043 | 0.05 |
| 3,760,000 | Garda World Security Corp** | 6.00% | 01/06/2029 | 3,434,090 | 0.16 |
| 1,470,000 | Garda World Security Corp** | 7.75% | 15/02/2028 | 1,499,440 | 0.07 |
| 1,820,000 | Gates Corp** | 6.88% | 01/07/2029 | 1,854,016 | 0.09 |
| 2,695,000 | Gen Digital Inc** | 6.75% | 30/09/2027 | 2,731,536 | 0.13 |
| 3,700,000 | Gen Digital Inc** | 7.13% | 30/09/2030 | 3,794,424 | 0.17 |
| 975,000 | Genesee & Wyoming Inc** | 6.25% | 15/04/2032 | 972,566 | 0.04 |
| 2,990,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.75% | 01/02/2028 | 3,024,182 | 0.14 |
| 3,041,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.88% | 15/05/2032 | 3,072,112 | 0.14 |
| 4,110,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.25% | 15/01/2029 | 4,246,305 | 0.20 |
| 2,790,000 | GFL Environmental Inc** | 6.75% | 15/01/2031 | 2,849,801 | 0.13 |
| 2,465,000 | GGAM Finance Ltd** | 6.88% | 15/04/2029 | 2,514,300 | 0.12 |
| 4,655,000 | Global Infrastructure Solutions Inc** | 5.63% | 01/06/2029 | 4,401,512 | 0.20 |
| 155,000 | Global Infrastructure Solutions Inc** | 7.50% | 15/04/2032 | 152,206 | 0.01 |
| 2,925,000 | Go Daddy Operating Co LLC/GD Finance Co Inc** | 5.25% | 01/12/2027 | 2,866,112 | 0.13 |
| 2,110,000 | Goodyear Tire & Rubber Co** | 5.00% | 15/07/2029 | 1,966,040 | 0.09 |
| 4,370,000 | Goodyear Tire & Rubber Co** | 5.25% | 15/07/2031 | 3,982,542 | 0.18 |
| 2,215,000 | Goodyear Tire & Rubber Co** | 5.63% | 30/04/2033 | 2,003,769 | 0.09 |
| 3,700,000 | Greystar Real Estate Partners LLC** | 7.75% | 01/09/2030 | 3,899,349 | 0.18 |
| 2,485,000 | Grifols SA** | 4.75% | 15/10/2028 | 2,146,877 | 0.10 |
| 5,415,000 | GYP Holdings III Corp** | 4.63% | 01/05/2029 | 5,017,928 | 0.23 |
| 5,158,000 | H&E Equipment Services Inc** | 3.88% | 15/12/2028 | 4,659,858 | 0.21 |
| 5,300,000 | Harvest Midstream I LP** | 7.50% | 01/09/2028 | 5,389,300 | 0.25 |
| 1,860,000 | Harvest Midstream I LP** | 7.50% | 15/05/2032 | 1,890,469 | 0.09 |
| 3,157,000 | HealthEquity Inc** | 4.50% | 01/10/2029 | 2,954,732 | 0.14 |
| 2,375,000 | Herc Holdings Inc** | 5.50% | 15/07/2027 | 2,339,686 | 0.11 |
| 3,030,000 | Herc Holdings Inc** | 6.63% | 15/06/2029 | 3,074,686 | 0.14 |
| 1,470,000 | Hess Midstream Operations LP** | 5.50% | 15/10/2030 | 1,421,416 | 0.07 |
| 3,675,000 | Hess Midstream Operations LP** | 6.50% | 01/06/2029 | 3,727,873 | 0.17 |
| 1,293,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 5.75% | 01/02/2029 | 1,252,158 | 0.06 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,320,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.00% | 15/04/2030 | 3,209,191 | 0.15 |
| 2,040,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.00% | 01/02/2031 | 1,954,697 | 0.09 |
| 2,045,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.25% | 01/11/2028 | 2,021,278 | 0.09 |
| 1,685,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 8.38% | 01/11/2033 | 1,797,039 | 0.08 |
| 4,070,000 | Hillenbrand Inc* | 6.25% | 15/02/2029 | 4,094,595 | 0.19 |
| 4,275,000 | Howard Midstream Energy Partners LLC** | 7.38% | 15/07/2032 | 4,344,169 | 0.20 |
| 1,800,000 | Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC** | 7.25% | 15/02/2031 | 1,787,939 | 0.08 |
| 1,425,000 | Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC** | 8.13% | 15/02/2032 | 1,416,906 | 0.07 |
| 7,070,000 | HUB International Ltd** | 7.25% | 15/06/2030 | 7,252,802 | 0.33 |
| 3,940,000 | HUB International Ltd** | 7.38% | 31/01/2032 | 3,997,946 | 0.18 |
| 2,145,000 | Hudbay Minerals Inc** | 4.50% | 01/04/2026 | 2,100,257 | 0.10 |
| 3,194,000 | Hudbay Minerals Inc** | 6.13% | 01/04/2029 | 3,181,278 | 0.15 |
| 565,000 | IHO Verwaltungs GmbH** | 4.75% | 15/09/2026 | 547,974 | 0.03 |
| 2,430,000 | IHO Verwaltungs GmbH** | 6.38% | 15/05/2029 | 2,404,171 | 0.11 |
| 1,578,000 | Iliad Holding SASU** | 6.50% | 15/10/2026 | 1,572,415 | 0.07 |
| 7,160,000 | Iliad Holding SASU** | 7.00% | 15/10/2028 | 7,106,149 | 0.33 |
| 470,000 | Iliad Holding SASU** | 8.50% | 15/04/2031 | 476,373 | 0.02 |
| 2,350,000 | Illuminate Buyer LLC/Illuminate Holdings IV Inc** | 9.00% | 01/07/2028 | 2,371,195 | 0.11 |
| 7,580,000 | Imola Merger Corp** | 4.75% | 15/05/2029 | 7,092,354 | 0.33 |
| 3,230,000 | INEOS Finance Plc* | 6.75% | 15/05/2028 | 3,240,210 | 0.15 |
| 4,915,000 | INEOS Finance Plc** | 7.50% | 15/04/2029 | 4,971,822 | 0.23 |
| 5,320,000 | INEOS Quattro Finance 2 Plc** | 9.63% | 15/03/2029 | 5,657,171 | 0.26 |
| 2,365,000 | IQVIA Inc** | 5.00% | 15/05/2027 | 2,309,539 | 0.11 |
| 3,370,000 | Iron Mountain Inc** | 4.50% | 15/02/2031 | 3,044,818 | 0.14 |
| 1,755,000 | Iron Mountain Inc** | 4.88% | 15/09/2029 | 1,655,163 | 0.08 |
| 2,235,000 | Iron Mountain Inc** | 5.00% | 15/07/2028 | 2,142,792 | 0.10 |
| 2,456,000 | Iron Mountain Inc** | 5.25% | 15/03/2028 | 2,378,486 | 0.11 |
| 2,050,000 | Iron Mountain Inc** | 5.25% | 15/07/2030 | 1,950,064 | 0.09 |
| 15,000 | Iron Mountain Inc** | 5.63% | 15/07/2032 | 14,257 | 0.00 |
| 6,065,000 | ITT Holdings LLC** | 6.50% | 01/08/2029 | 5,499,626 | 0.25 |
| 2,385,000 | Jaguar Land Rover Automotive Plc* | 5.50% | 15/07/2029 | 2,288,439 | 0.11 |
| 1,775,000 | Jaguar Land Rover Automotive Plc* | 5.88% | 15/01/2028 | 1,741,804 | 0.08 |
| 4,855,000 | Jane Street Group/JSG Finance Inc** | 7.13% | 30/04/2031 | 4,982,586 | 0.23 |
| 5,340,000 | JELD-WEN Inc** | 4.88% | 15/12/2027 | 5,049,405 | 0.23 |
| 6,935,000 | Kaiser Aluminum Corp** | 4.50% | 01/06/2031 | 6,148,975 | 0.28 |
| 1,580,000 | Kaiser Aluminum Corp** | 4.63% | 01/03/2028 | 1,480,190 | 0.07 |
| 6,610,000 | KB Home** | 7.25% | 15/07/2030 | 6,817,984 | 0.31 |
| 2,145,000 | Ken Garff Automotive LLC** | 4.88% | 15/09/2028 | 1,991,229 | 0.09 |
| 8,030,000 | Kinetik Holdings LP** | 5.88% | 15/06/2030 | 7,917,867 | 0.36 |
| 5,465,000 | Knife River Corp** | 7.75% | 01/05/2031 | 5,717,659 | 0.26 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,890,000 | Latam Airlines Group SA** | 13.38% | 15/10/2027 | 2,105,318 | 0.10 |
| 1,950,000 | Latam Airlines Group SA** | 13.38% | 15/10/2029 | 2,242,835 | 0.10 |
| 5,020,000 | LCM Investments Holdings II LLC** | 4.88% | 01/05/2029 | 4,699,652 | 0.22 |
| 2,460,000 | LCM Investments Holdings II LLC** | 8.25% | 01/08/2031 | 2,569,172 | 0.12 |
| 5,075,000 | Leeward Renewable Energy Operations LLC** | 4.25% | 01/07/2029 | 4,540,267 | 0.21 |
| 1,070,000 | Legacy LifePoint Health LLC** | 4.38% | 15/02/2027 | 1,023,008 | 0.05 |
| 1,936,000 | Level 3 Financing Inc** | 4.88% | 15/06/2029 | 1,113,303 | 0.05 |
| 2,989,000 | Level 3 Financing Inc** | 10.50% | 15/05/2030 | 2,975,026 | 0.14 |
| 1,755,000 | Level 3 Financing Inc** | 10.75% | 15/12/2030 | 1,759,387 | 0.08 |
| 2,524,823 | Level 3 Financing Inc** | 11.00% | 15/11/2029 | 2,586,815 | 0.12 |
| 2,270,000 | LifePoint Health Inc** | 5.38% | 15/01/2029 | 1,997,102 | 0.09 |
| 6,510,000 | LifePoint Health Inc** | 9.88% | 15/08/2030 | 6,950,558 | 0.32 |
| 5,025,000 | LifePoint Health Inc** | 10.00% | 01/06/2032 | 5,143,907 | 0.24 |
| 3,915,000 | Light & Wonder International Inc** | 7.25% | 15/11/2029 | 4,001,463 | 0.18 |
| 4,240,000 | Light & Wonder International Inc** | 7.50% | 01/09/2031 | 4,384,308 | 0.20 |
| 2,950,000 | Lindblad Expeditions Holdings Inc** | 9.00% | 15/05/2028 | 3,035,202 | 0.14 |
| 100,000 | Lindblad Expeditions LLC** | 6.75% | 15/02/2027 | 98,825 | 0.00 |
| 1,025,000 | Live Nation Entertainment Inc** | 3.75% | 15/01/2028 | 954,666 | 0.04 |
| 1,125,000 | Live Nation Entertainment Inc** | 6.50% | 15/05/2027 | 1,132,443 | 0.05 |
| 2,980,000 | Macy's Retail Holdings LLC* | 4.50% | 15/12/2034 | 2,578,018 | 0.12 |
| 2,005,000 | Macy's Retail Holdings LLC* | 5.13% | 15/01/2042 | 1,627,581 | 0.07 |
| 1,435,000 | Macy's Retail Holdings LLC** | 5.88% | 01/04/2029 | 1,393,926 | 0.06 |
| 940,000 | Macy's Retail Holdings LLC** | 5.88% | 15/03/2030 | 902,332 | 0.04 |
| 6,745,000 | Madison IAQ LLC** | 5.88% | 30/06/2029 | 6,281,948 | 0.29 |
| 1,430,000 | Masterbrand Inc** | 7.00% | 15/07/2032 | 1,447,125 | 0.07 |
| 1,225,000 | Match Group Holdings II LLC** | 4.13% | 01/08/2030 | 1,085,118 | 0.05 |
| 1,980,000 | Match Group Holdings II LLC** | 4.63% | 01/06/2028 | 1,854,916 | 0.09 |
| 1,390,000 | Mattamy Group Corp** | 4.63% | 01/03/2030 | 1,286,124 | 0.06 |
| 1,210,000 | Mattamy Group Corp** | 5.25% | 15/12/2027 | 1,176,684 | 0.05 |
| 3,790,000 | Mauser Packaging Solutions Holding Co** | 7.88% | 15/04/2027 | 3,870,504 | 0.18 |
| 8,445,000 | Mauser Packaging Solutions Holding Co** | 9.25% | 15/04/2027 | 8,460,809 | 0.39 |
| 4,375,000 | McAfee Corp** | 7.38% | 15/02/2030 | 4,044,853 | 0.19 |
| 2,949,000 | McGraw-Hill Education Inc** | 5.75% | 01/08/2028 | 2,846,467 | 0.13 |
| 5,440,000 | McGraw-Hill Education Inc** | 8.00% | 01/08/2029 | 5,294,520 | 0.24 |
| 4,390,000 | Medline Borrower LP** | 3.88% | 01/04/2029 | 4,046,108 | 0.19 |
| 21,700,000 | Medline Borrower LP** | 5.25% | 01/10/2029 | 20,725,709 | 0.95 |
| 1,385,000 | Medline Borrower LP/Medline Co-Issuer Inc** | 6.25% | 01/04/2029 | 1,402,407 | 0.06 |
| 2,050,000 | Merlin Entertainments Group US Holdings Inc** | 7.38% | 15/02/2031 | 2,090,239 | 0.10 |
| 1,330,000 | Merlin Entertainments Ltd** | 5.75% | 15/06/2026 | 1,311,746 | 0.06 |
| 1,495,000 | Midcontinent Communications/Midcontinent Finance Corp** | 5.38% | 15/08/2027 | 1,436,732 | 0.07 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 7,771,000 | Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp** | 4.88% | 01/05/2029 | 7,244,881 | 0.33 |
| 2,430,000 | Miter Brands Acquisition Holdco Inc/MIWD Borrower LLC** | 6.75% | 01/04/2032 | 2,448,801 | 0.11 |
| 5,020,000 | MIWD Holdco II LLC/MIWD Finance Corp** | 5.50% | 01/02/2030 | 4,645,471 | 0.21 |
| 3,475,000 | Molina Healthcare Inc** | 4.38% | 15/06/2028 | 3,273,887 | 0.15 |
| 2,790,000 | Motion Bondco DAC** | 6.63% | 15/11/2027 | 2,705,785 | 0.12 |
| 2,445,000 | MPT Operating Partnership LP/MPT Finance Corp* | 5.00% | 15/10/2027 | 2,021,595 | 0.09 |
| 1,160,000 | MPT Operating Partnership LP/MPT Finance Corp* | 5.25% | 01/08/2026 | 1,055,133 | 0.05 |
| 900,000 | Murphy Oil USA Inc** | 3.75% | 15/02/2031 | 793,493 | 0.04 |
| 2,090,000 | Murphy Oil USA Inc* | 4.75% | 15/09/2029 | 1,982,863 | 0.09 |
| 3,685,000 | Nabors Industries Inc** | 7.38% | 15/05/2027 | 3,751,223 | 0.17 |
| 2,305,000 | Nabors Industries Inc** | 9.13% | 31/01/2030 | 2,389,789 | 0.11 |
| 705,000 | Nabors Industries Ltd** | 7.50% | 15/01/2028 | 673,373 | 0.03 |
| 1,110,000 | NCL Corp Ltd** | 5.88% | 15/03/2026 | 1,098,160 | 0.05 |
| 4,264,000 | NCL Corp Ltd** | 5.88% | 15/02/2027 | 4,211,557 | 0.19 |
| 680,000 | NCL Finance Ltd** | 6.13% | 15/03/2028 | 672,054 | 0.03 |
| 5,570,000 | Necessity Retail REIT Inc/American Finance Operating Partner LP** | 4.50% | 30/09/2028 | 4,906,327 | 0.23 |
| 8,405,000 | Neptune Bidco US Inc** | 9.29% | 15/04/2029 | 8,074,850 | 0.37 |
| 2,750,000 | New Fortress Energy Inc** | 6.50% | 30/09/2026 | 2,532,193 | 0.12 |
| 1,800,000 | New Fortress Energy Inc** | 8.75% | 15/03/2029 | 1,644,665 | 0.08 |
| 1,990,000 | Newell Brands Inc** | 5.70% | 01/04/2026 | 1,967,281 | 0.09 |
| 1,790,000 | Newell Brands Inc** | 6.88% | 01/04/2036 | 1,604,381 | 0.07 |
| 1,805,000 | NGL Energy Operating LLC/NGL Energy Finance Corp** | 8.13% | 15/02/2029 | 1,840,515 | 0.08 |
| 1,940,000 | NGL Energy Operating LLC/NGL Energy Finance Corp** | 8.38% | 15/02/2032 | 1,971,409 | 0.09 |
| 2,975,000 | Nordstrom Inc* | 5.00% | 15/01/2044 | 2,405,680 | 0.11 |
| 4,020,000 | Northern Oil & Gas Inc** | 8.13% | 01/03/2028 | 4,068,381 | 0.19 |
| 775,000 | Northern Oil & Gas Inc** | 8.75% | 15/06/2031 | 814,164 | 0.04 |
| 3,085,000 | Northriver Midstream Finance LP** | 5.63% | 15/02/2026 | 3,087,952 | 0.14 |
| 2,505,000 | Northriver Midstream Finance LP** | 6.75% | 15/07/2032 | 2,510,949 | 0.12 |
| 4,405,000 | NOVA Chemicals Corp** | 5.25% | 01/06/2027 | 4,218,624 | 0.19 |
| 2,430,000 | NOVA Chemicals Corp** | 8.50% | 15/11/2028 | 2,581,579 | 0.12 |
| 1,000,000 | NOVA Chemicals Corp** | 9.00% | 15/02/2030 | 1,056,317 | 0.05 |
| 635,000 | Novelis Corp** | 3.88% | 15/08/2031 | 550,363 | 0.03 |
| 4,195,000 | Novelis Corp** | 4.75% | 30/01/2030 | 3,895,791 | 0.18 |
| 7,640,000 | NRG Energy Inc** | 10.25% | 29/12/2049 | 8,363,164 | 0.39 |
| 3,630,000 | Olympus Water US Holding Corp** | 4.25% | 01/10/2028 | 3,306,642 | 0.15 |
| 3,300,000 | Olympus Water US Holding Corp** | 6.25% | 01/10/2029 | 3,016,041 | 0.14 |
| 1,285,000 | Olympus Water US Holding Corp** | 7.13% | 01/10/2027 | 1,291,378 | 0.06 |
| 4,725,000 | Olympus Water US Holding Corp** | 7.25% | 15/06/2031 | 4,700,643 | 0.22 |
| 4,065,000 | Olympus Water US Holding Corp** | 9.75% | 15/11/2028 | 4,305,732 | 0.20 |
| 1,710,000 | OneMain Finance Corp* | 3.88% | 15/09/2028 | 1,534,807 | 0.07 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,145,000 | OneMain Finance Corp* | 5.38% | 15/11/2029 | 1,074,726 | 0.05 |
| 375,000 | OneMain Finance Corp* | 9.00% | 15/01/2029 | 395,988 | 0.02 |
| 2,855,000 | Open Text Holdings Inc** | 4.13% | 15/02/2030 | 2,576,880 | 0.12 |
| 5,155,000 | Open Text Holdings Inc** | 4.13% | 01/12/2031 | 4,541,318 | 0.21 |
| 3,140,000 | Oscar AcquisitionCo LLC/Oscar Finance Inc** | 9.50% | 15/04/2030 | 2,970,158 | 0.14 |
| 360,000 | Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC** | 4.00% | 15/10/2027 | 337,525 | 0.02 |
| 5,015,000 | Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc** | 4.38% | 15/10/2028 | 4,687,219 | 0.22 |
| 4,885,000 | Panther Escrow Issuer LLC** | 7.13% | 01/06/2031 | 4,944,617 | 0.23 |
| 1,250,000 | Paramount Global** | 3.38% | 15/02/2028 | 1,118,048 | 0.05 |
| 1,530,000 | Paramount Global** | 4.85% | 01/07/2042 | 1,096,895 | 0.05 |
| 1,255,000 | Paramount Global** | 4.95% | 15/01/2031 | 1,104,566 | 0.05 |
| 770,000 | Paramount Global** | 6.25% | 28/02/2057 | 628,460 | 0.03 |
| 665,000 | Paramount Global** | 6.38% | 30/03/2062 | 587,902 | 0.03 |
| 2,725,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 4.88% | 15/05/2029 | 2,557,921 | 0.12 |
| 4,165,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 5.88% | 01/10/2028 | 4,108,169 | 0.19 |
| 3,025,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 7.00% | 01/02/2030 | 3,063,584 | 0.14 |
| 1,550,000 | Penn Entertainment Inc** | 4.13% | 01/07/2029 | 1,330,544 | 0.06 |
| 1,380,000 | Penn Entertainment Inc** | 5.63% | 15/01/2027 | 1,333,305 | 0.06 |
| 1,360,000 | Performance Food Group Inc** | 4.25% | 01/08/2029 | 1,239,005 | 0.06 |
| 5,336,000 | Performance Food Group Inc** | 5.50% | 15/10/2027 | 5,223,700 | 0.24 |
| 4,865,000 | Permian Resources Operating LLC** | 5.88% | 01/07/2029 | 4,793,548 | 0.22 |
| 2,930,000 | Permian Resources Operating LLC** | 7.00% | 15/01/2032 | 3,011,926 | 0.14 |
| 2,730,000 | PetSmart Inc/PetSmart Finance Corp** | 4.75% | 15/02/2028 | 2,539,000 | 0.12 |
| 3,005,000 | PetSmart Inc/PetSmart Finance Corp** | 7.75% | 15/02/2029 | 2,929,344 | 0.13 |
| 3,620,000 | Prairie Acquiror LP** | 9.00% | 01/08/2029 | 3,734,291 | 0.17 |
| 4,255,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 5.75% | 15/04/2026 | 4,226,224 | 0.19 |
| 4,701,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 6.25% | 15/01/2028 | 4,637,150 | 0.21 |
| 4,884,775 | Rackspace Finance LLC** | 3.50% | 15/05/2028 | 2,106,559 | 0.10 |
| 2,950,000 | Rakuten Group Inc** | 9.75% | 15/04/2029 | 3,045,137 | 0.14 |
| 985,000 | Rakuten Group Inc** | 11.25% | 15/02/2027 | 1,053,810 | 0.05 |
| 2,152,000 | Raptor Acquisition Corp/Raptor Co-Issuer LLC** | 4.88% | 01/11/2026 | 2,083,753 | 0.10 |
| 7,940,000 | Resideo Funding Inc** | 4.00% | 01/09/2029 | 7,012,359 | 0.32 |
| 3,143,000 | RHP Hotel Properties LP/RHP Finance Corp** | 4.50% | 15/02/2029 | 2,950,064 | 0.14 |
| 3,595,000 | RHP Hotel Properties LP/RHP Finance Corp** | 6.50% | 01/04/2032 | 3,598,208 | 0.17 |
| 4,065,000 | RHP Hotel Properties LP/RHP Finance Corp** | 7.25% | 15/07/2028 | 4,206,669 | 0.19 |
| 1,695,000 | Ritchie Bros Holdings Inc** | 6.75% | 15/03/2028 | 1,727,700 | 0.08 |
| 5,730,000 | Ritchie Bros Holdings Inc** | 7.75% | 15/03/2031 | 5,991,322 | 0.28 |
| 7,670,000 | RLJ Lodging Trust LP** | 4.00% | 15/09/2029 | 6,782,891 | 0.31 |
| 5,245,000 | Rockcliff Energy II LLC** | 5.50% | 15/10/2029 | 4,913,082 | 0.23 |
| 1,170,000 | Rockies Express Pipeline LLC** | 4.80% | 15/05/2030 | 1,081,211 | 0.05 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,185,000 | Rockies Express Pipeline LLC** | 6.88% | 15/04/2040 | 3,046,844 | 0.14 |
| 2,900,000 | Rockies Express Pipeline LLC** | 7.50% | 15/07/2038 | 2,980,394 | 0.14 |
| 3,770,000 | Royal Caribbean Cruises Ltd** | 5.50% | 01/04/2028 | 3,724,472 | 0.17 |
| 4,400,000 | Royal Caribbean Cruises Ltd** | 9.25% | 15/01/2029 | 4,700,406 | 0.22 |
| 8,415,000 | Scientific Games Holdings LP/Scientific Games US FinCo Inc** | 6.63% | 01/03/2030 | 8,208,719 | 0.38 |
| 6,815,000 | SCIL IV LLC/SCIL USA Holdings LLC** | 5.38% | 01/11/2026 | 6,597,107 | 0.30 |
| 2,925,000 | Sealed Air Corp/Sealed Air Corp US** | 7.25% | 15/02/2031 | 3,015,225 | 0.14 |
| 7,200,000 | SeaWorld Parks & Entertainment Inc** | 5.25% | 15/08/2029 | 6,808,130 | 0.31 |
| 5,235,000 | Sensata Technologies BV** | 4.00% | 15/04/2029 | 4,810,652 | 0.22 |
| 400,000 | Sensata Technologies BV** | 5.00% | 01/10/2025 | 403,578 | 0.02 |
| 1,305,000 | Sensata Technologies BV** | 5.88% | 01/09/2030 | 1,278,806 | 0.06 |
| 2,955,000 | Sensata Technologies Inc** | 6.63% | 15/07/2032 | 2,978,176 | 0.14 |
| 6,105,000 | Service Properties Trust** | 8.63% | 15/11/2031 | 6,369,247 | 0.29 |
| 4,023,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 15/02/2028 | 3,807,082 | 0.18 |
| 3,620,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 01/04/2029 | 3,379,951 | 0.16 |
| 3,400,000 | Sirius XM Radio Inc** | 3.88% | 01/09/2031 | 2,778,036 | 0.13 |
| 1,230,000 | Sirius XM Radio Inc** | 4.00% | 15/07/2028 | 1,112,225 | 0.05 |
| 2,615,000 | Sirius XM Radio Inc** | 4.13% | 01/07/2030 | 2,235,671 | 0.10 |
| 2,025,000 | Sirius XM Radio Inc** | 5.50% | 01/07/2029 | 1,903,739 | 0.09 |
| 7,670,000 | Six Flags Entertainment Corp** | 7.25% | 15/05/2031 | 7,814,403 | 0.36 |
| 2,935,000 | Six Flags Entertainment Corp/Six Flags Theme Parks Inc** | 6.63% | 01/05/2032 | 2,984,503 | 0.14 |
| 1,285,000 | SNF Group SACA** | 3.13% | 15/03/2027 | 1,183,385 | 0.05 |
| 675,000 | SNF Group SACA** | 3.38% | 15/03/2030 | 582,810 | 0.03 |
| 2,790,000 | Solaris Midstream Holdings LLC** | 7.63% | 01/04/2026 | 2,802,022 | 0.13 |
| 4,840,000 | SPX FLOW Inc** | 8.75% | 01/04/2030 | 4,973,923 | 0.23 |
| 6,190,000 | Standard Industries Inc** | 4.38% | 15/07/2030 | 5,597,939 | 0.26 |
| 4,785,000 | Star Parent Inc** | 9.00% | 01/10/2030 | 5,029,736 | 0.23 |
| 4,190,000 | Starwood Property Trust Inc** | 4.38% | 15/01/2027 | 3,971,289 | 0.18 |
| 3,950,000 | Starwood Property Trust Inc** | 7.25% | 01/04/2029 | 3,997,287 | 0.18 |
| 2,355,000 | Station Casinos LLC** | 4.50% | 15/02/2028 | 2,218,140 | 0.10 |
| 2,265,000 | Station Casinos LLC** | 4.63% | 01/12/2031 | 2,020,466 | 0.09 |
| 1,990,000 | Station Casinos LLC** | 6.63% | 15/03/2032 | 1,981,668 | 0.09 |
| 1,405,000 | Summer BC Bidco B LLC** | 5.50% | 31/10/2026 | 1,373,232 | 0.06 |
| 3,115,000 | Summit Materials LLC/Summit Materials Finance Corp** | 5.25% | 15/01/2029 | 3,006,308 | 0.14 |
| 3,190,000 | Summit Materials LLC/Summit Materials Finance Corp** | 7.25% | 15/01/2031 | 3,307,054 | 0.15 |
| 1,430,000 | Sunoco LP** | 7.00% | 01/05/2029 | 1,466,598 | 0.07 |
| 1,225,000 | Sunoco LP** | 7.25% | 01/05/2032 | 1,267,996 | 0.06 |
| 7,555,000 | Sunrise FinCo I BV** | 4.88% | 15/07/2031 | 6,866,060 | 0.32 |
| 7,630,000 | Surgery Center Holdings Inc** | 7.25% | 15/04/2032 | 7,716,868 | 0.36 |
| 1,470,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 01/03/2027 | 1,450,053 | 0.07 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 210,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 31/12/2030 | 195,788 | 0.01 |
| 1,485,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 01/09/2031 | 1,388,976 | 0.06 |
| 6,305,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 7.38% | 15/02/2029 | 6,340,573 | 0.29 |
| 5,600,000 | Taylor Morrison Communities Inc** | 5.13% | 01/08/2030 | 5,369,217 | 0.25 |
| 1,766,150 | Team Health Holdings Inc** | 13.50% | 30/06/2028 | 1,962,634 | 0.09 |
| 427,000 | Telecom Italia Capital SA** | 6.38% | 15/11/2033 | 399,794 | 0.02 |
| 517,000 | Telecom Italia Capital SA** | 7.20% | 18/07/2036 | 496,692 | 0.02 |
| 348,000 | Telecom Italia Capital SA** | 7.72% | 04/06/2038 | 339,912 | 0.02 |
| 2,383,000 | Telecom Italia Capital SA 144A** | 6.38% | 15/11/2033 | 2,334,125 | 0.11 |
| 1,543,000 | Telecom Italia Capital SA 144A** | 7.20% | 18/07/2036 | 1,592,731 | 0.07 |
| 717,000 | Telecom Italia Capital SA 144A** | 7.72% | 04/06/2038 | 755,454 | 0.03 |
| 1,990,000 | Tenet Healthcare Corp** | 5.13% | 01/11/2027 | 1,949,212 | 0.09 |
| 3,935,000 | Tenet Healthcare Corp** | 6.13% | 01/10/2028 | 3,918,294 | 0.18 |
| 4,270,000 | Tenet Healthcare Corp** | 6.13% | 15/06/2030 | 4,246,505 | 0.20 |
| 8,745,000 | Tenet Healthcare Corp** | 6.75% | 15/05/2031 | 8,883,499 | 0.41 |
| 4,410,000 | Terex Corp** | 5.00% | 15/05/2029 | 4,188,197 | 0.19 |
| 2,565,000 | Teva Pharmaceutical Finance Netherlands III BV** | 7.88% | 15/09/2029 | 2,758,186 | 0.13 |
| 2,510,000 | Thor Industries Inc** | 4.00% | 15/10/2029 | 2,206,375 | 0.10 |
| 5,525,000 | TK Elevator Holdco GmbH** | 7.63% | 15/07/2028 | 5,488,631 | 0.25 |
| 2,285,000 | TK Elevator US Newco Inc** | 5.25% | 15/07/2027 | 2,217,572 | 0.10 |
| 2,940,000 | TKC Holdings Inc** | 6.88% | 15/05/2028 | 2,862,857 | 0.13 |
| 3,398,000 | TMS International Corp** | 6.25% | 15/04/2029 | 3,122,152 | 0.14 |
| 5,205,000 | TransAlta Corp* | 7.75% | 15/11/2029 | 5,435,337 | 0.25 |
| 2,280,000 | TransDigm Inc* | 5.50% | 15/11/2027 | 2,240,826 | 0.10 |
| 5,000,000 | TransDigm Inc** | 6.38% | 01/03/2029 | 5,031,465 | 0.23 |
| 5,090,000 | TransDigm Inc** | 6.63% | 01/03/2032 | 5,147,565 | 0.24 |
| 11,755,000 | TransDigm Inc** | 6.75% | 15/08/2028 | 11,913,387 | 0.55 |
| 7,950,000 | TransDigm Inc** | 6.88% | 15/12/2030 | 8,122,475 | 0.37 |
| 2,900,000 | Transocean Inc** | 8.25% | 15/05/2029 | 2,909,350 | 0.13 |
| 2,900,000 | Transocean Inc** | 8.50% | 15/05/2031 | 2,903,564 | 0.13 |
| 2,770,000 | TreeHouse Foods Inc* | 4.00% | 01/09/2028 | 2,490,660 | 0.11 |
| 1,835,000 | Tri Pointe Homes Inc* | 5.25% | 01/06/2027 | 1,792,034 | 0.08 |
| 4,015,000 | Trident TPI Holdings Inc** | 12.75% | 31/12/2028 | 4,390,222 | 0.20 |
| 2,790,000 | Trivium Packaging Finance BV* | 5.50% | 15/08/2026 | 2,736,605 | 0.13 |
| 4,255,000 | Trivium Packaging Finance BV* | 8.50% | 15/08/2027 | 4,227,643 | 0.19 |
| 4,150,000 | Tronox Inc** | 4.63% | 15/03/2029 | 3,750,619 | 0.17 |
| 3,930,000 | TTM Technologies Inc** | 4.00% | 01/03/2029 | 3,610,786 | 0.17 |
| 9,235,000 | UKG Inc** | 6.88% | 01/02/2031 | 9,357,271 | 0.43 |
| 8,015,000 | United Airlines Inc** | 4.38% | 15/04/2026 | 7,751,846 | 0.36 |
| 3,425,000 | United Airlines Inc** | 4.63% | 15/04/2029 | 3,192,528 | 0.15 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,500,000 | United Rentals North America Inc* | 3.75% | 15/01/2032 | 3,048,436 | 0.14 |
| 1,160,000 | United Rentals North America Inc* | 4.00% | 15/07/2030 | 1,050,595 | 0.05 |
| 1,930,000 | United Rentals North America Inc* | 5.25% | 15/01/2030 | 1,871,926 | 0.09 |
| 7,000,000 | United Rentals North America Inc** | 6.13% | 15/03/2034 | 6,983,219 | 0.32 |
| 6,025,000 | Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC** | 10.50% | 15/02/2028 | 5,906,622 | 0.27 |
| 4,655,000 | US Acute Care Solutions LLC** | 9.75% | 15/05/2029 | 4,590,010 | 0.21 |
| 2,530,000 | US Foods Inc** | 4.63% | 01/06/2030 | 2,352,110 | 0.11 |
| 3,160,000 | US Foods Inc** | 4.75% | 15/02/2029 | 2,999,851 | 0.14 |
| 3,125,000 | US Foods Inc** | 6.88% | 15/09/2028 | 3,198,962 | 0.15 |
| 2,940,000 | US Foods Inc** | 7.25% | 15/01/2032 | 3,054,783 | 0.14 |
| 4,825,000 | USA Compression Partners LP/USA Compression Finance Corp** | 7.13% | 15/03/2029 | 4,865,689 | 0.22 |
| 3,060,000 | USI Inc** | 7.50% | 15/01/2032 | 3,111,696 | 0.14 |
| 3,695,000 | Venture Global Calcasieu Pass LLC** | 3.88% | 15/08/2029 | 3,367,549 | 0.16 |
| 2,395,000 | Venture Global Calcasieu Pass LLC** | 4.13% | 15/08/2031 | 2,150,760 | 0.10 |
| 4,820,000 | Venture Global LNG Inc** | 8.13% | 01/06/2028 | 4,969,454 | 0.23 |
| 925,000 | Venture Global LNG Inc** | 8.38% | 01/06/2031 | 960,128 | 0.04 |
| 4,950,000 | Venture Global LNG Inc** | 9.50% | 01/02/2029 | 5,423,821 | 0.25 |
| 2,975,000 | Venture Global LNG Inc** | 9.88% | 01/02/2032 | 3,239,924 | 0.15 |
| 5,745,000 | Verde Purchaser LLC** | 10.50% | 30/11/2030 | 6,079,095 | 0.28 |
| 1,405,000 | Viasat Inc** | 5.63% | 15/04/2027 | 1,258,701 | 0.06 |
| 1,695,000 | Viasat Inc** | 6.50% | 15/07/2028 | 1,284,871 | 0.06 |
| 5,710,000 | Vibrant Technologies Inc** | 9.00% | 15/02/2030 | 5,233,044 | 0.24 |
| 2,960,000 | Viking Cruises Ltd** | 5.88% | 15/09/2027 | 2,931,226 | 0.14 |
| 3,050,000 | Viking Cruises Ltd** | 7.00% | 15/02/2029 | 3,068,552 | 0.14 |
| 2,245,000 | Viking Cruises Ltd** | 9.13% | 15/07/2031 | 2,433,299 | 0.11 |
| 2,335,000 | Viking Ocean Cruises Ship VII Ltd** | 5.63% | 15/02/2029 | 2,285,794 | 0.11 |
| 4,560,000 | VistaJet Malta Finance Plc/Vista Management Holding Inc** | 6.38% | 01/02/2030 | 3,588,114 | 0.17 |
| 545,000 | VistaJet Malta Finance Plc/Vista Management Holding Inc** | 9.50% | 01/06/2028 | 478,491 | 0.02 |
| 6,345,000 | Vistra Corp** | 7.00% | 29/12/2049 | 6,295,928 | 0.29 |
| 4,700,000 | Vistra Operations Co LLC** | 4.38% | 01/05/2029 | 4,379,471 | 0.20 |
| 7,840,000 | Vistra Operations Co LLC** | 6.88% | 15/04/2032 | 7,964,946 | 0.37 |
| 6,170,000 | Vistra Operations Co LLC** | 7.75% | 15/10/2031 | 6,430,226 | 0.30 |
| 8,621,000 | VM Consolidated Inc** | 5.50% | 15/04/2029 | 8,230,351 | 0.38 |
| 3,840,000 | Vmed O2 UK Financing I Plc** | 4.75% | 15/07/2031 | 3,243,803 | 0.15 |
| 2,135,000 | Walgreens Boots Alliance Inc** | 3.45% | 01/06/2026 | 2,009,876 | 0.09 |
| 1,230,000 | Walgreens Boots Alliance Inc** | 4.50% | 18/11/2034 | 1,040,962 | 0.05 |
| 1,295,000 | Walgreens Boots Alliance Inc** | 4.80% | 18/11/2044 | 1,018,481 | 0.05 |
| 5,845,000 | Wand NewCo 3 Inc** | 7.63% | 30/01/2032 | 6,041,608 | 0.28 |
| 3,525,000 | WESCO Distribution Inc** | 6.38% | 15/03/2029 | 3,542,142 | 0.16 |
| 3,175,000 | WESCO Distribution Inc** | 6.63% | 15/03/2032 | 3,212,389 | 0.15 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|----------------------|-----------------|
| Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,780,000 | White Cap Buyer LLC** | 6.88% | 15/10/2028 | 2,685,038 | 0.12 |
| 1,455,000 | White Cap Parent LLC** | 8.25% | 15/03/2026 | 1,456,299 | 0.07 |
| 2,345,000 | William Carter Co** | 5.63% | 15/03/2027 | 2,314,706 | 0.11 |
| 230,000 | Williams Scotsman Inc** | 4.63% | 15/08/2028 | 217,689 | 0.01 |
| 3,510,000 | Williams Scotsman Inc** | 6.63% | 15/06/2029 | 3,540,846 | 0.16 |
| 4,365,000 | Williams Scotsman Inc** | 7.38% | 01/10/2031 | 4,494,785 | 0.21 |
| 8,010,000 | Windsor Holdings III LLC** | 8.50% | 15/06/2030 | 8,369,945 | 0.39 |
| 1,450,000 | WMG Acquisition Corp** | 3.75% | 01/12/2029 | 1,315,942 | 0.06 |
| 4,900,000 | WMG Acquisition Corp** | 3.88% | 15/07/2030 | 4,379,056 | 0.20 |
| 7,350,000 | WR Grace Holdings LLC** | 5.63% | 15/08/2029 | 6,782,215 | 0.31 |
| 4,205,000 | WR Grace Holdings LLC** | 7.38% | 01/03/2031 | 4,266,536 | 0.20 |
| 6,440,000 | Wrangler Holdco Corp** | 6.63% | 01/04/2032 | 6,416,676 | 0.30 |
| 3,395,000 | XHR LP** | 4.88% | 01/06/2029 | 3,184,726 | 0.15 |
| 8,810,000 | XPO Inc** | 7.13% | 01/02/2032 | 9,037,783 | 0.42 |
| 2,340,000 | Yum! Brands Inc* | 4.63% | 31/01/2032 | 2,154,291 | 0.10 |
| 2,705,000 | Zayo Group Holdings Inc** | 4.00% | 01/03/2027 | 2,166,694 | 0.10 |
| 1,540,000 | Zayo Group Holdings Inc** | 6.13% | 01/03/2028 | 1,032,939 | 0.05 |
| 4,055,000 | Zebra Technologies Corp** | 6.50% | 01/06/2032 | 4,103,679 | 0.19 |
| 2,320,000 | ZF North America Capital Inc** | 6.75% | 23/04/2030 | 2,364,964 | 0.11 |
| 1,420,000 | ZF North America Capital Inc** | 6.88% | 14/04/2028 | 1,448,692 | 0.07 |
| 2,850,000 | ZF North America Capital Inc** | 6.88% | 23/04/2032 | 2,948,268 | 0.14 |
| 8,185,000 | Ziff Davis Inc** | 4.63% | 15/10/2030 | 7,408,576 | 0.34 |
| 2,050,000 | Ziggo Bond Co BV* | 5.13% | 28/02/2030 | 1,744,970 | 0.08 |
| 3,455,000 | Ziggo BV* | 4.88% | 15/01/2030 | 3,077,138 | 0.14 |
| 4,775,000 | ZipRecruiter Inc** | 5.00% | 15/01/2030 | 4,153,054 | 0.19 |
| 1,045,000 | ZoomInfo Technologies LLC/ZoomInfo Finance Corp** | 3.88% | 01/02/2029 | 950,010 | 0.04 |
| Total Corporate Bonds | | | | 1,839,528,478 | 84.70 |
| Term Loans[^] 3.48% (31 December 2023: 1.91%) | | | | | |
| United States Dollar | | | | | |
| 3,521,902 | Aveanna Healthcare LLC | 9.20% | 17/07/2028 | 3,381,043 | 0.16 |
| 574,519 | Calpine Corp | 0.00% | 31/01/2031 | 573,522 | 0.03 |
| 2,224,311 | Cloudera Inc | 9.19% | 08/10/2028 | 2,228,482 | 0.10 |
| 1,275,000 | Cornerstone Building Brands Inc | 9.83% | 15/05/2031 | 1,269,690 | 0.06 |
| 4,296,000 | Cotiviti Inc | 15.25% | 01/05/2031 | 4,280,792 | 0.20 |
| 108,755 | Cyxtera DC Holdings Inc | 0.00% | 01/05/2024 | 108,755 | 0.00 |
| 5,415,847 | Engineered Machinery Holdings Inc | 11.60% | 21/05/2029 | 5,412,489 | 0.25 |
| 1,581,901 | First Brands Group LLC | 14.14% | 30/03/2028 | 1,538,399 | 0.07 |
| 3,128,823 | Fleetpride Inc | 9.84% | 29/09/2028 | 3,119,437 | 0.14 |
| 2,304,031 | Gainwell Acquisition Corp | 9.43% | 01/10/2027 | 2,236,822 | 0.10 |

High Yield Bond - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|----------------------|-----------------|
| Term Loans[^] 3.48% (31 December 2023: 1.91%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 54,333 | Groundworks LLC Delayed Draw Term Loan | 8.83% | 14/03/2031 | 54,367 | 0.00 |
| 1,845,049 | Groundworks LLC Term Loan | 8.83% | 14/03/2031 | 1,846,202 | 0.09 |
| 3,215,000 | Johnstone Supply LLC | 8.33% | 09/06/2031 | 3,223,038 | 0.15 |
| 750,000 | Level 3 Financing Inc | 0.00% | 15/04/2030 | 732,000 | 0.03 |
| 2,767,822 | Lightstone Holdco LLC B Term Loan | 11.08% | 29/01/2027 | 2,731,051 | 0.13 |
| 156,524 | Lightstone Holdco LLC C Term Loan | 11.08% | 29/01/2027 | 154,445 | 0.01 |
| 68,016 | National Mentor Holdings Inc | 9.18% | 02/03/2028 | 64,369 | 0.00 |
| 2,359,788 | National Mentor Holdings Inc | 9.19% | 02/03/2028 | 2,233,245 | 0.10 |
| 1,206,952 | Neptune BidCo US Inc | 10.41% | 11/04/2029 | 1,139,061 | 0.05 |
| 3,741,200 | New Fortress Energy Inc | 10.33% | 30/10/2028 | 3,650,008 | 0.17 |
| 5,501,858 | Parexel International Inc | 8.71% | 15/11/2028 | 5,519,904 | 0.25 |
| 2,229,413 | Prairie ECI Acquiror LP | 10.09% | 01/08/2029 | 2,233,604 | 0.10 |
| 2,467,850 | Rackspace Finance LLC | 11.69% | 15/05/2028 | 2,506,423 | 0.12 |
| 2,204,333 | RealPage Inc | 0.00% | 24/04/2028 | 2,146,315 | 0.10 |
| 4,563,563 | Star Parent Inc | 9.08% | 27/09/2030 | 4,565,365 | 0.21 |
| 2,997,350 | Trident TPI Holdings Inc | 9.33% | 15/09/2028 | 3,005,473 | 0.14 |
| 2,835,000 | Truist Insurance Holdings LLC | 10.08% | 06/05/2032 | 2,898,787 | 0.13 |
| 5,104,842 | US Silica Co | 9.34% | 25/03/2030 | 5,131,948 | 0.24 |
| 1,120,000 | Verde Purchaser LLC | 9.83% | 30/11/2030 | 1,120,420 | 0.05 |
| 4,270,000 | VS Buyer LLC | 8.58% | 12/04/2031 | 4,286,012 | 0.20 |
| 2,357,529 | Weber-Stephen Products LLC | 8.71% | 30/10/2027 | 2,198,714 | 0.10 |
| Total Term Loans[†] | | | | 75,590,182 | 3.48 |
| Repurchase Agreements 6.77% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 147,000,000 | State Street Bank and Trust Co, repurchase value US\$ 147,064,803 [^] | 5.29% | 01/07/2024 | 147,000,000 | 6.77 |
| Total Repurchase Agreements[†] | | | | 147,000,000 | 6.77 |
| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
| Investment Funds 0.02% (31 December 2023: 0.16%) | | | | | |
| Pound Sterling | | | | | |
| 520,942 | NB Global Monthly Income Fund Ltd | | | 368,773 | 0.02 |
| Total Investment Funds[‡] | | | | 368,773 | 0.02 |
| Total Investments | | | | 2,118,445,895 | 97.54 |

[^] Collateralised by US Treasury Notes/Bonds valued at US\$ 149,940,023 in total.

High Yield Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.67% (31 December 2023: 1.81%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 146 | CAD 200 | 18/07/2024 | UBS AG | 1 | 0 | 0.00 |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 793,486 | US\$ 516,359 | 18/07/2024 | Goldman Sachs International | 1 | 13,795 | 0.00 |
| AUD 1,329,621 | US\$ 883,762 | 18/07/2024 | UBS AG | 1 | 4,601 | 0.00 |
| AUD 135,688,458 | US\$ 88,240,819 | 18/07/2024 | Westpac Banking Corp | 31 | 2,417,058 | 0.11 |
| US\$ 99,374 | AUD 148,641 | 18/07/2024 | Westpac Banking Corp | 7 | 61 | 0.00 |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 50,322 | US\$ 36,734 | 18/07/2024 | Goldman Sachs International | 1 | 56 | 0.00 |
| CAD 11,105,204 | US\$ 8,094,315 | 18/07/2024 | Westpac Banking Corp | 3 | 24,509 | 0.00 |
| US\$ 68,347 | CAD 92,670 | 18/07/2024 | Goldman Sachs International | 2 | 597 | 0.00 |
| US\$ 160,123 | CAD 218,853 | 18/07/2024 | Westpac Banking Corp | 3 | 124 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 8,666,799 | US\$ 9,592,017 | 18/07/2024 | UBS AG | 2 | 71,743 | 0.01 |
| CHF 60,306 | US\$ 67,066 | 18/07/2024 | Westpac Banking Corp | 5 | 178 | 0.00 |
| US\$ 69,263 | CHF 61,540 | 18/07/2024 | Westpac Banking Corp | 4 | 643 | 0.00 |
| <i>CNY Hedged Classes</i> | | | | | | |
| US\$ 3,311,387 | CNY 23,947,483 | 18/07/2024 | Goldman Sachs International | 2 | 26,777 | 0.00 |
| US\$ 8,490 | CNY 61,370 | 18/07/2024 | UBS AG | 1 | 73 | 0.00 |
| US\$ 54,262 | CNY 391,659 | 18/07/2024 | Westpac Banking Corp | 8 | 544 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 324,529,955 | US\$ 347,160,889 | 18/07/2024 | UBS AG | 2 | 919,861 | 0.04 |
| € 179,790 | US\$ 192,348 | 18/07/2024 | Westpac Banking Corp | 11 | 490 | 0.00 |
| US\$ 1,937,020 | € 1,776,711 | 18/07/2024 | UBS AG | 1 | 31,375 | 0.00 |
| US\$ 2,650,082 | € 2,453,741 | 18/07/2024 | Westpac Banking Corp | 33 | 18,276 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 1,540,765 | US\$ 1,926,939 | 18/07/2024 | Goldman Sachs International | 1 | 20,931 | 0.00 |
| £ 267,404,204 | US\$ 334,146,956 | 18/07/2024 | UBS AG | 2 | 3,911,456 | 0.18 |
| £ 4,777,449 | US\$ 5,966,300 | 18/07/2024 | Westpac Banking Corp | 28 | 73,460 | 0.01 |
| US\$ 8,784,228 | £ 6,924,164 | 18/07/2024 | Westpac Banking Corp | 24 | 30,544 | 0.00 |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 24,693,757 | US\$ 3,162,928 | 18/07/2024 | Goldman Sachs International | 1 | 1,541 | 0.00 |
| HKD 24,693,757 | US\$ 3,162,830 | 18/07/2024 | UBS AG | 1 | 1,640 | 0.00 |
| HKD 552,499 | US\$ 70,762 | 18/07/2024 | Westpac Banking Corp | 2 | 40 | 0.00 |
| US\$ 30,031 | HKD 234,251 | 18/07/2024 | UBS AG | 1 | 12 | 0.00 |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 792,935,603 | US\$ 73,365,497 | 18/07/2024 | UBS AG | 2 | 1,569,166 | 0.07 |
| SEK 29,417,241 | US\$ 2,736,049 | 18/07/2024 | Westpac Banking Corp | 27 | 43,962 | 0.00 |
| US\$ 394,556 | SEK 4,170,892 | 18/07/2024 | Goldman Sachs International | 1 | 395 | 0.00 |
| US\$ 157,397 | SEK 1,648,994 | 18/07/2024 | Westpac Banking Corp | 17 | 1,562 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 147,725 | US\$ 108,881 | 18/07/2024 | Goldman Sachs International | 1 | 207 | 0.00 |

High Yield Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.67% (31 December 2023: 1.81%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|---------------|-----------------------------|-----------|------------------------|------------------------|
| <i>SGD Hedged Classes (continued)</i> | | | | | | |
| SGD 25,745,168 | US\$ 19,007,717 | 18/07/2024 | Westpac Banking Corp | 9 | 3,801 | 0.00 |
| US\$ 97,478 | SGD 131,718 | 18/07/2024 | Goldman Sachs International | 1 | 210 | 0.00 |
| US\$ 87,542 | SGD 117,891 | 18/07/2024 | UBS AG | 1 | 485 | 0.00 |
| US\$ 1,759,304 | SGD 2,367,280 | 18/07/2024 | Westpac Banking Corp | 14 | 11,188 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 1,503,960 | ZAR 27,348,689 | 18/07/2024 | Westpac Banking Corp | 13 | 8,040 | 0.00 |
| ZAR 2,135,847,450 | US\$ 111,684,690 | 18/07/2024 | Goldman Sachs International | 3 | 5,142,010 | 0.24 |
| ZAR 40,927,781 | US\$ 2,201,519 | 18/07/2024 | UBS AG | 1 | 37,151 | 0.00 |
| ZAR 64,301,811 | US\$ 3,420,623 | 18/07/2024 | Westpac Banking Corp | 36 | 96,561 | 0.01 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 14,485,123 | 0.67 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 2,132,931,018 | 98.21 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.16%) (31 December 2023: (0.69%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| € 124,885 | US\$ 134,723 | 18/07/2024 | UBS AG | 1 | (776) | (0.00) |
| € 4,834 | US\$ 5,235 | 18/07/2024 | Westpac Banking Corp | 1 | (51) | (0.00) |
| £ 519,570 | US\$ 661,105 | 18/07/2024 | UBS AG | 1 | (4,253) | (0.00) |
| £ 2,292,400 | US\$ 2,916,918 | 18/07/2024 | Westpac Banking Corp | 1 | (18,815) | (0.00) |
| US\$ 3,961,995 | £ 3,154,987 | 18/07/2024 | UBS AG | 1 | (26,611) | (0.00) |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 288,809 | US\$ 193,277 | 18/07/2024 | Westpac Banking Corp | 5 | (314) | (0.00) |
| US\$ 1,401,000 | AUD 2,140,990 | 18/07/2024 | Goldman Sachs International | 2 | (29,465) | (0.00) |
| US\$ 438,585 | AUD 659,510 | 18/07/2024 | UBS AG | 1 | (2,055) | (0.00) |
| US\$ 14,315,075 | AUD 21,953,306 | 18/07/2024 | Westpac Banking Corp | 65 | (352,646) | (0.02) |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 74,514 | US\$ 54,994 | 18/07/2024 | Goldman Sachs International | 1 | (518) | (0.00) |
| CAD 1,329,535 | US\$ 987,208 | 18/07/2024 | Westpac Banking Corp | 5 | (15,207) | (0.00) |
| US\$ 74,976 | CAD 103,191 | 18/07/2024 | Goldman Sachs International | 2 | (465) | (0.00) |
| US\$ 3,716,204 | CAD 5,098,561 | 18/07/2024 | Westpac Banking Corp | 3 | (11,267) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 29,570 | US\$ 33,407 | 18/07/2024 | UBS AG | 1 | (436) | (0.00) |
| US\$ 3,670,291 | CHF 3,316,124 | 18/07/2024 | UBS AG | 3 | (27,294) | (0.00) |
| US\$ 234,065 | CHF 211,626 | 18/07/2024 | Westpac Banking Corp | 6 | (1,906) | (0.00) |

High Yield Bond - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.16%) (31 December 2023: (0.69%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>CNY Hedged Classes</i> | | | | | | |
| CNY 35,286,274 | US\$ 4,879,282 | 18/07/2024 | Goldman Sachs International | 2 | (39,455) | (0.00) |
| CNY 277,104 | US\$ 38,414 | 18/07/2024 | Westpac Banking Corp | 4 | (407) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 3,103,938 | US\$ 3,339,462 | 18/07/2024 | Goldman Sachs International | 3 | (10,274) | (0.00) |
| € 3,193,759 | US\$ 3,473,455 | 18/07/2024 | Westpac Banking Corp | 34 | (47,927) | (0.00) |
| US\$ 2,375,392 | € 2,221,814 | 18/07/2024 | Goldman Sachs International | 2 | (7,657) | (0.00) |
| US\$ 178,137,542 | € 166,525,004 | 18/07/2024 | UBS AG | 2 | (472,005) | (0.02) |
| US\$ 4,548,832 | € 4,246,044 | 18/07/2024 | Westpac Banking Corp | 12 | (5,343) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 1,051,034 | US\$ 1,340,991 | 18/07/2024 | UBS AG | 1 | (12,250) | (0.00) |
| £ 4,704,495 | US\$ 5,971,411 | 18/07/2024 | Westpac Banking Corp | 26 | (23,881) | (0.00) |
| US\$ 1,832,278 | £ 1,472,596 | 18/07/2024 | Goldman Sachs International | 1 | (29,411) | (0.00) |
| US\$ 104,162,468 | £ 83,356,982 | 18/07/2024 | UBS AG | 2 | (1,219,304) | (0.06) |
| US\$ 4,574,725 | £ 3,688,442 | 18/07/2024 | Westpac Banking Corp | 19 | (88,286) | (0.01) |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 256,858 | US\$ 32,934 | 18/07/2024 | UBS AG | 1 | (18) | (0.00) |
| HKD 5,000 | US\$ 641 | 18/07/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| US\$ 1,160,735 | HKD 9,062,140 | 18/07/2024 | Goldman Sachs International | 1 | (566) | (0.00) |
| US\$ 1,237,017 | HKD 9,658,120 | 18/07/2024 | UBS AG | 3 | (657) | (0.00) |
| US\$ 51,844 | HKD 404,853 | 18/07/2024 | Westpac Banking Corp | 2 | (38) | (0.00) |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 8,489,188 | US\$ 810,978 | 18/07/2024 | Goldman Sachs International | 2 | (8,726) | (0.00) |
| SEK 743,780 | US\$ 71,333 | 18/07/2024 | Westpac Banking Corp | 8 | (1,044) | (0.00) |
| US\$ 1,060,655 | SEK 11,557,259 | 18/07/2024 | Goldman Sachs International | 2 | (31,539) | (0.00) |
| US\$ 1,941,147 | SEK 20,979,950 | 18/07/2024 | UBS AG | 2 | (41,518) | (0.00) |
| US\$ 603,442 | SEK 6,545,575 | 18/07/2024 | Westpac Banking Corp | 23 | (15,132) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 6,283,406 | US\$ 4,673,252 | 18/07/2024 | Westpac Banking Corp | 23 | (33,271) | (0.00) |
| US\$ 101,344 | SGD 137,338 | 18/07/2024 | Goldman Sachs International | 1 | (74) | (0.00) |
| US\$ 2,140,193 | SGD 2,898,990 | 18/07/2024 | Westpac Banking Corp | 4 | (566) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 13,716,978 | ZAR 261,719,136 | 18/07/2024 | Goldman Sachs International | 5 | (598,549) | (0.03) |
| US\$ 1,680,314 | ZAR 31,599,181 | 18/07/2024 | UBS AG | 2 | (48,100) | (0.01) |
| US\$ 6,462,401 | ZAR 120,823,933 | 18/07/2024 | Westpac Banking Corp | 63 | (146,430) | (0.01) |
| ZAR 8,012,120 | US\$ 440,249 | 18/07/2024 | Westpac Banking Corp | 5 | (2,001) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (3,376,508) | (0.16) |

High Yield Bond - Schedule of Investments (Continued)

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

Total Return Swap Contracts (0.01%) (31 December 2023: (0.00%))

| | Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Loss US\$ | % of Net Assets |
|--|-----------------|------------------|-------------------|--|----------------------|-----------------|
| USD | 92,500,000 | 20/09/2024 | 5.34 ¹ | iBoxx USD Liquid High Yield Index ² | (215,188) | (0.01) |
| Total Unrealised Loss on Total Return Swap Contracts [∞] | | | | | (215,188) | (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 Goldman Sachs International.

| | Fair Value US\$ | % of Net Assets |
|--|----------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (3,591,696) | (0.17) |
| Net Financial Assets at Fair Value through Profit or Loss | 2,129,339,322 | 98.04 |
| Other Net Assets | 42,389,678 | 1.96 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 2,171,729,000 | 100.00 |

[^] Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

| Portfolio Analysis | US\$ | % of Total Assets |
|--|----------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 105,532,355 | 4.80 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 1,789,954,585 | 81.40 |
| † Other transferable securities and/or money market instruments | 222,590,182 | 10.12 |
| µ Investment funds | 368,773 | 0.02 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | 10,893,427 | 0.50 |
| Total Investments | 2,129,339,322 | 96.84 |

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 96.51% (31 December 2023: 94.76%) | | | |
| Australian Dollar | | | |
| 4,472 | WiseTech Global Ltd | 299,559 | 1.38 |
| Total Australian Dollar | | 299,559 | 1.38 |
| Chinese Yuan Renminbi | | | |
| 73,650 | Shenzhen Envicool Technology Co Ltd Class A | 215,779 | 1.00 |
| Total Chinese Yuan Renminbi | | 215,779 | 1.00 |
| Hong Kong Dollar | | | |
| 25,800 | ASMPT Ltd | 359,866 | 1.66 |
| 494,000 | FIT Hon Teng Ltd | 219,559 | 1.02 |
| 58,800 | Sunny Optical Technology Group Co Ltd | 363,386 | 1.68 |
| 140,600 | Xiaomi Corp Class B | 296,781 | 1.37 |
| Total Hong Kong Dollar | | 1,239,592 | 5.73 |
| Indian Rupee | | | |
| 36,122 | Bharti Airtel Ltd | 627,248 | 2.90 |
| 1,870 | Dixon Technologies India Ltd | 269,058 | 1.24 |
| 8,381 | Netweb Technologies India Ltd | 258,805 | 1.19 |
| 198,310 | Zomato Ltd | 475,611 | 2.20 |
| Total Indian Rupee | | 1,630,722 | 7.53 |
| Japanese Yen | | | |
| 47,900 | Appier Group Inc | 359,712 | 1.66 |
| 1,200 | Disco Corp | 455,353 | 2.10 |
| 14,500 | Harmonic Drive Systems Inc | 410,139 | 1.90 |
| 2,300 | Maruwa Co Ltd | 549,764 | 2.54 |
| 10,500 | Micronics Japan Co Ltd | 436,684 | 2.02 |
| 26,800 | MISUMI Group Inc | 458,246 | 2.12 |
| 11,900 | Nitto Boseki Co Ltd | 480,113 | 2.22 |
| 31,800 | Sansan Inc | 341,999 | 1.58 |
| 12,100 | Shibaura Mechatronics Corp | 637,871 | 2.95 |
| 9,600 | SoftBank Group Corp | 620,067 | 2.86 |
| 23,500 | Taiyo Yuden Co Ltd | 596,923 | 2.76 |
| 14,000 | Tokyo Ohka Kogyo Co Ltd | 379,634 | 1.75 |
| 10,100 | Towa Corp | 708,243 | 3.27 |
| Total Japanese Yen | | 6,434,748 | 29.73 |
| Malaysian Ringgit | | | |
| 201,100 | Gamuda Bhd | 280,496 | 1.29 |

InnovAsia 5G - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|------------------|-----------------|
| Equities 96.51% (31 December 2023: 94.76%) (continued) | | | |
| Malaysian Ringgit (continued) | | | |
| 603,900 | Inari Amertron Bhd | 473,647 | 2.19 |
| Total Malaysian Ringgit | | 754,143 | 3.48 |
| New Taiwan Dollar | | | |
| 31,000 | Accton Technology Corp | 530,339 | 2.45 |
| 9,000 | ASMedia Technology Inc | 621,426 | 2.87 |
| 14,000 | E Ink Holdings Inc | 108,750 | 0.50 |
| 8,000 | eMemory Technology Inc | 633,756 | 2.93 |
| 5,000 | Global Unichip Corp | 247,368 | 1.14 |
| 50,000 | Hon Hai Precision Industry Co Ltd | 329,825 | 1.53 |
| 12,499 | Jentech Precision Industrial Co Ltd | 462,334 | 2.14 |
| 34,000 | Lite-On Technology Corp | 111,092 | 0.51 |
| 4,000 | Lotes Co Ltd | 200,977 | 0.93 |
| 12,000 | MediaTek Inc | 517,855 | 2.39 |
| 16,000 | Shin Zu Shing Co Ltd | 120,833 | 0.56 |
| 20,000 | Silergy Corp | 284,821 | 1.32 |
| 36,000 | Taiwan Semiconductor Manufacturing Co Ltd | 1,071,960 | 4.95 |
| Total New Taiwan Dollar | | 5,241,336 | 24.22 |
| South Korean Won | | | |
| 1,296 | Hanmi Semiconductor Co Ltd | 162,223 | 0.75 |
| 2,264 | HD Hyundai Electric Co Ltd | 509,873 | 2.36 |
| 526 | LEENO Industrial Inc | 89,800 | 0.41 |
| 3,007 | LG Electronics Inc | 242,264 | 1.12 |
| 1,718 | LG Innotek Co Ltd | 339,481 | 1.57 |
| 2,199 | LS Electric Co Ltd | 352,255 | 1.63 |
| 6,785 | PSK Holdings Inc | 345,042 | 1.59 |
| 4,782 | SK Hynix Inc | 821,608 | 3.80 |
| 17,138 | TechWing Inc | 794,337 | 3.67 |
| Total South Korean Won | | 3,656,883 | 16.90 |
| United States Dollar | | | |
| 908 | Fabrinet | 222,269 | 1.03 |
| 22,106 | GDS Holdings Ltd ADR | 205,365 | 0.95 |
| 3,710 | New Oriental Education & Technology Group Inc ADR | 288,378 | 1.33 |
| Total United States Dollar | | 716,012 | 3.31 |

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 96.51% (31 December 2023: 94.76%) (continued) | | | |
| Vietnam Dong | | | |
| 136,334 | FPT Corp | 698,943 | 3.23 |
| Total Vietnam Dong | | 698,943 | 3.23 |
| Total Equities * | | 20,887,717 | 96.51 |
| Total Investments | | 20,887,717 | 96.51 |

Forward Currency Contracts 0.12% (31 December 2023: 1.26%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|------------------------|------------------------|
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 514,440 | US\$ 569,552 | 18/07/2024 | State Street Bank and Trust Co | 2 | 4,065 | 0.02 |
| CHF 49,571 | US\$ 54,788 | 18/07/2024 | UBS AG | 7 | 485 | 0.00 |
| CHF 58,550 | US\$ 64,908 | 18/07/2024 | Westpac Banking Corp | 6 | 379 | 0.00 |
| US\$ 4,170 | CHF 3,739 | 18/07/2024 | State Street Bank and Trust Co | 1 | 1 | 0.00 |
| US\$ 20,142 | CHF 17,949 | 18/07/2024 | UBS AG | 4 | 127 | 0.00 |
| US\$ 22,015 | CHF 19,539 | 18/07/2024 | Westpac Banking Corp | 4 | 229 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 4,777,539 | US\$ 5,110,306 | 18/07/2024 | Citibank NA | 1 | 13,934 | 0.06 |
| € 160,109 | US\$ 171,450 | 18/07/2024 | UBS AG | 3 | 277 | 0.00 |
| € 214,941 | US\$ 230,159 | 18/07/2024 | Westpac Banking Corp | 4 | 380 | 0.00 |
| US\$ 81,169 | € 74,503 | 18/07/2024 | Citibank NA | 2 | 1,260 | 0.01 |
| US\$ 99,498 | € 91,516 | 18/07/2024 | Standard Chartered Bank | 1 | 1,341 | 0.01 |
| US\$ 460,619 | € 427,791 | 18/07/2024 | UBS AG | 7 | 1,783 | 0.01 |
| US\$ 210,765 | € 194,733 | 18/07/2024 | Westpac Banking Corp | 7 | 1,901 | 0.01 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 1,548,360 | US\$ 1,142,982 | 18/07/2024 | Westpac Banking Corp | 7 | 403 | 0.00 |
| US\$ 7,683 | SGD 10,311 | 18/07/2024 | Standard Chartered Bank | 1 | 69 | 0.00 |
| US\$ 16,845 | SGD 22,641 | 18/07/2024 | State Street Bank and Trust Co | 2 | 126 | 0.00 |
| US\$ 50,752 | SGD 68,383 | 18/07/2024 | UBS AG | 4 | 255 | 0.00 |
| US\$ 42,273 | SGD 57,097 | 18/07/2024 | Westpac Banking Corp | 5 | 110 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 27,125 | 0.12 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 20,914,842 | 96.63 |

InnovAsia 5G - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.08%) (31 December 2023: (0.25%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 10,233 | US\$ 11,500 | 18/07/2024 | Citibank NA | 2 | (89) | (0.00) |
| CHF 3,909 | US\$ 4,436 | 18/07/2024 | State Street Bank and Trust Co | 1 | (78) | (0.00) |
| CHF 7,638 | US\$ 8,618 | 18/07/2024 | UBS AG | 2 | (102) | (0.00) |
| CHF 37,364 | US\$ 41,877 | 18/07/2024 | Westpac Banking Corp | 5 | (215) | (0.00) |
| US\$ 4,882 | CHF 4,413 | 18/07/2024 | State Street Bank and Trust Co | 1 | (39) | (0.00) |
| US\$ 36,422 | CHF 32,859 | 18/07/2024 | UBS AG | 4 | (218) | (0.00) |
| US\$ 80,092 | CHF 72,310 | 18/07/2024 | Westpac Banking Corp | 6 | (535) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 114,738 | US\$ 123,836 | 18/07/2024 | Citibank NA | 3 | (771) | (0.01) |
| € 510,913 | US\$ 553,593 | 18/07/2024 | UBS AG | 9 | (5,603) | (0.03) |
| € 611,130 | US\$ 660,174 | 18/07/2024 | Westpac Banking Corp | 9 | (4,695) | (0.02) |
| US\$ 235,194 | € 219,820 | 18/07/2024 | UBS AG | 2 | (578) | (0.00) |
| US\$ 446,349 | € 417,623 | 18/07/2024 | Westpac Banking Corp | 4 | (1,580) | (0.01) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 38,615 | US\$ 28,634 | 18/07/2024 | State Street Bank and Trust Co | 3 | (119) | (0.00) |
| SGD 79,963 | US\$ 59,303 | 18/07/2024 | UBS AG | 5 | (254) | (0.00) |
| SGD 353,471 | US\$ 262,074 | 18/07/2024 | Westpac Banking Corp | 15 | (1,051) | (0.01) |
| US\$ 25,582 | SGD 34,699 | 18/07/2024 | State Street Bank and Trust Co | 1 | (41) | (0.00) |
| US\$ 6,844 | SGD 9,291 | 18/07/2024 | UBS AG | 1 | (17) | (0.00) |
| US\$ 146,243 | SGD 198,465 | 18/07/2024 | Westpac Banking Corp | 5 | (313) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (16,298) | (0.08) |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (16,298) | (0.08) |
| Net Financial Assets at Fair Value through Profit or Loss | 20,898,544 | 96.55 |
| Other Net Assets | 744,877 | 3.45 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 21,643,421 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 20,887,717 | 95.70 |
| [∞] Financial derivative instruments that are traded OTC | 10,827 | 0.05 |
| Total Investments | 20,898,544 | 95.75 |

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 97.50% (31 December 2023: 98.67%) | | | |
| Japanese Yen | | | |
| 70,000 | ABC-Mart Inc | 197,750,000 | 1.09 |
| 410,000 | Amada Co Ltd | 728,570,000 | 4.02 |
| 100,000 | As One Corp | 286,700,000 | 1.58 |
| 38,000 | Asahi Intecc Co Ltd | 85,709,000 | 0.47 |
| 156,000 | Asics Corp | 383,916,000 | 2.12 |
| 28,000 | baudroie inc | 99,400,000 | 0.55 |
| 71,000 | Dai-Dan Co Ltd | 217,970,000 | 1.20 |
| 200,000 | Daiei Kankyo Co Ltd | 546,000,000 | 3.01 |
| 291,200 | Daiwa Industries Ltd | 446,700,800 | 2.46 |
| 85,000 | eGuarantee Inc | 123,250,000 | 0.68 |
| 70,000 | eWeLL Co Ltd | 103,740,000 | 0.57 |
| 50,000 | FP Partner Inc | 146,250,000 | 0.81 |
| 110,000 | Genda Inc | 193,930,000 | 1.07 |
| 40,000 | Hokkoku Financial Holdings Inc | 211,200,000 | 1.16 |
| 24,000 | Inforich Inc | 102,600,000 | 0.57 |
| 182,000 | Itoki Corp | 312,494,000 | 1.72 |
| 220,000 | JSB Co Ltd | 704,000,000 | 3.88 |
| 55,000 | Juroku Financial Group Inc | 262,075,000 | 1.44 |
| 31,000 | Justsystems Corp | 93,310,000 | 0.51 |
| 36,000 | Keisei Electric Railway Co Ltd | 186,336,000 | 1.03 |
| 78,000 | Kinden Corp | 249,834,000 | 1.38 |
| 470,000 | Kosaido Holdings Co Ltd | 290,930,000 | 1.60 |
| 44,000 | Life Corp | 173,360,000 | 0.96 |
| 40,000 | Lifedrink Co Inc | 268,800,000 | 1.48 |
| 10,000 | Macnica Holdings Inc | 67,500,000 | 0.37 |
| 95,000 | Mamezo Digital Holdings Co Ltd | 143,070,000 | 0.79 |
| 60,000 | Menicon Co Ltd | 79,260,000 | 0.44 |
| 6,000 | Micronics Japan Co Ltd | 40,140,000 | 0.22 |
| 100,000 | MISUMI Group Inc | 275,050,000 | 1.52 |
| 102,000 | Mitsubishi Logistics Corp | 538,560,000 | 2.97 |
| 150,000 | Mitsubishi Pencil Co Ltd | 376,500,000 | 2.07 |
| 155,000 | Musashi Seimitsu Industry Co Ltd | 291,865,000 | 1.61 |
| 46,000 | Nifco Inc | 176,502,000 | 0.97 |
| 110,000 | Niterra Co Ltd | 513,700,000 | 2.83 |
| 250,000 | Okinawa Cellular Telephone Co | 981,250,000 | 5.41 |
| 180,000 | Open Up Group Inc | 357,660,000 | 1.97 |
| 33,000 | Osaka Soda Co Ltd | 358,710,000 | 1.98 |
| 63,000 | Pilot Corp | 269,829,000 | 1.49 |
| 120,000 | Resorttrust Inc | 286,320,000 | 1.58 |

Japan Equity Engagement - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value JPY | % of Net Assets |
|---|-------------------------------------|-----------------------|-----------------|
| Equities 97.50% (31 December 2023: 98.67%) (continued) | | | |
| Japanese Yen (continued) | | | |
| 200,000 | Ricoh Co Ltd | 275,100,000 | 1.52 |
| 70,000 | Sakai Moving Service Co Ltd | 178,360,000 | 0.98 |
| 64,000 | SBI Sumishin Net Bank Ltd | 195,520,000 | 1.08 |
| 76,000 | Shoei Co Ltd | 148,960,000 | 0.82 |
| 120,000 | Shofu Inc | 561,600,000 | 3.10 |
| 30,000 | Takasago Thermal Engineering Co Ltd | 171,600,000 | 0.95 |
| 66,000 | TBS Holdings Inc | 267,564,000 | 1.47 |
| 90,000 | TKC Corp | 311,850,000 | 1.72 |
| 50,000 | TKP Corp | 71,950,000 | 0.40 |
| 100,000 | Tokyo Century Corp | 150,900,000 | 0.83 |
| 30,000 | Tokyo Ohka Kogyo Co Ltd | 130,860,000 | 0.72 |
| 31,000 | Tokyo Seimitsu Co Ltd | 381,145,000 | 2.10 |
| 30,000 | Tokyotokeiba Co Ltd | 121,650,000 | 0.67 |
| 580,000 | Tokyu Fudosan Holdings Corp | 622,630,000 | 3.43 |
| 325,000 | Transaction Co Ltd | 628,225,000 | 3.46 |
| 30,000 | Trial Holdings Inc | 75,510,000 | 0.42 |
| 233,800 | TRYT Inc | 99,365,000 | 0.55 |
| 34,000 | Tsumura & Co | 139,570,000 | 0.77 |
| 450,000 | USS Co Ltd | 609,075,000 | 3.36 |
| 55,000 | WingArc1st Inc | 149,160,000 | 0.82 |
| 5,500 | Yamaha Corp | 20,713,000 | 0.11 |
| 330,000 | Yamanashi Chuo Bank Ltd | 693,660,000 | 3.82 |
| 24,000 | Yamazaki Baking Co Ltd | 79,248,000 | 0.44 |
| 72,000 | Yokogawa Electric Corp | 280,080,000 | 1.54 |
| 36,000 | Zuken Inc | 152,100,000 | 0.84 |
| | Total Equities * | 17,687,135,800 | 97.50 |
| | Total Investments | 17,687,135,800 | 97.50 |

Forward Currency Contracts 0.00% (31 December 2023: 0.79%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain JPY | % of Net Assets |
|---------------------------|----------------|---------------|--------------------------------|-----------|---------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,407 | ¥ 230,941 | 18/07/2024 | Standard Chartered Bank | 4 | 11,228 | 0.00 |
| € 39,770 | ¥ 6,480,345 | 18/07/2024 | State Street Bank and Trust Co | 13 | 364,825 | 0.00 |
| € 1,409 | ¥ 234,517 | 18/07/2024 | Westpac Banking Corp | 4 | 7,996 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 227 | ¥ 43,032 | 18/07/2024 | Standard Chartered Bank | 5 | 2,973 | 0.00 |
| £ 253 | ¥ 48,286 | 18/07/2024 | State Street Bank and Trust Co | 10 | 2,991 | 0.00 |
| £ 26 | ¥ 5,027 | 18/07/2024 | Westpac Banking Corp | 6 | 247 | 0.00 |

Japan Equity Engagement - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.00% (31 December 2023: 0.79%) continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain JPY | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|---------------------|-----------------|
| <i>USD Hedged Classes</i> | | | | | | |
| US\$ 32,081 | ¥ 4,868,155 | 18/07/2024 | Citibank NA | 2 | 279,632 | 0.00 |
| US\$ 2,024 | ¥ 312,095 | 18/07/2024 | Goldman Sachs International | 4 | 12,680 | 0.00 |
| US\$ 5,117 | ¥ 795,708 | 18/07/2024 | State Street Bank and Trust Co | 10 | 25,377 | 0.00 |
| US\$ 32,648 | ¥ 5,052,780 | 18/07/2024 | Westpac Banking Corp | 7 | 185,988 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 893,937 | 0.00 |

| | Fair Value JPY | % of Net Assets |
|--|-----------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 17,688,029,737 | 97.50 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2023: (0.26%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss JPY | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|---------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| ¥ 37,030 | € 219 | 18/07/2024 | Standard Chartered Bank | 1 | (664) | (0.00) |
| ¥ 888,319 | € 5,376 | 18/07/2024 | State Street Bank and Trust Co | 10 | (36,982) | (0.00) |
| ¥ 197,594 | € 1,180 | 18/07/2024 | Westpac Banking Corp | 2 | (5,504) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| ¥ 1,510 | £ 8 | 18/07/2024 | Standard Chartered Bank | 1 | (113) | (0.00) |
| ¥ 11,611 | £ 60 | 18/07/2024 | State Street Bank and Trust Co | 11 | (559) | (0.00) |
| ¥ 2,915 | £ 15 | 18/07/2024 | Westpac Banking Corp | 3 | (128) | (0.00) |
| <i>USD Hedged Classes</i> | | | | | | |
| ¥ 170,786 | US\$ 1,099 | 18/07/2024 | Goldman Sachs International | 2 | (5,562) | (0.00) |
| ¥ 769,547 | US\$ 4,975 | 18/07/2024 | State Street Bank and Trust Co | 8 | (28,752) | (0.00) |
| ¥ 293,460 | US\$ 1,925 | 18/07/2024 | Westpac Banking Corp | 3 | (15,430) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (93,694) | (0.00) |

| | Fair Value JPY | % of Net Assets |
|--|-----------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (93,694) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 17,687,936,043 | 97.50 |
| Other Net Assets | 453,267,871 | 2.50 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 18,141,203,914 | 100.00 |

Japan Equity Engagement - Schedule of Investments (Continued)

| Portfolio Analysis | JPY | % of Total Assets |
|--|-----------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 17,687,135,800 | 97.43 |
| ∞ Financial derivative instruments that are traded OTC | 800,243 | 0.00 |
| Total Investments | 17,687,936,043 | 97.43 |

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 98.05% (31 December 2023: 91.99%) | | | |
| Chinese Yuan Renminbi | | | |
| 57,500 | Contemporary Amperex Technology Co Ltd Class A | 1,417,570 | 0.95 |
| Total Chinese Yuan Renminbi | | 1,417,570 | 0.95 |
| Euro | | | |
| 10,677 | Ferrari NV | 4,360,448 | 2.93 |
| 103,657 | Infineon Technologies AG | 3,807,085 | 2.56 |
| 13,305 | Schneider Electric SE | 3,192,199 | 2.14 |
| 111,044 | Stellantis NV | 2,196,836 | 1.48 |
| Total Euro | | 13,556,568 | 9.11 |
| Hong Kong Dollar | | | |
| 106,500 | BYD Co Ltd - H Shares | 3,163,595 | 2.13 |
| Total Hong Kong Dollar | | 3,163,595 | 2.13 |
| Japanese Yen | | | |
| 240,000 | Hitachi Ltd | 5,404,926 | 3.63 |
| Total Japanese Yen | | 5,404,926 | 3.63 |
| South Korean Won | | | |
| 36,243 | Hanmi Semiconductor Co Ltd | 4,477,650 | 3.01 |
| 85,904 | Kia Corp | 8,038,156 | 5.40 |
| 20,479 | L&F Co Ltd | 2,012,938 | 1.35 |
| 4,661 | Samsung SDI Co Ltd | 1,190,189 | 0.80 |
| Total South Korean Won | | 15,718,933 | 10.56 |
| Swiss Franc | | | |
| 49,857 | ABB Ltd | 2,764,155 | 1.86 |
| Total Swiss Franc | | 2,764,155 | 1.86 |
| United States Dollar | | | |
| 34,207 | Albemarle Corp | 3,267,453 | 2.19 |
| 9,492 | Alphabet Inc Class A | 1,728,968 | 1.16 |
| 78,631 | Amphenol Corp Class A | 5,297,370 | 3.56 |
| 23,753 | Analog Devices Inc | 5,421,860 | 3.64 |
| 23,164 | Applied Materials Inc | 5,466,472 | 3.67 |
| 5,399 | ASML Holding NV | 5,521,719 | 3.71 |
| 9,917 | Autodesk Inc | 2,453,962 | 1.65 |
| 24,844 | Autoliv Inc | 2,658,060 | 1.79 |
| 15,923 | Cadence Design Systems Inc | 4,900,303 | 3.29 |

Next Generation Mobility - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|-----------------|
| Equities 98.05% (31 December 2023: 91.99%) (continued) | | | |
| United States Dollar (continued) | | | |
| 4,553 | Caterpillar Inc | 1,516,604 | 1.02 |
| 10,070 | Eaton Corp Plc | 3,157,448 | 2.12 |
| 68,192 | General Motors Co | 3,168,200 | 2.13 |
| 86,035 | Gentex Corp | 2,900,240 | 1.95 |
| 17,275 | Keysight Technologies Inc | 2,362,356 | 1.59 |
| 3,754 | Lam Research Corp | 3,997,447 | 2.69 |
| 51,866 | Lattice Semiconductor Corp | 3,007,709 | 2.02 |
| 9,605 | Linde Plc | 4,214,770 | 2.83 |
| 17,076 | Micron Technology Inc | 2,246,006 | 1.51 |
| 6,641 | Monolithic Power Systems Inc | 5,456,777 | 3.67 |
| 41,894 | nVent Electric Plc | 3,209,499 | 2.16 |
| 55,270 | NVIDIA Corp | 6,828,056 | 4.59 |
| 15,080 | NXP Semiconductors NV | 4,057,877 | 2.73 |
| 64,040 | ON Semiconductor Corp | 4,389,942 | 2.95 |
| 51,130 | Rambus Inc | 3,004,399 | 2.02 |
| 24,818 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 4,313,617 | 2.90 |
| 28,927 | TE Connectivity Ltd | 4,351,489 | 2.92 |
| 12,884 | Texas Instruments Inc | 2,506,325 | 1.68 |
| 34,291 | Uber Technologies Inc | 2,492,270 | 1.67 |
| Total United States Dollar | | 103,897,198 | 69.81 |
| Total Equities * | | 145,922,945 | 98.05 |
| Total Investments | | 145,922,945 | 98.05 |

Forward Currency Contracts 0.00% (31 December 2023: 0.01%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 96,451 | US\$ 103,183 | 18/07/2024 | Citibank NA | 2 | 266 | 0.00 |
| € 2,219 | US\$ 2,371 | 18/07/2024 | Goldman Sachs International | 1 | 9 | 0.00 |
| € 96,451 | US\$ 103,175 | 18/07/2024 | UBS AG | 2 | 275 | 0.00 |
| € 3,694 | US\$ 3,952 | 18/07/2024 | Westpac Banking Corp | 4 | 10 | 0.00 |
| US\$ 3,889 | € 3,619 | 18/07/2024 | Citibank NA | 1 | 7 | 0.00 |
| US\$ 8,654 | € 7,971 | 18/07/2024 | UBS AG | 6 | 103 | 0.00 |
| US\$ 12,472 | € 11,526 | 18/07/2024 | Westpac Banking Corp | 7 | 111 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 781 | 0.00 |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 145,923,726 | 98.05 |

Next Generation Mobility - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2023: (0.01%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 12,941 | US\$ 13,970 | 18/07/2024 | Goldman Sachs International | 5 | (90) | (0.00) |
| € 12,955 | US\$ 13,981 | 18/07/2024 | UBS AG | 6 | (85) | (0.00) |
| € 17,187 | US\$ 18,662 | 18/07/2024 | Westpac Banking Corp | 10 | (228) | (0.00) |
| US\$ 5,482 | € 5,137 | 18/07/2024 | Goldman Sachs International | 1 | (28) | (0.00) |
| US\$ 8,575 | € 8,009 | 18/07/2024 | UBS AG | 3 | (15) | (0.00) |
| US\$ 38,041 | € 35,626 | 18/07/2024 | Westpac Banking Corp | 5 | (170) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (616) | (0.00) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (616) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 145,923,110 | 98.05 |
| Other Net Assets | 2,909,594 | 1.95 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 148,832,704 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 145,922,945 | 97.33 |
| ∞ Financial derivative instruments that are traded OTC | 165 | 0.00 |
| Total Investments | 145,923,110 | 97.33 |

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 93.92% (31 December 2023: 94.58%) | | | |
| Canadian Dollar | | | |
| 53,520 | MDA Space Ltd** | 534,281 | 1.67 |
| Total Canadian Dollar | | 534,281 | 1.67 |
| Euro | | | |
| 6,687 | Airbus SE* | 918,454 | 2.87 |
| 18,644 | Avio SpA* | 237,217 | 0.74 |
| 12,208 | AXA SA* | 400,370 | 1.25 |
| 75,091 | Eutelsat Communications SACA* | 300,531 | 0.94 |
| 4,684 | Safran SA* | 987,930 | 3.09 |
| 3,756 | Thales SA* | 601,289 | 1.88 |
| Total Euro | | 3,445,791 | 10.77 |
| Japanese Yen | | | |
| 96,000 | Astroscale Holdings Inc* | 588,437 | 1.84 |
| 31,700 | Mitsubishi Electric Corp* | 508,091 | 1.58 |
| 90,000 | Mitsubishi Heavy Industries Ltd* | 969,038 | 3.03 |
| 7,100 | NEC Corp* | 585,551 | 1.83 |
| 73,200 | SKY Perfect JSAT Holdings Inc* | 396,739 | 1.24 |
| 111,400 | Toray Industries Inc* | 528,440 | 1.65 |
| Total Japanese Yen | | 3,576,296 | 11.17 |
| New Taiwan Dollar | | | |
| 41,000 | Universal Microwave Technology Inc* | 363,719 | 1.14 |
| Total New Taiwan Dollar | | 363,719 | 1.14 |
| Pound Sterling | | | |
| 55,707 | BAE Systems Plc* | 927,891 | 2.90 |
| Total Pound Sterling | | 927,891 | 2.90 |
| Singapore Dollar | | | |
| 298,300 | Singapore Technologies Engineering Ltd* | 950,416 | 2.97 |
| Total Singapore Dollar | | 950,416 | 2.97 |
| South Korean Won | | | |
| 3,731 | Hanwha Aerospace Co Ltd* | 672,880 | 2.10 |
| 16,801 | Intellian Technologies Inc* | 716,229 | 2.24 |
| Total South Korean Won | | 1,389,109 | 4.34 |
| United States Dollar | | | |
| 5,629 | Advanced Micro Devices Inc* | 913,080 | 2.85 |

Next Generation Space Economy - Schedule of Investments (Continued)

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

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|--|------------------------|------------------------|
| Equities 93.92% (31 December 2023: 94.58%) (continued) | | | |
| United States Dollar (continued) | | | |
| 4,075 | Amazon.com Inc* | 787,494 | 2.46 |
| 14,864 | Amphenol Corp Class A* | 1,001,388 | 3.13 |
| 2,802 | Analog Devices Inc* | 639,584 | 2.00 |
| 594 | ASML Holding NV* | 607,502 | 1.90 |
| 2,459 | Boeing Co* | 447,563 | 1.40 |
| 1,636 | CACI International Inc Class A* | 703,693 | 2.20 |
| 1,208 | Cadence Design Systems Inc* | 371,762 | 1.16 |
| 810 | CrowdStrike Holdings Inc Class A* | 310,384 | 0.97 |
| 1,576 | Deere & Co* | 588,841 | 1.84 |
| 7,452 | Keysight Technologies Inc* | 1,019,061 | 3.18 |
| 15,507 | Kratos Defense & Security Solutions Inc* | 310,295 | 0.97 |
| 1,549 | Linde Plc* | 679,717 | 2.12 |
| 1,456 | Microsoft Corp* | 650,759 | 2.03 |
| 2,522 | Motorola Solutions Inc* | 973,618 | 3.04 |
| 1,006 | Northrop Grumman Corp* | 438,566 | 1.37 |
| 7,797 | NV5 Global Inc* | 724,887 | 2.26 |
| 7,800 | NVIDIA Corp* | 963,612 | 3.01 |
| 2,418 | Palo Alto Networks Inc* | 819,726 | 2.56 |
| 163,449 | Planet Labs PBC* | 304,015 | 0.95 |
| 5,763 | QUALCOMM Inc* | 1,147,874 | 3.59 |
| 307,107 | Rocket Lab USA Inc* | 1,474,114 | 4.61 |
| 2,044 | Teledyne Technologies Inc* | 793,031 | 2.48 |
| 659 | TransDigm Group Inc* | 841,945 | 2.63 |
| 11,333 | Trimble Inc* | 633,741 | 1.98 |
| 5,286 | Uber Technologies Inc* | 384,186 | 1.20 |
| 1,776 | Zscaler Inc* | 341,329 | 1.07 |
| Total United States Dollar | | 18,871,767 | 58.96 |
| Total Equities | | 30,059,270 | 93.92 |
| Total Investments | | 30,059,270 | 93.92 |
| | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | 30,059,270 | 93.92 |
| Net Financial Assets at Fair Value through Profit or Loss | | 30,059,270 | 93.92 |
| Other Net Assets | | 1,947,410 | 6.08 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 32,006,680 | 100.00 |

Next Generation Space Economy - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 29,524,989 | 92.03 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 534,281 | 1.67 |
| Total Investments | 30,059,270 | 93.70 |

Responsible Asian Debt - Hard Currency - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 74.86% (31 December 2023: 71.46%) | | | | | |
| United States Dollar | | | | | |
| 200,000 | Adani Green Energy Ltd** | 4.38% | 08/09/2024 | 197,965 | 0.30 |
| 200,000 | AIA Group Ltd** | 2.70% | 29/12/2049 | 188,125 | 0.29 |
| 200,000 | AIA Group Ltd* | 3.20% | 16/09/2040 | 146,417 | 0.23 |
| 200,000 | AIA Group Ltd** | 4.95% | 04/04/2033 | 196,383 | 0.30 |
| 457,000 | AIA Group Ltd** | 5.38% | 05/04/2034 | 446,037 | 0.69 |
| 200,000 | Alibaba Group Holding Ltd* | 2.13% | 09/02/2031 | 165,320 | 0.25 |
| 300,000 | Alibaba Group Holding Ltd* | 2.70% | 09/02/2041 | 201,746 | 0.31 |
| 200,000 | Alibaba Group Holding Ltd* | 3.40% | 06/12/2027 | 189,060 | 0.29 |
| 200,000 | Alibaba Group Holding Ltd* | 4.00% | 06/12/2037 | 169,614 | 0.26 |
| 200,000 | Alibaba Group Holding Ltd* | 4.40% | 06/12/2057 | 158,036 | 0.24 |
| 200,000 | Axiata SPV2 Bhd** | 2.16% | 19/08/2030 | 167,862 | 0.26 |
| 400,000 | Axis Bank Ltd* | 4.10% | 29/12/2049 | 374,000 | 0.58 |
| 400,000 | Bangkok Bank PCL** | 3.73% | 25/09/2034 | 354,704 | 0.55 |
| 200,000 | Bangkok Bank PCL* | 4.30% | 15/06/2027 | 194,299 | 0.30 |
| 200,000 | Bangkok Bank PCL** | 5.00% | 29/12/2049 | 195,172 | 0.30 |
| 400,000 | Bank Negara Indonesia Persero Tbk PT** | 3.75% | 30/03/2026 | 382,656 | 0.59 |
| 200,000 | Bank Negara Indonesia Persero Tbk PT* | 4.30% | 29/12/2049 | 185,950 | 0.29 |
| 600,000 | Bank of China Ltd** | 5.00% | 13/11/2024 | 598,422 | 0.92 |
| 250,000 | Bank of East Asia Ltd* | 4.00% | 29/05/2030 | 244,640 | 0.38 |
| 375,000 | Bank of East Asia Ltd* | 6.75% | 27/06/2034 | 372,780 | 0.57 |
| 200,000 | BOC Aviation Ltd** | 1.75% | 21/01/2026 | 189,332 | 0.29 |
| 200,000 | BOC Aviation Ltd* | 2.63% | 17/09/2030 | 172,361 | 0.26 |
| 200,000 | BOC Aviation Ltd* | 3.00% | 11/09/2029 | 179,714 | 0.28 |
| 200,000 | BOC Aviation Ltd** | 3.50% | 10/10/2024 | 198,693 | 0.31 |
| 200,000 | BOC Aviation Ltd* | 4.50% | 23/05/2028 | 195,369 | 0.30 |
| 200,000 | CAS Capital No 1 Ltd* | 4.00% | 29/12/2049 | 187,250 | 0.29 |
| 500,000 | Cathaylife Singapore Pte Ltd** | 5.95% | 05/07/2034 | 501,685 | 0.77 |
| 200,000 | CCBL Cayman 1 Corp Ltd* | 1.80% | 22/07/2026 | 186,118 | 0.29 |
| 400,000 | CCBL Cayman 1 Corp Ltd* | 1.99% | 21/07/2025 | 385,528 | 0.59 |
| 400,000 | CDBL Funding 2* | 2.00% | 04/03/2026 | 378,980 | 0.58 |
| 200,000 | Central Plaza Development Ltd* | 3.85% | 14/07/2025 | 190,036 | 0.29 |
| 200,000 | China Cinda 2020 I Management Ltd** | 5.75% | 28/05/2029 | 200,548 | 0.31 |
| 200,000 | China Cinda Finance 2017 I Ltd* | 4.75% | 08/02/2028 | 194,666 | 0.30 |
| 400,000 | China Cinda Finance 2017 I Ltd** | 4.75% | 21/02/2029 | 386,376 | 0.59 |
| 300,000 | China CITIC Bank International Ltd* | 6.00% | 05/12/2033 | 308,698 | 0.47 |
| 600,000 | China Construction Bank Corp* | 2.45% | 24/06/2030 | 582,083 | 0.89 |
| 400,000 | China Construction Bank Corp* | 4.50% | 31/05/2026 | 395,814 | 0.61 |
| 400,000 | China Overseas Grand Oceans Finance IV Cayman Ltd* | 2.45% | 09/02/2026 | 362,284 | 0.56 |
| 200,000 | CICC Hong Kong Finance 2016 MTN Ltd* | 5.49% | 01/03/2026 | 200,585 | 0.31 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 300,000 | CK Hutchison International 17 II Ltd** | 3.25% | 29/09/2027 | 283,638 | 0.44 |
| 200,000 | CK Hutchison International 21 Ltd* | 2.50% | 15/04/2031 | 168,563 | 0.26 |
| 390,000 | CK Hutchison International 23 Ltd** | 4.88% | 21/04/2033 | 377,323 | 0.58 |
| 200,000 | CK Hutchison International 24 Ltd** | 5.50% | 26/04/2034 | 200,271 | 0.31 |
| 300,000 | CMB International Leasing Management Ltd* | 1.88% | 12/08/2025 | 288,066 | 0.44 |
| 200,000 | CMHI Finance BVI Co Ltd* | 5.00% | 06/08/2028 | 201,406 | 0.31 |
| 200,000 | Contemporary Ruiding Development Ltd* | 2.63% | 17/09/2030 | 173,575 | 0.27 |
| 169,750 | Continuum Energy Levanter Pte Ltd** | 4.50% | 09/02/2027 | 169,811 | 0.26 |
| 200,000 | Continuum Green Energy India Pvt/Co-Issuers** | 7.50% | 26/06/2033 | 198,525 | 0.31 |
| 200,000 | DBS Group Holdings Ltd** | 1.82% | 10/03/2031 | 187,979 | 0.29 |
| 200,000 | DBS Group Holdings Ltd* | 3.30% | 29/12/2049 | 196,350 | 0.30 |
| 300,000 | DBS Group Holdings Ltd** | 5.48% | 12/09/2025 | 300,975 | 0.46 |
| 800,000 | Dua Capital Ltd* | 2.78% | 11/05/2031 | 685,134 | 1.05 |
| 200,000 | Elect Global Investments Ltd* | 4.10% | 29/12/2049 | 189,060 | 0.29 |
| 800,000 | ENN Clean Energy International Investment Ltd** | 3.38% | 12/05/2026 | 762,864 | 1.17 |
| 200,000 | Fortune Star BVI Ltd** | 5.00% | 18/05/2026 | 186,199 | 0.29 |
| 600,000 | Fortune Star BVI Ltd* | 5.95% | 19/10/2025 | 577,725 | 0.89 |
| 200,000 | Franshion Brilliant Ltd* | 4.25% | 23/07/2029 | 152,457 | 0.23 |
| 250,000 | FWD Group Holdings Ltd** | 6.38% | 29/12/2049 | 249,624 | 0.38 |
| 250,000 | FWD Group Holdings Ltd* | 7.64% | 02/07/2031 | 254,744 | 0.39 |
| 300,000 | FWD Group Holdings Ltd** | 8.40% | 05/04/2029 | 307,019 | 0.47 |
| 200,000 | Globe Telecom Inc* | 4.20% | 29/12/2049 | 189,651 | 0.29 |
| 200,000 | GLP Pte Ltd** | 3.88% | 04/06/2025 | 185,387 | 0.29 |
| 364,000 | Greenko Dutch BV** | 3.85% | 29/03/2026 | 343,862 | 0.53 |
| 347,000 | Greenko Power II Ltd* | 4.30% | 13/12/2028 | 317,386 | 0.48 |
| 200,000 | Greenko Solar Mauritius Ltd* | 5.95% | 29/07/2026 | 195,764 | 0.30 |
| 200,000 | Hanwha Life Insurance Co Ltd** | 3.38% | 04/02/2032 | 187,321 | 0.29 |
| 400,000 | HDFC Bank Ltd** | 3.70% | 29/12/2049 | 371,624 | 0.57 |
| 200,000 | HDFC Bank Ltd** | 5.18% | 15/02/2029 | 199,228 | 0.31 |
| 200,000 | HKT Capital No 6 Ltd** | 3.00% | 18/01/2032 | 171,839 | 0.26 |
| 200,000 | Horse Gallop Finance Ltd** | 1.10% | 26/07/2024 | 199,393 | 0.31 |
| 650,000 | Huarong Finance 2017 Co Ltd* | 4.25% | 07/11/2027 | 601,165 | 0.92 |
| 500,000 | Huarong Finance 2019 Co Ltd* | 4.50% | 29/05/2029 | 453,865 | 0.70 |
| 200,000 | Hyundai Capital America** | 5.50% | 30/03/2026 | 199,895 | 0.31 |
| 400,000 | Hyundai Capital America** | 5.60% | 30/03/2028 | 402,849 | 0.62 |
| 200,000 | Hyundai Capital America** | 5.68% | 26/06/2028 | 202,183 | 0.31 |
| 400,000 | Hyundai Capital Services Inc** | 5.13% | 05/02/2027 | 396,649 | 0.61 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Hyundai Card Co Ltd* | 5.75% | 24/04/2029 | 201,551 | 0.31 |
| 200,000 | Indian Railway Finance Corp Ltd* | 2.80% | 10/02/2031 | 171,743 | 0.26 |
| 200,000 | Indian Railway Finance Corp Ltd* | 3.25% | 13/02/2030 | 179,939 | 0.28 |
| 200,000 | Indofood CBP Sukses Makmur Tbk PT** | 3.40% | 09/06/2031 | 174,506 | 0.27 |
| 200,000 | Indofood CBP Sukses Makmur Tbk PT** | 3.54% | 27/04/2032 | 172,875 | 0.27 |
| 600,000 | Industrial & Commercial Bank of China Ltd** | 4.88% | 21/09/2025 | 595,504 | 0.92 |
| 200,000 | Inventive Global Investments Ltd* | 1.10% | 01/09/2024 | 198,512 | 0.31 |
| 313,000 | IRB Infrastructure Developers Ltd** | 7.11% | 11/03/2032 | 313,000 | 0.48 |
| 400,000 | JD.com Inc** | 3.38% | 14/01/2030 | 365,047 | 0.56 |
| 380,000 | JSW Hydro Energy Ltd* | 4.13% | 18/05/2031 | 337,875 | 0.52 |
| 500,000 | Kasikornbank PCL* | 3.34% | 02/10/2031 | 466,787 | 0.72 |
| 200,000 | Kasikornbank PCL* | 5.46% | 07/03/2028 | 201,279 | 0.31 |
| 200,000 | KEB Hana Bank* | 3.25% | 30/03/2027 | 190,582 | 0.29 |
| 400,000 | Kookmin Bank** | 2.50% | 04/11/2030 | 336,165 | 0.52 |
| 200,000 | Krung Thai Bank PCL** | 4.40% | 29/12/2049 | 187,140 | 0.29 |
| 200,000 | Kyobo Life Insurance Co Ltd* | 5.90% | 15/06/2052 | 198,524 | 0.31 |
| 200,000 | Lenovo Group Ltd* | 3.42% | 02/11/2030 | 176,926 | 0.27 |
| 473,000 | Lenovo Group Ltd* | 5.83% | 27/01/2028 | 478,073 | 0.74 |
| 200,000 | Lenovo Group Ltd* | 6.54% | 27/07/2032 | 209,840 | 0.32 |
| 200,000 | LG Chem Ltd* | 2.38% | 07/07/2031 | 165,515 | 0.25 |
| 300,000 | LG Electronics Inc** | 5.63% | 24/04/2027 | 301,619 | 0.46 |
| 200,000 | LG Energy Solution Ltd** | 5.75% | 25/09/2028 | 202,631 | 0.31 |
| 200,000 | Link Finance Cayman 2009 Ltd* | 2.75% | 19/01/2032 | 168,725 | 0.26 |
| 600,000 | Longfor Group Holdings Ltd** | 3.95% | 16/09/2029 | 435,184 | 0.67 |
| 800,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 786,870 | 1.21 |
| 200,000 | Meituan** | 0.00% | 27/04/2028 | 180,400 | 0.28 |
| 300,000 | Meituan* | 3.05% | 28/10/2030 | 258,661 | 0.40 |
| 200,000 | Metropolitan Bank & Trust Co** | 2.13% | 15/01/2026 | 189,820 | 0.29 |
| 400,000 | Metropolitan Bank & Trust Co* | 5.50% | 06/03/2034 | 398,246 | 0.61 |
| 200,000 | MTR Corp Ltd** | 1.63% | 19/08/2030 | 167,470 | 0.26 |
| 400,000 | Network i2i Ltd* | 5.65% | 29/12/2049 | 397,838 | 0.61 |
| 500,000 | NWD Finance BVI Ltd* | 5.25% | 29/12/2049 | 407,500 | 0.63 |
| 200,000 | Oversea-Chinese Banking Corp Ltd** | 1.83% | 10/09/2030 | 191,287 | 0.29 |
| 200,000 | Oversea-Chinese Banking Corp Ltd* | 4.60% | 15/06/2032 | 195,904 | 0.30 |
| 500,000 | Periama Holdings LLC** | 5.95% | 19/04/2026 | 494,897 | 0.76 |
| 1,900,000 | Pertamina Persero PT* | 6.50% | 27/05/2041 | 2,025,327 | 3.11 |
| 200,000 | Philippine National Bank** | 3.28% | 27/09/2024 | 198,634 | 0.31 |
| 300,000 | Power Finance Corp Ltd* | 3.35% | 16/05/2031 | 262,474 | 0.40 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 500,000 | Power Finance Corp Ltd* | 3.95% | 23/04/2030 | 460,432 | 0.71 |
| 700,000 | Prudential Funding Asia Plc* | 2.95% | 03/11/2033 | 622,656 | 0.96 |
| 200,000 | PSA Treasury Pte Ltd* | 2.25% | 30/04/2030 | 174,761 | 0.27 |
| 200,000 | REC Ltd* | 2.25% | 01/09/2026 | 186,250 | 0.29 |
| 250,000 | Reliance Industries Ltd* | 3.63% | 12/01/2052 | 175,311 | 0.27 |
| 300,000 | Reliance Industries Ltd* | 4.13% | 28/01/2025 | 297,421 | 0.46 |
| 800,000 | ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries** | 4.50% | 14/07/2028 | 726,880 | 1.12 |
| 200,000 | Sats Treasury Pte Ltd** | 4.83% | 23/01/2029 | 197,781 | 0.30 |
| 200,000 | SF Holding Investment 2021 Ltd* | 2.38% | 17/11/2026 | 186,863 | 0.29 |
| 422,000 | SF Holding Investment 2021 Ltd* | 3.13% | 17/11/2031 | 370,041 | 0.57 |
| 300,000 | Shinhan Bank Co Ltd** | 3.88% | 24/03/2026 | 291,198 | 0.45 |
| 400,000 | Shinhan Bank Co Ltd* | 4.38% | 13/04/2032 | 369,528 | 0.57 |
| 200,000 | Shinhan Bank Co Ltd** | 4.50% | 12/04/2028 | 197,074 | 0.30 |
| 200,000 | Shinhan Financial Group Co Ltd* | 3.34% | 05/02/2030 | 197,163 | 0.30 |
| 325,000 | Shinhan Financial Group Co Ltd** | 5.00% | 24/07/2028 | 322,016 | 0.50 |
| 500,000 | Shriram Finance Ltd** | 6.63% | 22/04/2027 | 500,886 | 0.77 |
| 400,000 | Singapore Telecommunications Ltd** | 7.38% | 01/12/2031 | 458,027 | 0.70 |
| 400,000 | SK Battery America Inc** | 2.13% | 26/01/2026 | 375,780 | 0.58 |
| 400,000 | SK Hynix Inc* | 2.38% | 19/01/2031 | 329,622 | 0.51 |
| 300,000 | SK Hynix Inc** | 5.50% | 16/01/2029 | 299,947 | 0.46 |
| 200,000 | SK Hynix Inc* | 6.38% | 17/01/2028 | 205,966 | 0.32 |
| 200,000 | SK On Co Ltd** | 5.38% | 11/05/2026 | 199,827 | 0.31 |
| 400,000 | Standard Chartered Plc* | 1.46% | 14/01/2027 | 374,777 | 0.58 |
| 400,000 | Standard Chartered Plc* | 4.30% | 29/12/2049 | 334,817 | 0.51 |
| 400,000 | Standard Chartered Plc** | 4.75% | 29/12/2049 | 330,788 | 0.51 |
| 200,000 | Standard Chartered Plc* | 6.19% | 06/07/2027 | 201,979 | 0.31 |
| 500,000 | Standard Chartered Plc* | 6.30% | 06/07/2034 | 515,878 | 0.79 |
| 600,000 | Standard Chartered Plc* | 6.30% | 09/01/2029 | 612,978 | 0.94 |
| 200,000 | Star Energy Geothermal Darajat II/Star Energy Geothermal Salak* | 4.85% | 14/10/2038 | 183,538 | 0.28 |
| 156,600 | Star Energy Geothermal Wayang Windu Ltd** | 6.75% | 24/04/2033 | 157,668 | 0.24 |
| 200,000 | State Bank of India* | 4.88% | 05/05/2028 | 198,108 | 0.30 |
| 400,000 | State Bank of India* | 5.00% | 17/01/2029 | 397,329 | 0.61 |
| 200,000 | Sun Hung Kai Properties Capital Market Ltd* | 2.75% | 13/05/2030 | 175,699 | 0.27 |
| 200,000 | Sun Hung Kai Properties Capital Market Ltd** | 3.75% | 25/02/2029 | 188,711 | 0.29 |
| 500,000 | Tencent Holdings Ltd* | 3.24% | 03/06/2050 | 327,645 | 0.50 |
| 200,000 | Tencent Holdings Ltd* | 3.60% | 19/01/2028 | 190,013 | 0.29 |
| 200,000 | Tencent Holdings Ltd** | 3.68% | 22/04/2041 | 155,722 | 0.24 |
| 200,000 | Tencent Holdings Ltd* | 3.98% | 11/04/2029 | 190,130 | 0.29 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 400,000 | Thaioil Treasury Center Co Ltd* | 3.75% | 18/06/2050 | 279,515 | 0.43 |
| 500,000 | TSMC Arizona Corp* | 1.75% | 25/10/2026 | 462,827 | 0.71 |
| 400,000 | TSMC Arizona Corp* | 2.50% | 25/10/2031 | 338,732 | 0.52 |
| 500,000 | TSMC Global Ltd* | 2.25% | 23/04/2031 | 422,058 | 0.65 |
| 200,000 | United Overseas Bank Ltd* | 1.75% | 16/03/2031 | 187,682 | 0.29 |
| 200,000 | United Overseas Bank Ltd* | 2.00% | 14/10/2031 | 184,930 | 0.28 |
| 600,000 | United Overseas Bank Ltd* | 3.86% | 07/10/2032 | 571,341 | 0.88 |
| 200,000 | Vanke Real Estate Hong Kong Co Ltd* | 3.98% | 09/11/2027 | 126,961 | 0.20 |
| 94,000 | Vedanta Resources Finance II Plc** | 13.88% | 21/01/2027 | 93,044 | 0.14 |
| 336,000 | Vedanta Resources Finance II Plc** | 13.88% | 09/12/2028 | 323,710 | 0.50 |
| 200,000 | Yanlord Land HK Co Ltd** | 5.13% | 20/05/2026 | 171,740 | 0.26 |
| Total Corporate Bonds | | | | 48,683,297 | 74.86 |
| Government Bonds 19.20% (31 December 2023: 18.81%) | | | | | |
| Euro | | | | | |
| 900,000 | Indonesia Government International Bond | 1.10% | 12/03/2033 | 767,838 | 1.18 |
| 1,108,000 | Indonesia Government International Bond | 1.40% | 30/10/2031 | 1,004,921 | 1.55 |
| 400,000 | Philippine Government International Bond | 1.20% | 28/04/2033 | 346,973 | 0.53 |
| Total Euro | | | | 2,119,732 | 3.26 |
| United States Dollar | | | | | |
| 200,000 | Airport Authority | 2.10% | 29/12/2049 | 188,487 | 0.29 |
| 200,000 | Airport Authority | 2.40% | 29/12/2049 | 180,375 | 0.28 |
| 400,000 | Airport Authority | 3.25% | 12/01/2052 | 289,905 | 0.44 |
| 300,000 | Airport Authority | 4.88% | 12/01/2033 | 304,104 | 0.47 |
| 400,000 | Development Bank of Mongolia LLC | 11.00% | 07/03/2026 | 408,750 | 0.63 |
| 200,000 | Export-Import Bank of India | 2.25% | 13/01/2031 | 165,890 | 0.25 |
| 200,000 | Export-Import Bank of Korea | 4.50% | 15/09/2032 | 193,711 | 0.30 |
| 600,000 | Export-Import Bank of Korea | 5.00% | 11/01/2028 | 604,041 | 0.93 |
| 750,000 | Indonesia Government International Bond | 4.85% | 11/01/2033 | 733,644 | 1.13 |
| 95,000 | Indonesia Government International Bond | 7.75% | 17/01/2038 | 116,988 | 0.18 |
| 1,100,000 | Indonesia Government International Bond | 8.50% | 12/10/2035 | 1,393,709 | 2.14 |
| 342,000 | Industrial Bank of Korea | 5.38% | 04/10/2028 | 348,543 | 0.54 |
| 200,000 | Korea Development Bank | 4.38% | 15/02/2028 | 197,370 | 0.30 |
| 200,000 | Korea Development Bank | 4.38% | 15/02/2033 | 191,068 | 0.29 |
| 200,000 | Korea Gas Corp | 3.88% | 13/07/2027 | 192,988 | 0.30 |
| 400,000 | Korea Gas Corp | 5.00% | 08/07/2029 | 399,613 | 0.61 |
| 200,000 | Korea Housing Finance Corp | 4.63% | 24/02/2028 | 197,778 | 0.30 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|-------------------|-----------------|
| Government Bonds 19.20% (31 December 2023: 18.81%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 450,000 | Korea Land & Housing Corp | 5.75% | 06/10/2025 | 451,667 | 0.69 |
| 200,000 | Korea Mine Rehabilitation & Mineral Resources Corp | 1.75% | 15/04/2026 | 187,466 | 0.29 |
| 400,000 | Korea Mine Rehabilitation & Mineral Resources Corp | 5.38% | 11/05/2028 | 402,896 | 0.62 |
| 650,000 | Mongolia Government International Bond | 8.65% | 19/01/2028 | 679,156 | 1.04 |
| 840,000 | Pakistan Government International Bond | 6.00% | 08/04/2026 | 759,832 | 1.17 |
| 500,000 | Philippine Government International Bond | 6.38% | 23/10/2034 | 547,897 | 0.84 |
| 200,000 | Sri Lanka Government International Bond | 5.75% | 18/04/2023 | 115,000 | 0.18 |
| 200,000 | Sri Lanka Government International Bond | 5.88% | 25/07/2022 | 114,104 | 0.18 |
| 200,000 | Sri Lanka Government International Bond | 6.35% | 28/06/2024 | 115,414 | 0.18 |
| 500,000 | Sri Lanka Government International Bond | 6.83% | 18/07/2026 | 297,102 | 0.46 |
| 500,000 | Sri Lanka Government International Bond | 6.85% | 14/03/2024 | 290,823 | 0.45 |
| 500,000 | Sri Lanka Government International Bond | 6.85% | 03/11/2025 | 296,364 | 0.46 |
| Total United States Dollar | | | | 10,364,685 | 15.94 |
| Total Government Bonds * | | | | 12,484,417 | 19.20 |
| Total Investments | | | | 61,167,714 | 94.06 |

Forward Currency Contracts 0.03% (31 December 2023: 0.20%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| INR 25,391,445 | US\$ 303,713 | 25/07/2024 | Citibank NA | 1 | 709 | 0.00 |
| INR 53,939,582 | US\$ 644,185 | 08/08/2024 | Citibank NA | 1 | 2,186 | 0.00 |
| INR 26,819,358 | US\$ 321,355 | 12/07/2024 | Goldman Sachs International | 1 | 339 | 0.00 |
| THB 387,191 | US\$ 10,589 | 18/09/2024 | Citibank NA | 1 | 30 | 0.00 |
| US\$ 364,729 | THB 13,200,751 | 18/07/2024 | BNP Paribas | 1 | 4,540 | 0.01 |
| US\$ 646,846 | CNY 4,676,394 | 19/07/2024 | BNP Paribas | 1 | 5,386 | 0.01 |
| US\$ 293,333 | THB 10,694,700 | 11/07/2024 | Citibank NA | 1 | 1,693 | 0.00 |
| US\$ 3,791 | THB 137,966 | 18/09/2024 | Citibank NA | 1 | 7 | 0.00 |
| US\$ 198,757 | € 184,544 | 18/09/2024 | Citibank NA | 1 | 212 | 0.00 |
| US\$ 660,555 | CNY 4,707,773 | 02/01/2025 | Citibank NA | 1 | 32 | 0.00 |
| US\$ 3,621 | THB 131,396 | 18/09/2024 | Goldman Sachs International | 1 | 17 | 0.00 |
| US\$ 3,802 | THB 137,965 | 18/09/2024 | JPMorgan Chase Bank | 1 | 18 | 0.00 |
| US\$ 58 | IDR 943,992 | 18/09/2024 | Morgan Stanley | 1 | 0 | 0.00 |
| US\$ 59,694 | CNY 430,428 | 19/07/2024 | Standard Chartered Bank | 1 | 652 | 0.00 |
| US\$ 2,044,606 | € 1,898,111 | 18/09/2024 | Standard Chartered Bank | 1 | 2,491 | 0.01 |
| US\$ 58,585 | KRW 80,035,463 | 19/09/2024 | Standard Chartered Bank | 1 | 257 | 0.00 |
| US\$ 3,259 | THB 118,256 | 18/09/2024 | Standard Chartered Bank | 1 | 16 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 18,585 | 0.03 |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

Futures Contracts 0.07% (31 December 2023: 0.40%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| 46 | South Korea 3-Year Bond Future September 2024 | 8,354 | 0.01 |
| 25 | US Treasury 2-Year Note (CBT) Future September 2024 | 11,477 | 0.02 |
| 15 | US Treasury 5-Year Note (CBT) Future September 2024 | 6,797 | 0.01 |
| 26 | US Treasury Ultra Bond (CBT) Future September 2024 | 20,668 | 0.03 |
| Total Unrealised Gain on Futures Contracts [±] | | 47,296 | 0.07 |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 61,233,595 | 94.16 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.02%) (31 December 2023: (0.21%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| CNY 185,988 | US\$ 25,838 | 19/09/2024 | Citibank NA | 1 | (205) | (0.00) |
| KRW 442,190,777 | US\$ 321,331 | 05/07/2024 | Morgan Stanley | 1 | (218) | (0.00) |
| MYR 76,994 | US\$ 16,399 | 18/09/2024 | BNP Paribas | 1 | (26) | (0.00) |
| THB 12,068,829 | US\$ 330,191 | 11/07/2024 | JPMorgan Chase Bank | 1 | (1,079) | (0.00) |
| THB 12,039,530 | US\$ 333,930 | 18/07/2024 | Morgan Stanley | 1 | (5,425) | (0.01) |
| THB 620,883 | US\$ 16,990 | 18/07/2024 | Westpac Banking Corp | 1 | (49) | (0.00) |
| US\$ 624,873 | THB 22,942,838 | 19/07/2024 | Citibank NA | 1 | (1,187) | (0.01) |
| US\$ 329,647 | INR 27,569,753 | 12/07/2024 | Citibank NA | 1 | (1,048) | (0.00) |
| US\$ 326,671 | THB 11,951,577 | 04/09/2024 | Goldman Sachs International | 1 | (759) | (0.00) |
| US\$ 331,090 | TWD 10,739,559 | 01/10/2024 | JPMorgan Chase Bank | 1 | (1,001) | (0.00) |
| US\$ 330,206 | INR 27,643,532 | 08/08/2024 | Morgan Stanley | 1 | (1,053) | (0.00) |
| US\$ 660,711 | CNY 4,786,918 | 08/10/2024 | Morgan Stanley | 1 | (54) | (0.00) |
| US\$ 364,288 | THB 13,334,765 | 04/09/2024 | Standard Chartered Bank | 1 | (1,036) | (0.00) |
| US\$ 329,446 | INR 27,557,072 | 25/07/2024 | Standard Chartered Bank | 1 | (940) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (14,080) | (0.02) |

Futures Contracts (0.06%) (31 December 2023: (0.20%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (14) | Euro-Bund Future September 2024 | (21,606) | (0.03) |
| (27) | US Treasury 10-Year Note (CBT) Future September 2024 | (19,266) | (0.03) |
| Total Unrealised Loss on Futures Contracts [±] | | (40,872) | (0.06) |

Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

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

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (54,952) | (0.08) |
| Net Financial Assets at Fair Value through Profit or Loss | 61,178,643 | 94.08 |
| Other Net Assets | 3,853,576 | 5.92 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 65,032,219 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|-------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 40,595,448 | 61.05 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 20,572,266 | 30.94 |
| ± Financial derivative instruments traded on a regulated market | 6,424 | 0.01 |
| ∞ Financial derivative instruments that are traded OTC | 4,505 | 0.01 |
| Total Investments | 61,178,643 | 92.01 |

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 61.25% (31 December 2023: 60.85%) | | | | | |
| Euro | | | | | |
| 15,300,000 | NAK Naftogaz Ukraine via Kondor Finance Plc* | 7.13% | 19/07/2026 | 13,201,438 | 0.35 |
| Total Euro | | | | 13,201,438 | 0.35 |
| United States Dollar | | | | | |
| 4,742,000 | 3R Lux Sarl** | 9.75% | 05/02/2031 | 4,980,252 | 0.13 |
| 21,380,000 | ABQ Finance Ltd* | 1.88% | 08/09/2025 | 20,425,837 | 0.54 |
| 12,477,000 | ABQ Finance Ltd* | 2.00% | 06/07/2026 | 11,624,135 | 0.31 |
| 9,283,000 | ABQ Finance Ltd* | 3.13% | 24/09/2024 | 9,224,912 | 0.24 |
| 12,926,000 | Abu Dhabi Commercial Bank PJSC* | 3.50% | 31/03/2027 | 12,375,126 | 0.33 |
| 5,370,000 | Abu Dhabi Commercial Bank PJSC* | 4.50% | 14/09/2027 | 5,270,690 | 0.14 |
| 10,000,000 | Abu Dhabi Commercial Bank PJSC* | 5.38% | 18/07/2028 | 10,071,100 | 0.27 |
| 5,799,000 | Abu Dhabi Commercial Bank PJSC* | 5.50% | 12/01/2029 | 5,866,495 | 0.16 |
| 21,284,000 | Abu Dhabi Developmental Holding Co PJSC* | 5.38% | 08/05/2029 | 21,633,733 | 0.57 |
| 6,713,000 | Abu Dhabi National Energy Co PJSC* | 4.38% | 24/01/2029 | 6,558,332 | 0.17 |
| 4,324,000 | Access Bank Plc* | 6.13% | 21/09/2026 | 4,117,097 | 0.11 |
| 6,409,000 | Adani Green Energy Ltd** | 4.38% | 08/09/2024 | 6,343,792 | 0.17 |
| 496,000 | Adani Ports & Special Economic Zone Ltd** | 3.38% | 24/07/2024 | 496,199 | 0.01 |
| 3,509,000 | African Export-Import Bank* | 2.63% | 17/05/2026 | 3,293,126 | 0.09 |
| 3,589,000 | AIA Group Ltd* | 5.63% | 25/10/2027 | 3,646,569 | 0.10 |
| 15,000,000 | Akbank TAS** | 7.50% | 20/01/2030 | 14,908,125 | 0.40 |
| 10,941,000 | Alsea SAB de CV** | 7.75% | 14/12/2026 | 11,054,589 | 0.29 |
| 21,520,000 | Arab Petroleum Investments Corp** | 5.43% | 02/05/2029 | 21,969,553 | 0.58 |
| 6,540,000 | AUB Sukuk Ltd* | 2.62% | 09/09/2026 | 6,098,354 | 0.16 |
| 2,119,000 | Azul Secured Finance LLP** | 11.93% | 28/08/2028 | 2,058,804 | 0.05 |
| 12,828,000 | Banco Bradesco SA* | 3.20% | 27/01/2025 | 12,599,846 | 0.33 |
| 10,992,000 | Banco Bradesco SA** | 4.38% | 18/03/2027 | 10,644,234 | 0.28 |
| 13,882,000 | Banco BTG Pactual SA* | 2.75% | 11/01/2026 | 13,181,098 | 0.35 |
| 7,781,000 | Banco BTG Pactual SA* | 4.50% | 10/01/2025 | 7,709,841 | 0.20 |
| 8,795,000 | Banco BTG Pactual SA** | 6.25% | 08/04/2029 | 8,844,472 | 0.23 |
| 5,800,000 | Banco BTG Pactual SA Series JUL* | 4.50% | 10/01/2025 | 5,746,958 | 0.15 |
| 11,000,000 | Banco de Bogota SA* | 6.25% | 12/05/2026 | 10,845,680 | 0.29 |
| 10,400,000 | Banco de Credito del Peru SA** | 2.70% | 11/01/2025 | 10,228,088 | 0.27 |
| 10,245,000 | Banco do Brasil SA* | 3.25% | 30/09/2026 | 9,717,299 | 0.26 |
| 9,000,000 | Banco Nacional de Comercio Exterior SNC* | 2.72% | 11/08/2031 | 8,024,729 | 0.21 |
| 6,297,000 | Banco Santander Chile** | 2.70% | 10/01/2025 | 6,186,160 | 0.16 |
| 17,442,000 | Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand** | 5.38% | 17/04/2025 | 17,377,377 | 0.46 |
| 8,824,000 | Banco Votorantim SA** | 4.50% | 24/09/2024 | 8,776,975 | 0.23 |
| 4,931,000 | Bangkok Bank PCL* | 4.30% | 15/06/2027 | 4,790,455 | 0.13 |
| 3,241,000 | Bank Mandiri Persero Tbk PT** | 4.75% | 13/05/2025 | 3,215,053 | 0.09 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 9,789,000 | Bank Muscat SAOG* | 4.75% | 17/03/2026 | 9,563,295 | 0.25 |
| 3,832,000 | Bank Negara Indonesia Persero Tbk PT** | 3.75% | 30/03/2026 | 3,665,844 | 0.10 |
| 2,800,000 | Banque Ouest Africaine de Developpement* | 5.00% | 27/07/2027 | 2,680,212 | 0.07 |
| 4,833,000 | BBK BSC* | 5.50% | 09/07/2024 | 4,830,033 | 0.13 |
| 15,000,000 | BBK BSC* | 6.88% | 06/06/2029 | 14,988,000 | 0.40 |
| 5,338,000 | Beijing Gas Singapore Capital Corp* | 1.88% | 18/01/2025 | 5,231,042 | 0.14 |
| 5,677,000 | Bidvest Group UK Plc* | 3.63% | 23/09/2026 | 5,303,175 | 0.14 |
| 20,742,421 | Bioceanico Sovereign Certificate Ltd* | 0.00% | 05/06/2034 | 15,556,816 | 0.41 |
| 8,457,000 | BOC Aviation Ltd** | 1.75% | 21/01/2026 | 8,005,899 | 0.21 |
| 3,487,000 | BOC Aviation Ltd* | 3.25% | 29/04/2025 | 3,419,888 | 0.09 |
| 200,000 | BOC Aviation Ltd** | 3.50% | 18/09/2027 | 189,283 | 0.01 |
| 5,432,000 | BOCOM International Blossom Ltd* | 1.75% | 28/06/2026 | 5,055,242 | 0.13 |
| 2,890,244 | Borr IHC Ltd/Borr Finance LLC** | 10.00% | 15/11/2028 | 3,030,240 | 0.08 |
| 3,399,000 | Boubyan Sukuk Ltd** | 2.59% | 18/02/2025 | 3,328,692 | 0.09 |
| 8,625,000 | Boubyan Sukuk Ltd* | 3.39% | 29/03/2027 | 8,207,587 | 0.22 |
| 37,644,800 | Brazil Minas SPE via State of Minas Gerais** | 5.33% | 15/02/2028 | 37,083,328 | 0.98 |
| 17,430,000 | BSF Finance* | 5.50% | 23/11/2027 | 17,507,720 | 0.46 |
| 25,742,000 | CBQ Finance Ltd* | 2.00% | 15/09/2025 | 24,599,956 | 0.65 |
| 24,369,000 | CBQ Finance Ltd* | 2.00% | 12/05/2026 | 22,826,960 | 0.61 |
| 5,000,000 | CBQ Finance Ltd** | 5.38% | 28/03/2029 | 4,984,630 | 0.13 |
| 4,800,000 | CCBL Cayman 1 Corp Ltd* | 1.60% | 15/09/2026 | 4,426,435 | 0.12 |
| 5,549,000 | CCBL Cayman 1 Corp Ltd* | 1.99% | 21/07/2025 | 5,348,237 | 0.14 |
| 8,000,000 | CDBL Funding 2* | 2.00% | 04/03/2026 | 7,579,600 | 0.20 |
| 7,200,000 | Cencosud SA* | 4.38% | 17/07/2027 | 6,926,134 | 0.18 |
| 3,439,000 | Centrais Eletricas Brasileiras SA** | 3.63% | 04/02/2025 | 3,379,067 | 0.09 |
| 7,800,000 | Central American Bank for Economic Integration* | 1.14% | 09/02/2026 | 7,295,715 | 0.19 |
| 12,476,000 | Central American Bank for Economic Integration* | 5.00% | 09/02/2026 | 12,400,422 | 0.33 |
| 4,926,000 | Chalco Hong Kong Investment Co Ltd** | 1.55% | 28/07/2024 | 4,910,966 | 0.13 |
| 4,399,000 | China Cinda Finance 2015 I Ltd* | 4.25% | 23/04/2025 | 4,348,737 | 0.12 |
| 6,036,000 | China Construction Bank Corp* | 1.25% | 04/08/2025 | 5,773,319 | 0.15 |
| 19,471,000 | China Huadian Overseas Development 2018 Ltd* | 3.38% | 29/12/2049 | 19,055,197 | 0.51 |
| 4,090,000 | China Overseas Grand Oceans Finance IV Cayman Ltd* | 2.45% | 09/02/2026 | 3,704,354 | 0.10 |
| 6,237,000 | CICC Hong Kong Finance 2016 MTN Ltd* | 2.00% | 26/01/2026 | 5,929,928 | 0.16 |
| 4,600,000 | CITIC Ltd** | 2.88% | 17/02/2027 | 4,349,507 | 0.12 |
| 4,303,000 | CITIC Securities Finance MTN Co Ltd* | 2.00% | 03/06/2025 | 4,166,058 | 0.11 |
| 9,695,000 | CK Hutchison International 23 Ltd** | 4.75% | 21/04/2028 | 9,575,265 | 0.25 |
| 6,594,000 | CK Hutchison International 24 Ltd* | 5.38% | 26/04/2029 | 6,656,527 | 0.18 |
| 4,000,000 | CMB International Leasing Management Ltd* | 1.25% | 16/09/2024 | 3,962,248 | 0.11 |
| 11,236,000 | CMB International Leasing Management Ltd* | 1.88% | 12/08/2025 | 10,789,015 | 0.29 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,500,000 | CMB International Leasing Management Ltd* | 2.00% | 04/02/2026 | 2,367,316 | 0.06 |
| 12,815,000 | CMHI Finance BVI Co Ltd** | 4.00% | 01/06/2027 | 12,439,239 | 0.33 |
| 9,392,000 | CNCBINV 1 BVI Ltd* | 1.75% | 17/11/2024 | 9,250,181 | 0.25 |
| 43,930,000 | Comision Federal de Electricidad* | 4.69% | 15/05/2029 | 41,159,647 | 1.09 |
| 14,467,000 | Commercial Bank of Dubai PSC* | 5.32% | 14/06/2028 | 14,436,395 | 0.38 |
| 6,871,000 | Compania de Minas Buenaventura SAA** | 5.50% | 23/07/2026 | 6,647,645 | 0.18 |
| 6,699,000 | Consolidated Energy Finance SA** | 12.00% | 15/02/2031 | 6,917,977 | 0.18 |
| 23,570,000 | Corp Andina de Fomento* | 1.25% | 26/10/2024 | 23,207,345 | 0.62 |
| 27,333,000 | Corp Andina de Fomento* | 2.25% | 08/02/2027 | 25,393,967 | 0.67 |
| 3,657,000 | Corp Andina de Fomento* | 5.00% | 24/01/2029 | 3,650,916 | 0.10 |
| 15,367,000 | Corp Andina de Fomento* | 6.00% | 26/04/2027 | 15,697,768 | 0.42 |
| 3,700,000 | Cosan Luxembourg SA** | 7.25% | 27/06/2031 | 3,746,792 | 0.10 |
| 3,528,000 | Credicorp Ltd** | 2.75% | 17/06/2025 | 3,427,996 | 0.09 |
| 3,800,000 | CSCIF Asia Ltd* | 1.75% | 04/08/2025 | 3,646,252 | 0.10 |
| 15,200,000 | CSN Inova Ventures** | 6.75% | 28/01/2028 | 14,460,508 | 0.38 |
| 2,000,000 | DBS Group Holdings Ltd** | 5.48% | 12/09/2025 | 2,006,498 | 0.05 |
| 14,584,000 | DIB Sukuk Ltd* | 1.96% | 22/06/2026 | 13,615,833 | 0.36 |
| 6,741,000 | DIB Sukuk Ltd* | 2.74% | 16/02/2027 | 6,308,814 | 0.17 |
| 22,946,000 | DIB Sukuk Ltd* | 2.95% | 16/01/2026 | 22,090,137 | 0.59 |
| 12,489,000 | DIB Sukuk Ltd* | 4.80% | 16/08/2028 | 12,315,247 | 0.33 |
| 13,584,000 | DIB Sukuk Ltd* | 5.49% | 30/11/2027 | 13,701,080 | 0.36 |
| 10,800,000 | Eastern & Southern African Trade & Development Bank* | 4.13% | 30/06/2028 | 9,574,308 | 0.25 |
| 24,300,000 | Ecopetrol SA* | 5.38% | 26/06/2026 | 23,823,035 | 0.63 |
| 20,000,000 | Ecopetrol SA** | 8.63% | 19/01/2029 | 21,065,920 | 0.56 |
| 18,300,000 | EI Sukuk Co Ltd** | 1.83% | 23/09/2025 | 17,463,759 | 0.46 |
| 5,800,000 | EI Sukuk Co Ltd* | 2.08% | 02/11/2026 | 5,377,344 | 0.14 |
| 34,460,000 | EI Sukuk Co Ltd* | 5.43% | 28/05/2029 | 34,801,042 | 0.92 |
| 27,420,000 | Emirates Development Bank PJSC* | 1.64% | 15/06/2026 | 25,496,898 | 0.68 |
| 9,165,000 | Emirates NBD Bank PJSC** | 1.64% | 13/01/2026 | 8,644,982 | 0.23 |
| 10,376,000 | Emirates NBD Bank PJSC** | 2.63% | 18/02/2025 | 10,156,527 | 0.27 |
| 7,328,000 | Emirates NBD Bank PJSC* | 5.63% | 21/10/2027 | 7,450,469 | 0.20 |
| 9,603,000 | Emirates NBD Bank PJSC* | 5.88% | 11/10/2028 | 9,914,281 | 0.26 |
| 4,145,000 | Endeavour Mining Plc** | 5.00% | 14/10/2026 | 3,933,507 | 0.10 |
| 4,500,000 | Energean Israel Finance Ltd** | 4.88% | 30/03/2026 | 4,252,500 | 0.11 |
| 10,800,000 | ENN Clean Energy International Investment Ltd** | 3.38% | 12/05/2026 | 10,298,671 | 0.27 |
| 11,568,000 | Fab Sukuk Co Ltd* | 1.41% | 14/01/2026 | 10,872,185 | 0.29 |
| 15,000,000 | First Abu Dhabi Bank PJSC* | 4.38% | 24/04/2028 | 14,625,413 | 0.39 |
| 16,856,000 | First Abu Dhabi Bank PJSC* | 5.00% | 28/02/2029 | 16,765,162 | 0.44 |
| 26,439,000 | First Abu Dhabi Bank PJSC* | 5.13% | 13/10/2027 | 26,461,952 | 0.70 |
| 6,633,000 | Franshion Brilliant Ltd* | 3.20% | 09/04/2026 | 5,996,647 | 0.16 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 11,642,000 | FS Luxembourg Sarl* | 8.88% | 12/02/2031 | 11,215,882 | 0.30 |
| 11,000,000 | Geopark Ltd** | 5.50% | 17/01/2027 | 10,009,448 | 0.27 |
| 6,533,800 | Greenko Dutch BV** | 3.85% | 29/03/2026 | 6,172,331 | 0.17 |
| 7,790,000 | Greenko Wind Projects Mauritius Ltd** | 5.50% | 06/04/2025 | 7,673,539 | 0.20 |
| 16,370,000 | Grupo de Inversiones Suramericana SA† | 5.50% | 29/04/2026 | 16,132,715 | 0.43 |
| 30,576,000 | Gulf International Bank BSC† | 2.38% | 23/09/2025 | 29,341,341 | 0.78 |
| 25,600,000 | Gulf International Bank BSC† | 5.75% | 05/06/2029 | 25,824,000 | 0.68 |
| 4,200,000 | Haitong International Securities Group Ltd† | 3.13% | 18/05/2025 | 4,099,281 | 0.11 |
| 1,551,000 | Hengjian International Investment Ltd** | 1.88% | 23/06/2025 | 1,495,711 | 0.04 |
| 13,693,000 | Hikma Finance USA LLC† | 3.25% | 09/07/2025 | 13,284,599 | 0.35 |
| 4,995,000 | Horse Gallop Finance Ltd† | 1.70% | 28/07/2025 | 4,793,901 | 0.13 |
| 3,000,000 | HPHT Finance 19 Ltd** | 2.88% | 05/11/2024 | 2,969,561 | 0.08 |
| 8,250,000 | HPHT Finance 21 II Ltd** | 1.50% | 17/09/2026 | 7,575,554 | 0.20 |
| 7,365,000 | Huarong Finance 2019 Co Ltd† | 3.25% | 13/11/2024 | 7,278,093 | 0.19 |
| 2,400,000 | Huarong Finance II Co Ltd† | 5.50% | 16/01/2025 | 2,393,400 | 0.06 |
| 1,000,000 | Hyundai Capital America** | 1.65% | 17/09/2026 | 921,210 | 0.02 |
| 6,100,000 | Hyundai Capital America** | 2.65% | 10/02/2025 | 5,986,170 | 0.16 |
| 6,097,000 | Hyundai Capital America** | 5.50% | 30/03/2026 | 6,093,805 | 0.16 |
| 9,805,000 | Hyundai Capital America** | 5.68% | 26/06/2028 | 9,912,012 | 0.26 |
| 5,000,000 | Hyundai Capital America** | 5.95% | 21/09/2026 | 5,041,549 | 0.13 |
| 4,250,000 | Hyundai Capital Services Inc** | 5.13% | 05/02/2027 | 4,214,397 | 0.11 |
| 4,700,000 | Hyundai Card Co Ltd† | 5.75% | 24/04/2029 | 4,730,547 | 0.13 |
| 5,400,000 | IHS Holding Ltd** | 5.63% | 29/11/2026 | 5,129,634 | 0.14 |
| 6,200,000 | IHS Netherlands Holdco BV** | 8.00% | 18/09/2027 | 6,024,348 | 0.16 |
| 4,000,000 | Inventive Global Investments Ltd† | 1.10% | 01/09/2024 | 3,970,237 | 0.11 |
| 6,467,000 | Israel Discount Bank Ltd** | 5.38% | 26/01/2028 | 6,311,792 | 0.17 |
| 2,031,000 | Itau Unibanco Holding SA** | 3.25% | 24/01/2025 | 1,999,489 | 0.05 |
| 7,411,000 | JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl** | 2.50% | 15/01/2027 | 6,900,218 | 0.18 |
| 3,996,000 | JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl** | 5.13% | 01/02/2028 | 3,952,514 | 0.11 |
| 8,439,000 | Kallpa Generacion SA† | 4.13% | 16/08/2027 | 8,062,205 | 0.21 |
| 4,081,000 | Kasikornbank PCL† | 5.46% | 07/03/2028 | 4,107,090 | 0.11 |
| 13,132,000 | KazMunayGas National Co JSC† | 4.75% | 19/04/2027 | 12,714,396 | 0.34 |
| 8,395,000 | KEB Hana Bank† | 3.25% | 30/03/2027 | 7,999,663 | 0.21 |
| 4,000,000 | KOC Holding AS† | 6.50% | 11/03/2025 | 4,000,700 | 0.11 |
| 6,079,000 | Kookmin Bank† | 1.38% | 06/05/2026 | 5,676,204 | 0.15 |
| 5,500,000 | Kosmos Energy Ltd† | 7.13% | 04/04/2026 | 5,446,170 | 0.14 |
| 2,775,000 | KT Corp† | 4.00% | 08/08/2025 | 2,734,061 | 0.07 |
| 3,500,000 | Lenovo Group Ltd† | 5.83% | 27/01/2028 | 3,537,540 | 0.09 |
| 16,134,226 | Leviathan Bond Ltd† | 6.13% | 30/06/2025 | 15,662,945 | 0.41 |
| 4,980,000 | LG Energy Solution Ltd** | 5.38% | 02/07/2027 | 4,954,273 | 0.13 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,939,000 | LG Energy Solution Ltd** | 5.75% | 25/09/2028 | 2,977,660 | 0.08 |
| 3,200,000 | Longfor Group Holdings Ltd* | 4.50% | 16/01/2028 | 2,537,760 | 0.07 |
| 14,708,000 | MDGH GMTN RSC Ltd* | 3.00% | 28/03/2027 | 13,882,833 | 0.37 |
| 4,417,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 4,344,504 | 0.12 |
| 10,200,000 | MEGlobal Canada ULC* | 5.00% | 18/05/2025 | 10,111,025 | 0.27 |
| 4,265,000 | Meituan* | 2.13% | 28/10/2025 | 4,073,428 | 0.11 |
| 4,638,000 | Melco Resorts Finance Ltd** | 4.88% | 06/06/2025 | 4,546,117 | 0.12 |
| 8,678,000 | Melco Resorts Finance Ltd* | 5.25% | 26/04/2026 | 8,391,709 | 0.22 |
| 2,322,000 | MercadoLibre Inc** | 2.38% | 14/01/2026 | 2,204,297 | 0.06 |
| 7,913,000 | Mersin Uluslararası Liman İşletmeciliği AS* | 8.25% | 15/11/2028 | 8,117,917 | 0.22 |
| 1,200,000 | MGM China Holdings Ltd* | 5.25% | 18/06/2025 | 1,186,667 | 0.03 |
| 12,151,000 | Movida Europe SA** | 7.85% | 11/04/2029 | 11,443,508 | 0.30 |
| 4,881,000 | Muthoot Finance Ltd** | 7.13% | 14/02/2028 | 4,925,539 | 0.13 |
| 12,721,000 | NBK SPC Ltd* | 1.63% | 15/09/2027 | 11,711,271 | 0.31 |
| 7,371,000 | NBK SPC Ltd** | 5.50% | 06/06/2030 | 7,447,078 | 0.20 |
| 12,646,000 | NPC Ukrenergo* | 6.88% | 09/11/2028 | 4,682,182 | 0.12 |
| 9,038,000 | Periama Holdings LLC** | 5.95% | 19/04/2026 | 8,945,767 | 0.24 |
| 8,100,000 | Petrobras Global Finance BV* | 6.00% | 27/01/2028 | 8,095,389 | 0.21 |
| 42,992,000 | Petroleos Mexicanos** | 6.50% | 13/03/2027 | 40,992,442 | 1.09 |
| 9,364,000 | POSCO* | 4.38% | 04/08/2025 | 9,240,701 | 0.25 |
| 3,931,000 | POSCO** | 5.75% | 17/01/2028 | 3,982,418 | 0.11 |
| 2,000,000 | Prosus NV* | 3.26% | 19/01/2027 | 1,872,293 | 0.05 |
| 8,561,000 | QIB Sukuk Ltd* | 1.95% | 27/10/2025 | 8,153,852 | 0.22 |
| 41,347,000 | QNB Finance Ltd* | 2.63% | 12/05/2025 | 40,266,857 | 1.07 |
| 8,352,000 | QNB Finansbank AS** | 7.25% | 21/05/2029 | 8,331,120 | 0.22 |
| 7,656,750 | Ras Laffan Liquefied Natural Gas Co Ltd 3** | 5.84% | 30/09/2027 | 7,729,918 | 0.21 |
| 14,662,250 | Ras Laffan Liquefied Natural Gas Co Ltd 3** | 6.33% | 30/09/2027 | 14,860,190 | 0.39 |
| 2,385,000 | REC Ltd* | 3.38% | 25/07/2024 | 2,380,827 | 0.06 |
| 14,625,000 | REC Ltd* | 3.50% | 12/12/2024 | 14,468,700 | 0.38 |
| 4,285,714 | Republic of Angola Via Avenir Issuer II Ireland DAC* | 6.93% | 19/02/2027 | 4,157,143 | 0.11 |
| 20,000,000 | SA Global Sukuk Ltd* | 1.60% | 17/06/2026 | 18,691,975 | 0.50 |
| 5,000,000 | Sands China Ltd** | 4.05% | 08/01/2026 | 4,841,719 | 0.13 |
| 3,799,000 | Sands China Ltd* | 5.13% | 08/08/2025 | 3,768,580 | 0.10 |
| 1,000,000 | Sands China Ltd** | 5.40% | 08/08/2028 | 979,754 | 0.03 |
| 8,000,000 | Sasol Financing USA LLC* | 6.50% | 27/09/2028 | 7,634,106 | 0.20 |
| 2,319,000 | Saudi Arabian Oil Co* | 1.63% | 24/11/2025 | 2,199,533 | 0.06 |
| 22,370,000 | Saudi Electricity Global Sukuk Co 5* | 1.74% | 17/09/2025 | 21,375,094 | 0.57 |
| 5,000,000 | SEPLAT Energy Plc* | 7.75% | 01/04/2026 | 4,909,525 | 0.13 |
| 5,000,000 | Severstal OAO Via Steel Capital SA* | 5.90% | 17/10/2022 | 500,000 | 0.01 |
| 4,507,000 | SF Holding Investment 2021 Ltd* | 2.38% | 17/11/2026 | 4,210,962 | 0.11 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 5,100,000 | Shinhan Bank Co Ltd** | 3.88% | 24/03/2026 | 4,950,360 | 0.13 |
| 6,581,000 | Shinhan Financial Group Co Ltd* | 1.35% | 10/01/2026 | 6,187,493 | 0.16 |
| 4,512,000 | Shriram Finance Ltd** | 6.63% | 22/04/2027 | 4,519,995 | 0.12 |
| 2,000,000 | SierraCol Energy Andina LLC** | 6.00% | 15/06/2028 | 1,789,341 | 0.05 |
| 5,000,000 | Sinopec Group Overseas Development 2015 Ltd* | 3.25% | 28/04/2025 | 4,915,327 | 0.13 |
| 21,866,000 | Sinopec Group Overseas Development 2018 Ltd** | 1.45% | 08/01/2026 | 20,709,310 | 0.55 |
| 23,800,000 | Sinopec Group Overseas Development 2018 Ltd* | 2.15% | 13/05/2025 | 23,159,816 | 0.61 |
| 24,104,000 | Sinopec Group Overseas Development 2018 Ltd* | 2.50% | 08/08/2024 | 24,028,198 | 0.64 |
| 7,000,000 | Sinopec Group Overseas Development 2018 Ltd* | 2.50% | 12/11/2024 | 6,921,894 | 0.18 |
| 13,000,000 | Sisecam UK Plc* | 8.25% | 02/05/2029 | 13,220,155 | 0.35 |
| 2,800,000 | SK Battery America Inc* | 4.88% | 23/01/2027 | 2,762,282 | 0.07 |
| 6,078,000 | SK Hynix Inc* | 6.25% | 17/01/2026 | 6,145,533 | 0.16 |
| 5,594,000 | SK Hynix Inc* | 6.38% | 17/01/2028 | 5,760,867 | 0.15 |
| 1,500,000 | SK On Co Ltd** | 5.38% | 11/05/2026 | 1,498,703 | 0.04 |
| 19,418,000 | SNB Funding Ltd* | 2.75% | 02/10/2024 | 19,273,096 | 0.51 |
| 17,918,000 | SNB Sukuk Ltd* | 2.34% | 19/01/2027 | 16,722,771 | 0.44 |
| 49,000,000 | Southern Gas Corridor CJSC* | 6.88% | 24/03/2026 | 49,329,035 | 1.31 |
| 7,600,000 | Standard Chartered Plc* | 6.19% | 06/07/2027 | 7,675,196 | 0.20 |
| 10,717,000 | State Agency of Roads of Ukraine* | 6.25% | 24/06/2030 | 3,000,733 | 0.08 |
| 5,725,000 | Stillwater Mining Co* | 4.00% | 16/11/2026 | 5,238,375 | 0.14 |
| 3,788,000 | Studio City Finance Ltd** | 6.00% | 15/07/2025 | 3,781,401 | 0.10 |
| 2,500,000 | Studio City Finance Ltd* | 6.50% | 15/01/2028 | 2,377,140 | 0.06 |
| 3,000,000 | Suzano Austria GmbH* | 2.50% | 15/09/2028 | 2,635,522 | 0.07 |
| 2,000,000 | Tencent Holdings Ltd** | 1.81% | 26/01/2026 | 1,896,604 | 0.05 |
| 20,847,000 | Tengizchevroil Finance Co International Ltd** | 2.63% | 15/08/2025 | 20,013,771 | 0.53 |
| 7,087,000 | Teva Pharmaceutical Finance Netherlands III BV* | 4.75% | 09/05/2027 | 6,838,302 | 0.18 |
| 3,835,000 | Transnet SOC Ltd* | 8.25% | 06/02/2028 | 3,821,491 | 0.10 |
| 1,500,000 | Transportadora de Gas del Sur SA* | 6.75% | 02/05/2025 | 1,480,972 | 0.04 |
| 10,000,000 | Trident Energy Finance Plc** | 12.50% | 30/11/2029 | 10,299,000 | 0.27 |
| 8,235,000 | Trust Fibra Uno* | 5.25% | 30/01/2026 | 8,058,273 | 0.21 |
| 4,521,000 | TSMC Arizona Corp* | 3.88% | 22/04/2027 | 4,371,207 | 0.12 |
| 2,005,000 | Tullow Oil Plc* | 10.25% | 15/05/2026 | 1,905,173 | 0.05 |
| 4,541,000 | Turk Telekomunikasyon AS* | 7.38% | 20/05/2029 | 4,560,731 | 0.12 |
| 1,000,000 | Turkcell Iletisim Hizmetleri AS* | 5.80% | 11/04/2028 | 962,898 | 0.03 |
| 9,361,000 | Turkiye Is Bankasi AS** | 7.75% | 12/06/2029 | 9,379,137 | 0.25 |
| 7,400,000 | Turkiye Petrol Rafinerileri AS* | 4.50% | 18/10/2024 | 7,350,864 | 0.20 |
| 4,145,000 | Turkiye Sinai Kalkinma Bankasi AS* | 6.00% | 23/01/2025 | 4,134,865 | 0.11 |
| 11,723,000 | Turkiye Vakiflar Bankasi TAO* | 5.50% | 01/10/2026 | 11,332,917 | 0.30 |
| 9,678,000 | Turkiye Vakiflar Bankasi TAO* | 6.50% | 08/01/2026 | 9,621,577 | 0.26 |
| 9,908,000 | Turkiye Vakiflar Bankasi TAO* | 9.00% | 12/10/2028 | 10,335,456 | 0.27 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|----------------------|-----------------|
| Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,617,000 | Turkiye Varlik Fonu Yonetimi AS** | 8.25% | 14/02/2029 | 2,665,547 | 0.07 |
| 5,215,120 | Vedanta Resources Finance II Plc** | 13.88% | 21/01/2027 | 5,162,099 | 0.14 |
| 2,943,360 | Vedanta Resources Finance II Plc** | 13.88% | 09/12/2028 | 2,835,699 | 0.08 |
| 2,239,000 | Weibo Corp* | 3.50% | 05/07/2024 | 2,241,324 | 0.06 |
| 2,638,000 | Wynn Macau Ltd* | 4.88% | 01/10/2024 | 2,629,384 | 0.07 |
| 2,000,000 | Wynn Macau Ltd* | 5.50% | 15/01/2026 | 1,959,428 | 0.05 |
| 2,500,000 | Wynn Macau Ltd* | 5.50% | 01/10/2027 | 2,384,215 | 0.06 |
| 7,889,000 | Xingsheng BVI Co Ltd* | 1.38% | 25/08/2024 | 7,838,009 | 0.21 |
| 14,418,000 | XP Inc** | 3.25% | 01/07/2026 | 13,565,089 | 0.36 |
| 12,904,000 | XP Inc* | 6.75% | 02/07/2029 | 12,823,350 | 0.34 |
| 10,201,000 | Yapi ve Kredi Bankasi AS** | 9.25% | 16/10/2028 | 10,837,504 | 0.29 |
| 6,134,000 | Yapi ve Kredi Bankasi AS** | 9.74% | 29/12/2049 | 6,159,303 | 0.16 |
| 39,125,000 | YPF SA** | 9.50% | 17/01/2031 | 39,785,900 | 1.06 |
| 6,494,000 | Yunda Holding Investment Ltd* | 2.25% | 19/08/2025 | 6,216,779 | 0.17 |
| 11,868,000 | Zhejiang Seaport International Co Ltd* | 1.98% | 17/03/2026 | 11,191,821 | 0.30 |
| Total United States Dollar | | | | 2,296,777,930 | 60.90 |
| Total Corporate Bonds | | | | 2,309,979,368 | 61.25 |
| Government Bonds 37.72% (31 December 2023: 33.07%) | | | | | |
| Euro | | | | | |
| 3,000,000 | Colombia Government International Bond* | 3.88% | 22/03/2026 | 3,175,220 | 0.08 |
| 33,397,000 | Egypt Government International Bond* | 4.75% | 16/04/2026 | 33,838,923 | 0.90 |
| 35,305,000 | Ivory Coast Government International Bond* | 5.25% | 22/03/2030 | 34,505,870 | 0.91 |
| 48,100,000 | Ivory Coast Government International Bond* | 5.88% | 17/10/2031 | 46,603,292 | 1.23 |
| 6,053,000 | Magyar Export-Import Bank Zrt* | 6.00% | 16/05/2029 | 6,830,170 | 0.18 |
| 30,930,000 | Romanian Government International Bond** | 2.88% | 26/05/2028 | 31,271,199 | 0.83 |
| 48,500,000 | Romanian Government International Bond* | 5.50% | 18/09/2028 | 53,401,196 | 1.42 |
| 32,360,000 | Romanian Government International Bond* | 6.63% | 27/09/2029 | 37,196,262 | 0.99 |
| 22,420,000 | Senegal Government International Bond* | 4.75% | 13/03/2028 | 22,251,915 | 0.59 |
| 42,400,000 | Serbia International Bond* | 1.00% | 23/09/2028 | 38,709,483 | 1.03 |
| 30,246,000 | Serbia International Bond* | 3.13% | 15/05/2027 | 31,114,297 | 0.82 |
| 6,000,000 | Ukraine Government International Bond** | 6.75% | 20/06/2028 | 1,847,161 | 0.05 |
| Total Euro | | | | 340,744,988 | 9.03 |
| United States Dollar | | | | | |
| 22,042,000 | Abu Dhabi Government International Bond* | 4.88% | 30/04/2029 | 22,111,432 | 0.59 |
| 7,396,000 | Airport Authority* | 2.10% | 29/12/2049 | 6,884,572 | 0.18 |
| 54,460,000 | Angolan Government International Bond* | 8.25% | 09/05/2028 | 51,304,043 | 1.36 |
| 71,573,310 | Argentine Republic Government International Bond* | 0.75% | 09/07/2030 | 40,475,423 | 1.07 |
| 30,845,329 | Argentine Republic Government International Bond* | 1.00% | 09/07/2029 | 17,736,064 | 0.47 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-----------------|-----------------|
| Government Bonds 37.72% (31 December 2023: 33.07%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 25,730,000 | Bahamas Government International Bond* | 6.00% | 21/11/2028 | 22,610,238 | 0.60 |
| 4,817,000 | Bank Gospodarstwa Krajowego* | 6.25% | 31/10/2028 | 4,989,243 | 0.13 |
| 62,662,000 | Colombia Government International Bond* | 3.88% | 25/04/2027 | 59,129,543 | 1.57 |
| 97,100,000 | Colombia Government International Bond* | 4.50% | 15/03/2029 | 88,820,948 | 2.36 |
| 7,900,000 | Development Bank of Mongolia LLC* | 11.00% | 07/03/2026 | 8,072,812 | 0.21 |
| 26,280,000 | Dominican Republic International Bond* | 5.50% | 22/02/2029 | 25,450,141 | 0.67 |
| 31,050,000 | Dominican Republic International Bond* | 8.63% | 20/04/2027 | 32,165,432 | 0.85 |
| 27,098,882 | Ecuador Government International Bond* | 6.00% | 31/07/2030 | 17,232,124 | 0.46 |
| 11,589,000 | Egypt Government International Bond* | 5.80% | 30/09/2027 | 10,459,942 | 0.28 |
| 10,300,000 | Egypt Government International Bond* | 7.60% | 01/03/2029 | 9,364,412 | 0.25 |
| 11,667,000 | El Salvador Government International Bond** | 0.25% | 17/04/2030 | 360,845 | 0.01 |
| 6,491,000 | El Salvador Government International Bond* | 6.38% | 18/01/2027 | 5,804,538 | 0.15 |
| 14,860,000 | El Salvador Government International Bond* | 7.65% | 15/06/2035 | 10,815,183 | 0.29 |
| 18,536,000 | El Salvador Government International Bond* | 8.63% | 28/02/2029 | 16,478,509 | 0.44 |
| 11,667,000 | El Salvador Government International Bond** | 9.25% | 17/04/2030 | 10,397,842 | 0.28 |
| 10,909,000 | Fondo MIVIVIENDA SA* | 4.63% | 12/04/2027 | 10,613,767 | 0.28 |
| 18,600,000 | Ghana Government International Bond* | 6.38% | 11/02/2027 | 9,447,591 | 0.25 |
| 25,934,000 | Ghana Government International Bond* | 10.75% | 14/10/2030 | 17,608,427 | 0.47 |
| 6,800,000 | Guatemala Government Bond* | 5.25% | 10/08/2029 | 6,571,974 | 0.17 |
| 8,741,000 | Hazine Mustesarligi Varlik Kiralama AS* | 8.51% | 14/01/2029 | 9,249,875 | 0.25 |
| 2,365,000 | Industrial Bank of Korea* | 5.38% | 04/10/2028 | 2,410,245 | 0.06 |
| 11,435,000 | Istanbul Metropolitan Municipality* | 6.38% | 09/12/2025 | 11,252,817 | 0.30 |
| 28,609,000 | Ivory Coast Government International Bond* | 5.38% | 23/07/2024 | 28,468,816 | 0.75 |
| 6,654,896 | Ivory Coast Government International Bond* | 5.75% | 31/12/2032 | 6,211,056 | 0.16 |
| 18,100,000 | Ivory Coast Government International Bond* | 6.38% | 03/03/2028 | 17,593,200 | 0.47 |
| 9,372,000 | Korea Development Bank* | 4.38% | 15/02/2028 | 9,248,768 | 0.25 |
| 4,465,000 | Korea Electric Power Corp** | 5.38% | 31/07/2026 | 4,479,187 | 0.12 |
| 4,325,000 | Korea Expressway Corp* | 1.13% | 17/05/2026 | 4,010,797 | 0.11 |
| 25,371,000 | Korea Housing Finance Corp* | 4.63% | 24/02/2028 | 25,089,070 | 0.67 |
| 4,166,000 | Korea Hydro & Nuclear Power Co Ltd* | 5.00% | 18/07/2028 | 4,160,276 | 0.11 |
| 12,847,000 | Korea Land & Housing Corp* | 5.75% | 06/10/2025 | 12,894,598 | 0.34 |
| 34,802,000 | Korea Mine Rehabilitation & Mineral Resources Corp* | 1.75% | 15/04/2026 | 32,620,959 | 0.86 |
| 37,754,000 | Korea Mine Rehabilitation & Mineral Resources Corp* | 5.38% | 11/05/2028 | 38,027,339 | 1.01 |
| 15,286,000 | Korea National Oil Corp* | 1.75% | 18/04/2025 | 14,846,611 | 0.39 |
| 6,942,000 | Korea National Oil Corp* | 4.88% | 03/04/2029 | 6,868,980 | 0.18 |
| 5,208,000 | Magyar Export-Import Bank Zrt** | 6.13% | 04/12/2027 | 5,232,074 | 0.14 |
| 14,831,000 | MFB Magyar Fejlesztési Bank Zrt* | 6.50% | 29/06/2028 | 15,104,124 | 0.40 |
| 9,000,000 | Mongolia Government International Bond* | 5.13% | 07/04/2026 | 8,739,000 | 0.23 |
| 7,135,000 | Mongolia Government International Bond* | 7.88% | 05/06/2029 | 7,304,952 | 0.19 |
| 4,281,000 | Mongolia Government International Bond* | 8.65% | 19/01/2028 | 4,473,024 | 0.12 |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|----------------------|-----------------|
| Government Bonds 37.72% (31 December 2023: 33.07%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 11,507,000 | Nigeria Government International Bond* | 8.38% | 24/03/2029 | 10,814,854 | 0.29 |
| 42,300,000 | Panama Government International Bond* | 9.38% | 01/04/2029 | 47,196,173 | 1.25 |
| 1,914,020 | Provincia de Cordoba* | 6.88% | 10/12/2025 | 1,775,254 | 0.05 |
| 5,384,615 | Provincia de Mendoza Argentina* | 5.75% | 19/03/2029 | 4,564,000 | 0.12 |
| 2,000,000 | Republic of Azerbaijan International Bond* | 5.13% | 01/09/2029 | 1,947,383 | 0.05 |
| 11,400,000 | Republic of South Africa Government International Bond* | 4.30% | 12/10/2028 | 10,472,667 | 0.28 |
| 9,700,000 | Republic of South Africa Government International Bond* | 5.88% | 22/06/2030 | 9,232,896 | 0.24 |
| 36,381,000 | Sri Lanka Government International Bond* | 5.75% | 18/04/2023 | 20,919,019 | 0.55 |
| 15,000,000 | Sri Lanka Government International Bond* | 5.88% | 25/07/2022 | 8,557,780 | 0.23 |
| 21,600,000 | Sri Lanka Government International Bond* | 6.35% | 28/06/2024 | 12,464,666 | 0.33 |
| 27,037,000 | Sri Lanka Government International Bond* | 6.85% | 14/03/2024 | 15,725,946 | 0.42 |
| 17,600,000 | Turkiye Government International Bond* | 9.38% | 14/03/2029 | 19,158,902 | 0.51 |
| 5,140,000 | Turkiye Ihracat Kredi Bankasi AS** | 7.50% | 06/02/2028 | 5,147,973 | 0.14 |
| 11,086,000 | Turkiye Ihracat Kredi Bankasi AS* | 9.00% | 28/01/2027 | 11,538,281 | 0.31 |
| 13,000,000 | Ukraine Government International Bond* | 7.75% | 01/09/2025 | 4,150,607 | 0.11 |
| 28,000,000 | Ukraine Government International Bond* | 7.75% | 01/09/2026 | 8,734,145 | 0.23 |
| 14,819,000 | Ukraine Government International Bond* | 7.75% | 01/09/2027 | 4,589,815 | 0.12 |
| 4,975,000 | Ukraine Government International Bond* | 7.75% | 01/09/2028 | 1,531,541 | 0.04 |
| 2,059,000 | Ukraine Government International Bond* | 7.75% | 01/09/2029 | 643,116 | 0.02 |
| 19,500,000 | Ukraine Government International Bond* | 8.99% | 01/02/2026 | 6,360,851 | 0.17 |
| 48,200,000 | United States Treasury Note/Bond* | 4.63% | 30/04/2029 | 48,761,078 | 1.29 |
| 44,000,000 | United States Treasury Note/Bond* | 4.88% | 31/10/2028 | 44,829,297 | 1.19 |
| 10,801,444 | Zambia Government International Bond** | 5.75% | 30/06/2033 | 9,488,393 | 0.25 |
| Total United States Dollar | | | | 1,081,795,450 | 28.69 |
| Total Government Bonds | | | | 1,422,540,438 | 37.72 |
| Repurchase Agreements 0.32% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 12,000,000 | State Street Bank and Trust Co, repurchase value US\$ 12,005,290^ | 5.29% | 01/07/2024 | 12,000,000 | 0.32 |
| Total Repurchase Agreements † | | | | 12,000,000 | 0.32 |
| Total Investments | | | | 3,744,519,806 | 99.29 |

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 12,240,103 in total.

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.20% (31 December 2023: 1.63%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 436,672,400 | € 402,694,948 | 02/07/2024 | Deutsche Bank AG | 2 | 5,083,896 | 0.14 |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 1,623,232 | US\$ 1,074,050 | 13/09/2024 | Citibank NA | 1 | 12,112 | 0.00 |
| AUD 20,256 | US\$ 13,381 | 13/09/2024 | Westpac Banking Corp | 2 | 172 | 0.00 |
| <i>CAD Hedged Classes</i> | | | | | | |
| CAD 4,864 | US\$ 3,544 | 13/09/2024 | Goldman Sachs International | 1 | 17 | 0.00 |
| CAD 415,456 | US\$ 303,375 | 13/09/2024 | Royal Bank of Canada | 1 | 775 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| US\$ 2,485,667 | CHF 2,204,255 | 13/09/2024 | UBS AG | 1 | 10,409 | 0.00 |
| US\$ 870,207 | CHF 771,974 | 13/09/2024 | Westpac Banking Corp | 7 | 3,323 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 904 | US\$ 970 | 13/09/2024 | Westpac Banking Corp | 2 | 2 | 0.00 |
| US\$ 222,977,487 | € 205,478,903 | 13/09/2024 | UBS AG | 1 | 1,961,372 | 0.05 |
| US\$ 13,400,887 | € 12,426,145 | 13/09/2024 | Westpac Banking Corp | 9 | 35,143 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| US\$ 296,877 | £ 233,569 | 13/09/2024 | Westpac Banking Corp | 6 | 1,460 | 0.00 |
| <i>JPY Hedged Classes</i> | | | | | | |
| US\$ 6,515,789 | ¥ 1,009,105,987 | 13/09/2024 | Westpac Banking Corp | 5 | 170,550 | 0.01 |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 700 | US\$ 66 | 13/09/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| US\$ 839 | SEK 8,806 | 13/09/2024 | Westpac Banking Corp | 2 | 4 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 252,172 | US\$ 186,482 | 13/09/2024 | Westpac Banking Corp | 3 | 246 | 0.00 |
| US\$ 6,958 | SGD 9,393 | 13/09/2024 | Westpac Banking Corp | 5 | 3 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 7,279,484 | 0.20 |

| | Fair Value US\$ | % of Net Assets |
|--|----------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 3,751,799,290 | 99.49 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.85%) (31 December 2023: (0.23%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|-----------------|---------------|--------------|-----------|----------------------|-----------------|
| € 60,660,495 | US\$ 65,163,845 | 02/07/2024 | Citibank NA | 1 | (150,931) | (0.00) |
| <i>AUD Hedged Classes</i> | | | | | | |
| US\$ 69 | AUD 104 | 13/09/2024 | Citibank NA | 1 | (1) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 315,206 | US\$ 355,525 | 13/09/2024 | Citibank NA | 1 | (1,565) | (0.00) |
| CHF 50,690,853 | US\$ 57,162,442 | 13/09/2024 | UBS AG | 1 | (239,366) | (0.01) |

Short Duration Emerging Market Debt - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.85%) (31 December 2023: (0.23%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|--------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>CHF Hedged Classes (continued)</i> | | | | | | |
| CHF 16,691 | US\$ 19,050 | 13/09/2024 | Westpac Banking Corp | 4 | (306) | (0.00) |
| US\$ 434,680 | CHF 387,220 | 13/09/2024 | Westpac Banking Corp | 1 | (147) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 13,867,537 | US\$ 15,051,030 | 13/09/2024 | Citibank NA | 1 | (134,904) | (0.00) |
| € 1,645,258,290 | US\$ 1,785,368,486 | 13/09/2024 | UBS AG | 1 | (15,704,594) | (0.42) |
| € 8,724,073 | US\$ 9,400,104 | 13/09/2024 | Westpac Banking Corp | 7 | (16,363) | (0.00) |
| US\$ 6,057,847 | € 5,644,656 | 13/09/2024 | Westpac Banking Corp | 9 | (13,628) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 2,292,389 | US\$ 2,917,847 | 13/09/2024 | Goldman Sachs International | 1 | (18,448) | (0.00) |
| £ 168,792,533 | US\$ 215,123,889 | 13/09/2024 | UBS AG | 2 | (1,636,218) | (0.04) |
| £ 968,171 | US\$ 1,230,962 | 13/09/2024 | Westpac Banking Corp | 12 | (6,424) | (0.00) |
| US\$ 189,613 | £ 150,054 | 13/09/2024 | Westpac Banking Corp | 3 | (174) | (0.00) |
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 401,755,166 | US\$ 2,587,511 | 13/09/2024 | Citibank NA | 1 | (61,282) | (0.00) |
| ¥ 78,822,798,854 | US\$ 509,459,601 | 13/09/2024 | Westpac Banking Corp | 3 | (13,823,341) | (0.37) |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 109,623 | US\$ 10,452 | 13/09/2024 | Goldman Sachs International | 1 | (61) | (0.00) |
| SEK 8,928,237 | US\$ 853,092 | 13/09/2024 | Westpac Banking Corp | 3 | (6,787) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 758,521 | US\$ 563,907 | 13/09/2024 | Citibank NA | 1 | (2,234) | (0.00) |
| SGD 60,285,000 | US\$ 44,835,844 | 13/09/2024 | Westpac Banking Corp | 13 | (195,797) | (0.01) |
| US\$ 2,199 | SGD 2,976 | 13/09/2024 | Westpac Banking Corp | 1 | (5) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (32,012,576) | (0.85) |

| | Fair Value US\$ | % of Net Assets |
|--|----------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (32,012,576) | (0.85) |
| Net Financial Assets at Fair Value through Profit or Loss | 3,719,786,714 | 98.64 |
| Other Net Assets | 51,336,863 | 1.36 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 3,771,123,577 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|----------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 2,937,507,868 | 76.67 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 795,011,938 | 20.75 |
| † Other transferable securities and/or money market instruments | 12,000,000 | 0.31 |
| ∞ Financial derivative instruments that are traded OTC | (24,733,092) | (0.65) |
| Total Investments | 3,719,786,714 | 97.08 |

Short Duration High Yield SDG Engagement - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) | | | | | |
| United States Dollar | | | | | |
| 2,000,000 | 1011778 BC ULC/New Red Finance Inc** | 4.00% | 15/10/2030 | 1,761,880 | 0.25 |
| 1,740,000 | 1011778 BC ULC/New Red Finance Inc** | 4.38% | 15/01/2028 | 1,642,558 | 0.24 |
| 535,000 | 1011778 BC ULC/New Red Finance Inc** | 6.13% | 15/06/2029 | 537,332 | 0.08 |
| 1,665,000 | AAR Escrow Issuer LLC** | 6.75% | 15/03/2029 | 1,698,781 | 0.24 |
| 1,900,000 | Acadia Healthcare Co Inc** | 5.00% | 15/04/2029 | 1,807,784 | 0.26 |
| 3,865,000 | Acadia Healthcare Co Inc** | 5.50% | 01/07/2028 | 3,784,601 | 0.54 |
| 1,045,000 | Acrisure LLC/Acrisure Finance Inc** | 4.25% | 15/02/2029 | 950,209 | 0.14 |
| 700,000 | Acrisure LLC/Acrisure Finance Inc** | 7.50% | 06/11/2030 | 701,024 | 0.10 |
| 1,905,000 | Acrisure LLC/Acrisure Finance Inc** | 8.25% | 01/02/2029 | 1,915,872 | 0.27 |
| 4,855,000 | Adient Global Holdings Ltd** | 4.88% | 15/08/2026 | 4,725,778 | 0.68 |
| 690,000 | Adient Global Holdings Ltd** | 7.00% | 15/04/2028 | 706,844 | 0.10 |
| 2,225,000 | AerCap Global Aviation Trust* | 6.50% | 15/06/2045 | 2,222,137 | 0.32 |
| 900,000 | AerCap Holdings NV* | 5.88% | 10/10/2079 | 896,410 | 0.13 |
| 755,000 | Ahead DB Holdings LLC** | 6.63% | 01/05/2028 | 715,363 | 0.10 |
| 1,480,000 | Ahlstrom Holding 3 Oy* | 4.88% | 04/02/2028 | 1,386,483 | 0.20 |
| 1,565,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC** | 3.50% | 15/03/2029 | 1,409,035 | 0.20 |
| 3,690,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC** | 6.50% | 15/02/2028 | 3,710,613 | 0.53 |
| 2,060,000 | Alcoa Nederland Holding BV** | 7.13% | 15/03/2031 | 2,119,197 | 0.30 |
| 4,400,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/10/2027 | 4,343,964 | 0.62 |
| 1,735,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/04/2028 | 1,739,402 | 0.25 |
| 156,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.63% | 15/07/2026 | 155,673 | 0.02 |
| 1,070,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 9.75% | 15/07/2027 | 1,064,586 | 0.15 |
| 2,760,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl** | 4.63% | 01/06/2028 | 2,520,637 | 0.36 |
| 410,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A** | 4.63% | 01/06/2028 | 373,984 | 0.05 |
| 1,975,000 | Ally Financial Inc* | 5.75% | 20/11/2025 | 1,963,471 | 0.28 |
| 1,240,000 | American Airlines Inc** | 7.25% | 15/02/2028 | 1,242,109 | 0.18 |
| 3,890,000 | American Airlines Inc/AAdvantage Loyalty IP Ltd** | 5.50% | 20/04/2026 | 3,859,019 | 0.55 |
| 5,330,000 | Amsted Industries Inc** | 5.63% | 01/07/2027 | 5,248,113 | 0.75 |
| 4,285,000 | AmWINS Group Inc** | 6.38% | 15/02/2029 | 4,299,363 | 0.62 |
| 4,725,000 | APX Group Inc** | 6.75% | 15/02/2027 | 4,717,695 | 0.68 |
| 2,265,000 | Aramark Services Inc** | 5.00% | 01/02/2028 | 2,193,093 | 0.31 |
| 1,450,000 | Archrock Partners LP/Archrock Partners Finance Corp** | 6.88% | 01/04/2027 | 1,456,989 | 0.21 |
| 750,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 3.25% | 01/09/2028 | 659,804 | 0.09 |
| 850,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 4.00% | 01/09/2029 | 720,265 | 0.10 |
| 695,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc** | 6.00% | 15/06/2027 | 683,659 | 0.10 |
| 575,000 | Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc** | 4.13% | 15/08/2026 | 499,733 | 0.07 |
| 1,010,000 | Arsenal AIC Parent LLC** | 8.00% | 01/10/2030 | 1,061,152 | 0.15 |
| 1,650,000 | Artera Services LLC** | 8.50% | 15/02/2031 | 1,699,917 | 0.24 |
| 1,910,000 | Asbury Automotive Group Inc** | 4.63% | 15/11/2029 | 1,767,542 | 0.25 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,960,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 7.00% | 01/11/2026 | 3,966,910 | 0.57 |
| 2,130,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 8.25% | 31/12/2028 | 2,184,202 | 0.31 |
| 6,275,000 | ASGN Inc** | 4.63% | 15/05/2028 | 5,932,029 | 0.85 |
| 1,930,000 | AssuredPartners Inc** | 5.63% | 15/01/2029 | 1,806,999 | 0.26 |
| 4,395,000 | ATI Inc* | 5.88% | 01/12/2027 | 4,341,927 | 0.62 |
| 3,365,000 | ATS Corp** | 4.13% | 15/12/2028 | 3,072,309 | 0.44 |
| 1,190,000 | Avantor Funding Inc** | 4.63% | 15/07/2028 | 1,133,438 | 0.16 |
| 3,305,000 | Avient Corp** | 5.75% | 15/05/2025 | 3,298,958 | 0.47 |
| 400,000 | Axalta Coating Systems LLC** | 3.38% | 15/02/2029 | 358,519 | 0.05 |
| 1,420,000 | Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV** | 4.75% | 15/06/2027 | 1,382,008 | 0.20 |
| 1,850,000 | Bath & Body Works Inc* | 5.25% | 01/02/2028 | 1,797,407 | 0.26 |
| 1,020,000 | Bath & Body Works Inc* | 7.50% | 15/06/2029 | 1,054,350 | 0.15 |
| 1,155,000 | Bausch & Lomb Corp** | 8.38% | 01/10/2028 | 1,183,875 | 0.17 |
| 585,000 | Bausch Health Cos Inc** | 4.88% | 01/06/2028 | 438,484 | 0.06 |
| 3,385,000 | Bausch Health Cos Inc** | 5.50% | 01/11/2025 | 3,156,360 | 0.45 |
| 655,000 | Bausch Health Cos Inc** | 6.13% | 01/02/2027 | 546,024 | 0.08 |
| 2,070,000 | BCPE Empire Holdings Inc** | 7.63% | 01/05/2027 | 2,007,801 | 0.29 |
| 785,000 | Beacon Roofing Supply Inc** | 4.13% | 15/05/2029 | 716,142 | 0.10 |
| 490,000 | Beacon Roofing Supply Inc** | 4.50% | 15/11/2026 | 476,891 | 0.07 |
| 1,405,000 | Beazer Homes USA Inc** | 7.25% | 15/10/2029 | 1,408,361 | 0.20 |
| 4,775,000 | Benteler International AG** | 10.50% | 15/05/2028 | 5,132,605 | 0.74 |
| 2,965,000 | Berry Global Inc** | 5.63% | 15/07/2027 | 2,919,606 | 0.42 |
| 3,585,000 | Blackstone Mortgage Trust Inc** | 3.75% | 15/01/2027 | 3,234,920 | 0.46 |
| 1,590,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 6.63% | 15/07/2026 | 1,592,027 | 0.23 |
| 535,000 | Blue Racer Midstream LLC/Blue Racer Finance Corp** | 7.00% | 15/07/2029 | 545,173 | 0.08 |
| 3,620,000 | Bombardier Inc** | 6.00% | 15/02/2028 | 3,582,447 | 0.51 |
| 700,000 | Bombardier Inc** | 7.50% | 01/02/2029 | 726,127 | 0.10 |
| 2,317,012 | Borr IHC Ltd/Borr Finance LLC** | 10.00% | 15/11/2028 | 2,428,518 | 0.35 |
| 1,915,000 | BroadStreet Partners Inc** | 5.88% | 15/04/2029 | 1,788,559 | 0.26 |
| 1,605,000 | Buckeye Partners LP** | 4.13% | 01/12/2027 | 1,501,012 | 0.22 |
| 555,000 | Buckeye Partners LP** | 4.50% | 01/03/2028 | 521,992 | 0.07 |
| 860,000 | Cablevision Lightpath LLC** | 3.88% | 15/09/2027 | 761,360 | 0.11 |
| 1,890,000 | Calderys Financing LLC** | 11.25% | 01/06/2028 | 2,001,612 | 0.29 |
| 2,475,000 | Camelot Return Merger Sub Inc** | 8.75% | 01/08/2028 | 2,429,278 | 0.35 |
| 1,785,000 | Carpenter Technology Corp* | 6.38% | 15/07/2028 | 1,791,211 | 0.26 |
| 2,005,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.00% | 01/02/2028 | 1,876,132 | 0.27 |
| 4,910,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.13% | 01/05/2027 | 4,718,294 | 0.68 |
| 795,000 | CCO Holdings LLC/CCO Holdings Capital Corp** | 5.38% | 01/06/2029 | 723,998 | 0.10 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 5,295,000 | Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op** | 6.50% | 01/10/2028 | 5,326,849 | 0.76 |
| 2,075,000 | Central Parent Inc/CDK Global Inc** | 7.25% | 15/06/2029 | 2,066,365 | 0.30 |
| 4,085,000 | Champions Financing Inc** | 8.75% | 15/02/2029 | 4,192,248 | 0.60 |
| 2,460,000 | Chesapeake Energy Corp** | 6.75% | 15/04/2029 | 2,466,844 | 0.35 |
| 2,830,000 | CHS/Community Health Systems Inc** | 5.63% | 15/03/2027 | 2,637,877 | 0.38 |
| 835,000 | CHS/Community Health Systems Inc** | 6.00% | 15/01/2029 | 737,636 | 0.11 |
| 820,000 | CHS/Community Health Systems Inc** | 8.00% | 15/12/2027 | 813,818 | 0.12 |
| 285,000 | Civitas Resources Inc** | 5.00% | 15/10/2026 | 277,712 | 0.04 |
| 5,950,000 | Civitas Resources Inc** | 8.38% | 01/07/2028 | 6,242,020 | 0.90 |
| 3,040,000 | Clear Channel Outdoor Holdings Inc** | 5.13% | 15/08/2027 | 2,906,073 | 0.42 |
| 1,715,000 | Clear Channel Outdoor Holdings Inc** | 9.00% | 15/09/2028 | 1,797,150 | 0.26 |
| 4,045,000 | Cloud Software Group Inc** | 6.50% | 31/03/2029 | 3,887,487 | 0.56 |
| 3,390,000 | Comstock Resources Inc** | 6.75% | 01/03/2029 | 3,263,242 | 0.47 |
| 1,295,000 | Comstock Resources Inc 144A** | 6.75% | 01/03/2029 | 1,256,000 | 0.18 |
| 3,250,000 | Constellium SE** | 5.63% | 15/06/2028 | 3,183,928 | 0.46 |
| 1,070,000 | Constellium SE** | 5.88% | 15/02/2026 | 1,066,336 | 0.15 |
| 1,535,000 | Coty Inc** | 5.00% | 15/04/2026 | 1,515,936 | 0.22 |
| 1,115,000 | Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC** | 4.75% | 15/01/2029 | 1,060,556 | 0.15 |
| 770,000 | Crocs Inc** | 4.25% | 15/03/2029 | 702,634 | 0.10 |
| 4,560,000 | Cushman & Wakefield US Borrower LLC** | 6.75% | 15/05/2028 | 4,530,645 | 0.65 |
| 685,000 | Dana Inc* | 5.38% | 15/11/2027 | 670,303 | 0.10 |
| 710,000 | Dana Inc* | 5.63% | 15/06/2028 | 689,558 | 0.10 |
| 3,195,000 | Dealer Tire LLC/DT Issuer LLC** | 8.00% | 01/02/2028 | 3,088,670 | 0.44 |
| 765,000 | DT Midstream Inc** | 4.13% | 15/06/2029 | 707,358 | 0.10 |
| 1,735,000 | Edgewell Personal Care Co** | 5.50% | 01/06/2028 | 1,694,227 | 0.24 |
| 1,120,000 | Encompass Health Corp* | 4.50% | 01/02/2028 | 1,066,318 | 0.15 |
| 1,265,000 | Energizer Holdings Inc** | 4.75% | 15/06/2028 | 1,185,437 | 0.17 |
| 690,000 | Energizer Holdings Inc** | 6.50% | 31/12/2027 | 689,828 | 0.10 |
| 3,955,000 | EnerSys** | 4.38% | 15/12/2027 | 3,748,407 | 0.54 |
| 1,020,000 | Enviri Corp** | 5.75% | 31/07/2027 | 970,534 | 0.14 |
| 755,000 | EQM Midstream Partners LP** | 4.50% | 15/01/2029 | 713,068 | 0.10 |
| 1,495,000 | EQM Midstream Partners LP** | 6.00% | 01/07/2025 | 1,496,290 | 0.21 |
| 980,000 | EQM Midstream Partners LP** | 6.38% | 01/04/2029 | 990,522 | 0.14 |
| 800,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2027 | 817,565 | 0.12 |
| 3,610,000 | EquipmentShare.com Inc** | 9.00% | 15/05/2028 | 3,729,939 | 0.54 |
| 1,420,000 | Esab Corp** | 6.25% | 15/04/2029 | 1,430,291 | 0.21 |
| 1,375,000 | Fortress Intermediate 3 Inc** | 7.50% | 01/06/2031 | 1,410,475 | 0.20 |
| 2,910,000 | Fortress Transportation & Infrastructure Investors LLC** | 5.50% | 01/05/2028 | 2,824,259 | 0.41 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,655,000 | Frontier Communications Holdings LLC** | 5.00% | 01/05/2028 | 2,503,982 | 0.36 |
| 3,815,000 | Frontier Communications Holdings LLC** | 5.88% | 15/10/2027 | 3,728,338 | 0.54 |
| 2,015,000 | Gap Inc** | 3.63% | 01/10/2029 | 1,746,252 | 0.25 |
| 4,605,000 | Gen Digital Inc** | 6.75% | 30/09/2027 | 4,667,430 | 0.67 |
| 3,760,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.00% | 15/01/2027 | 3,847,736 | 0.55 |
| 1,320,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.25% | 15/01/2029 | 1,363,777 | 0.20 |
| 1,540,000 | GGAM Finance Ltd** | 6.88% | 15/04/2029 | 1,570,800 | 0.23 |
| 2,315,000 | Global Infrastructure Solutions Inc** | 5.63% | 01/06/2029 | 2,188,937 | 0.31 |
| 2,535,000 | Go Daddy Operating Co LLC/GD Finance Co Inc** | 5.25% | 01/12/2027 | 2,483,964 | 0.36 |
| 1,425,000 | Goodyear Tire & Rubber Co** | 4.88% | 15/03/2027 | 1,378,437 | 0.20 |
| 2,885,000 | Goodyear Tire & Rubber Co** | 5.00% | 15/07/2029 | 2,688,164 | 0.39 |
| 1,015,000 | GTCR AP Finance Inc** | 8.00% | 15/05/2027 | 1,018,077 | 0.15 |
| 1,940,000 | GYP Holdings III Corp** | 4.63% | 01/05/2029 | 1,797,744 | 0.26 |
| 2,020,000 | H&E Equipment Services Inc** | 3.88% | 15/12/2028 | 1,824,915 | 0.26 |
| 3,145,000 | Harvest Midstream I LP** | 7.50% | 01/09/2028 | 3,197,990 | 0.46 |
| 1,995,000 | Herc Holdings Inc** | 5.50% | 15/07/2027 | 1,965,336 | 0.28 |
| 1,050,000 | Herc Holdings Inc** | 6.63% | 15/06/2029 | 1,065,485 | 0.15 |
| 4,795,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.25% | 01/11/2028 | 4,739,377 | 0.68 |
| 3,285,000 | Hillnbrand Inc* | 6.25% | 15/02/2029 | 3,304,851 | 0.47 |
| 1,880,000 | HUB International Ltd** | 5.63% | 01/12/2029 | 1,779,703 | 0.26 |
| 1,515,000 | Hudbay Minerals Inc** | 4.50% | 01/04/2026 | 1,483,398 | 0.21 |
| 2,160,000 | Hudbay Minerals Inc** | 6.13% | 01/04/2029 | 2,151,397 | 0.31 |
| 1,950,000 | IHO Verwaltungs GmbH** | 4.75% | 15/09/2026 | 1,891,237 | 0.27 |
| 2,355,000 | IHO Verwaltungs GmbH** | 6.00% | 15/05/2027 | 2,319,843 | 0.33 |
| 720,000 | IHO Verwaltungs GmbH** | 6.38% | 15/05/2029 | 712,347 | 0.10 |
| 676,000 | Iliad Holding SASU** | 6.50% | 15/10/2026 | 673,607 | 0.10 |
| 3,215,000 | Iliad Holding SASU** | 7.00% | 15/10/2028 | 3,190,820 | 0.46 |
| 510,000 | Illuminate Buyer LLC/Illuminate Holdings IV Inc** | 9.00% | 01/07/2028 | 514,600 | 0.07 |
| 2,275,000 | Imola Merger Corp** | 4.75% | 15/05/2029 | 2,128,642 | 0.31 |
| 2,245,000 | INEOS Finance Plc* | 6.75% | 15/05/2028 | 2,252,096 | 0.32 |
| 1,715,000 | INEOS Finance Plc** | 7.50% | 15/04/2029 | 1,734,827 | 0.25 |
| 2,390,000 | INEOS Quattro Finance 2 Plc** | 9.63% | 15/03/2029 | 2,541,473 | 0.36 |
| 2,335,000 | Iron Mountain Inc** | 4.88% | 15/09/2027 | 2,266,052 | 0.33 |
| 1,070,000 | Iron Mountain Inc** | 5.25% | 15/03/2028 | 1,036,230 | 0.15 |
| 3,020,000 | Jaguar Land Rover Automotive Plc* | 4.50% | 01/10/2027 | 2,867,677 | 0.41 |
| 1,430,000 | Jaguar Land Rover Automotive Plc* | 5.88% | 15/01/2028 | 1,403,256 | 0.20 |
| 3,285,000 | JELD-WEN Inc** | 4.88% | 15/12/2027 | 3,106,235 | 0.45 |
| 3,635,000 | JPMorgan Chase & Co** | 4.60% | 29/12/2049 | 3,593,425 | 0.52 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,260,000 | Kaiser Aluminum Corp** | 4.63% | 01/03/2028 | 2,117,233 | 0.30 |
| 2,615,000 | Kinetik Holdings LP** | 6.63% | 15/12/2028 | 2,658,521 | 0.38 |
| 1,155,000 | LCM Investments Holdings II LLC** | 4.88% | 01/05/2029 | 1,081,294 | 0.16 |
| 1,605,000 | Leeward Renewable Energy Operations LLC** | 4.25% | 01/07/2029 | 1,435,887 | 0.21 |
| 3,475,000 | Legacy LifePoint Health LLC** | 4.38% | 15/02/2027 | 3,322,387 | 0.48 |
| 445,000 | Level 3 Financing Inc** | 10.50% | 15/04/2029 | 446,113 | 0.06 |
| 953,053 | Level 3 Financing Inc** | 11.00% | 15/11/2029 | 976,453 | 0.14 |
| 1,665,000 | LifePoint Health Inc** | 5.38% | 15/01/2029 | 1,464,835 | 0.21 |
| 1,105,000 | Lindblad Expeditions Holdings Inc** | 9.00% | 15/05/2028 | 1,136,915 | 0.16 |
| 2,385,000 | Lindblad Expeditions LLC** | 6.75% | 15/02/2027 | 2,356,973 | 0.34 |
| 3,200,000 | Live Nation Entertainment Inc** | 4.75% | 15/10/2027 | 3,069,057 | 0.44 |
| 1,955,000 | Live Nation Entertainment Inc** | 5.63% | 15/03/2026 | 1,929,588 | 0.28 |
| 1,400,000 | Live Nation Entertainment Inc** | 6.50% | 15/05/2027 | 1,409,262 | 0.20 |
| 1,095,000 | Macy's Retail Holdings LLC** | 5.88% | 01/04/2029 | 1,063,658 | 0.15 |
| 2,425,000 | Madison IAQ LLC** | 4.13% | 30/06/2028 | 2,263,696 | 0.32 |
| 750,000 | Madison IAQ LLC** | 5.88% | 30/06/2029 | 698,512 | 0.10 |
| 3,390,000 | Manitowoc Co Inc** | 9.00% | 01/04/2026 | 3,393,528 | 0.49 |
| 1,805,000 | Match Group Holdings II LLC** | 4.63% | 01/06/2028 | 1,690,972 | 0.24 |
| 1,825,000 | Mattamy Group Corp** | 5.25% | 15/12/2027 | 1,774,751 | 0.25 |
| 6,775,000 | Mauser Packaging Solutions Holding Co** | 7.88% | 15/04/2027 | 6,918,909 | 0.99 |
| 1,105,000 | Mauser Packaging Solutions Holding Co** | 9.25% | 15/04/2027 | 1,107,069 | 0.16 |
| 2,870,000 | McGraw-Hill Education Inc** | 5.75% | 01/08/2028 | 2,770,214 | 0.40 |
| 2,925,000 | Medline Borrower LP** | 3.88% | 01/04/2029 | 2,695,869 | 0.39 |
| 4,930,000 | Medline Borrower LP** | 5.25% | 01/10/2029 | 4,708,652 | 0.68 |
| 640,000 | Medline Borrower LP/Medline Co-Issuer Inc** | 6.25% | 01/04/2029 | 648,044 | 0.09 |
| 1,165,000 | Midcontinent Communications/Midcontinent Finance Corp** | 5.38% | 15/08/2027 | 1,119,594 | 0.16 |
| 5,255,000 | Molina Healthcare Inc** | 4.38% | 15/06/2028 | 4,950,871 | 0.71 |
| 2,275,000 | Motion Bondco DAC** | 6.63% | 15/11/2027 | 2,206,330 | 0.32 |
| 920,000 | MPT Operating Partnership LP/MPT Finance Corp* | 5.00% | 15/10/2027 | 760,682 | 0.11 |
| 1,130,000 | MPT Operating Partnership LP/MPT Finance Corp* | 5.25% | 01/08/2026 | 1,027,845 | 0.15 |
| 1,405,000 | Nabors Industries Inc** | 7.38% | 15/05/2027 | 1,430,249 | 0.21 |
| 2,990,000 | NCL Corp Ltd** | 8.13% | 15/01/2029 | 3,135,067 | 0.45 |
| 2,325,000 | NCL Corp Ltd** | 8.38% | 01/02/2028 | 2,431,371 | 0.35 |
| 2,440,000 | Necessity Retail REIT Inc/American Finance Operating Partner LP** | 4.50% | 30/09/2028 | 2,149,271 | 0.31 |
| 2,570,000 | Neptune Bidco US Inc** | 9.29% | 15/04/2029 | 2,469,050 | 0.35 |
| 2,230,000 | New Fortress Energy Inc** | 6.50% | 30/09/2026 | 2,053,378 | 0.29 |
| 2,540,000 | Newell Brands Inc** | 5.70% | 01/04/2026 | 2,511,002 | 0.36 |
| 1,325,000 | NGL Energy Operating LLC/NGL Energy Finance Corp** | 8.13% | 15/02/2029 | 1,351,071 | 0.19 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 870,000 | Northriver Midstream Finance LP** | 6.75% | 15/07/2032 | 872,066 | 0.13 |
| 1,600,000 | NOVA Chemicals Corp** | 5.25% | 01/06/2027 | 1,532,304 | 0.22 |
| 695,000 | NOVA Chemicals Corp** | 8.50% | 15/11/2028 | 738,353 | 0.11 |
| 1,990,000 | Olympus Water US Holding Corp** | 4.25% | 01/10/2028 | 1,812,732 | 0.26 |
| 4,670,000 | Olympus Water US Holding Corp** | 7.13% | 01/10/2027 | 4,693,178 | 0.67 |
| 1,675,000 | Olympus Water US Holding Corp** | 9.75% | 15/11/2028 | 1,774,195 | 0.25 |
| 510,000 | OneMain Finance Corp* | 3.50% | 15/01/2027 | 478,276 | 0.07 |
| 900,000 | OneMain Finance Corp* | 3.88% | 15/09/2028 | 807,793 | 0.12 |
| 955,000 | OneMain Finance Corp* | 6.63% | 15/01/2028 | 959,332 | 0.14 |
| 2,485,000 | OneMain Finance Corp** | 7.13% | 15/03/2026 | 2,527,103 | 0.36 |
| 700,000 | OneMain Finance Corp* | 9.00% | 15/01/2029 | 739,177 | 0.11 |
| 4,070,000 | Open Text Corp** | 3.88% | 15/02/2028 | 3,771,260 | 0.54 |
| 1,585,000 | Outfront Media Capital LLC/Outfront Media Capital Corp** | 4.25% | 15/01/2029 | 1,446,914 | 0.21 |
| 3,270,000 | Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC** | 4.00% | 15/10/2027 | 3,065,850 | 0.44 |
| 760,000 | Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc** | 4.38% | 15/10/2028 | 710,326 | 0.10 |
| 1,615,000 | Paramount Global** | 3.38% | 15/02/2028 | 1,444,518 | 0.21 |
| 10,000 | Paramount Global** | 6.25% | 28/02/2057 | 8,162 | 0.00 |
| 10,000 | Paramount Global** | 6.38% | 30/03/2062 | 8,841 | 0.00 |
| 1,130,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC /PK Finance Co-Issuer** | 4.88% | 15/05/2029 | 1,060,716 | 0.15 |
| 1,005,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC /PK Finance Co-Issuer** | 7.00% | 01/02/2030 | 1,017,819 | 0.15 |
| 2,870,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 5.88% | 01/10/2028 | 2,830,839 | 0.41 |
| 3,040,000 | Performance Food Group Inc** | 5.50% | 15/10/2027 | 2,976,021 | 0.43 |
| 865,000 | Permian Resources Operating LLC** | 5.38% | 15/01/2026 | 856,777 | 0.12 |
| 1,085,000 | Permian Resources Operating LLC** | 5.88% | 01/07/2029 | 1,069,065 | 0.15 |
| 2,300,000 | Permian Resources Operating LLC** | 7.75% | 15/02/2026 | 2,320,707 | 0.33 |
| 4,360,000 | PetSmart Inc/PetSmart Finance Corp** | 4.75% | 15/02/2028 | 4,054,959 | 0.58 |
| 935,000 | PetSmart Inc/PetSmart Finance Corp** | 7.75% | 15/02/2029 | 911,460 | 0.13 |
| 1,435,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 3.38% | 31/08/2027 | 1,328,961 | 0.19 |
| 1,070,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 5.75% | 15/04/2026 | 1,062,764 | 0.15 |
| 4,650,000 | Prime Security Services Borrower LLC/Prime Finance Inc** | 6.25% | 15/01/2028 | 4,586,843 | 0.66 |
| 2,810,000 | Resideo Funding Inc** | 4.00% | 01/09/2029 | 2,481,704 | 0.36 |
| 765,000 | RHP Hotel Properties LP/RHP Finance Corp** | 4.50% | 15/02/2029 | 718,040 | 0.10 |
| 1,790,000 | RHP Hotel Properties LP/RHP Finance Corp** | 4.75% | 15/10/2027 | 1,725,430 | 0.25 |
| 2,895,000 | RHP Hotel Properties LP/RHP Finance Corp** | 7.25% | 15/07/2028 | 2,995,894 | 0.43 |
| 1,880,000 | Ritchie Bros Holdings Inc** | 6.75% | 15/03/2028 | 1,916,269 | 0.28 |
| 4,810,000 | RLJ Lodging Trust LP** | 3.75% | 01/07/2026 | 4,577,884 | 0.66 |
| 1,125,000 | Rockies Express Pipeline LLC** | 4.95% | 15/07/2029 | 1,059,966 | 0.15 |
| 1,330,000 | Royal Caribbean Cruises Ltd** | 4.25% | 01/07/2026 | 1,288,101 | 0.18 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,185,000 | Royal Caribbean Cruises Ltd** | 5.50% | 01/04/2028 | 2,158,613 | 0.31 |
| 1,655,000 | Royal Caribbean Cruises Ltd** | 9.25% | 15/01/2029 | 1,767,993 | 0.25 |
| 2,755,000 | SCIL IV LLC/SCIL USA Holdings LLC** | 5.38% | 01/11/2026 | 2,666,916 | 0.38 |
| 2,280,000 | SeaWorld Parks & Entertainment Inc** | 5.25% | 15/08/2029 | 2,155,908 | 0.31 |
| 3,700,000 | Select Medical Corp** | 6.25% | 15/08/2026 | 3,721,260 | 0.53 |
| 3,340,000 | Service Properties Trust** | 5.50% | 15/12/2027 | 3,105,747 | 0.45 |
| 1,510,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 15/02/2028 | 1,428,957 | 0.21 |
| 1,530,000 | Shea Homes LP/Shea Homes Funding Corp** | 4.75% | 01/04/2029 | 1,428,543 | 0.21 |
| 2,330,000 | Sirius XM Radio Inc** | 4.00% | 15/07/2028 | 2,106,899 | 0.30 |
| 1,030,000 | Sirius XM Radio Inc** | 5.00% | 01/08/2027 | 986,947 | 0.14 |
| 4,113,000 | Six Flags Entertainment Corp** | 5.50% | 15/04/2027 | 4,074,012 | 0.58 |
| 1,935,000 | SNF Group SACA** | 3.13% | 15/03/2027 | 1,781,984 | 0.26 |
| 3,600,000 | Solaris Midstream Holdings LLC** | 7.63% | 01/04/2026 | 3,615,512 | 0.52 |
| 3,430,000 | Standard Industries Inc** | 5.00% | 15/02/2027 | 3,337,280 | 0.48 |
| 1,610,000 | Starwood Property Trust Inc** | 3.63% | 15/07/2026 | 1,516,150 | 0.22 |
| 2,115,000 | Starwood Property Trust Inc** | 4.38% | 15/01/2027 | 2,004,601 | 0.29 |
| 1,350,000 | Starwood Property Trust Inc** | 7.25% | 01/04/2029 | 1,366,162 | 0.20 |
| 930,000 | Summer BC Bidco B LLC** | 5.50% | 31/10/2026 | 908,972 | 0.13 |
| 735,000 | Summit Materials LLC/Summit Materials Finance Corp** | 5.25% | 15/01/2029 | 709,354 | 0.10 |
| 940,000 | Sunoco LP** | 7.00% | 01/05/2029 | 964,058 | 0.14 |
| 1,830,000 | Sunrise HoldCo IV BV** | 5.50% | 15/01/2028 | 1,771,996 | 0.25 |
| 2,610,000 | Surgery Center Holdings Inc** | 7.25% | 15/04/2032 | 2,639,715 | 0.38 |
| 3,270,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 5.50% | 15/01/2028 | 3,131,232 | 0.45 |
| 3,090,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 6.00% | 01/03/2027 | 3,048,070 | 0.44 |
| 925,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp** | 7.38% | 15/02/2029 | 930,219 | 0.13 |
| 1,125,000 | Taylor Morrison Communities Inc** | 5.88% | 15/06/2027 | 1,120,950 | 0.16 |
| 1,712,687 | Team Health Holdings Inc** | 13.50% | 30/06/2028 | 1,903,223 | 0.27 |
| 1,705,000 | Tempo Acquisition LLC/Tempo Acquisition Finance Corp** | 5.75% | 01/06/2025 | 1,704,185 | 0.24 |
| 1,530,000 | Tenet Healthcare Corp** | 4.63% | 15/06/2028 | 1,456,366 | 0.21 |
| 1,660,000 | Tenet Healthcare Corp** | 5.13% | 01/11/2027 | 1,625,976 | 0.23 |
| 3,115,000 | Tenet Healthcare Corp** | 6.13% | 01/10/2028 | 3,101,775 | 0.45 |
| 2,420,000 | Tenet Healthcare Corp** | 6.25% | 01/02/2027 | 2,420,494 | 0.35 |
| 2,250,000 | Terex Corp** | 5.00% | 15/05/2029 | 2,136,835 | 0.31 |
| 800,000 | Thor Industries Inc** | 4.00% | 15/10/2029 | 703,227 | 0.10 |
| 1,440,000 | TK Elevator Holdco GmbH** | 7.63% | 15/07/2028 | 1,430,521 | 0.21 |
| 2,765,000 | TK Elevator US Newco Inc** | 5.25% | 15/07/2027 | 2,683,408 | 0.39 |
| 1,580,000 | TMS International Corp** | 6.25% | 15/04/2029 | 1,451,736 | 0.21 |
| 1,710,000 | TransAlta Corp* | 7.75% | 15/11/2029 | 1,785,673 | 0.26 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 775,000 | TransDigm Inc [*] | 4.63% | 15/01/2029 | 723,772 | 0.10 |
| 2,650,000 | TransDigm Inc [*] | 4.88% | 01/05/2029 | 2,484,972 | 0.36 |
| 3,125,000 | TransDigm Inc [*] | 5.50% | 15/11/2027 | 3,071,308 | 0.44 |
| 3,115,000 | TransDigm Inc ^{**} | 6.38% | 01/03/2029 | 3,134,603 | 0.45 |
| 2,330,000 | TransDigm Inc ^{**} | 6.75% | 15/08/2028 | 2,361,394 | 0.34 |
| 790,000 | TreeHouse Foods Inc [*] | 4.00% | 01/09/2028 | 710,333 | 0.10 |
| 2,410,000 | Tri Pointe Homes Inc [*] | 5.25% | 01/06/2027 | 2,353,571 | 0.34 |
| 5,685,000 | Trivium Packaging Finance BV [*] | 5.50% | 15/08/2026 | 5,576,200 | 0.80 |
| 3,085,000 | TTM Technologies Inc ^{**} | 4.00% | 01/03/2029 | 2,834,421 | 0.41 |
| 720,000 | Uber Technologies Inc ^{**} | 6.25% | 15/01/2028 | 721,494 | 0.10 |
| 3,035,000 | United Airlines Inc ^{**} | 4.38% | 15/04/2026 | 2,935,353 | 0.42 |
| 2,805,000 | Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC ^{**} | 10.50% | 15/02/2028 | 2,749,888 | 0.39 |
| 1,565,000 | US Acute Care Solutions LLC ^{**} | 9.75% | 15/05/2029 | 1,543,150 | 0.22 |
| 1,150,000 | US Foods Inc ^{**} | 4.75% | 15/02/2029 | 1,091,718 | 0.16 |
| 3,350,000 | US Foods Inc ^{**} | 6.88% | 15/09/2028 | 3,429,288 | 0.49 |
| 2,060,000 | Venture Global LNG Inc ^{**} | 8.13% | 01/06/2028 | 2,123,874 | 0.30 |
| 2,810,000 | Venture Global LNG Inc ^{**} | 9.50% | 01/02/2029 | 3,078,977 | 0.44 |
| 1,250,000 | Viking Cruises Ltd ^{**} | 5.88% | 15/09/2027 | 1,237,849 | 0.18 |
| 690,000 | Viking Cruises Ltd ^{**} | 7.00% | 15/02/2029 | 694,197 | 0.10 |
| 780,000 | VistaJet Malta Finance Plc/Vista Management Holding Inc ^{**} | 7.88% | 01/05/2027 | 690,239 | 0.10 |
| 225,000 | VistaJet Malta Finance Plc/Vista Management Holding Inc ^{**} | 9.50% | 01/06/2028 | 197,542 | 0.03 |
| 4,345,000 | VM Consolidated Inc ^{**} | 5.50% | 15/04/2029 | 4,148,112 | 0.60 |
| 4,860,000 | VOC Escrow Ltd ^{**} | 5.00% | 15/02/2028 | 4,714,253 | 0.68 |
| 745,000 | Walgreens Boots Alliance Inc ^{**} | 3.45% | 01/06/2026 | 701,338 | 0.10 |
| 2,355,000 | WESCO Distribution Inc ^{**} | 6.38% | 15/03/2029 | 2,366,452 | 0.34 |
| 1,120,000 | White Cap Buyer LLC ^{**} | 6.88% | 15/10/2028 | 1,081,788 | 0.16 |
| 1,895,000 | White Cap Buyer LLC 144A ^{**} | 6.88% | 15/10/2028 | 1,830,269 | 0.26 |
| 615,000 | William Carter Co ^{**} | 5.63% | 15/03/2027 | 607,055 | 0.09 |
| 2,900,000 | Williams Scotsman Inc ^{**} | 4.63% | 15/08/2028 | 2,744,771 | 0.39 |
| 560,000 | Williams Scotsman Inc ^{**} | 6.63% | 15/06/2029 | 564,921 | 0.08 |
| 3,765,000 | WR Grace Holdings LLC ^{**} | 4.88% | 15/06/2027 | 3,635,415 | 0.52 |
| 1,165,000 | WR Grace Holdings LLC ^{**} | 5.63% | 15/08/2029 | 1,075,004 | 0.15 |
| 4,190,000 | Wyndham Hotels & Resorts Inc ^{**} | 4.38% | 15/08/2028 | 3,909,014 | 0.56 |
| 4,520,000 | XHR LP ^{**} | 6.38% | 15/08/2025 | 4,518,720 | 0.65 |
| 665,000 | XPO Inc ^{**} | 6.25% | 01/06/2028 | 668,242 | 0.10 |
| 1,575,000 | Zayo Group Holdings Inc ^{**} | 4.00% | 01/03/2027 | 1,261,568 | 0.18 |
| 2,655,000 | ZF North America Capital Inc ^{**} | 4.75% | 29/04/2025 | 2,623,478 | 0.38 |
| 1,860,000 | ZF North America Capital Inc ^{**} | 6.88% | 14/04/2028 | 1,897,583 | 0.27 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,995,000 | Ziff Davis Inc** | 4.63% | 15/10/2030 | 1,805,756 | 0.26 |
| 795,000 | ZoomInfo Technologies LLC/ZoomInfo Finance Corp** | 3.88% | 01/02/2029 | 722,735 | 0.10 |
| Total Corporate Bonds | | | | 626,519,656 | 89.91 |
| Term Loans 6.49% (31 December 2023: 1.80%) | | | | | |
| United States Dollar | | | | | |
| 352,889 | AAdvantage Loyalty IP Ltd | 10.34% | 20/04/2028 | 365,020 | 0.05 |
| 686,992 | AppLovin Corp | 7.84% | 25/10/2028 | 689,310 | 0.10 |
| 1,830,612 | Ascend Learning LLC | 8.94% | 11/12/2028 | 1,831,097 | 0.26 |
| 4,352,792 | athenahealth Group Inc | 8.59% | 15/02/2029 | 4,343,956 | 0.62 |
| 1,930,082 | Aveanna Healthcare LLC | 9.20% | 17/07/2028 | 1,852,888 | 0.27 |
| 405,000 | Cornerstone Building Brands Inc | 9.83% | 15/05/2031 | 403,313 | 0.06 |
| 2,135,000 | Cotiviti Inc | 15.25% | 01/05/2031 | 2,127,442 | 0.31 |
| 3,485,140 | CQP Holdco LP | 8.35% | 31/12/2030 | 3,490,420 | 0.50 |
| 2,311,824 | Engineered Machinery Holdings Inc | 11.60% | 21/05/2029 | 2,310,391 | 0.33 |
| 1,820,850 | Focus Financial Partners LLC | 8.09% | 30/06/2028 | 1,821,114 | 0.26 |
| 750,000 | Gates Corp | 7.59% | 04/06/2031 | 752,066 | 0.11 |
| 689,572 | Gen Digital Inc | 7.09% | 12/09/2029 | 688,031 | 0.10 |
| 206,296 | GYP Holdings III Corp | 7.59% | 12/05/2030 | 207,199 | 0.03 |
| 1,845,678 | Ineos Quattro Holdings UK Ltd | 9.19% | 14/03/2030 | 1,845,688 | 0.26 |
| 557,404 | Ingram Micro Inc | 8.60% | 30/06/2028 | 560,453 | 0.08 |
| 1,472,600 | ITT Holdings LLC | 8.44% | 11/10/2030 | 1,475,818 | 0.21 |
| 1,055,000 | Johnstone Supply LLC | 8.33% | 09/06/2031 | 1,057,638 | 0.15 |
| 1,109,282 | Madison IAQ LLC | 8.09% | 21/06/2028 | 1,111,684 | 0.16 |
| 1,585,623 | McGraw-Hill Education Inc | 10.20% | 28/07/2028 | 1,590,356 | 0.23 |
| 2,340,427 | Medline Borrower LP | 8.09% | 23/10/2028 | 2,347,741 | 0.34 |
| 615,820 | MKS Instruments Inc | 7.83% | 17/08/2029 | 617,230 | 0.09 |
| 22,719 | National Mentor Holdings Inc | 9.18% | 02/03/2028 | 21,500 | 0.00 |
| 788,165 | National Mentor Holdings Inc | 9.19% | 02/03/2028 | 745,900 | 0.11 |
| 1,558,217 | Nautilus Power LLC | 10.85% | 16/11/2026 | 1,432,305 | 0.21 |
| 2,004,937 | Neptune BidCo US Inc | 10.41% | 11/04/2029 | 1,892,159 | 0.27 |
| 2,173,880 | Parexel International Inc | 8.71% | 15/11/2028 | 2,181,011 | 0.31 |
| 1,077,279 | Petco Health and Wellness Co Inc | 8.85% | 03/03/2028 | 996,106 | 0.14 |
| 3,715,688 | Star Parent Inc | 9.08% | 27/09/2030 | 3,717,155 | 0.53 |
| 180,556 | TransDigm Inc | 8.08% | 24/08/2028 | 181,087 | 0.03 |
| 772,552 | Weber-Stephen Products LLC | 8.71% | 30/10/2027 | 720,509 | 0.10 |
| 1,845,281 | White Cap Supply Holdings LLC | 8.59% | 19/10/2029 | 1,850,530 | 0.27 |
| Total Term Loans † | | | | 45,227,117 | 6.49 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Repurchase Agreements 1.87% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 13,000,000 | State Street Bank and Trust Co, repurchase value US\$ 13,005,731 [^] | 5.29% | 01/07/2024 | 13,000,000 | 1.87 |
| Total Repurchase Agreements [†] | | | | 13,000,000 | 1.87 |
| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
| Investment Funds 0.00% (31 December 2023: 0.03%) | | | | | |
| Pound Sterling | | | | | |
| 34,770 | NB Global Monthly Income Fund Ltd | | | 24,613 | 0.00 |
| Total Investment Funds [‡] | | | | 24,613 | 0.00 |
| Total Investments | | | | 684,771,386 | 98.27 |

[^] Collateralised by US Treasury Notes/Bonds valued at US\$ 13,260,022 in total.

Forward Currency Contracts 0.23% (31 December 2023: 2.05%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 6,252 | US\$ 4,068 | 18/07/2024 | Goldman Sachs International | 1 | 109 | 0.00 |
| AUD 13,029 | US\$ 8,660 | 18/07/2024 | UBS AG | 1 | 45 | 0.00 |
| AUD 1,215,936 | US\$ 790,945 | 18/07/2024 | Westpac Banking Corp | 8 | 21,462 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 1,501,959 | US\$ 1,662,291 | 18/07/2024 | UBS AG | 3 | 12,442 | 0.00 |
| CHF 4,645 | US\$ 5,156 | 18/07/2024 | Westpac Banking Corp | 1 | 23 | 0.00 |
| <i>CNY Hedged Classes</i> | | | | | | |
| US\$ 73,412 | CNY 530,908 | 18/07/2024 | Goldman Sachs International | 2 | 594 | 0.00 |
| US\$ 7,140 | CNY 51,716 | 18/07/2024 | Westpac Banking Corp | 6 | 47 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 164,244,651 | US\$ 175,698,170 | 18/07/2024 | UBS AG | 2 | 465,542 | 0.07 |
| € 498,093 | US\$ 531,754 | 18/07/2024 | Westpac Banking Corp | 15 | 2,485 | 0.00 |
| US\$ 690,823 | € 636,147 | 18/07/2024 | UBS AG | 1 | 8,511 | 0.00 |
| US\$ 3,067,506 | € 2,831,179 | 18/07/2024 | Westpac Banking Corp | 50 | 30,872 | 0.01 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 396,978 | US\$ 496,476 | 18/07/2024 | Goldman Sachs International | 1 | 5,393 | 0.00 |
| £ 61,971,260 | US\$ 77,438,977 | 18/07/2024 | UBS AG | 2 | 906,485 | 0.13 |
| £ 329,248 | US\$ 410,157 | 18/07/2024 | Westpac Banking Corp | 22 | 6,085 | 0.00 |
| US\$ 1,479,880 | £ 1,166,484 | 18/07/2024 | Westpac Banking Corp | 9 | 5,185 | 0.00 |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

Forward Currency Contracts 0.23% (31 December 2023: 2.05%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|------------------------|------------------------|
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 413,860 | US\$ 53,010 | 18/07/2024 | Goldman Sachs International | 1 | 26 | 0.00 |
| HKD 413,860 | US\$ 53,008 | 18/07/2024 | UBS AG | 1 | 27 | 0.00 |
| HKD 13,605 | US\$ 1,743 | 18/07/2024 | Westpac Banking Corp | 2 | 1 | 0.00 |
| US\$ 617 | HKD 4,809 | 18/07/2024 | UBS AG | 1 | 0 | 0.00 |
| <i>JPY Hedged Classes</i> | | | | | | |
| US\$ 1,426,125 | ¥ 216,321,751 | 18/07/2024 | Goldman Sachs International | 2 | 77,989 | 0.01 |
| US\$ 35,897 | ¥ 5,448,001 | 18/07/2024 | UBS AG | 2 | 1,945 | 0.00 |
| US\$ 2,726,003 | ¥ 421,475,322 | 18/07/2024 | Westpac Banking Corp | 3 | 99,332 | 0.01 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 21,161 | US\$ 15,597 | 18/07/2024 | Goldman Sachs International | 1 | 30 | 0.00 |
| SGD 4,437,709 | US\$ 3,276,300 | 18/07/2024 | Westpac Banking Corp | 11 | 726 | 0.00 |
| US\$ 16,186 | SGD 21,871 | 18/07/2024 | Goldman Sachs International | 1 | 35 | 0.00 |
| US\$ 17,913 | SGD 24,123 | 18/07/2024 | UBS AG | 1 | 99 | 0.00 |
| US\$ 192,231 | SGD 258,358 | 18/07/2024 | Westpac Banking Corp | 13 | 1,444 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 1,646,934 | 0.23 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 686,418,320 | 98.50 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.92%) (31 December 2023: (0.42%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 2,933,110 | £ 2,336,080 | 18/07/2024 | UBS AG | 1 | (20,215) | (0.00) |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 3,000 | US\$ 2,006 | 18/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| US\$ 16,996 | AUD 25,834 | 18/07/2024 | Goldman Sachs International | 4 | (264) | (0.00) |
| US\$ 486,333 | AUD 730,743 | 18/07/2024 | Westpac Banking Corp | 7 | (1,900) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 3,932 | US\$ 4,429 | 18/07/2024 | UBS AG | 1 | (45) | (0.00) |
| US\$ 905,519 | CHF 818,155 | 18/07/2024 | UBS AG | 3 | (6,750) | (0.00) |
| US\$ 7,911 | CHF 7,136 | 18/07/2024 | Westpac Banking Corp | 2 | (46) | (0.00) |
| <i>CNY Hedged Classes</i> | | | | | | |
| CNY 2,587,100 | US\$ 357,736 | 18/07/2024 | Goldman Sachs International | 2 | (2,893) | (0.00) |
| CNY 18,000 | US\$ 2,500 | 18/07/2024 | Westpac Banking Corp | 1 | (31) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,412,456 | US\$ 1,519,048 | 18/07/2024 | Goldman Sachs International | 2 | (4,091) | (0.00) |

Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

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

Forward Currency Contracts (0.92%) (31 December 2023: (0.42%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-------------------|------------------|-----------------------------|-----------|-------------------------|--------------------|
| <i>EUR Hedged Classes (continued)</i> | | | | | | |
| € 3,811,184 | US\$ 4,131,874 | 18/07/2024 | Westpac Banking Corp | 27 | (44,119) | (0.01) |
| US\$ 55,519,110 | € 51,901,514 | 18/07/2024 | UBS AG | 3 | (148,842) | (0.02) |
| US\$ 5,206,443 | € 4,863,924 | 18/07/2024 | Westpac Banking Corp | 12 | (10,450) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 324,380 | US\$ 414,618 | 18/07/2024 | Goldman Sachs International | 1 | (4,529) | (0.00) |
| £ 1,545,428 | US\$ 1,958,255 | 18/07/2024 | Westpac Banking Corp | 22 | (4,491) | (0.00) |
| US\$ 397,413 | £ 319,400 | 18/07/2024 | Goldman Sachs International | 1 | (6,379) | (0.00) |
| US\$ 5,443,061 | £ 4,355,860 | 18/07/2024 | UBS AG | 2 | (63,715) | (0.01) |
| US\$ 377,535 | £ 302,982 | 18/07/2024 | Westpac Banking Corp | 8 | (5,502) | (0.00) |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 5,459 | US\$ 700 | 18/07/2024 | UBS AG | 1 | (0) | (0.00) |
| US\$ 565 | HKD 4,415 | 18/07/2024 | UBS AG | 1 | (1) | (0.00) |
| US\$ 1,978 | HKD 15,450 | 18/07/2024 | Westpac Banking Corp | 3 | (1) | (0.00) |
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 16,616,044,288 | US\$ 109,465,443 | 18/07/2024 | UBS AG | 4 | (5,912,773) | (0.85) |
| ¥ 686,021,460 | US\$ 4,475,288 | 18/07/2024 | Westpac Banking Corp | 6 | (199,941) | (0.03) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 763,443 | US\$ 566,058 | 18/07/2024 | Westpac Banking Corp | 25 | (2,291) | (0.00) |
| US\$ 14,450 | SGD 19,582 | 18/07/2024 | Goldman Sachs International | 1 | (11) | (0.00) |
| US\$ 386,417 | SGD 523,446 | 18/07/2024 | Westpac Banking Corp | 6 | (121) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (6,439,402) | (0.92) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (6,439,402) | (0.92) |
| Net Financial Assets at Fair Value through Profit or Loss | 679,978,918 | 97.58 |
| Other Net Assets | 16,861,078 | 2.42 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 696,839,996 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 54,397,902 | 7.62 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 572,121,754 | 80.18 |
| † Other transferable securities and/or money market instruments | 58,227,117 | 8.16 |
| µ Investment funds | 24,613 | 0.00 |
| ∞ Financial derivative instruments that are traded OTC | (4,792,468) | (0.67) |
| Total Investments | 679,978,918 | 95.29 |

Strategic Income - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
|--|--|--------|------------|--------------------|-----------------|
| Treasury Bills 4.44% (31 December 2023: 10.95%) | | | | | |
| United States Dollar | | | | | |
| 51,840,000 | United States Treasury Bill | 0.00% | 08/08/2024 | 51,553,541 | 1.72 |
| 82,600,000 | United States Treasury Bill | 0.00% | 10/10/2024 | 81,397,275 | 2.72 |
| Total Treasury Bills ** | | | | 132,950,816 | 4.44 |
| Agency Bonds 0.03% (31 December 2023: 0.04%) | | | | | |
| United States Dollar | | | | | |
| 690,000 | Federal National Mortgage Association | 5.63% | 15/07/2037 | 757,407 | 0.03 |
| Total Agency Bonds ** | | | | 757,407 | 0.03 |
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) | | | | | |
| Euro | | | | | |
| 4,000,000 | Auto ABS Italian Stella Loans 2024-1 Srl Class B | 4.84% | 29/12/2036 | 4,296,768 | 0.14 |
| 6,700,000 | Miltonia Mortgage Finance Srl Series 1 Class B | 5.09% | 28/04/2062 | 7,037,326 | 0.24 |
| 1,900,000 | Quarzo Srl Series 2024-1 Class C | 6.00% | 15/06/2041 | 2,048,522 | 0.07 |
| Total Euro | | | | 13,382,616 | 0.45 |
| Pound Sterling | | | | | |
| 6,807,000 | Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2 | 6.17% | 28/05/2039 | 8,661,950 | 0.29 |
| Total Pound Sterling | | | | 8,661,950 | 0.29 |
| United States Dollar | | | | | |
| 4,650,000 | 1211 Avenue of the Americas Trust 2015-1211 Class A1A2 | 3.90% | 10/08/2035 | 4,488,427 | 0.15 |
| 2,684,000 | 1211 Avenue of the Americas Trust 2015-1211 Class C | 4.28% | 10/08/2035 | 2,547,800 | 0.09 |
| 2,000,000 | 1988 CLO 5 Ltd Series 2024-5X Class D1 | 8.63% | 15/07/2037 | 2,007,500 | 0.07 |
| 1,000,000 | 1988 CLO 5 Ltd Series 2024-5X Class E | 11.63% | 15/07/2037 | 1,000,000 | 0.03 |
| 2,000,000 | AGL CLO 9 Ltd Series 2020-9X Class DR | 8.87% | 20/04/2037 | 2,015,930 | 0.07 |
| 1,799,500 | Avis Budget Rental Car Funding AESOP LLC Class B | 3.55% | 22/09/2025 | 1,793,539 | 0.06 |
| 2,000,000 | Bain Capital CLO 2024-1 Ltd Series 2024-1X Class E | 12.12% | 16/04/2037 | 2,047,823 | 0.07 |
| 7,000,000 | Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class A1 | 6.85% | 15/07/2037 | 7,046,900 | 0.24 |
| 1,000,000 | Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class D1 | 9.03% | 15/07/2037 | 1,004,358 | 0.03 |
| 1,700,000 | Ballyrock CLO 14 Ltd Series 2020-14X Class A1AR | 6.68% | 20/07/2037 | 1,700,000 | 0.06 |
| 3,884,128 | BANK 2017-BNK4 Class A3 | 3.36% | 15/05/2050 | 3,702,182 | 0.12 |
| 7,381,000 | BANK 2017-BNK9 Class A4 | 3.54% | 15/11/2054 | 6,938,674 | 0.23 |
| 5,882,500 | Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 Class A4 | 3.57% | 15/02/2050 | 5,609,870 | 0.19 |
| 1,080,000 | Benchmark 2018-B8 Mortgage Trust Class B | 4.73% | 15/01/2052 | 979,603 | 0.03 |
| 3,110,000 | BXP Trust 2017-GM Class A | 3.38% | 13/06/2039 | 2,892,829 | 0.10 |
| 4,850,000 | BXP Trust 2017-GM Class C | 3.54% | 13/06/2039 | 4,428,429 | 0.15 |
| 2,000,000 | Canyon CLO 2023-2 Ltd Series 2023-2X Class D | 8.92% | 15/05/2037 | 2,008,623 | 0.07 |
| 1,500,000 | Canyon CLO 2023-2 Ltd Series 2023-2X Class E | 11.97% | 15/05/2037 | 1,520,382 | 0.05 |
| 1,224,002 | Carlyle Global Market Strategies CLO 2014-5 Ltd Series 2014-5X Class A1RR | 6.70% | 15/07/2031 | 1,225,688 | 0.04 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,412,000 | CD 2016-CD2 Mortgage Trust Class A4 | 3.53% | 10/11/2049 | 3,185,772 | 0.11 |
| 2,003,882 | Citigroup Commercial Mortgage Trust 2013-375P Class A | 3.25% | 10/05/2035 | 1,944,960 | 0.06 |
| 2,044,000 | Citigroup Commercial Mortgage Trust 2013-375P Class C | 3.63% | 10/05/2035 | 1,949,645 | 0.07 |
| 12,501,562 | Citigroup Commercial Mortgage Trust 2014-GC25 Class XA | 1.07% | 10/10/2047 | 878 | 0.00 |
| 14,115,406 | Citigroup Commercial Mortgage Trust 2015-GC27 Class XA | 1.45% | 10/02/2048 | 49,078 | 0.00 |
| 970,000 | Citigroup Commercial Mortgage Trust 2017-P8 Class C | 4.40% | 15/09/2050 | 827,875 | 0.03 |
| 2,550,886 | COLT 2024-2 Mortgage Loan Trust Class A2 | 6.33% | 25/04/2069 | 2,553,265 | 0.09 |
| 2,039,945 | COLT 2024-2 Mortgage Loan Trust Class A3 | 6.43% | 25/04/2069 | 2,042,662 | 0.07 |
| 7,463,491 | COLT 2024-INV2 Mortgage Loan Trust Class A1 | 6.42% | 25/05/2069 | 7,520,133 | 0.25 |
| 1,975,000 | COMM 2013-CCRE8 Mortgage Trust Class D | 3.66% | 10/06/2046 | 1,890,385 | 0.06 |
| 1,727,979 | COMM 2014-CCRE17 Mortgage Trust Class XA | 0.83% | 10/05/2047 | 100 | 0.00 |
| 2,300,000 | COMM 2014-CCRE21 Mortgage Trust Class AM | 3.99% | 10/12/2047 | 2,215,976 | 0.07 |
| 487,323 | COMM 2014-UBS3 Mortgage Trust Class XA | 0.90% | 10/06/2047 | 32 | 0.00 |
| 12,151,930 | COMM 2014-UBS6 Mortgage Trust Class XA | 0.96% | 10/12/2047 | 3,106 | 0.00 |
| 629,000 | COMM 2015-CCRE24 Mortgage Trust Class B | 4.49% | 10/08/2048 | 603,282 | 0.02 |
| 4,340,000 | Connecticut Avenue Securities Trust 2020-R01 Class 1B1 | 8.70% | 25/01/2040 | 4,527,376 | 0.15 |
| 1,900,000 | Connecticut Avenue Securities Trust 2020-R02 Class 2B1 | 8.45% | 25/01/2040 | 1,957,747 | 0.07 |
| 7,801,348 | Connecticut Avenue Securities Trust 2021-R01 Class 1B1 | 8.44% | 25/10/2041 | 8,039,853 | 0.27 |
| 4,175,000 | Connecticut Avenue Securities Trust 2021-R03 Class 1B1 | 8.09% | 25/12/2041 | 4,266,594 | 0.14 |
| 4,538,000 | Connecticut Avenue Securities Trust 2022-R01 Class 1B1 | 8.49% | 25/12/2041 | 4,700,001 | 0.16 |
| 3,725,000 | Connecticut Avenue Securities Trust 2022-R01 Class 1M2 | 7.24% | 25/12/2041 | 3,773,021 | 0.13 |
| 7,651,000 | Connecticut Avenue Securities Trust 2022-R02 Class 2B1 | 9.84% | 25/01/2042 | 8,064,634 | 0.27 |
| 1,855,652 | Connecticut Avenue Securities Trust 2022-R02 Class 2M2 | 8.34% | 25/01/2042 | 1,907,104 | 0.06 |
| 5,195,000 | Connecticut Avenue Securities Trust 2022-R03 Class 1M2 | 8.84% | 25/03/2042 | 5,474,730 | 0.18 |
| 4,728,819 | Connecticut Avenue Securities Trust 2022-R04 Class 1M2 | 8.44% | 25/03/2042 | 4,931,720 | 0.16 |
| 7,838,000 | Connecticut Avenue Securities Trust 2022-R08 Class 1B1 | 10.94% | 25/07/2042 | 8,638,432 | 0.29 |
| 609,000 | Connecticut Avenue Securities Trust 2022-R08 Class 1M2 | 8.94% | 25/07/2042 | 645,972 | 0.02 |
| 4,889,000 | Connecticut Avenue Securities Trust 2022-R09 Class 2M2 | 10.09% | 25/09/2042 | 5,340,511 | 0.18 |
| 5,075,000 | Connecticut Avenue Securities Trust 2023-R02 Class 1B1 | 10.89% | 25/01/2043 | 5,625,919 | 0.19 |
| 5,075,000 | Connecticut Avenue Securities Trust 2023-R04 Class 1B1 | 10.69% | 25/05/2043 | 5,604,880 | 0.19 |
| 7,490,000 | Connecticut Avenue Securities Trust 2023-R05 Class 1B1 | 10.09% | 25/06/2043 | 8,181,979 | 0.27 |
| 6,910,000 | Connecticut Avenue Securities Trust 2024-R01 Class 1B1 | 8.04% | 25/01/2044 | 7,060,779 | 0.24 |
| 6,553,000 | Connecticut Avenue Securities Trust 2024-R01 Class 1M2 | 7.14% | 25/01/2044 | 6,652,603 | 0.22 |
| 7,750,000 | CSAIL 2018-CX11 Commercial Mortgage Trust Class A5 | 4.03% | 15/04/2051 | 7,413,189 | 0.25 |
| 1,465,000 | DBJPM 16-C1 Mortgage Trust Class A4 | 3.28% | 10/05/2049 | 1,398,919 | 0.05 |
| 7,409,000 | Eleven Madison Trust 2015-11MD Mortgage Trust Class A | 3.67% | 10/09/2035 | 7,078,332 | 0.24 |
| 6,500,000 | Empower CLO 2023-3 Ltd Series 2023-3X Class A | 7.13% | 20/01/2037 | 6,556,802 | 0.22 |
| 4,283,647 | Fannie Mae Connecticut Avenue Securities Class 1M2 | 7.80% | 25/01/2031 | 4,384,028 | 0.15 |
| 946,703 | Fannie Mae Connecticut Avenue Securities Class 2M2 | 7.65% | 25/08/2030 | 964,945 | 0.03 |
| 3,230,834 | Fannie Mae Connecticut Avenue Securities Class 2M2 | 8.00% | 25/12/2030 | 3,326,960 | 0.11 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,538,500 | Fannie Mae Connecticut Avenue Securities Class 2M2 | 8.25% | 25/02/2030 | 3,663,927 | 0.12 |
| 3,783,025 | Fannie Mae Interest Strip Class C24 | 4.00% | 25/08/2043 | 709,045 | 0.02 |
| 2,513,684 | Fannie Mae Interest Strip Class C26 | 4.00% | 25/10/2041 | 437,557 | 0.01 |
| 11,414,595 | Fannie Mae Interest Strip Class C29 | 3.37% | 25/05/2053 | 1,715,834 | 0.06 |
| 5,659,048 | Fannie Mae REMICS Class AI | 3.50% | 25/11/2051 | 1,057,154 | 0.04 |
| 3,000,000 | Fannie Mae REMICS Class FA | 6.50% | 25/07/2054 | 3,002,629 | 0.10 |
| 1,701,037 | Fannie Mae REMICS Class HS | 0.55% | 25/06/2046 | 197,795 | 0.01 |
| 1,622,905 | Fannie Mae REMICS Class SB | 0.65% | 25/03/2046 | 148,268 | 0.00 |
| 2,552,261 | Fannie Mae REMICS Class SN | 0.65% | 25/07/2049 | 268,705 | 0.01 |
| 2,842,109 | Fannie Mae REMICS Class ST | 0.65% | 25/12/2044 | 298,595 | 0.01 |
| 1,735,506 | Freddie Mac REMICS Class BI | 4.50% | 25/02/2050 | 365,375 | 0.01 |
| 8,200,403 | Freddie Mac REMICS Class DI | 4.00% | 25/10/2048 | 1,631,598 | 0.05 |
| 1,610,344 | Freddie Mac REMICS Class EC | 1.50% | 25/02/2049 | 1,255,504 | 0.04 |
| 9,010,060 | Freddie Mac REMICS Class EI | 4.50% | 25/05/2050 | 1,809,378 | 0.06 |
| 12,074,515 | Freddie Mac REMICS Class HI | 3.50% | 25/07/2051 | 2,313,599 | 0.08 |
| 7,901,531 | Freddie Mac REMICS Class IO | 4.50% | 25/05/2050 | 1,584,532 | 0.05 |
| 1,600,256 | Freddie Mac REMICS Class LI | 4.00% | 25/12/2048 | 317,953 | 0.01 |
| 987,485 | Freddie Mac REMICS Class SA | 0.55% | 15/10/2046 | 112,973 | 0.00 |
| 1,415,400 | Freddie Mac REMICS Class SA | 0.70% | 15/03/2045 | 160,110 | 0.01 |
| 5,581,000 | Freddie Mac STACR REMIC Trust 2021-DNA6 Class B1 | 8.74% | 25/10/2041 | 5,787,903 | 0.19 |
| 8,092,000 | Freddie Mac STACR REMIC Trust 2021-DNA7 Class B1 | 8.99% | 25/11/2041 | 8,454,337 | 0.28 |
| 8,045,000 | Freddie Mac STACR REMIC Trust 2021-HQA4 Class B1 | 9.09% | 25/12/2041 | 8,343,144 | 0.28 |
| 10,317,000 | Freddie Mac STACR REMIC Trust 2022-DNA1 Class M2 | 7.84% | 25/01/2042 | 10,527,154 | 0.35 |
| 6,654,000 | Freddie Mac STACR REMIC Trust 2022-DNA2 Class B1 | 10.09% | 25/02/2042 | 7,107,724 | 0.24 |
| 6,991,000 | Freddie Mac STACR REMIC Trust 2022-DNA2 Class M2 | 9.09% | 25/02/2042 | 7,351,506 | 0.25 |
| 3,100,000 | Freddie Mac STACR REMIC Trust 2022-DNA3 Class B1 | 10.99% | 25/04/2042 | 3,376,808 | 0.11 |
| 8,965,162 | Freddie Mac STACR REMIC Trust 2022-DNA3 Class M1B | 8.24% | 25/04/2042 | 9,328,402 | 0.31 |
| 4,026,000 | Freddie Mac STACR REMIC Trust 2022-DNA3 Class M2 | 9.69% | 25/04/2042 | 4,305,238 | 0.14 |
| 3,507,000 | Freddie Mac STACR REMIC Trust 2022-DNA4 Class M1B | 8.69% | 25/05/2042 | 3,686,432 | 0.12 |
| 963,000 | Freddie Mac STACR REMIC Trust 2022-DNA5 Class M1B | 9.84% | 25/06/2042 | 1,045,838 | 0.03 |
| 5,174,000 | Freddie Mac STACR REMIC Trust 2022-DNA5 Class M2 | 12.09% | 25/06/2042 | 5,875,229 | 0.20 |
| 8,300,000 | Freddie Mac STACR REMIC Trust 2022-DNA6 Class M2 | 11.09% | 25/09/2042 | 9,290,065 | 0.31 |
| 6,850,000 | Freddie Mac STACR REMIC Trust 2022-HQA1 Class B1 | 12.34% | 25/03/2042 | 7,636,636 | 0.26 |
| 2,373,000 | Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1B | 8.84% | 25/03/2042 | 2,495,926 | 0.08 |
| 4,211,000 | Freddie Mac STACR REMIC Trust 2022-HQA1 Class M2 | 10.59% | 25/03/2042 | 4,564,944 | 0.15 |
| 2,635,000 | Freddie Mac STACR REMIC Trust 2022-HQA3 Class M1B | 8.89% | 25/08/2042 | 2,786,825 | 0.09 |
| 5,320,000 | Freddie Mac STACR REMIC Trust 2024-DNA1 Class M2 | 7.29% | 25/02/2044 | 5,381,261 | 0.18 |
| 6,172,000 | Freddie Mac STACR REMIC Trust 2024-HQA1 Class M2 | 7.34% | 25/03/2044 | 6,216,642 | 0.21 |
| 2,000,000 | GoldenTree Loan Management US CLO 19 Ltd Series 2024-19X Class D | 8.68% | 20/04/2037 | 2,042,520 | 0.07 |
| 1,500,000 | GoldenTree Loan Management US CLO 19 Ltd Series 2024-19X Class E | 11.28% | 20/04/2037 | 1,526,003 | 0.05 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,000,000 | Goldentree Loan Management US CLO 9 Ltd Series 2021-9X Class DR | 8.67% | 20/04/2037 | 1,016,672 | 0.03 |
| 1,500,000 | Goldentree Loan Management US CLO 9 Ltd Series 2021-9X Class ER | 11.62% | 20/04/2037 | 1,547,686 | 0.05 |
| 4,292,720 | Government National Mortgage Association Class AB | 1.00% | 20/07/2050 | 3,262,831 | 0.11 |
| 8,958,155 | Government National Mortgage Association Class CI | 2.00% | 20/10/2050 | 1,075,443 | 0.04 |
| 6,982,406 | Government National Mortgage Association Class DI | 2.50% | 20/02/2051 | 972,416 | 0.03 |
| 3,151,532 | Government National Mortgage Association Class HE | 2.00% | 20/06/2051 | 2,566,847 | 0.09 |
| 12,353,703 | Government National Mortgage Association Class IE | 3.50% | 20/08/2051 | 2,268,394 | 0.08 |
| 8,899,860 | Government National Mortgage Association Class IG | 3.50% | 20/10/2051 | 1,329,373 | 0.04 |
| 6,348,474 | Government National Mortgage Association Class IO | 2.50% | 20/11/2051 | 890,548 | 0.03 |
| 3,611,700 | Government National Mortgage Association Class KA | 1.00% | 20/08/2050 | 2,736,655 | 0.09 |
| 3,180,509 | Government National Mortgage Association Class NC | 1.50% | 20/07/2051 | 2,559,524 | 0.09 |
| 10,154,892 | Government National Mortgage Association Class NI | 3.00% | 20/07/2051 | 1,470,510 | 0.05 |
| 9,438,937 | Government National Mortgage Association Class PI | 3.50% | 20/02/2052 | 1,282,969 | 0.04 |
| 3,462,253 | Government National Mortgage Association Class WK | 1.00% | 20/06/2050 | 2,582,778 | 0.09 |
| 860,643 | GS Mortgage Securities Trust 2014-GC20 Class B | 4.53% | 10/04/2047 | 832,998 | 0.03 |
| 9,391,153 | GS Mortgage Securities Trust 2014-GC26 Class XA | 1.03% | 10/11/2047 | 3,453 | 0.00 |
| 9,586,983 | GS Mortgage Securities Trust 2015-GC30 Class XA | 0.85% | 10/05/2050 | 32,794 | 0.00 |
| 2,583,000 | GS Mortgage Securities Trust 2015-GS1 Class AS | 4.04% | 10/11/2048 | 2,377,144 | 0.08 |
| 1,250,000 | GS Mortgage Securities Trust 2016-GS2 Class B | 3.76% | 10/05/2049 | 1,180,412 | 0.04 |
| 4,764,000 | GS Mortgage Securities Trust 2016-GS2 Class C | 4.85% | 10/05/2049 | 4,459,307 | 0.15 |
| 2,514,000 | GS Mortgage Securities Trust 2016-GS4 Class B | 3.97% | 10/11/2049 | 2,255,859 | 0.08 |
| 2,973,000 | GS Mortgage Securities Trust 2017-GS6 Class B | 3.87% | 10/05/2050 | 2,524,422 | 0.08 |
| 2,409,525 | Hilton Grand Vacations Trust 2018-A Class A | 3.54% | 25/02/2032 | 2,367,534 | 0.08 |
| 1,748,000 | Hilton USA Trust 2016-HHV Class C | 4.33% | 05/11/2038 | 1,666,789 | 0.06 |
| 1,914,000 | Hilton USA Trust 2016-HHV Class D | 4.33% | 05/11/2038 | 1,809,692 | 0.06 |
| 1,425,000 | Hilton USA Trust 2016-HHV Class E | 4.33% | 05/11/2038 | 1,333,185 | 0.04 |
| 1,000,000 | HPS Loan Management 2023-17 Ltd Series 2023-17X Class A | 7.18% | 23/04/2036 | 1,007,200 | 0.03 |
| 3,860,000 | Hudson Yards 2016-10HY Mortgage Trust Class A | 2.84% | 10/08/2038 | 3,612,462 | 0.12 |
| 1,800,000 | Hudson Yards 2016-10HY Mortgage Trust Class C | 3.08% | 10/08/2038 | 1,666,682 | 0.06 |
| 500,000 | Hudson Yards 2016-10HY Mortgage Trust Class E | 3.08% | 10/08/2038 | 450,623 | 0.02 |
| 1,000,000 | Invesco US CLO 2023-1 Ltd Series 2023-1X Class DR | 9.13% | 22/04/2037 | 1,009,611 | 0.03 |
| 2,000,000 | Invesco US CLO 2023-1 Ltd Series 2023-1X Class ER | 12.18% | 22/04/2037 | 2,030,129 | 0.07 |
| 2,000,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class D1R | 9.05% | 15/04/2037 | 2,024,760 | 0.07 |
| 2,000,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER | 12.72% | 15/04/2037 | 2,053,723 | 0.07 |
| 2,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class D | 8.92% | 15/07/2037 | 2,033,733 | 0.07 |
| 2,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class E | 11.97% | 15/07/2037 | 2,027,666 | 0.07 |
| 7,583,000 | J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE Class A | 2.95% | 06/09/2038 | 7,116,950 | 0.24 |
| 4,134,214 | JP Morgan Mortgage Trust 2023-HE3 Class A1 | 6.93% | 25/05/2054 | 4,175,622 | 0.14 |
| 4,135,000 | JP Morgan Mortgage Trust 2023-HE3 Class M1 | 7.43% | 25/05/2054 | 4,172,431 | 0.14 |
| 321,000 | JP Morgan Mortgage Trust 2023-HE3 Class M2 | 7.83% | 25/05/2054 | 324,700 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,181,059 | JP Morgan Mortgage Trust 2024-HE1 Class A1 | 6.83% | 25/08/2054 | 3,201,257 | 0.11 |
| 1,309,000 | JP Morgan Mortgage Trust 2024-HE1 Class M1 | 7.33% | 25/08/2054 | 1,317,655 | 0.04 |
| 995,000 | JP Morgan Mortgage Trust 2024-HE1 Class M2 | 7.73% | 25/08/2054 | 1,001,572 | 0.03 |
| 5,425,139 | JP Morgan Mortgage Trust 2024-HE2 Class A1 | 6.53% | 25/10/2054 | 5,455,758 | 0.18 |
| 2,249,000 | JP Morgan Mortgage Trust 2024-HE2 Class M1 | 7.03% | 25/10/2054 | 2,264,473 | 0.08 |
| 2,200,000 | JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5 | 3.45% | 15/09/2050 | 2,046,725 | 0.07 |
| 1,113,000 | JPMDB Commercial Mortgage Securities Trust 2017-C7 Class A5 | 3.41% | 15/10/2050 | 1,038,993 | 0.03 |
| 7,000,000 | Katayma CLO II Ltd Series 2024-2X Class A1 | 6.94% | 20/04/2037 | 7,037,386 | 0.23 |
| 3,000,000 | Katayma CLO II Ltd Series 2024-2X Class D | 9.79% | 20/04/2037 | 3,076,336 | 0.10 |
| 251,884 | Laurel Road Prime Student Loan Trust 2017-B Class BFX | 3.02% | 25/08/2042 | 248,621 | 0.01 |
| 4,005,000 | MetroNet Infrastructure Issuer LLC Class A2 | 6.23% | 20/04/2054 | 4,054,835 | 0.14 |
| 2,433,000 | MetroNet Infrastructure Issuer LLC Class A2 | 6.35% | 20/10/2052 | 2,472,453 | 0.08 |
| 2,809,000 | MetroNet Infrastructure Issuer LLC Class B | 7.59% | 20/04/2054 | 2,844,602 | 0.10 |
| 1,200,000 | Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Class C | 4.56% | 15/05/2050 | 1,097,498 | 0.04 |
| 2,726,000 | Morgan Stanley Capital I Trust 2017-H1 Class C | 4.28% | 15/06/2050 | 2,439,684 | 0.08 |
| 2,866,000 | Morgan Stanley Capital I Trust 2018-H3 Class C | 5.01% | 15/07/2051 | 2,572,746 | 0.09 |
| 2,340,000 | Morgan Stanley Capital I Trust 2018-H4 Class C | 5.22% | 15/12/2051 | 2,085,359 | 0.07 |
| 6,125,000 | Morgan Stanley Capital I Trust 2018-L1 Class AS | 4.64% | 15/10/2051 | 5,832,640 | 0.19 |
| 310,000 | Navient Student Loan Trust 2018-EA Class B | 4.44% | 15/12/2059 | 295,903 | 0.01 |
| 7,027,604 | New Residential Mortgage Loan Trust 2024-RPL1 Class A | 3.80% | 25/01/2064 | 6,513,974 | 0.22 |
| 2,000,000 | Oaktree CLO 2024-25 Ltd Series 2024-25X Class D | 8.95% | 20/04/2037 | 2,033,809 | 0.07 |
| 1,500,000 | Oaktree CLO 2024-25 Ltd Series 2024-25X Class E | 11.89% | 20/04/2037 | 1,519,894 | 0.05 |
| 1,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1 | 8.78% | 20/04/2037 | 1,003,848 | 0.03 |
| 2,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class E | 11.83% | 20/04/2037 | 2,028,205 | 0.07 |
| 3,952,244 | OBX Trust Series 2023-NQM7 Class A1 | 6.84% | 25/04/2063 | 4,005,594 | 0.13 |
| 8,163,354 | OBX Trust Series 2024-NQM4 Class A1 | 6.07% | 25/01/2064 | 8,156,535 | 0.27 |
| 3,920,037 | OBX Trust Series 2024-NQM6 Class A1 | 6.45% | 25/02/2064 | 3,951,614 | 0.13 |
| 4,064,400 | OBX Trust Series 2024-NQM6 Class A3 | 6.85% | 25/02/2064 | 4,098,893 | 0.14 |
| 3,000,000 | Ocean Trails CLO XV Ltd Series 2024-15X Class D1 | 10.00% | 15/01/2037 | 3,065,396 | 0.10 |
| 1,000,000 | Ocean Trails CLO XV Ltd Series 2024-15X Class E | 13.13% | 15/01/2037 | 1,014,401 | 0.03 |
| 3,428,298 | OCP CLO 2014-5 Ltd Class A1R | 6.67% | 26/04/2031 | 3,431,890 | 0.11 |
| 397,301 | Octagon Investment Partners 35 Ltd Series 2018-1X Class A1A | 6.60% | 20/01/2031 | 397,658 | 0.01 |
| 1,000,000 | OHA Credit Funding 17 Ltd Series 2024-17X Class D1 | 8.61% | 20/04/2037 | 1,002,657 | 0.03 |
| 7,000,000 | OHA Credit Funding 18 Ltd Series 2024-18X Class A1 | 6.79% | 20/04/2037 | 7,007,044 | 0.23 |
| 2,000,000 | OHA Credit Funding 18 Ltd Series 2024-18X Class D1 | 8.74% | 20/04/2037 | 2,096,588 | 0.07 |
| 2,000,000 | OHA Credit Funding 18 Ltd Series 2024-18X Class E | 11.69% | 20/04/2037 | 2,018,739 | 0.07 |
| 1,565,350 | One Market Plaza Trust 2017-1MKT Class A | 3.61% | 10/02/2032 | 1,402,647 | 0.05 |
| 2,496,000 | One Market Plaza Trust 2017-1MKT Class B | 3.85% | 10/02/2032 | 2,163,749 | 0.07 |
| 3,925,000 | One Market Plaza Trust 2017-1MKT Class D | 4.15% | 10/02/2032 | 3,268,230 | 0.11 |
| 3,337,000 | OneMain Financial Issuance Trust 2022-2 Class A | 4.89% | 14/10/2034 | 3,312,319 | 0.11 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,000,000 | Peebles Park CLO Ltd Series 2024-1X Class D | 8.80% | 21/04/2037 | 2,083,597 | 0.07 |
| 2,000,000 | Regatta XXVII Funding Ltd Series 2024-1X Class D | 9.00% | 26/04/2037 | 2,032,933 | 0.07 |
| 1,000,000 | RR 28 Ltd Series 2024-28RX Class DR | 12.29% | 15/04/2037 | 1,043,030 | 0.03 |
| 2,490,000 | Shops at Crystals Trust 2016-CSTL Class A | 3.13% | 05/07/2036 | 2,357,429 | 0.08 |
| 995,000 | Shops at Crystals Trust 2016-CSTL Class D | 3.86% | 05/07/2036 | 928,438 | 0.03 |
| 2,917,628 | SoFi Professional Loan Program 2017-D LLC Class A2FX | 2.65% | 25/09/2040 | 2,827,662 | 0.09 |
| 1,029,116 | SoFi Professional Loan Program 2017-E LLC Class B | 3.49% | 26/11/2040 | 996,195 | 0.03 |
| 900,000 | SoFi Professional Loan Program 2017-F LLC Class BFX | 3.62% | 25/01/2041 | 821,870 | 0.03 |
| 2,943,350 | SoFi Professional Loan Program 2018-A LLC Class A2B | 2.95% | 25/02/2042 | 2,888,124 | 0.10 |
| 3,000,000 | SoFi Professional Loan Program 2018-A LLC Class B | 3.61% | 25/02/2042 | 2,747,274 | 0.09 |
| 1,369,019 | SoFi Professional Loan Program 2018-B Trust Class A2FX | 3.34% | 25/08/2047 | 1,344,971 | 0.04 |
| 93,206 | SoFi Professional Loan Program 2018-C Trust Class A2FX | 3.59% | 25/01/2048 | 90,714 | 0.00 |
| 204,239 | SoFi Professional Loan Program 2018-D Trust Class A2FX | 3.60% | 25/02/2048 | 198,617 | 0.01 |
| 650,000 | SoFi Professional Loan Program 2018-D Trust Class BFX | 4.14% | 25/02/2048 | 594,391 | 0.02 |
| 2,000,000 | Symphony CLO 42 Ltd Series 2024-42X Class D | 8.81% | 17/04/2037 | 2,086,726 | 0.07 |
| 2,250,000 | Symphony CLO 42 Ltd Series 2024-42X Class E | 12.06% | 17/04/2037 | 2,333,857 | 0.08 |
| 7,000,000 | Symphony CLO 43 Ltd Series 2024-43X Class A1 | 6.85% | 15/04/2037 | 7,004,334 | 0.23 |
| 2,000,000 | Symphony CLO 43 Ltd Series 2024-43X Class D1 | 9.13% | 15/04/2037 | 2,098,692 | 0.07 |
| 2,500,000 | Symphony CLO 43 Ltd Series 2024-43X Class E | 12.08% | 15/04/2037 | 2,547,519 | 0.09 |
| 5,666,250 | Taco Bell Funding LLC Class A23 | 4.97% | 25/05/2046 | 5,562,547 | 0.19 |
| 4,334,828 | Taco Bell Funding LLC Class A2II | 4.94% | 25/11/2048 | 4,221,122 | 0.14 |
| 3,107,000 | Trafigura Securitisation Finance Plc Class A2 | 5.98% | 15/11/2027 | 3,119,229 | 0.10 |
| 4,108,000 | Trafigura Securitisation Finance Plc Class B | 7.29% | 15/11/2027 | 4,123,148 | 0.14 |
| 1,000,000 | TRESTLES CLO 2017-1 Ltd Series 2017-1A Class A1RR | 0.00% | 25/07/2037 | 1,000,750 | 0.03 |
| 6,000,000 | TRESTLES CLO 2017-1 Ltd Series 2017-1X Class A1RR | 0.00% | 25/07/2037 | 6,004,500 | 0.20 |
| 7,000,000 | Trinitas CLO XXIII Ltd Series 2023-23X Class A | 7.08% | 20/10/2036 | 7,046,899 | 0.24 |
| 1,250,000 | Trinitas CLO XXIV Ltd Series 2024-24X Class D1 | 9.38% | 25/04/2037 | 1,279,208 | 0.04 |
| 1,750,000 | Trinitas CLO XXIX Ltd Series 2024-29X Class D1 | 8.71% | 23/07/2037 | 1,759,525 | 0.06 |
| 1,000,000 | Trinitas CLO XXVIII Ltd Series 2024-28X Class D | 9.33% | 25/04/2037 | 1,019,584 | 0.03 |
| 2,187,249 | Verus Securitization Trust 2023-7 Class A1 | 7.07% | 25/10/2068 | 2,225,160 | 0.07 |
| 8,144,130 | Verus Securitization Trust 2024-3 Class A1 | 6.34% | 25/04/2069 | 8,187,889 | 0.27 |
| 4,037,668 | Verus Securitization Trust 2024-4 Class A1 | 6.22% | 25/06/2069 | 4,055,578 | 0.14 |
| 2,954,391 | Verus Securitization Trust 2024-4 Class A3 | 6.67% | 25/06/2069 | 2,969,522 | 0.10 |
| 2,371,000 | Verus Securitization Trust 2024-5 Class A1 | 6.19% | 25/06/2069 | 2,379,046 | 0.08 |
| 2,729,000 | Verus Securitization Trust 2024-5 Class A2 | 6.45% | 25/06/2069 | 2,737,244 | 0.09 |
| 4,093,695 | Voya CLO 2014-1 Ltd Series 2014-1X Class AAR2 | 6.53% | 18/04/2031 | 4,097,278 | 0.14 |
| 3,320,000 | Wellington Management CLO 1 Ltd Series 2023-1X Class A | 7.08% | 20/10/2036 | 3,344,325 | 0.11 |
| 2,000,000 | Wellington Management CLO 2 Ltd Series 2024-2X Class D | 9.21% | 20/04/2037 | 2,025,378 | 0.07 |
| 1,625,000 | Wellington Management CLO 2 Ltd Series 2024-2X Class E | 12.21% | 20/04/2037 | 1,656,673 | 0.06 |
| 1,941,000 | Wells Fargo Commercial Mortgage Trust 2015-NXS4 Class C | 4.83% | 15/12/2048 | 1,825,210 | 0.06 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|--------------------|-----------------|
| Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,575,000 | Wells Fargo Commercial Mortgage Trust 2016-C37 Class A5 | 3.79% | 15/12/2049 | 2,468,051 | 0.08 |
| 1,455,000 | Wells Fargo Commercial Mortgage Trust 2016-LC25 Class A4 | 3.64% | 15/12/2059 | 1,389,032 | 0.05 |
| 4,644,000 | Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class B | 3.81% | 15/11/2049 | 4,300,223 | 0.14 |
| 3,175,000 | Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class C | 4.54% | 15/11/2049 | 2,896,367 | 0.10 |
| 4,610,000 | Wells Fargo Commercial Mortgage Trust 2017-C39 Class B | 4.03% | 15/09/2050 | 4,210,738 | 0.14 |
| 2,118,000 | Wells Fargo Commercial Mortgage Trust 2017-C39 Class C | 4.12% | 15/09/2050 | 1,860,147 | 0.06 |
| 995,000 | Wells Fargo Commercial Mortgage Trust 2018-C44 Class A5 | 4.21% | 15/05/2051 | 946,171 | 0.03 |
| 425,000 | Wells Fargo Commercial Mortgage Trust 2018-C47 Class C | 5.08% | 15/09/2061 | 392,475 | 0.01 |
| 1,000,000 | Wells Fargo Commercial Mortgage Trust 2018-C48 Class A5 | 4.30% | 15/01/2052 | 957,172 | 0.03 |
| 3,000,000 | Wells Fargo Commercial Mortgage Trust 2018-C48 Class C | 5.30% | 15/01/2052 | 2,820,882 | 0.09 |
| 3,246,267 | WFRBS Commercial Mortgage Trust 2014-C21 Class XA | 0.98% | 15/08/2047 | 200 | 0.00 |
| 10,056,407 | WFRBS Commercial Mortgage Trust 2014-C22 Class XA | 0.87% | 15/09/2057 | 3,772 | 0.00 |
| Total United States Dollar | | | | 668,345,929 | 22.31 |
| Total Asset Backed Securities ** | | | | 690,390,495 | 23.05 |
| Corporate Bonds 23.99% (31 December 2023: 26.53%) | | | | | |
| Euro | | | | | |
| 179,000 | 888 Acquisitions Ltd** | 7.56% | 15/07/2027 | 192,273 | 0.01 |
| 372,000 | A2A SpA* | 5.00% | 29/12/2049 | 395,491 | 0.01 |
| 3,000,000 | Abertis Infraestructuras Finance BV* | 3.25% | 29/12/2049 | 3,134,206 | 0.10 |
| 74,727 | Adient Global Holdings Ltd* | 3.50% | 15/08/2024 | 79,978 | 0.00 |
| 200,000 | Air France-KLM* | 4.63% | 23/05/2029 | 211,405 | 0.01 |
| 385,000 | Allwyn International AS** | 3.88% | 15/02/2027 | 406,063 | 0.01 |
| 557,000 | Altice Financing SA** | 4.25% | 15/08/2029 | 452,113 | 0.02 |
| 884,000 | Altice France SA** | 4.13% | 15/01/2029 | 632,244 | 0.02 |
| 100,000 | Altice France SA** | 4.25% | 15/10/2029 | 71,503 | 0.00 |
| 3,000,000 | APA Infrastructure Ltd* | 7.13% | 09/11/2083 | 3,455,674 | 0.12 |
| 469,000 | Aramark International Finance Sarl* | 3.13% | 01/04/2025 | 498,624 | 0.02 |
| 500,000 | Assemblin Caverion Group AB** | 6.25% | 01/07/2030 | 539,042 | 0.02 |
| 6,743,000 | AusNet Services Holdings Pty Ltd* | 1.63% | 11/03/2081 | 6,733,465 | 0.22 |
| 210,000 | Avantor Funding Inc* | 3.88% | 15/07/2028 | 219,768 | 0.01 |
| 620,000 | Balder Finland OYJ* | 1.38% | 24/05/2030 | 529,451 | 0.02 |
| 900,000 | Banjijay Entertainment SASU** | 7.00% | 01/05/2029 | 1,008,649 | 0.03 |
| 1,600,000 | Bayer AG* | 5.38% | 25/03/2082 | 1,636,069 | 0.05 |
| 400,000 | BCP V Modular Services Finance II Plc** | 4.75% | 30/11/2028 | 400,717 | 0.01 |
| 365,000 | BCP V Modular Services Finance Plc** | 6.75% | 30/11/2029 | 331,597 | 0.01 |
| 530,000 | Belden Inc* | 3.38% | 15/07/2031 | 521,822 | 0.02 |
| 268,000 | Benteler International AG* | 9.38% | 15/05/2028 | 308,658 | 0.01 |
| 491,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 531,248 | 0.02 |
| 2,404,000 | Birkenstock Financing Sarl* | 5.25% | 30/04/2029 | 2,607,630 | 0.09 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 485,000 | Boels Topholding BV** | 5.75% | 15/05/2030 | 529,251 | 0.02 |
| 4,700,000 | BP Capital Markets Plc* | 3.25% | 29/12/2049 | 4,929,306 | 0.16 |
| 1,726,000 | British Telecommunications Plc* | 5.13% | 03/10/2054 | 1,858,593 | 0.06 |
| 500,000 | Castellum AB* | 3.13% | 29/12/2049 | 476,420 | 0.02 |
| 1,000,000 | CECONOMY AG* | 1.75% | 24/06/2026 | 1,032,514 | 0.03 |
| 743,000 | CECONOMY AG* | 6.25% | 15/07/2029 | 793,133 | 0.03 |
| 199,000 | Cheplapharm Arzneimittel GmbH** | 4.38% | 15/01/2028 | 202,942 | 0.01 |
| 334,000 | Cheplapharm Arzneimittel GmbH* | 7.50% | 15/05/2030 | 375,061 | 0.01 |
| 2,017,000 | Cirsa Finance International Sarl* | 7.88% | 31/07/2028 | 2,291,823 | 0.08 |
| 200,000 | Clarios Global LP/Clarios US Finance Co** | 4.38% | 15/05/2026 | 213,814 | 0.01 |
| 525,000 | Coty Inc** | 3.88% | 15/04/2026 | 560,336 | 0.02 |
| 153,000 | Coty Inc** | 4.50% | 15/05/2027 | 165,368 | 0.01 |
| 525,000 | CPI Property Group SA* | 1.75% | 14/01/2030 | 426,841 | 0.01 |
| 200,000 | CPI Property Group SA* | 2.75% | 12/05/2026 | 200,871 | 0.01 |
| 155,000 | CPI Property Group SA* | 4.88% | 29/12/2049 | 106,318 | 0.00 |
| 627,000 | CT Investment GmbH* | 6.38% | 15/04/2030 | 684,632 | 0.02 |
| 535,000 | Ctec II GmbH** | 5.25% | 15/02/2030 | 531,665 | 0.02 |
| 410,000 | Cullinan Holdco Scsp** | 4.63% | 15/10/2026 | 368,149 | 0.01 |
| 876,000 | Dana Financing Luxembourg Sarl* | 8.50% | 15/07/2031 | 1,022,419 | 0.03 |
| 508,000 | Dufry One BV* | 3.38% | 15/04/2028 | 525,071 | 0.02 |
| 300,000 | EDP - Energias de Portugal SA* | 4.75% | 29/05/2054 | 319,916 | 0.01 |
| 600,000 | EDP - Energias de Portugal SA* | 5.94% | 23/04/2083 | 670,827 | 0.02 |
| 1,600,000 | Electricite de France SA* | 2.63% | 29/12/2049 | 1,549,965 | 0.05 |
| 2,000,000 | Electricite de France SA* | 2.88% | 29/12/2049 | 2,003,298 | 0.07 |
| 2,800,000 | Electricite de France SA* | 7.50% | 29/12/2049 | 3,211,938 | 0.11 |
| 1,900,000 | Elia Group SA* | 5.85% | 29/12/2049 | 2,102,175 | 0.07 |
| 1,300,000 | ELM BV for Firmenich International SA* | 3.75% | 29/12/2049 | 1,378,882 | 0.05 |
| 3,000,000 | EnBW Energie Baden-Wuerttemberg AG* | 1.88% | 29/06/2080 | 3,043,278 | 0.10 |
| 3,000,000 | Enel SpA* | 3.38% | 29/12/2049 | 3,129,720 | 0.10 |
| 3,100,000 | Enel SpA* | 6.38% | 29/12/2049 | 3,502,044 | 0.12 |
| 373,000 | Energia Group Roi Financeco DAC** | 6.88% | 31/07/2028 | 414,578 | 0.01 |
| 500,000 | Ephios Subco 3 Sarl** | 7.88% | 31/01/2031 | 571,389 | 0.02 |
| 650,000 | Eroski S Coop* | 10.63% | 30/04/2029 | 741,527 | 0.02 |
| 530,000 | Eurofins Scientific SE* | 6.75% | 29/12/2049 | 573,408 | 0.02 |
| 3,824,000 | Fastighets AB Balder* | 2.87% | 02/06/2081 | 3,863,996 | 0.13 |
| 502,000 | Fiber Bidco SpA** | 6.13% | 15/06/2031 | 533,346 | 0.02 |
| 392,000 | Flutter Treasury Designated Activity Co* | 5.00% | 29/04/2029 | 427,336 | 0.01 |
| 468,000 | Fnac Darty SA* | 6.00% | 01/04/2029 | 510,794 | 0.02 |
| 379,000 | Forvia SE* | 2.75% | 15/02/2027 | 388,572 | 0.01 |
| 913,000 | Forvia SE* | 5.50% | 15/06/2031 | 988,525 | 0.03 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 395,000 | Goldstory SAS [*] | 6.75% | 01/02/2030 | 430,153 | 0.01 |
| 545,000 | Grifols SA [*] | 1.63% | 15/02/2025 | 579,601 | 0.02 |
| 220,000 | Grifols SA [*] | 2.25% | 15/11/2027 | 211,764 | 0.01 |
| 530,000 | Grifols SA [*] | 3.88% | 15/10/2028 | 467,678 | 0.02 |
| 360,000 | Gruenthal GmbH [*] | 3.63% | 15/11/2026 | 378,565 | 0.01 |
| 415,000 | Guala Closures SpA [*] | 3.25% | 15/06/2028 | 410,112 | 0.01 |
| 200,000 | Heimstaden Bostad AB [*] | 3.00% | 29/12/2049 | 130,847 | 0.00 |
| 2,200,000 | Heimstaden Bostad AB [*] | 3.25% | 29/12/2049 | 1,783,419 | 0.06 |
| 800,000 | Heimstaden Bostad Treasury BV [*] | 1.63% | 13/10/2031 | 611,872 | 0.02 |
| 290,000 | HT Troplast GmbH ^{**} | 9.38% | 15/07/2028 | 305,724 | 0.01 |
| 2,858,000 | IHO Verwaltungs GmbH [*] | 3.88% | 15/05/2027 | 3,013,095 | 0.10 |
| 1,927,000 | Iliad Holding SASU ^{**} | 5.63% | 15/10/2028 | 2,061,539 | 0.07 |
| 1,303,000 | INEOS Quattro Finance 1 Plc [*] | 3.75% | 15/07/2026 | 1,363,115 | 0.05 |
| 1,210,000 | Jaguar Land Rover Automotive Plc [*] | 4.50% | 15/07/2028 | 1,297,382 | 0.04 |
| 286,000 | Kapla Holding SAS [*] | 7.22% | 31/07/2030 | 307,425 | 0.01 |
| 219,000 | Koninklijke KPN NV [*] | 4.88% | 29/12/2049 | 236,948 | 0.01 |
| 185,000 | Koninklijke KPN NV [*] | 6.00% | 29/12/2049 | 207,755 | 0.01 |
| 100,000 | Kronos International Inc ^{**} | 3.75% | 15/09/2025 | 105,819 | 0.00 |
| 365,000 | Kronos International Inc ^{**} | 9.50% | 15/03/2029 | 425,043 | 0.01 |
| 186,292 | LHMC Finco 2 Sarl [*] | 7.25% | 02/10/2025 | 200,095 | 0.01 |
| 3,960,000 | Lorca Telecom Bondco SA [*] | 4.00% | 18/09/2027 | 4,146,185 | 0.14 |
| 392,000 | Lottomatica SpA ^{**} | 5.38% | 01/06/2030 | 425,562 | 0.01 |
| 300,000 | Loxam SAS [*] | 5.75% | 15/07/2027 | 320,187 | 0.01 |
| 200,000 | Loxam SAS [*] | 6.38% | 15/05/2028 | 220,847 | 0.01 |
| 100,000 | Loxam SAS [*] | 6.38% | 31/05/2029 | 110,691 | 0.00 |
| 290,000 | Lune Holdings Sarl ^{**} | 5.63% | 15/11/2028 | 267,155 | 0.01 |
| 257,000 | Motion Finco Sarl [*] | 7.38% | 15/06/2030 | 286,815 | 0.01 |
| 545,000 | Multiversity SRL [*] | 8.12% | 30/10/2028 | 587,656 | 0.02 |
| 2,700,000 | Naturgy Finance Iberia SA [*] | 2.37% | 29/12/2049 | 2,750,775 | 0.09 |
| 400,000 | Nexans SA [*] | 4.13% | 29/05/2029 | 424,750 | 0.01 |
| 300,000 | Nexans SA [*] | 4.25% | 11/03/2030 | 318,730 | 0.01 |
| 1,500,000 | NGG Finance Plc [*] | 2.13% | 05/09/2082 | 1,482,582 | 0.05 |
| 493,000 | Nidda Healthcare Holding GmbH ^{**} | 7.50% | 21/08/2026 | 548,753 | 0.02 |
| 275,000 | Olympus Water US Holding Corp [*] | 3.88% | 01/10/2028 | 276,650 | 0.01 |
| 200,000 | Olympus Water US Holding Corp ^{**} | 9.63% | 15/11/2028 | 230,306 | 0.01 |
| 302,000 | ONE Hotels GmbH ^{**} | 7.75% | 02/04/2031 | 338,337 | 0.01 |
| 729,000 | Orsted AS [*] | 5.13% | 14/03/3024 | 788,966 | 0.03 |
| 2,105,000 | Orsted AS [*] | 5.25% | 08/12/3022 | 2,292,102 | 0.08 |
| 279,000 | Pachelbel Bidco SpA ^{**} | 7.13% | 17/05/2031 | 309,206 | 0.01 |
| 696,000 | PEU Finance Plc [*] | 7.25% | 01/07/2028 | 776,284 | 0.03 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 200,000 | Picard Bondco SA* | 5.38% | 01/07/2027 | 209,604 | 0.01 |
| 234,000 | Picard Groupe SAS** | 6.38% | 01/07/2029 | 250,766 | 0.01 |
| 150,000 | PLT VII Finance Sarl** | 4.63% | 05/01/2026 | 160,823 | 0.01 |
| 692,000 | PLT VII Finance Sarl* | 6.00% | 15/06/2031 | 741,752 | 0.02 |
| 495,000 | ProGroup AG* | 5.38% | 15/04/2031 | 527,754 | 0.02 |
| 201,000 | Project Grand UK Plc* | 9.00% | 01/06/2029 | 216,673 | 0.01 |
| 487,000 | Q-Park Holding I BV* | 5.13% | 01/03/2029 | 524,412 | 0.02 |
| 284,000 | Q-Park Holding I BV** | 5.13% | 15/02/2030 | 303,890 | 0.01 |
| 310,000 | Rakuten Group Inc* | 4.25% | 29/12/2049 | 262,887 | 0.01 |
| 386,000 | RAY Financing LLC* | 6.50% | 15/07/2031 | 416,037 | 0.01 |
| 3,000,000 | Repsol International Finance BV* | 3.75% | 29/12/2049 | 3,176,906 | 0.11 |
| 2,000,000 | Repsol International Finance BV* | 4.25% | 29/12/2049 | 2,112,535 | 0.07 |
| 600,000 | Schaeffler AG* | 4.50% | 28/03/2030 | 636,628 | 0.02 |
| 100,000 | Schaeffler AG* | 4.75% | 14/08/2029 | 108,146 | 0.00 |
| 460,000 | SES SA* | 2.88% | 29/12/2049 | 465,720 | 0.02 |
| 2,359,000 | Southern Co* | 1.88% | 15/09/2081 | 2,257,747 | 0.08 |
| 2,000,000 | SSE Plc* | 4.00% | 29/12/2049 | 2,097,870 | 0.07 |
| 874,000 | Stedin Holding NV* | 1.50% | 29/12/2049 | 868,728 | 0.03 |
| 517,000 | Summer BC Holdco B Sarl** | 5.75% | 31/10/2026 | 549,000 | 0.02 |
| 3,000,000 | Syensqo SA* | 2.50% | 29/12/2049 | 3,107,365 | 0.10 |
| 815,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 913,690 | 0.03 |
| 473,008 | Techem Verwaltungsgesellschaft 674 mbH** | 6.00% | 30/07/2026 | 507,543 | 0.02 |
| 300,000 | Telecom Italia SpA** | 3.00% | 30/09/2025 | 316,646 | 0.01 |
| 1,114,000 | Telecom Italia SpA* | 7.88% | 31/07/2028 | 1,305,334 | 0.04 |
| 1,606,000 | Telecom Italia SpA REG S* | 7.88% | 31/07/2028 | 1,901,929 | 0.06 |
| 600,000 | Telefonica Europe BV* | 5.75% | 29/12/2049 | 659,184 | 0.02 |
| 500,000 | Telefonica Europe BV* | 6.75% | 29/12/2049 | 582,484 | 0.02 |
| 200,000 | Telefonica Europe BV* | 7.13% | 29/12/2049 | 233,126 | 0.01 |
| 257,000 | Tereos Finance Groupe I SA** | 5.88% | 30/04/2030 | 275,867 | 0.01 |
| 948,000 | Teva Pharmaceutical Finance Netherlands II BV* | 3.75% | 09/05/2027 | 994,001 | 0.03 |
| 2,305,000 | Teva Pharmaceutical Finance Netherlands II BV* | 4.38% | 09/05/2030 | 2,395,854 | 0.08 |
| 2,580,000 | TK Elevator Midco GmbH** | 4.38% | 15/07/2027 | 2,671,876 | 0.09 |
| 430,000 | UGI International LLC** | 2.50% | 01/12/2029 | 410,738 | 0.01 |
| 5,700,000 | Unibail-Rodamco-Westfield SE* | 7.25% | 29/12/2049 | 6,429,650 | 0.21 |
| 200,000 | United Group BV** | 4.63% | 15/08/2028 | 207,447 | 0.01 |
| 500,000 | United Group BV** | 6.75% | 15/02/2031 | 551,066 | 0.02 |
| 287,000 | Upfield BV** | 6.88% | 02/07/2029 | 306,417 | 0.01 |
| 500,000 | Valeo SE* | 4.50% | 11/04/2030 | 526,293 | 0.02 |
| 400,000 | Valeo SE* | 5.88% | 12/04/2029 | 450,416 | 0.02 |
| 3,800,000 | Vattenfall AB* | 3.00% | 19/03/2077 | 3,899,359 | 0.13 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 3,000,000 | Veolia Environnement SA* | 2.25% | 29/12/2049 | 3,088,489 | 0.10 |
| 2,900,000 | Veolia Environnement SA* | 5.99% | 29/12/2049 | 3,236,973 | 0.11 |
| 1,220,000 | Verisure Holding AB† | 3.25% | 15/02/2027 | 1,258,575 | 0.04 |
| 1,826,000 | Verisure Midholding AB† | 5.25% | 15/02/2029 | 1,913,627 | 0.06 |
| 2,100,000 | Vodafone Group Plc* | 6.50% | 30/08/2084 | 2,422,359 | 0.08 |
| 3,100,000 | Volkswagen International Finance NV* | 3.75% | 29/12/2049 | 3,166,161 | 0.11 |
| 3,800,000 | Volkswagen International Finance NV* | 4.63% | 29/12/2049 | 4,056,502 | 0.14 |
| 300,000 | Wintershall Dea Finance 2 BV† | 3.00% | 29/12/2049 | 286,064 | 0.01 |
| 420,000 | Wp/ap Telecom Holdings III BV** | 5.50% | 15/01/2030 | 418,359 | 0.01 |
| 3,000,000 | ZF Europe Finance BV† | 3.00% | 23/10/2029 | 2,976,276 | 0.10 |
| 400,000 | ZF Finance GmbH† | 3.75% | 21/09/2028 | 415,704 | 0.01 |
| 802,000 | Ziggo Bond Co BV† | 3.38% | 28/02/2030 | 726,550 | 0.02 |
| | Total Euro | | | 172,048,023 | 5.74 |
| Pound Sterling | | | | | |
| 264,000 | 888 Acquisitions Ltd† | 10.75% | 15/05/2030 | 346,826 | 0.01 |
| 200,000 | AA Bond Co Ltd† | 6.50% | 31/01/2026 | 251,674 | 0.01 |
| 179,000 | AA Bond Co Ltd† | 6.85% | 31/07/2031 | 227,622 | 0.01 |
| 1,538,000 | AA Bond Co Ltd† | 8.45% | 31/01/2028 | 2,049,167 | 0.07 |
| 160,000 | AA Bond Co Ltd 144A† | 6.50% | 31/01/2026 | 201,340 | 0.01 |
| 538,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl* | 4.88% | 01/06/2028 | 612,953 | 0.02 |
| 1,985,000 | B&M European Value Retail SA† | 8.13% | 15/11/2030 | 2,657,095 | 0.09 |
| 1,021,000 | Bellis Acquisition Co Plc† | 8.13% | 14/05/2030 | 1,290,625 | 0.04 |
| 305,000 | Bellis Finco Plc** | 4.00% | 16/02/2027 | 355,378 | 0.01 |
| 1,500,000 | BP Capital Markets Plc† | 4.25% | 29/12/2049 | 1,807,052 | 0.06 |
| 3,586,000 | British Telecommunications Plc† | 8.38% | 20/12/2083 | 4,830,460 | 0.16 |
| 306,000 | Centrica Plc† | 6.50% | 21/05/2055 | 391,277 | 0.01 |
| 280,000 | Constellation Automotive Financing Plc† | 4.88% | 15/07/2027 | 299,445 | 0.01 |
| 400,000 | Co-operative Group Holdings 2011 Ltd† | 7.50% | 08/07/2026 | 510,781 | 0.02 |
| 235,000 | CPUK Finance Ltd** | 6.50% | 28/08/2026 | 295,068 | 0.01 |
| 650,000 | Deuce Finco Plc** | 5.50% | 15/06/2027 | 787,529 | 0.03 |
| 739,000 | GTCR W Dutch Finance Sub BV** | 8.50% | 15/01/2031 | 1,003,205 | 0.03 |
| 300,000 | Iceland Bondco Plc** | 10.88% | 15/12/2027 | 396,021 | 0.01 |
| 200,000 | Maison Finco Plc** | 6.00% | 31/10/2027 | 236,283 | 0.01 |
| 690,000 | Miller Homes Group Finco Plc** | 7.00% | 15/05/2029 | 815,066 | 0.03 |
| 878,000 | Mobico Group Plc† | 4.25% | 29/12/2049 | 1,008,560 | 0.03 |
| 4,105,000 | NGG Finance Plc† | 5.63% | 18/06/2073 | 5,164,456 | 0.17 |
| 275,000 | Ocado Group Plc† | 3.88% | 08/10/2026 | 295,985 | 0.01 |
| 473,000 | Pinnacle Bidco Plc† | 10.00% | 11/10/2028 | 636,037 | 0.02 |
| 365,000 | RAC Bond Co Plc** | 5.25% | 04/11/2027 | 437,288 | 0.02 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| Pound Sterling (continued) | | | | | |
| 768,000 | TVL Finance Plc** | 10.25% | 28/04/2028 | 1,016,943 | 0.03 |
| 1,700,000 | Vattenfall AB* | 6.88% | 17/08/2083 | 2,195,833 | 0.07 |
| 1,322,000 | Virgin Media Vendor Financing Notes III DAC** | 4.88% | 15/07/2028 | 1,495,774 | 0.05 |
| 1,664,000 | Vodafone Group Plc* | 4.88% | 03/10/2078 | 2,072,252 | 0.07 |
| Total Pound Sterling | | | | 33,687,995 | 1.12 |
| United States Dollar | | | | | |
| 350,000 | 1011778 BC ULC/New Red Finance Inc** | 4.38% | 15/01/2028 | 330,400 | 0.01 |
| 65,000 | 1011778 BC ULC/New Red Finance Inc** | 6.13% | 15/06/2029 | 65,283 | 0.00 |
| 2,000,000 | ABN AMRO Bank NV** | 3.32% | 13/03/2037 | 1,642,882 | 0.05 |
| 275,000 | Acrisure LLC/Acrisure Finance Inc** | 7.50% | 06/11/2030 | 275,402 | 0.01 |
| 480,000 | Acrisure LLC/Acrisure Finance Inc** | 8.25% | 01/02/2029 | 482,739 | 0.02 |
| 450,000 | ADT Security Corp** | 4.88% | 15/07/2032 | 413,593 | 0.01 |
| 531,000 | AerCap Global Aviation Trust* | 6.50% | 15/06/2045 | 530,317 | 0.02 |
| 4,445,000 | AerCap Ireland Capital DAC/AerCap Global Aviation Trust* | 3.30% | 30/01/2032 | 3,820,584 | 0.13 |
| 420,000 | Ahead DB Holdings LLC** | 6.63% | 01/05/2028 | 397,950 | 0.01 |
| 470,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC** | 5.88% | 15/02/2028 | 464,912 | 0.02 |
| 255,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/10/2027 | 251,752 | 0.01 |
| 350,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 6.75% | 15/04/2028 | 350,888 | 0.01 |
| 195,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer** | 7.00% | 15/01/2031 | 197,154 | 0.01 |
| 250,000 | Allied Universal Holdco LLC** | 7.88% | 15/02/2031 | 250,876 | 0.01 |
| 365,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp** | 6.00% | 01/06/2029 | 319,870 | 0.01 |
| 15,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl** | 4.63% | 01/06/2028 | 13,682 | 0.00 |
| 485,000 | Allwyn Entertainment Financing UK Plc** | 7.88% | 30/04/2029 | 501,425 | 0.02 |
| 1,203,000 | Ally Financial Inc** | 4.70% | 29/12/2049 | 966,311 | 0.03 |
| 570,000 | Altice France SA** | 5.50% | 15/01/2028 | 391,033 | 0.01 |
| 360,000 | American Airlines Inc/AAAdvantage Loyalty IP Ltd** | 5.75% | 20/04/2029 | 350,569 | 0.01 |
| 4,505,000 | American Electric Power Co Inc** | 7.05% | 15/12/2054 | 4,496,436 | 0.15 |
| 1,250,000 | American Express Co** | 3.55% | 29/12/2049 | 1,168,375 | 0.04 |
| 3,020,000 | American Express Co** | 5.63% | 28/07/2034 | 3,025,427 | 0.10 |
| 1,145,000 | American Homes 4 Rent LP* | 5.50% | 01/02/2034 | 1,126,381 | 0.04 |
| 2,670,000 | Amgen Inc** | 5.75% | 02/03/2063 | 2,617,064 | 0.09 |
| 560,000 | AmWINS Group Inc** | 4.88% | 30/06/2029 | 521,732 | 0.02 |
| 170,000 | AmWINS Group Inc** | 6.38% | 15/02/2029 | 170,570 | 0.01 |
| 600,000 | Antero Midstream Partners LP/Antero Midstream Finance Corp** | 6.63% | 01/02/2032 | 605,780 | 0.02 |
| 4,745,000 | Aon North America Inc* | 5.75% | 01/03/2054 | 4,645,031 | 0.16 |
| 515,000 | Arsenal AIC Parent LLC** | 11.50% | 01/10/2031 | 576,940 | 0.02 |
| 875,000 | Ascension Health** | 3.11% | 15/11/2039 | 680,835 | 0.02 |
| 315,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 5.88% | 30/06/2029 | 308,074 | 0.01 |
| 170,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp** | 8.25% | 31/12/2028 | 174,326 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 770,000 | ASGN Inc** | 4.63% | 15/05/2028 | 727,914 | 0.02 |
| 60,000 | AssuredPartners Inc** | 5.63% | 15/01/2029 | 56,176 | 0.00 |
| 265,000 | AssuredPartners Inc** | 7.50% | 15/02/2032 | 266,266 | 0.01 |
| 5,930,000 | AT&T Inc** | 3.50% | 15/09/2053 | 4,028,648 | 0.13 |
| 680,000 | AthenaHealth Group Inc** | 6.50% | 15/02/2030 | 626,674 | 0.02 |
| 4,510,000 | Australia & New Zealand Banking Group Ltd** | 5.67% | 03/10/2025 | 4,534,920 | 0.15 |
| 417,000 | Australia & New Zealand Banking Group Ltd* | 6.75% | 29/12/2049 | 419,839 | 0.01 |
| 680,000 | Avient Corp** | 7.13% | 01/08/2030 | 693,783 | 0.02 |
| 2,515,000 | BAE Systems Plc* | 5.30% | 26/03/2034 | 2,492,893 | 0.08 |
| 160,000 | Baldwin Insurance Group Holdings LLC/Baldwin Insurance Group Holdings Finance** | 7.13% | 15/05/2031 | 161,985 | 0.01 |
| 1,000,000 | Banco Bilbao Vizcaya Argentaria SA* | 6.50% | 29/12/2049 | 995,314 | 0.03 |
| 800,000 | Banco do Brasil SA** | 8.75% | 29/12/2049 | 816,819 | 0.03 |
| 2,400,000 | Banco Santander SA* | 5.15% | 18/08/2025 | 2,381,993 | 0.08 |
| 755,000 | Bangkok Bank PCL** | 5.65% | 05/07/2034 | 757,076 | 0.03 |
| 4,220,000 | Bank of America Corp** | 2.97% | 04/02/2033 | 3,572,646 | 0.12 |
| 213,000 | Bank of America Corp** | 4.30% | 29/12/2049 | 209,623 | 0.01 |
| 2,660,000 | Bank of America Corp** | 4.38% | 29/12/2049 | 2,522,300 | 0.08 |
| 2,305,000 | Bank of America Corp** | 4.95% | 22/07/2028 | 2,287,060 | 0.08 |
| 4,395,000 | Bank of America Corp** | 5.47% | 23/01/2035 | 4,392,172 | 0.15 |
| 915,000 | Bank of America Corp** | 6.10% | 29/12/2049 | 914,620 | 0.03 |
| 3,260,000 | Bank of Montreal** | 5.30% | 05/06/2026 | 3,258,434 | 0.11 |
| 6,410,000 | Bank of New York Mellon Corp** | 3.75% | 29/12/2049 | 5,931,094 | 0.20 |
| 5,140,000 | Bank of Nova Scotia* | 5.35% | 07/12/2026 | 5,147,842 | 0.17 |
| 4,875,000 | Banque Federative du Credit Mutuel SA** | 5.09% | 23/01/2027 | 4,851,700 | 0.16 |
| 990,000 | Banque Federative du Credit Mutuel SA 144A** | 5.09% | 23/01/2027 | 985,268 | 0.03 |
| 1,760,000 | Barclays Plc* | 4.38% | 29/12/2049 | 1,482,279 | 0.05 |
| 225,000 | Barclays Plc* | 6.13% | 29/12/2049 | 220,780 | 0.01 |
| 1,740,000 | Barclays Plc* | 8.00% | 29/12/2049 | 1,771,042 | 0.06 |
| 1,530,000 | Barclays Plc* | 9.63% | 29/12/2049 | 1,662,486 | 0.06 |
| 300,000 | Bath & Body Works Inc** | 6.63% | 01/10/2030 | 301,205 | 0.01 |
| 215,000 | Bath & Body Works Inc* | 6.75% | 01/07/2036 | 214,264 | 0.01 |
| 465,000 | BCPE Empire Holdings Inc** | 7.63% | 01/05/2027 | 451,028 | 0.02 |
| 355,000 | Beazer Homes USA Inc** | 7.50% | 15/03/2031 | 354,703 | 0.01 |
| 795,000 | Benteler International AG** | 10.50% | 15/05/2028 | 854,538 | 0.03 |
| 215,000 | Blackstone Mortgage Trust Inc** | 3.75% | 15/01/2027 | 194,005 | 0.01 |
| 675,000 | Block Inc** | 6.50% | 15/05/2032 | 684,882 | 0.02 |
| 235,000 | BNP Paribas SA* | 4.50% | 29/12/2049 | 187,066 | 0.01 |
| 270,000 | BNP Paribas SA** | 4.63% | 29/12/2049 | 216,884 | 0.01 |
| 464,000 | BNP Paribas SA* | 7.38% | 29/12/2049 | 464,002 | 0.02 |
| 470,000 | BNP Paribas SA* | 9.25% | 29/12/2049 | 499,533 | 0.02 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 890,000 | BNP Paribas SA REG S [*] | 4.63% | 29/12/2049 | 803,202 | 0.03 |
| 6,165,000 | Boeing Co [*] | 5.81% | 01/05/2050 | 5,559,972 | 0.19 |
| 420,000 | Bombardier Inc ^{**} | 7.00% | 01/06/2032 | 426,359 | 0.01 |
| 140,000 | Bombardier Inc ^{**} | 7.25% | 01/07/2031 | 143,916 | 0.00 |
| 710,000 | Boost Newco Borrower LLC ^{**} | 7.50% | 15/01/2031 | 740,816 | 0.02 |
| 458,592 | Borr IHC Ltd/Borr Finance LLC ^{**} | 10.38% | 15/11/2030 | 480,741 | 0.02 |
| 1,420,000 | BPCE SA ^{**} | 3.65% | 14/01/2037 | 1,177,484 | 0.04 |
| 2,335,000 | BPCE SA ^{**} | 5.94% | 30/05/2035 | 2,326,804 | 0.08 |
| 2,160,000 | BPCE SA ^{**} | 7.00% | 19/10/2034 | 2,310,739 | 0.08 |
| 2,160,000 | BPCE SA 144A ^{**} | 7.00% | 19/10/2034 | 2,310,739 | 0.08 |
| 360,000 | BroadStreet Partners Inc ^{**} | 5.88% | 15/04/2029 | 336,230 | 0.01 |
| 385,000 | C&W Senior Finance Ltd ^{**} | 6.88% | 15/09/2027 | 369,765 | 0.01 |
| 545,000 | Caesars Entertainment Inc ^{**} | 8.13% | 01/07/2027 | 556,452 | 0.02 |
| 165,000 | Calpine Corp ^{**} | 3.75% | 01/03/2031 | 145,957 | 0.00 |
| 357,000 | Calpine Corp ^{**} | 4.63% | 01/02/2029 | 331,532 | 0.01 |
| 279,000 | Calpine Corp ^{**} | 5.00% | 01/02/2031 | 260,566 | 0.01 |
| 115,000 | Calpine Corp ^{**} | 5.13% | 15/03/2028 | 110,687 | 0.00 |
| 415,000 | Camelot Return Merger Sub Inc ^{**} | 8.75% | 01/08/2028 | 407,334 | 0.01 |
| 3,615,000 | Campbell Soup Co [*] | 5.40% | 21/03/2034 | 3,592,732 | 0.12 |
| 6,491,000 | Capital One Financial Corp ^{**} | 3.95% | 29/12/2049 | 5,989,611 | 0.20 |
| 640,000 | Capital One Financial Corp ^{**} | 5.70% | 01/02/2030 | 643,199 | 0.02 |
| 1,100,000 | Capital One Financial Corp ^{**} | 6.38% | 08/06/2034 | 1,129,233 | 0.04 |
| 295,000 | Carnival Corp ^{**} | 6.00% | 01/05/2029 | 291,591 | 0.01 |
| 105,000 | Carnival Corp ^{**} | 7.00% | 15/08/2029 | 108,908 | 0.00 |
| 415,000 | Carnival Holdings Bermuda Ltd ^{**} | 10.38% | 01/05/2028 | 449,559 | 0.01 |
| 140,000 | CCO Holdings LLC/CCO Holdings Capital Corp ^{**} | 4.25% | 01/02/2031 | 114,410 | 0.00 |
| 325,000 | CCO Holdings LLC/CCO Holdings Capital Corp ^{**} | 4.75% | 01/03/2030 | 281,699 | 0.01 |
| 280,000 | CCO Holdings LLC/CCO Holdings Capital Corp ^{**} | 5.00% | 01/02/2028 | 262,003 | 0.01 |
| 250,000 | CCO Holdings LLC/CCO Holdings Capital Corp ^{**} | 5.38% | 01/06/2029 | 227,672 | 0.01 |
| 165,000 | CCO Holdings LLC/CCO Holdings Capital Corp ^{**} | 6.38% | 01/09/2029 | 156,956 | 0.01 |
| 265,000 | Cedar Fair LP ^{**} | 5.25% | 15/07/2029 | 254,436 | 0.01 |
| 315,000 | Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op [*] | 5.38% | 15/04/2027 | 312,453 | 0.01 |
| 405,000 | Champions Financing Inc ^{**} | 8.75% | 15/02/2029 | 415,633 | 0.01 |
| 3,803,000 | Charles Schwab Corp ^{**} | 4.00% | 29/12/2049 | 3,572,941 | 0.12 |
| 1,655,000 | Charles Schwab Corp ^{**} | 5.00% | 29/12/2049 | 1,594,101 | 0.05 |
| 2,804,000 | Charles Schwab Corp Series H ^{**} | 4.00% | 29/12/2049 | 2,398,160 | 0.08 |
| 370,000 | Chart Industries Inc ^{**} | 7.50% | 01/01/2030 | 382,808 | 0.01 |
| 160,000 | Chart Industries Inc ^{**} | 9.50% | 01/01/2031 | 173,544 | 0.01 |
| 4,360,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 3.90% | 01/06/2052 | 2,736,664 | 0.09 |
| 1,990,000 | Charter Communications Operating LLC/Charter Communications Operating Capital ^{**} | 4.80% | 01/03/2050 | 1,461,273 | 0.05 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 155,000 | CHS/Community Health Systems Inc** | 5.63% | 15/03/2027 | 144,477 | 0.00 |
| 170,000 | CHS/Community Health Systems Inc** | 6.00% | 15/01/2029 | 150,177 | 0.00 |
| 140,000 | CHS/Community Health Systems Inc** | 10.88% | 15/01/2032 | 145,885 | 0.00 |
| 475,000 | Churchill Downs Inc** | 6.75% | 01/05/2031 | 478,165 | 0.02 |
| 4,191,000 | Citigroup Inc** | 3.88% | 29/12/2049 | 3,976,870 | 0.13 |
| 1,650,000 | Citigroup Inc** | 4.15% | 29/12/2049 | 1,544,195 | 0.05 |
| 185,000 | Citigroup Inc** | 4.70% | 29/12/2049 | 181,272 | 0.01 |
| 152,000 | Citigroup Inc** | 5.00% | 29/12/2049 | 151,396 | 0.01 |
| 2,425,000 | Citigroup Inc** | 7.13% | 29/12/2049 | 2,425,638 | 0.08 |
| 815,000 | Citigroup Inc** | 7.38% | 29/12/2049 | 838,436 | 0.03 |
| 294,000 | Citizens Financial Group Inc** | 8.57% | 29/12/2049 | 289,062 | 0.01 |
| 393,000 | Citizens Financial Group Inc** | 8.72% | 29/12/2049 | 388,106 | 0.01 |
| 445,000 | Civitas Resources Inc** | 8.38% | 01/07/2028 | 466,840 | 0.02 |
| 155,000 | Civitas Resources Inc** | 8.63% | 01/11/2030 | 166,320 | 0.01 |
| 895,000 | Clear Channel Outdoor Holdings Inc** | 5.13% | 15/08/2027 | 855,571 | 0.03 |
| 465,000 | Cloud Software Group Inc** | 6.50% | 31/03/2029 | 446,893 | 0.01 |
| 45,000 | Cloud Software Group Inc** | 8.25% | 30/06/2032 | 45,894 | 0.00 |
| 1,680,000 | Comcast Corp** | 2.94% | 01/11/2056 | 1,014,265 | 0.03 |
| 671,000 | Comision Federal de Electricidad** | 3.88% | 26/07/2033 | 536,958 | 0.02 |
| 400,000 | Commerzbank AG** | 7.00% | 29/12/2049 | 397,512 | 0.01 |
| 845,000 | CommonSpirit Health** | 4.19% | 01/10/2049 | 677,124 | 0.02 |
| 5,855,000 | Commonwealth Bank of Australia** | 5.50% | 12/09/2025 | 5,877,826 | 0.20 |
| 765,000 | Comstock Resources Inc** | 6.75% | 01/03/2029 | 741,961 | 0.02 |
| 70,000 | Concentra Escrow Issuer Corp** | 6.88% | 15/07/2032 | 71,009 | 0.00 |
| 1,155,000 | Constellation Energy Generation LLC** | 6.50% | 01/10/2053 | 1,227,132 | 0.04 |
| 1,425,000 | Corebridge Financial Inc** | 4.35% | 05/04/2042 | 1,175,420 | 0.04 |
| 3,730,000 | Corebridge Financial Inc* | 5.75% | 15/01/2034 | 3,757,024 | 0.13 |
| 210,000 | Cornerstone Building Brands Inc** | 6.13% | 15/01/2029 | 173,202 | 0.01 |
| 1,350,000 | Corp Nacional del Cobre de Chile* | 3.15% | 14/01/2030 | 1,200,462 | 0.04 |
| 400,000 | Corp Nacional del Cobre de Chile** | 6.44% | 26/01/2036 | 414,007 | 0.01 |
| 400,000 | Cosan Luxembourg SA** | 7.25% | 27/06/2031 | 405,059 | 0.01 |
| 420,000 | Coty Inc** | 5.00% | 15/04/2026 | 414,784 | 0.01 |
| 160,000 | Cougar JV Subsidiary LLC** | 8.00% | 15/05/2032 | 165,580 | 0.01 |
| 565,000 | Country Garden Holdings Co Ltd** | 4.80% | 06/08/2030 | 46,669 | 0.00 |
| 925,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 5.50% | 15/06/2031 | 877,493 | 0.03 |
| 135,000 | CQP Holdco LP/BIP-V Chinook Holdco LLC** | 7.50% | 15/12/2033 | 140,134 | 0.00 |
| 1,639,000 | Crown Castle Towers LLC† | 3.66% | 15/05/2025 | 1,609,424 | 0.05 |
| 3,857,000 | Crown Castle Towers LLC** | 4.24% | 15/07/2028 | 3,672,369 | 0.12 |
| 240,000 | CSC Holdings LLC** | 4.13% | 01/12/2030 | 155,359 | 0.01 |
| 180,000 | CSC Holdings LLC** | 4.63% | 01/12/2030 | 65,726 | 0.00 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 75,000 | CSC Holdings LLC** | 5.00% | 15/11/2031 | 27,250 | 0.00 |
| 105,000 | CSC Holdings LLC** | 5.38% | 01/02/2028 | 79,891 | 0.00 |
| 135,000 | CSC Holdings LLC** | 5.50% | 15/04/2027 | 109,634 | 0.00 |
| 100,000 | CSC Holdings LLC** | 6.50% | 01/02/2029 | 73,077 | 0.00 |
| 85,000 | CSC Holdings LLC** | 7.50% | 01/04/2028 | 45,205 | 0.00 |
| 115,000 | CSC Holdings LLC** | 11.25% | 15/05/2028 | 100,293 | 0.00 |
| 350,000 | CSC Holdings LLC** | 11.75% | 31/01/2029 | 298,718 | 0.01 |
| 1,290,000 | CSN Inova Ventures** | 6.75% | 28/01/2028 | 1,227,240 | 0.04 |
| 585,000 | Cushman & Wakefield US Borrower LLC** | 6.75% | 15/05/2028 | 581,234 | 0.02 |
| 6,710,000 | CVS Health Corp* | 5.05% | 25/03/2048 | 5,785,678 | 0.19 |
| 400,000 | Dealer Tire LLC/DT Issuer LLC** | 8.00% | 01/02/2028 | 386,688 | 0.01 |
| 1,990,000 | Diamondback Energy Inc** | 5.75% | 18/04/2054 | 1,930,535 | 0.06 |
| 2,645,000 | Diamondback Energy Inc* | 6.25% | 15/03/2053 | 2,725,481 | 0.09 |
| 385,000 | DISH DBS Corp** | 5.13% | 01/06/2029 | 152,876 | 0.01 |
| 565,000 | Dominion Energy Inc** | 4.35% | 29/12/2049 | 532,972 | 0.02 |
| 5,030,000 | Dominion Energy Inc** | 7.00% | 01/06/2054 | 5,246,109 | 0.18 |
| 300,000 | DT Midstream Inc** | 4.13% | 15/06/2029 | 277,395 | 0.01 |
| 155,000 | DT Midstream Inc** | 4.38% | 15/06/2031 | 141,281 | 0.00 |
| 2,500,000 | Ecopetrol SA** | 5.88% | 28/05/2045 | 1,793,766 | 0.06 |
| 1,000,000 | Ecopetrol SA* | 8.88% | 13/01/2033 | 1,033,385 | 0.03 |
| 2,535,000 | Edison International** | 5.00% | 29/12/2049 | 2,417,634 | 0.08 |
| 385,000 | Electricite de France SA** | 9.13% | 29/12/2049 | 419,688 | 0.01 |
| 870,000 | Emirates NBD Bank PJSC* | 6.13% | 29/12/2049 | 864,380 | 0.03 |
| 220,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.63% | 15/12/2030 | 221,991 | 0.01 |
| 130,000 | EMRLD Borrower LP/Emerald Co-Issuer Inc** | 6.75% | 15/07/2031 | 131,706 | 0.00 |
| 1,600,000 | Enbridge Inc** | 8.25% | 15/01/2084 | 1,671,059 | 0.06 |
| 4,530,000 | Energy Transfer LP* | 5.95% | 15/05/2054 | 4,414,002 | 0.15 |
| 150,000 | EQM Midstream Partners LP** | 7.50% | 01/06/2030 | 160,172 | 0.01 |
| 615,000 | EquipmentShare.com Inc** | 9.00% | 15/05/2028 | 635,433 | 0.02 |
| 335,000 | Esab Corp** | 6.25% | 15/04/2029 | 337,428 | 0.01 |
| 2,315,000 | Eversource Energy* | 5.50% | 01/01/2034 | 2,272,418 | 0.08 |
| 1,055,000 | Fifth Third Bancorp** | 1.71% | 01/11/2027 | 967,632 | 0.03 |
| 3,570,000 | Fifth Third Bancorp** | 4.34% | 25/04/2033 | 3,253,721 | 0.11 |
| 950,000 | Fifth Third Bancorp** | 5.63% | 29/01/2032 | 942,116 | 0.03 |
| 531,000 | Fifth Third Bancorp** | 8.63% | 29/12/2049 | 525,821 | 0.02 |
| 165,000 | FMG Resources August 2006 Pty Ltd** | 4.38% | 01/04/2031 | 147,681 | 0.00 |
| 240,000 | FMG Resources August 2006 Pty Ltd** | 4.50% | 15/09/2027 | 229,559 | 0.01 |
| 235,000 | FMG Resources August 2006 Pty Ltd** | 6.13% | 15/04/2032 | 232,537 | 0.01 |
| 760,000 | Fortress Intermediate 3 Inc** | 7.50% | 01/06/2031 | 779,608 | 0.03 |
| 610,000 | Fortress Transportation & Infrastructure Investors LLC** | 7.00% | 15/06/2032 | 619,187 | 0.02 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 5,100,000 | Foundry JV Holdco LLC** | 6.25% | 25/01/2035 | 5,214,047 | 0.17 |
| 2,650,000 | Fox Corp** | 6.50% | 13/10/2033 | 2,777,059 | 0.09 |
| 185,000 | Frontier Communications Holdings LLC** | 5.00% | 01/05/2028 | 174,477 | 0.01 |
| 155,000 | Frontier Communications Holdings LLC** | 5.88% | 15/10/2027 | 151,479 | 0.01 |
| 160,000 | Frontier Communications Holdings LLC** | 5.88% | 01/11/2029 | 139,555 | 0.00 |
| 95,000 | Frontier Communications Holdings LLC** | 8.75% | 15/05/2030 | 97,995 | 0.00 |
| 340,000 | Garda World Security Corp** | 7.75% | 15/02/2028 | 346,809 | 0.01 |
| 195,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.75% | 01/02/2028 | 197,229 | 0.01 |
| 123,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 7.88% | 15/05/2032 | 124,258 | 0.00 |
| 130,000 | Genesis Energy LP/Genesis Energy Finance Corp* | 8.00% | 15/01/2027 | 133,033 | 0.00 |
| 845,000 | Georgetown University** | 2.94% | 01/04/2050 | 568,792 | 0.02 |
| 2,945,000 | Global Atlantic Finance Co** | 7.95% | 15/10/2054 | 2,967,721 | 0.10 |
| 460,000 | Goldman Sachs Group Inc** | 3.65% | 29/12/2049 | 428,902 | 0.01 |
| 570,000 | Goldman Sachs Group Inc** | 3.80% | 29/12/2049 | 537,928 | 0.02 |
| 565,000 | Goldman Sachs Group Inc** | 4.13% | 29/12/2049 | 529,123 | 0.02 |
| 4,070,000 | Goldman Sachs Group Inc** | 7.50% | 29/12/2049 | 4,195,576 | 0.14 |
| 510,000 | Goodyear Tire & Rubber Co** | 5.00% | 15/07/2029 | 475,204 | 0.02 |
| 590,000 | Grupo Aval Ltd* | 4.38% | 04/02/2030 | 507,128 | 0.02 |
| 385,000 | GTCR AP Finance Inc** | 8.00% | 15/05/2027 | 386,167 | 0.01 |
| 455,000 | Harvest Midstream I LP** | 7.50% | 01/09/2028 | 462,666 | 0.02 |
| 2,755,000 | HCA Inc* | 5.50% | 01/06/2033 | 2,733,499 | 0.09 |
| 125,000 | Herc Holdings Inc** | 6.63% | 15/06/2029 | 126,843 | 0.00 |
| 170,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 6.88% | 15/05/2034 | 168,268 | 0.01 |
| 285,000 | Hilcorp Energy I LP/Hilcorp Finance Co** | 8.38% | 01/11/2033 | 303,950 | 0.01 |
| 440,000 | Hillenbrand Inc* | 6.25% | 15/02/2029 | 442,659 | 0.01 |
| 275,000 | Howard Midstream Energy Partners LLC** | 7.38% | 15/07/2032 | 279,449 | 0.01 |
| 630,000 | HSBC Holdings Plc* | 4.00% | 29/12/2049 | 591,608 | 0.02 |
| 560,000 | HSBC Holdings Plc** | 4.70% | 29/12/2049 | 478,722 | 0.02 |
| 2,415,000 | HSBC Holdings Plc** | 6.00% | 29/12/2049 | 2,337,958 | 0.08 |
| 781,000 | HSBC Holdings Plc** | 6.38% | 29/12/2049 | 779,732 | 0.03 |
| 980,000 | HSBC Holdings Plc** | 8.00% | 29/12/2049 | 1,031,695 | 0.03 |
| 1,000,000 | HUB International Ltd** | 7.25% | 15/06/2030 | 1,025,856 | 0.03 |
| 155,000 | HUB International Ltd** | 7.38% | 31/01/2032 | 157,280 | 0.01 |
| 255,000 | Hudbay Minerals Inc** | 4.50% | 01/04/2026 | 249,681 | 0.01 |
| 270,000 | Hudbay Minerals Inc** | 6.13% | 01/04/2029 | 268,925 | 0.01 |
| 1,461,000 | Huntington Bancshares Inc** | 4.45% | 29/12/2049 | 1,333,668 | 0.04 |
| 284,000 | Huntington Bancshares Inc** | 5.63% | 29/12/2049 | 272,873 | 0.01 |
| 2,580,000 | Huntington Bancshares Inc** | 5.71% | 02/02/2035 | 2,541,187 | 0.08 |
| 613,000 | Huntington Bancshares Inc** | 8.47% | 29/12/2049 | 603,526 | 0.02 |
| 245,000 | Iliad Holding SASU** | 7.00% | 15/10/2028 | 243,157 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 615,000 | Imola Merger Corp** | 4.75% | 15/05/2029 | 575,435 | 0.02 |
| 190,000 | INEOS Finance Plc* | 6.75% | 15/05/2028 | 190,601 | 0.01 |
| 230,000 | INEOS Finance Plc** | 7.50% | 15/04/2029 | 232,659 | 0.01 |
| 2,358,000 | ING Groep NV** | 3.88% | 29/12/2049 | 2,003,569 | 0.07 |
| 1,202,000 | ING Groep NV* | 5.75% | 29/12/2049 | 1,156,468 | 0.04 |
| 859,000 | ING Groep NV* | 6.50% | 29/12/2049 | 852,365 | 0.03 |
| 970,000 | Ingersoll Rand Inc* | 5.70% | 14/08/2033 | 992,102 | 0.03 |
| 2,320,000 | Intel Corp** | 5.60% | 21/02/2054 | 2,249,545 | 0.08 |
| 1,685,000 | Intesa Sanpaolo SpA** | 7.78% | 20/06/2054 | 1,769,722 | 0.06 |
| 2,370,000 | Intesa Sanpaolo SpA** | 8.25% | 21/11/2033 | 2,615,422 | 0.09 |
| 495,000 | Intesa Sanpaolo SpA 144A** | 7.78% | 20/06/2054 | 517,616 | 0.02 |
| 345,000 | Iron Mountain Inc** | 5.25% | 15/03/2028 | 334,111 | 0.01 |
| 180,000 | Iron Mountain Inc** | 5.63% | 15/07/2032 | 171,080 | 0.01 |
| 150,000 | Iron Mountain Information Management Services Inc** | 5.00% | 15/07/2032 | 137,143 | 0.00 |
| 270,000 | ITT Holdings LLC** | 6.50% | 01/08/2029 | 244,831 | 0.01 |
| 1,090,000 | JBS USA Holding Lux Sarl/ JBS USA Food Co/JBS Lux Co Sarl** | 6.50% | 01/12/2052 | 1,092,943 | 0.04 |
| 400,000 | JELD-WEN Inc** | 4.88% | 15/12/2027 | 378,233 | 0.01 |
| 3,455,000 | JPMorgan Chase & Co** | 2.18% | 01/06/2028 | 3,171,382 | 0.11 |
| 3,415,000 | JPMorgan Chase & Co** | 3.33% | 22/04/2052 | 2,404,112 | 0.08 |
| 445,000 | JPMorgan Chase & Co** | 3.65% | 29/12/2049 | 422,020 | 0.01 |
| 936,000 | JPMorgan Chase & Co** | 4.60% | 29/12/2049 | 925,295 | 0.03 |
| 229,000 | JPMorgan Chase & Co** | 5.00% | 29/12/2049 | 228,488 | 0.01 |
| 133,000 | JPMorgan Chase & Co** | 8.17% | 29/12/2049 | 134,240 | 0.00 |
| 3,130,000 | KazMunayGas National Co JSC* | 5.75% | 19/04/2047 | 2,731,786 | 0.09 |
| 305,000 | KB Home* | 4.00% | 15/06/2031 | 269,800 | 0.01 |
| 390,000 | KB Home** | 7.25% | 15/07/2030 | 402,271 | 0.01 |
| 2,850,000 | Kinder Morgan Inc* | 5.55% | 01/06/2045 | 2,660,607 | 0.09 |
| 530,000 | Kinetik Holdings LP** | 5.88% | 15/06/2030 | 522,599 | 0.02 |
| 1,765,000 | Las Vegas Sands Corp* | 6.20% | 15/08/2034 | 1,769,362 | 0.06 |
| 40,000 | Level 3 Financing Inc** | 4.88% | 15/06/2029 | 23,002 | 0.00 |
| 205,000 | Level 3 Financing Inc** | 10.50% | 15/05/2030 | 204,042 | 0.01 |
| 161,383 | Level 3 Financing Inc** | 11.00% | 15/11/2029 | 165,345 | 0.01 |
| 485,000 | Liberty Mutual Group Inc** | 4.13% | 15/12/2051 | 452,776 | 0.02 |
| 480,000 | LifePoint Health Inc** | 9.88% | 15/08/2030 | 512,484 | 0.02 |
| 485,000 | LifePoint Health Inc** | 10.00% | 01/06/2032 | 496,477 | 0.02 |
| 380,000 | Light & Wonder International Inc** | 7.25% | 15/11/2029 | 388,392 | 0.01 |
| 5,340,000 | Lloyds Banking Group Plc* | 5.68% | 05/01/2035 | 5,321,715 | 0.18 |
| 110,000 | Lloyds Banking Group Plc** | 7.50% | 29/12/2049 | 110,235 | 0.00 |
| 1,315,000 | Lloyds Banking Group Plc** | 8.00% | 29/12/2049 | 1,347,484 | 0.04 |
| 1,835,000 | M&T Bank Corp** | 3.50% | 29/12/2049 | 1,535,895 | 0.05 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 125,000 | Macy's Retail Holdings LLC* | 4.50% | 15/12/2034 | 108,138 | 0.00 |
| 80,000 | Macy's Retail Holdings LLC* | 5.13% | 15/01/2042 | 64,941 | 0.00 |
| 240,000 | Macy's Retail Holdings LLC** | 5.88% | 15/03/2030 | 230,383 | 0.01 |
| 470,000 | Madison IAQ LLC** | 5.88% | 30/06/2029 | 437,734 | 0.01 |
| 5,515,000 | Marvell Technology Inc** | 5.95% | 15/09/2033 | 5,700,516 | 0.19 |
| 55,000 | Masterbrand Inc** | 7.00% | 15/07/2032 | 55,659 | 0.00 |
| 585,000 | Mauser Packaging Solutions Holding Co** | 7.88% | 15/04/2027 | 597,426 | 0.02 |
| 550,000 | Mauser Packaging Solutions Holding Co** | 9.25% | 15/04/2027 | 551,030 | 0.02 |
| 445,000 | McAfee Corp** | 7.38% | 15/02/2030 | 411,419 | 0.01 |
| 405,000 | McGraw-Hill Education Inc** | 5.75% | 01/08/2028 | 390,919 | 0.01 |
| 480,000 | McGraw-Hill Education Inc** | 8.00% | 01/08/2029 | 467,164 | 0.02 |
| 200,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 196,717 | 0.01 |
| 525,000 | Medco Bell Pte Ltd 144A** | 6.38% | 30/01/2027 | 516,383 | 0.02 |
| 735,000 | Medline Borrower LP** | 3.88% | 01/04/2029 | 677,424 | 0.02 |
| 510,000 | Medline Borrower LP** | 5.25% | 01/10/2029 | 487,102 | 0.02 |
| 915,000 | Melco Resorts Finance Ltd** | 5.63% | 17/07/2027 | 874,332 | 0.03 |
| 420,000 | Merlin Entertainments Group US Holdings Inc** | 7.38% | 15/02/2031 | 428,244 | 0.01 |
| 215,000 | Metinvest BV* | 7.65% | 01/10/2027 | 149,963 | 0.00 |
| 900,000 | Metinvest BV* | 7.75% | 17/10/2029 | 595,260 | 0.02 |
| 1,815,000 | Metropolitan Life Global Funding I** | 5.00% | 06/01/2026 | 1,809,753 | 0.06 |
| 505,000 | Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp** | 4.88% | 01/05/2029 | 470,810 | 0.02 |
| 1,560,000 | Mizuho Financial Group Inc* | 1.55% | 09/07/2027 | 1,444,421 | 0.05 |
| 485,000 | Molina Healthcare Inc** | 3.88% | 15/11/2030 | 431,519 | 0.01 |
| 4,695,000 | Molson Coors Beverage Co* | 4.20% | 15/07/2046 | 3,757,776 | 0.13 |
| 3,680,000 | Morgan Stanley** | 5.25% | 21/04/2034 | 3,624,116 | 0.12 |
| 2,085,000 | Morgan Stanley** | 5.47% | 18/01/2035 | 2,080,325 | 0.07 |
| 2,270,000 | Morgan Stanley** | 5.83% | 19/04/2035 | 2,327,785 | 0.08 |
| 635,000 | Morgan Stanley** | 5.95% | 19/01/2038 | 631,658 | 0.02 |
| 395,000 | Motion Bondco DAC** | 6.63% | 15/11/2027 | 383,077 | 0.01 |
| 875,000 | Mount Sinai Hospital** | 3.74% | 01/07/2049 | 631,295 | 0.02 |
| 945,000 | Movida Europe SA** | 7.85% | 11/04/2029 | 889,977 | 0.03 |
| 260,139 | MV24 Capital BV* | 6.75% | 01/06/2034 | 248,724 | 0.01 |
| 235,000 | Nabors Industries Inc** | 9.13% | 31/01/2030 | 243,644 | 0.01 |
| 5,580,000 | NatWest Group Plc* | 3.03% | 28/11/2035 | 4,674,141 | 0.16 |
| 1,580,000 | NatWest Group Plc* | 4.60% | 29/12/2049 | 1,248,949 | 0.04 |
| 525,000 | NatWest Group Plc* | 6.00% | 29/12/2049 | 514,887 | 0.02 |
| 4,165,000 | NatWest Group Plc* | 8.13% | 29/12/2049 | 4,218,499 | 0.14 |
| 150,000 | NCL Corp Ltd** | 5.88% | 15/03/2026 | 148,400 | 0.00 |
| 240,000 | NCL Corp Ltd** | 5.88% | 15/02/2027 | 237,048 | 0.01 |
| 630,000 | Neptune Bidco US Inc** | 9.29% | 15/04/2029 | 605,254 | 0.02 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 380,000 | New Fortress Energy Inc** | 6.50% | 30/09/2026 | 349,903 | 0.01 |
| 2,400,000 | New York Life Global Funding** | 0.85% | 15/01/2026 | 2,246,892 | 0.07 |
| 2,820,000 | NextEra Energy Capital Holdings Inc** | 5.75% | 01/09/2025 | 2,827,104 | 0.09 |
| 2,855,000 | Nordea Bank Abp* | 1.50% | 30/09/2026 | 2,622,182 | 0.09 |
| 1,690,000 | Nordea Bank Abp* | 3.75% | 29/12/2049 | 1,413,256 | 0.05 |
| 105,000 | Northriver Midstream Finance LP** | 6.75% | 15/07/2032 | 105,249 | 0.00 |
| 1,000,000 | Northwestern Mutual Global Funding** | 0.80% | 14/01/2026 | 935,831 | 0.03 |
| 470,000 | NOVA Chemicals Corp** | 8.50% | 15/11/2028 | 499,318 | 0.02 |
| 265,000 | NRG Energy Inc** | 3.38% | 15/02/2029 | 236,013 | 0.01 |
| 285,000 | NRG Energy Inc** | 10.25% | 29/12/2049 | 311,977 | 0.01 |
| 335,000 | Olympus Water US Holding Corp** | 4.25% | 01/10/2028 | 305,158 | 0.01 |
| 190,000 | Olympus Water US Holding Corp** | 6.25% | 01/10/2029 | 173,651 | 0.01 |
| 735,000 | Olympus Water US Holding Corp** | 7.25% | 15/06/2031 | 731,211 | 0.02 |
| 275,000 | Olympus Water US Holding Corp** | 9.75% | 15/11/2028 | 291,286 | 0.01 |
| 1,830,000 | Oracle Corp* | 3.95% | 25/03/2051 | 1,354,082 | 0.05 |
| 3,570,000 | Oracle Corp* | 4.00% | 15/11/2047 | 2,706,046 | 0.09 |
| 4,715,000 | Oracle Corp* | 5.55% | 06/02/2053 | 4,464,333 | 0.15 |
| 1,075,000 | Oztel Holdings SPC Ltd* | 6.63% | 24/04/2028 | 1,094,777 | 0.04 |
| 1,775,094 | Pacific Gas & Electric Co** | 4.95% | 01/07/2050 | 1,467,990 | 0.05 |
| 25,000 | Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC** | 4.00% | 15/10/2027 | 23,439 | 0.00 |
| 985,000 | Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc** | 4.38% | 15/10/2028 | 920,620 | 0.03 |
| 390,000 | Panther Escrow Issuer LLC** | 7.13% | 01/06/2031 | 394,760 | 0.01 |
| 570,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer** | 5.88% | 01/10/2028 | 562,222 | 0.02 |
| 675,000 | Performance Food Group Inc** | 5.50% | 15/10/2027 | 660,794 | 0.02 |
| 460,000 | Periana Holdings LLC** | 5.95% | 19/04/2026 | 455,306 | 0.02 |
| 420,000 | Pertamina Persero PT* | 6.45% | 30/05/2044 | 442,864 | 0.01 |
| 970,000 | Petrobras Global Finance BV* | 6.50% | 03/07/2033 | 966,659 | 0.03 |
| 762,400 | Petroleos de Venezuela SA* | 5.38% | 12/04/2027 | 93,016 | 0.00 |
| 4,488,565 | Petroleos de Venezuela SA* | 6.00% | 16/05/2024 | 561,071 | 0.02 |
| 2,302,978 | Petroleos de Venezuela SA** | 6.00% | 15/11/2026 | 285,569 | 0.01 |
| 810,000 | Petroleos Mexicanos** | 6.35% | 12/02/2048 | 517,525 | 0.02 |
| 1,460,000 | Petroleos Mexicanos** | 6.75% | 21/09/2047 | 961,291 | 0.03 |
| 2,000,000 | Petroleos Mexicanos** | 6.95% | 28/01/2060 | 1,324,360 | 0.04 |
| 1,935,000 | Petroleos Mexicanos** | 7.69% | 23/01/2050 | 1,400,229 | 0.05 |
| 280,000 | PetSmart Inc/PetSmart Finance Corp** | 4.75% | 15/02/2028 | 260,410 | 0.01 |
| 295,000 | PetSmart Inc/PetSmart Finance Corp** | 7.75% | 15/02/2029 | 287,573 | 0.01 |
| 2,255,000 | Pfizer Investment Enterprises Pte Ltd* | 5.34% | 19/05/2063 | 2,130,187 | 0.07 |
| 3,783,000 | PNC Financial Services Group Inc** | 3.40% | 29/12/2049 | 3,403,451 | 0.11 |
| 685,000 | PNC Financial Services Group Inc** | 6.25% | 29/12/2049 | 669,225 | 0.02 |
| 2,530,000 | PNC Financial Services Group Inc** | 6.88% | 20/10/2034 | 2,758,637 | 0.09 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 600,000 | PPL Capital Funding Inc [*] | 8.26% | 30/03/2067 | 596,009 | 0.02 |
| 180,000 | Prime Security Services Borrower LLC/Prime Finance Inc ^{**} | 5.75% | 15/04/2026 | 178,783 | 0.01 |
| 280,000 | Prime Security Services Borrower LLC/Prime Finance Inc ^{**} | 6.25% | 15/01/2028 | 276,197 | 0.01 |
| 3,815,000 | Principal Life Global Funding II ^{**} | 1.50% | 17/11/2026 | 3,504,122 | 0.12 |
| 390,000 | Protective Life Global Funding ^{**} | 1.30% | 20/09/2026 | 357,739 | 0.01 |
| 655,000 | Prudential Financial Inc ^{**} | 5.13% | 01/03/2052 | 609,467 | 0.02 |
| 1,450,000 | Prudential Financial Inc ^{**} | 6.50% | 15/03/2054 | 1,467,375 | 0.05 |
| 605,000 | Raptor Acquisition Corp/Raptor Co-Issuer LLC ^{**} | 4.88% | 01/11/2026 | 585,814 | 0.02 |
| 335,000 | RHP Hotel Properties LP/RHP Finance Corp ^{**} | 4.50% | 15/02/2029 | 314,436 | 0.01 |
| 245,000 | RHP Hotel Properties LP/RHP Finance Corp ^{**} | 4.75% | 15/10/2027 | 236,162 | 0.01 |
| 270,000 | Ritchie Bros Holdings Inc ^{**} | 6.75% | 15/03/2028 | 275,209 | 0.01 |
| 405,000 | Ritchie Bros Holdings Inc ^{**} | 7.75% | 15/03/2031 | 423,470 | 0.01 |
| 355,000 | RLJ Lodging Trust LP ^{**} | 3.75% | 01/07/2026 | 337,869 | 0.01 |
| 415,000 | RLJ Lodging Trust LP ^{**} | 4.00% | 15/09/2029 | 367,001 | 0.01 |
| 2,170,000 | Rogers Communications Inc ^{**} | 3.80% | 15/03/2032 | 1,939,541 | 0.06 |
| 4,355,000 | Royal Bank of Canada ^{**} | 4.95% | 25/04/2025 | 4,335,007 | 0.14 |
| 165,000 | Royal Caribbean Cruises Ltd ^{**} | 5.50% | 01/04/2028 | 163,007 | 0.01 |
| 125,000 | Royal Caribbean Cruises Ltd ^{**} | 8.25% | 15/01/2029 | 132,069 | 0.00 |
| 1,355,000 | SBA Tower Trust ^{**} | 2.84% | 15/01/2025 | 1,331,360 | 0.04 |
| 650,000 | Scientific Games Holdings LP/Scientific Games US FinCo Inc ^{**} | 6.63% | 01/03/2030 | 634,066 | 0.02 |
| 525,000 | SeaWorld Parks & Entertainment Inc ^{**} | 5.25% | 15/08/2029 | 496,426 | 0.02 |
| 560,000 | Sensata Technologies BV ^{**} | 5.88% | 01/09/2030 | 548,760 | 0.02 |
| 605,000 | Shea Homes LP/Shea Homes Funding Corp ^{**} | 4.75% | 15/02/2028 | 572,529 | 0.02 |
| 1,765,000 | Simon Property Group LP [*] | 6.25% | 15/01/2034 | 1,862,813 | 0.06 |
| 85,000 | Six Flags Entertainment Corp ^{**} | 5.50% | 15/04/2027 | 84,194 | 0.00 |
| 395,000 | Six Flags Entertainment Corp ^{**} | 7.25% | 15/05/2031 | 402,437 | 0.01 |
| 85,000 | Six Flags Entertainment Corp/Six Flags Theme Parks Inc ^{**} | 6.63% | 01/05/2032 | 86,434 | 0.00 |
| 2,000,000 | Skandinaviska Enskilda Banken AB [*] | 5.13% | 29/12/2049 | 1,965,000 | 0.07 |
| 1,830,000 | Societe Generale SA ^{**} | 6.07% | 19/01/2035 | 1,812,961 | 0.06 |
| 5,315,000 | Southern Co ^{**} | 4.00% | 15/01/2051 | 5,164,426 | 0.17 |
| 570,000 | SPX FLOW Inc ^{**} | 8.75% | 01/04/2030 | 585,772 | 0.02 |
| 265,000 | Standard Industries Inc ^{**} | 3.38% | 15/01/2031 | 223,559 | 0.01 |
| 380,000 | Standard Industries Inc ^{**} | 4.38% | 15/07/2030 | 343,654 | 0.01 |
| 615,000 | Star Parent Inc ^{**} | 9.00% | 01/10/2030 | 646,455 | 0.02 |
| 310,000 | Starwood Property Trust Inc ^{**} | 7.25% | 01/04/2029 | 313,711 | 0.01 |
| 2,955,000 | State Street Corp ^{**} | 1.75% | 06/02/2026 | 2,883,920 | 0.10 |
| 1,580,000 | State Street Corp ^{**} | 2.90% | 30/03/2026 | 1,546,286 | 0.05 |
| 1,340,000 | Sumitomo Mitsui Financial Group Inc [*] | 2.63% | 14/07/2026 | 1,269,552 | 0.04 |
| 1,790,000 | Sumitomo Mitsui Financial Group Inc [*] | 3.01% | 19/10/2026 | 1,701,113 | 0.06 |
| 960,000 | Surgery Center Holdings Inc ^{**} | 7.25% | 15/04/2032 | 970,930 | 0.03 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,533,000 | Sysco Corp [*] | 6.60% | 01/04/2050 | 3,936,573 | 0.13 |
| 325,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp ^{**} | 5.50% | 15/01/2028 | 311,208 | 0.01 |
| 375,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp ^{**} | 6.00% | 31/12/2030 | 349,622 | 0.01 |
| 95,000 | Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp ^{**} | 6.00% | 01/09/2031 | 88,857 | 0.00 |
| 893,000 | TD SYNEX Corp [*] | 6.10% | 12/04/2034 | 896,088 | 0.03 |
| 490,800 | Team Health Holdings Inc ^{**} | 13.50% | 30/06/2028 | 545,402 | 0.02 |
| 230,000 | Tenet Healthcare Corp ^{**} | 6.13% | 01/10/2028 | 229,024 | 0.01 |
| 360,000 | Tenet Healthcare Corp ^{**} | 6.13% | 15/06/2030 | 358,019 | 0.01 |
| 160,000 | Tenet Healthcare Corp ^{**} | 6.75% | 15/05/2031 | 162,534 | 0.01 |
| 730,000 | TK Elevator Holdco GmbH ^{**} | 7.63% | 15/07/2028 | 725,195 | 0.02 |
| 8,155,000 | T-Mobile USA Inc ^{**} | 3.40% | 15/10/2052 | 5,571,913 | 0.19 |
| 1,360,000 | T-Mobile USA Inc ^{**} | 4.50% | 15/04/2050 | 1,136,634 | 0.04 |
| 3,550,000 | Toronto-Dominion Bank ^{**} | 3.77% | 06/06/2025 | 3,493,421 | 0.12 |
| 2,245,000 | Toronto-Dominion Bank ^{**} | 5.53% | 17/07/2026 | 2,253,406 | 0.08 |
| 255,000 | TransDigm Inc [*] | 4.63% | 15/01/2029 | 238,144 | 0.01 |
| 220,000 | TransDigm Inc [*] | 5.50% | 15/11/2027 | 216,220 | 0.01 |
| 180,000 | TransDigm Inc ^{**} | 6.38% | 01/03/2029 | 181,133 | 0.01 |
| 220,000 | TransDigm Inc ^{**} | 6.63% | 01/03/2032 | 222,488 | 0.01 |
| 350,000 | TransDigm Inc ^{**} | 6.75% | 15/08/2028 | 354,716 | 0.01 |
| 300,000 | Trivium Packaging Finance BV [*] | 5.50% | 15/08/2026 | 294,259 | 0.01 |
| 185,000 | Trivium Packaging Finance BV [*] | 8.50% | 15/08/2027 | 183,811 | 0.01 |
| 480,000 | Tronox Inc ^{**} | 4.63% | 15/03/2029 | 433,806 | 0.01 |
| 3,390,000 | Truist Financial Corp ^{**} | 4.80% | 29/12/2049 | 3,339,368 | 0.11 |
| 190,000 | Truist Financial Corp ^{**} | 5.10% | 29/12/2049 | 178,381 | 0.01 |
| 3,945,000 | Truist Financial Corp ^{**} | 5.44% | 24/01/2030 | 3,935,511 | 0.13 |
| 3,345,000 | Truist Financial Corp ^{**} | 5.87% | 08/06/2034 | 3,372,119 | 0.11 |
| 289,000 | Truist Financial Corp [*] | 8.70% | 29/12/2049 | 291,470 | 0.01 |
| 1,150,000 | Turkiye Vakiflar Bankasi TAO [*] | 8.99% | 05/10/2034 | 1,150,819 | 0.04 |
| 200,000 | UBS Group AG [*] | 4.38% | 29/12/2049 | 162,711 | 0.01 |
| 2,965,000 | UBS Group AG [*] | 4.70% | 05/08/2027 | 2,911,019 | 0.10 |
| 620,000 | UBS Group AG ^{**} | 4.88% | 29/12/2049 | 569,360 | 0.02 |
| 1,516,000 | UBS Group AG [*] | 6.88% | 29/12/2049 | 1,506,339 | 0.05 |
| 1,130,000 | UBS Group AG [*] | 9.25% | 29/12/2049 | 1,268,326 | 0.04 |
| 1,000,000 | UBS Group AG ^{**} | 9.25% | 29/12/2049 | 1,078,403 | 0.04 |
| 495,000 | UKG Inc ^{**} | 6.88% | 01/02/2031 | 501,554 | 0.02 |
| 555,000 | United Airlines Inc ^{**} | 4.38% | 15/04/2026 | 536,778 | 0.02 |
| 325,000 | Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC ^{**} | 10.50% | 15/02/2028 | 318,614 | 0.01 |
| 6,890,000 | US Bancorp ^{**} | 3.70% | 29/12/2049 | 6,249,036 | 0.21 |
| 290,000 | US Foods Inc ^{**} | 6.88% | 15/09/2028 | 296,864 | 0.01 |
| 340,000 | US Foods Inc ^{**} | 7.25% | 15/01/2032 | 353,274 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 445,000 | Venture Global LNG Inc** | 8.38% | 01/06/2031 | 461,899 | 0.02 |
| 110,000 | Venture Global LNG Inc** | 9.88% | 01/02/2032 | 119,796 | 0.00 |
| 475,000 | Verde Purchaser LLC** | 10.50% | 30/11/2030 | 502,623 | 0.02 |
| 4,245,000 | Verizon Communications Inc** | 2.99% | 30/10/2056 | 2,601,081 | 0.09 |
| 275,000 | Vibrantz Technologies Inc** | 9.00% | 15/02/2030 | 252,029 | 0.01 |
| 420,000 | Viking Cruises Ltd** | 9.13% | 15/07/2031 | 455,227 | 0.02 |
| 400,000 | Virgin Media Secured Finance Plc* | 5.50% | 15/05/2029 | 365,982 | 0.01 |
| 185,000 | Vistra Corp** | 7.00% | 29/12/2049 | 183,569 | 0.01 |
| 355,000 | Vistra Operations Co LLC** | 4.38% | 01/05/2029 | 330,790 | 0.01 |
| 85,000 | Vistra Operations Co LLC** | 5.50% | 01/09/2026 | 83,882 | 0.00 |
| 280,000 | Vistra Operations Co LLC** | 6.88% | 15/04/2032 | 284,462 | 0.01 |
| 220,000 | Vistra Operations Co LLC** | 7.75% | 15/10/2031 | 229,279 | 0.01 |
| 5,460,000 | Vodafone Group Plc** | 4.88% | 19/06/2049 | 4,729,980 | 0.16 |
| 645,000 | Wand NewCo 3 Inc** | 7.63% | 30/01/2032 | 666,696 | 0.02 |
| 8,715,000 | Warnermedia Holdings Inc** | 5.14% | 15/03/2052 | 6,789,969 | 0.23 |
| 3,185,000 | Wells Fargo & Co** | 6.49% | 23/10/2034 | 3,396,688 | 0.11 |
| 3,920,000 | Westpac Banking Corp** | 3.02% | 18/11/2036 | 3,217,682 | 0.11 |
| 4,535,000 | Westpac Banking Corp** | 5.51% | 17/11/2025 | 4,557,814 | 0.15 |
| 425,000 | White Cap Parent LLC** | 8.25% | 15/03/2026 | 425,380 | 0.01 |
| 385,000 | Windsor Holdings III LLC** | 8.50% | 15/06/2030 | 402,301 | 0.01 |
| 680,000 | WR Grace Holdings LLC** | 5.63% | 15/08/2029 | 627,470 | 0.02 |
| 510,000 | Wrangler Holdco Corp** | 6.63% | 01/04/2032 | 508,153 | 0.02 |
| 900,000 | Wyndham Hotels & Resorts Inc** | 4.38% | 15/08/2028 | 839,645 | 0.03 |
| 660,000 | Wynn Macau Ltd* | 5.50% | 15/01/2026 | 646,611 | 0.02 |
| 270,000 | XHR LP** | 4.88% | 01/06/2029 | 253,277 | 0.01 |
| 700,000 | XPO Inc** | 7.13% | 01/02/2032 | 718,099 | 0.02 |
| 400,000 | Yapi ve Kredi Bankasi AS** | 9.74% | 29/12/2049 | 401,525 | 0.01 |
| 90,000 | ZF North America Capital Inc** | 6.75% | 23/04/2030 | 91,744 | 0.00 |
| 270,000 | ZF North America Capital Inc** | 6.88% | 14/04/2028 | 275,456 | 0.01 |
| 110,000 | ZF North America Capital Inc** | 6.88% | 23/04/2032 | 113,793 | 0.00 |
| 425,000 | Ziff Davis Inc** | 4.63% | 15/10/2030 | 384,685 | 0.01 |
| Total United States Dollar | | | | 512,922,665 | 17.13 |
| Total Corporate Bonds | | | | 718,658,683 | 23.99 |
| Government Bonds 7.93% (31 December 2023: 8.70%) | | | | | |
| Brazilian Real | | | | | |
| 31,668,000 | Brazil Notas do Tesouro Nacional Serie F* | 10.00% | 01/01/2035 | 4,998,709 | 0.17 |
| Total Brazilian Real | | | | 4,998,709 | 0.17 |

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 7.93% (31 December 2023: 8.70%) (continued) | | | | | |
| Chilean Peso | | | | | |
| 70,000,000 | Bonos de la Tesoreria de la Republica en pesos* | 4.70% | 01/09/2030 | 70,447 | 0.00 |
| Total Chilean Peso | | | | 70,447 | 0.00 |
| Colombian Peso | | | | | |
| 911,400,000 | Colombian TES* | 6.00% | 28/04/2028 | 192,689 | 0.01 |
| 5,168,900,000 | Colombian TES* | 7.00% | 30/06/2032 | 1,012,233 | 0.04 |
| 3,618,000,000 | Colombian TES* | 7.25% | 18/10/2034 | 686,749 | 0.02 |
| 341,300,000 | Colombian TES* | 13.25% | 09/02/2033 | 93,726 | 0.00 |
| Total Colombian Peso | | | | 1,985,397 | 0.07 |
| Hungarian Forint | | | | | |
| 995,190,000 | Hungary Government Bond* | 3.25% | 22/10/2031 | 2,171,551 | 0.07 |
| 58,290,000 | Hungary Government Bond* | 6.75% | 22/10/2028 | 158,519 | 0.01 |
| Total Hungarian Forint | | | | 2,330,070 | 0.08 |
| Indonesian Rupiah | | | | | |
| 1,848,000,000 | Indonesia Treasury Bond* | 6.13% | 15/05/2028 | 110,396 | 0.00 |
| 12,889,000,000 | Indonesia Treasury Bond* | 7.00% | 15/09/2030 | 787,571 | 0.03 |
| 11,228,000,000 | Indonesia Treasury Bond* | 7.00% | 15/02/2033 | 682,286 | 0.02 |
| 28,842,000,000 | Indonesia Treasury Bond* | 8.25% | 15/05/2029 | 1,851,953 | 0.06 |
| Total Indonesian Rupiah | | | | 3,432,206 | 0.11 |
| Mexican Peso | | | | | |
| 84,500,000 | Mexican Bonos* | 7.50% | 26/05/2033 | 3,980,333 | 0.13 |
| 27,490,000 | Mexican Bonos* | 7.75% | 29/05/2031 | 1,341,238 | 0.05 |
| 135,763,900 | Mexican Bonos* | 7.75% | 23/11/2034 | 6,394,947 | 0.21 |
| 15,230,600 | Mexican Bonos* | 8.50% | 31/05/2029 | 784,548 | 0.03 |
| Total Mexican Peso | | | | 12,501,066 | 0.42 |
| Peruvian Sol | | | | | |
| 10,753,000 | Peru Government Bond* | 6.15% | 12/08/2032 | 2,706,275 | 0.09 |
| 4,534,000 | Peruvian Government International Bond** | 6.90% | 12/08/2037 | 1,133,847 | 0.04 |
| Total Peruvian Sol | | | | 3,840,122 | 0.13 |
| Polish Zloty | | | | | |
| 7,068,000 | Republic of Poland Government Bond* | 6.00% | 25/10/2033 | 1,801,698 | 0.06 |
| 3,271,000 | Republic of Poland Government Bond* | 7.50% | 25/07/2028 | 874,550 | 0.03 |
| Total Polish Zloty | | | | 2,676,248 | 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 |
|---|--|--------|---------------|------------------|-----------------|
| Government Bonds 7.93% (31 December 2023: 8.70%) (continued) | | | | | |
| Romanian New Leu | | | | | |
| 6,455,000 | Romania Government Bond** | 4.85% | 25/07/2029 | 1,293,846 | 0.04 |
| 10,790,000 | Romania Government Bond* | 8.25% | 29/09/2032 | 2,519,229 | 0.09 |
| Total Romanian New Leu | | | | 3,813,075 | 0.13 |
| South African Rand | | | | | |
| 24,429,108 | Republic of South Africa Government Bond* | 8.00% | 31/01/2030 | 1,228,546 | 0.04 |
| 15,379,799 | Republic of South Africa Government Bond* | 8.25% | 31/03/2032 | 734,794 | 0.02 |
| 4,946,939 | Republic of South Africa Government Bond* | 8.50% | 31/01/2037 | 213,265 | 0.01 |
| Total South African Rand | | | | 2,176,605 | 0.07 |
| United States Dollar | | | | | |
| 585,000 | Angolan Government International Bond* | 8.00% | 26/11/2029 | 527,436 | 0.02 |
| 3,350,000 | Angolan Government International Bond* | 8.75% | 14/04/2032 | 2,973,091 | 0.10 |
| 1,100,000 | Angolan Government International Bond* | 9.13% | 26/11/2049 | 904,812 | 0.03 |
| 2,475,000 | Angolan Government International Bond* | 9.38% | 08/05/2048 | 2,076,370 | 0.07 |
| 1,000,000 | Bahrain Government International Bond* | 5.63% | 18/05/2034 | 900,625 | 0.03 |
| 750,000 | Brazilian Government International Bond* | 6.00% | 20/10/2033 | 722,254 | 0.02 |
| 400,000 | Brazilian Government International Bond* | 7.13% | 13/05/2054 | 387,307 | 0.01 |
| 485,000 | Colombia Government International Bond* | 3.00% | 30/01/2030 | 397,826 | 0.01 |
| 700,000 | Colombia Government International Bond* | 3.25% | 22/04/2032 | 537,762 | 0.02 |
| 400,000 | Colombia Government International Bond* | 7.50% | 02/02/2034 | 401,335 | 0.01 |
| 1,925,000 | Dominican Republic International Bond* | 6.85% | 27/01/2045 | 1,902,027 | 0.06 |
| 730,000 | Dominican Republic International Bond* | 7.05% | 03/02/2031 | 751,900 | 0.02 |
| 645,000 | Ecuador Government International Bond* | 3.50% | 31/07/2035 | 322,598 | 0.01 |
| 420,000 | Ecuador Government International Bond* | 6.00% | 31/07/2030 | 267,077 | 0.01 |
| 1,045,000 | Egypt Government International Bond* | 8.50% | 31/01/2047 | 776,981 | 0.03 |
| 200,000 | El Salvador Government International Bond* | 9.50% | 15/07/2052 | 157,567 | 0.01 |
| 1,720,000 | Guatemala Government Bond* | 3.70% | 07/10/2033 | 1,410,154 | 0.05 |
| 1,815,000 | Indonesia Government International Bond* | 4.63% | 15/04/2043 | 1,652,957 | 0.05 |
| 1,700,000 | Ivory Coast Government International Bond* | 6.13% | 15/06/2033 | 1,511,088 | 0.05 |
| 400,000 | Ivory Coast Government International Bond* | 8.25% | 30/01/2037 | 388,240 | 0.01 |
| 1,895,000 | Mexico Government International Bond* | 3.50% | 12/02/2034 | 1,544,297 | 0.05 |
| 1,890,000 | Mexico Government International Bond* | 4.40% | 12/02/2052 | 1,383,942 | 0.05 |
| 925,000 | Mexico Government International Bond** | 6.00% | 07/05/2036 | 902,876 | 0.03 |
| 300,000 | Mexico Government International Bond** | 6.40% | 07/05/2054 | 286,386 | 0.01 |
| 485,000 | Mongolia Government International Bond* | 5.13% | 07/04/2026 | 470,935 | 0.02 |
| 1,195,000 | Oman Government International Bond* | 7.00% | 25/01/2051 | 1,259,978 | 0.04 |
| 825,000 | Panama Government International Bond* | 2.25% | 29/09/2032 | 594,653 | 0.02 |
| 2,000,000 | Panama Government International Bond* | 4.30% | 29/04/2053 | 1,287,628 | 0.04 |
| 970,000 | Paraguay Government International Bond* | 3.85% | 28/06/2033 | 845,514 | 0.03 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|--------------------|-----------------|
| Government Bonds 7.93% (31 December 2023: 8.70%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 815,000 | Paraguay Government International Bond* | 4.95% | 28/04/2031 | 781,190 | 0.03 |
| 2,010,000 | Paraguay Government International Bond* | 5.40% | 30/03/2050 | 1,760,928 | 0.06 |
| 635,000 | Qatar Government International Bond* | 4.40% | 16/04/2050 | 556,462 | 0.02 |
| 1,085,000 | Republic of South Africa Government International Bond* | 5.65% | 27/09/2047 | 821,753 | 0.03 |
| 485,000 | Republic of South Africa Government International Bond* | 5.75% | 30/09/2049 | 367,037 | 0.01 |
| 1,000,000 | Republic of South Africa Government International Bond* | 5.88% | 20/04/2032 | 929,425 | 0.03 |
| 1,422,000 | Romanian Government International Bond* | 3.00% | 14/02/2031 | 1,181,902 | 0.04 |
| 2,000,000 | Romanian Government International Bond* | 3.63% | 27/03/2032 | 1,694,613 | 0.06 |
| 1,184,000 | Romanian Government International Bond* | 4.00% | 14/02/2051 | 818,736 | 0.03 |
| 580,000 | Romanian Government International Bond 144A* | 3.63% | 27/03/2032 | 491,438 | 0.02 |
| 630,000 | Romanian Government International Bond 144A* | 4.00% | 14/02/2051 | 435,708 | 0.01 |
| 2,185,000 | Saudi Government International Bond* | 3.25% | 17/11/2051 | 1,434,365 | 0.05 |
| 580,000 | Saudi Government International Bond* | 3.75% | 21/01/2055 | 410,642 | 0.01 |
| 1,800,000 | Ukraine Government International Bond* | 7.25% | 15/03/2035 | 522,612 | 0.02 |
| 41,644,125 | United States Treasury Inflation Indexed Bonds* | 0.13% | 15/04/2027 | 39,190,869 | 1.31 |
| 19,825,000 | United States Treasury Note/Bond* | 0.88% | 30/06/2026 | 18,393,883 | 0.61 |
| 18,530,000 | United States Treasury Note/Bond* | 1.25% | 31/03/2028 | 16,505,815 | 0.55 |
| 20,000,000 | United States Treasury Note/Bond* | 1.25% | 15/08/2031 | 16,234,766 | 0.54 |
| 28,860,000 | United States Treasury Note/Bond* | 1.63% | 15/05/2031 | 24,226,617 | 0.81 |
| 8,765,000 | United States Treasury Note/Bond* | 2.25% | 15/08/2046 | 5,844,475 | 0.19 |
| 7,870,000 | United States Treasury Note/Bond* | 2.25% | 15/02/2052 | 5,014,973 | 0.17 |
| 2,040,000 | United States Treasury Note/Bond* | 3.13% | 15/02/2042 | 1,675,988 | 0.06 |
| 4,990,000 | United States Treasury Note/Bond* | 3.13% | 15/05/2048 | 3,881,577 | 0.13 |
| 14,580,000 | United States Treasury Note/Bond* | 3.38% | 15/05/2033 | 13,514,976 | 0.45 |
| 1,955,000 | United States Treasury Note/Bond* | 3.38% | 15/05/2044 | 1,629,294 | 0.05 |
| 7,405,000 | United States Treasury Note/Bond* | 4.50% | 15/05/2038 | 7,479,339 | 0.25 |
| 5,135,000 | United States Treasury Note/Bond* | 4.63% | 15/05/2054 | 5,206,810 | 0.17 |
| 545,000 | Uruguay Government International Bond* | 5.10% | 18/06/2050 | 514,454 | 0.02 |
| 3,136,300 | Venezuela Government International Bond* | 8.25% | 13/10/2024 | 509,649 | 0.02 |
| Total United States Dollar | | | | 199,575,912 | 6.66 |
| Total Government Bonds | | | | 237,399,857 | 7.93 |
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) | | | | | |
| United States Dollar | | | | | |
| 97,075,000 | Fannie Mae Pool | 2.50% | 01/07/2043 | 79,279,180 | 2.65 |
| 5,225,399 | Fannie Mae Pool | 2.50% | 01/10/2050 | 4,290,704 | 0.14 |
| 1,190,692 | Fannie Mae Pool | 2.50% | 01/02/2051 | 976,180 | 0.03 |
| 4,514,254 | Fannie Mae Pool | 2.50% | 01/09/2051 | 3,704,939 | 0.12 |
| 2,703,547 | Fannie Mae Pool | 2.50% | 01/10/2051 | 2,211,509 | 0.07 |
| 3,972,160 | Fannie Mae Pool | 2.50% | 01/11/2051 | 3,250,725 | 0.11 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|----------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,970,111 | Fannie Mae Pool | 2.50% | 01/12/2051 | 1,610,293 | 0.05 |
| 596,584 | Fannie Mae Pool | 2.50% | 01/01/2052 | 490,796 | 0.02 |
| 2,994,589 | Fannie Mae Pool | 2.50% | 01/02/2052 | 2,454,844 | 0.08 |
| 715,826 | Fannie Mae Pool | 2.50% | 01/03/2052 | 586,070 | 0.02 |
| 4,959,000 | Fannie Mae Pool | 2.50% | 01/04/2052 | 4,062,849 | 0.14 |
| 4,082,966 | Fannie Mae Pool | 2.50% | 01/05/2052 | 3,345,130 | 0.11 |
| 1,381,062 | Fannie Mae Pool | 2.50% | 01/06/2052 | 1,130,824 | 0.04 |
| 924,511 | Fannie Mae Pool | 2.50% | 01/09/2052 | 759,246 | 0.03 |
| 2,005,189 | Fannie Mae Pool | 3.00% | 01/06/2050 | 1,724,875 | 0.06 |
| 2,007,951 | Fannie Mae Pool | 3.00% | 01/04/2051 | 1,716,688 | 0.06 |
| 1,283,963 | Fannie Mae Pool | 3.00% | 01/05/2051 | 1,102,926 | 0.04 |
| 1,164,101 | Fannie Mae Pool | 3.00% | 01/07/2051 | 995,948 | 0.03 |
| 2,106,523 | Fannie Mae Pool | 3.00% | 01/08/2051 | 1,801,444 | 0.06 |
| 2,260,591 | Fannie Mae Pool | 3.00% | 01/11/2051 | 1,945,732 | 0.07 |
| 215,409 | Fannie Mae Pool | 3.00% | 01/12/2051 | 183,626 | 0.01 |
| 894,283 | Fannie Mae Pool | 3.00% | 01/01/2052 | 762,445 | 0.03 |
| 1,134,987 | Fannie Mae Pool | 3.00% | 01/02/2052 | 967,574 | 0.03 |
| 3,591,651 | Fannie Mae Pool | 3.00% | 01/03/2052 | 3,061,302 | 0.10 |
| 2,655,615 | Fannie Mae Pool | 3.00% | 01/04/2052 | 2,262,645 | 0.08 |
| 1,673,780 | Fannie Mae Pool | 3.00% | 01/05/2052 | 1,426,363 | 0.05 |
| 3,683,873 | Fannie Mae Pool | 3.00% | 01/06/2052 | 3,139,349 | 0.10 |
| 2,698,259 | Fannie Mae Pool | 3.00% | 01/07/2052 | 2,299,213 | 0.08 |
| 710,788 | Fannie Mae Pool | 3.00% | 01/03/2053 | 605,390 | 0.02 |
| 1,058,758 | Fannie Mae Pool | 3.50% | 01/05/2051 | 944,985 | 0.03 |
| 771,986 | Fannie Mae Pool | 3.50% | 01/12/2051 | 683,893 | 0.02 |
| 661,236 | Fannie Mae Pool | 3.50% | 01/02/2052 | 589,925 | 0.02 |
| 2,366,329 | Fannie Mae Pool | 3.50% | 01/03/2052 | 2,104,552 | 0.07 |
| 3,645,641 | Fannie Mae Pool | 3.50% | 01/04/2052 | 3,250,730 | 0.11 |
| 2,604,174 | Fannie Mae Pool | 3.50% | 01/05/2052 | 2,307,006 | 0.08 |
| 4,332,429 | Fannie Mae Pool | 3.50% | 01/06/2052 | 3,839,039 | 0.13 |
| 4,741,485 | Fannie Mae Pool | 3.50% | 01/07/2052 | 4,201,379 | 0.14 |
| 2,971,733 | Fannie Mae Pool | 3.50% | 01/08/2052 | 2,633,224 | 0.09 |
| 2,110,415 | Fannie Mae Pool | 3.50% | 01/10/2052 | 1,869,591 | 0.06 |
| 2,097,674 | Fannie Mae Pool | 3.50% | 01/04/2053 | 1,858,305 | 0.06 |
| 2,721,731 | Fannie Mae Pool | 3.50% | 01/05/2053 | 2,411,552 | 0.08 |
| 1,209,881 | Fannie Mae Pool | 4.00% | 01/02/2052 | 1,110,073 | 0.04 |
| 1,203,620 | Fannie Mae Pool | 4.00% | 01/05/2052 | 1,103,833 | 0.04 |
| 4,517,010 | Fannie Mae Pool | 4.00% | 01/06/2052 | 4,142,043 | 0.14 |
| 8,539,226 | Fannie Mae Pool | 4.00% | 01/07/2052 | 7,818,042 | 0.26 |
| 486,690 | Fannie Mae Pool | 4.00% | 01/08/2052 | 445,616 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|----------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 3,280,402 | Fannie Mae Pool | 4.00% | 01/09/2052 | 3,006,460 | 0.10 |
| 11,217,041 | Fannie Mae Pool | 4.00% | 01/10/2052 | 10,269,683 | 0.34 |
| 2,320,549 | Fannie Mae Pool | 4.00% | 01/12/2052 | 2,125,268 | 0.07 |
| 3,836,761 | Fannie Mae Pool | 4.00% | 01/02/2053 | 3,513,122 | 0.12 |
| 4,686,494 | Fannie Mae Pool | 4.00% | 01/07/2053 | 4,290,659 | 0.14 |
| 5,368,277 | Fannie Mae Pool | 4.00% | 01/12/2053 | 4,914,857 | 0.16 |
| 36,165,000 | Fannie Mae Pool | 4.50% | 01/07/2042 | 34,098,227 | 1.14 |
| 2,086,467 | Fannie Mae Pool | 4.50% | 01/06/2052 | 1,970,680 | 0.07 |
| 3,885,626 | Fannie Mae Pool | 4.50% | 01/07/2052 | 3,669,991 | 0.12 |
| 5,413,329 | Fannie Mae Pool | 4.50% | 01/08/2052 | 5,106,215 | 0.17 |
| 11,413,560 | Fannie Mae Pool | 4.50% | 01/09/2052 | 10,773,373 | 0.36 |
| 5,943,474 | Fannie Mae Pool | 4.50% | 01/10/2052 | 5,613,634 | 0.19 |
| 5,280,391 | Fannie Mae Pool | 4.50% | 01/11/2052 | 4,982,654 | 0.17 |
| 4,650,435 | Fannie Mae Pool | 4.50% | 01/01/2053 | 4,390,525 | 0.15 |
| 2,852,177 | Fannie Mae Pool | 4.50% | 01/05/2053 | 2,692,958 | 0.09 |
| 2,635,855 | Fannie Mae Pool | 5.00% | 01/08/2052 | 2,554,794 | 0.09 |
| 5,627,375 | Fannie Mae Pool | 5.00% | 01/09/2052 | 5,458,660 | 0.18 |
| 3,065,582 | Fannie Mae Pool | 5.00% | 01/10/2052 | 2,971,622 | 0.10 |
| 602,305 | Fannie Mae Pool | 5.00% | 01/11/2052 | 583,878 | 0.02 |
| 1,671,251 | Fannie Mae Pool | 5.00% | 01/12/2052 | 1,620,090 | 0.05 |
| 9,473,316 | Fannie Mae Pool | 5.00% | 01/01/2053 | 9,172,468 | 0.31 |
| 3,669,719 | Fannie Mae Pool | 5.00% | 01/02/2053 | 3,551,665 | 0.12 |
| 3,794,767 | Fannie Mae Pool | 5.00% | 01/03/2053 | 3,672,689 | 0.12 |
| 7,631,458 | Fannie Mae Pool | 5.00% | 01/04/2053 | 7,384,772 | 0.25 |
| 4,573,390 | Fannie Mae Pool | 5.00% | 01/05/2053 | 4,422,376 | 0.15 |
| 4,085,287 | Fannie Mae Pool | 5.00% | 01/06/2053 | 3,953,020 | 0.13 |
| 9,424,570 | Fannie Mae Pool | 5.00% | 01/07/2053 | 9,114,006 | 0.30 |
| 10,705,011 | Fannie Mae Pool | 5.00% | 01/08/2053 | 10,354,277 | 0.35 |
| 1,384,649 | Fannie Mae Pool | 5.00% | 01/09/2053 | 1,339,212 | 0.04 |
| 4,162,593 | Fannie Mae Pool | 5.00% | 01/02/2054 | 4,024,485 | 0.13 |
| 28,325,000 | Fannie Mae Pool | 5.00% | 01/07/2054 | 27,377,883 | 0.91 |
| 3,403,019 | Fannie Mae Pool | 5.50% | 01/12/2052 | 3,359,298 | 0.11 |
| 3,865,499 | Fannie Mae Pool | 5.50% | 01/01/2053 | 3,821,570 | 0.13 |
| 1,968,936 | Fannie Mae Pool | 5.50% | 01/02/2053 | 1,944,122 | 0.07 |
| 3,090,276 | Fannie Mae Pool | 5.50% | 01/03/2053 | 3,054,670 | 0.10 |
| 3,370,276 | Fannie Mae Pool | 5.50% | 01/04/2053 | 3,327,826 | 0.11 |
| 4,942,695 | Fannie Mae Pool | 5.50% | 01/05/2053 | 4,878,795 | 0.16 |
| 664,746 | Fannie Mae Pool | 5.50% | 01/06/2053 | 656,163 | 0.02 |
| 3,608,687 | Fannie Mae Pool | 5.50% | 01/07/2053 | 3,561,023 | 0.12 |
| 11,121,911 | Fannie Mae Pool | 5.50% | 01/08/2053 | 10,975,011 | 0.37 |

Strategic Income - Schedule of Investments (Continued)

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

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 12,331,348 | Fannie Mae Pool | 5.50% | 01/09/2053 | 12,168,473 | 0.41 |
| 5,394,584 | Fannie Mae Pool | 5.50% | 01/10/2053 | 5,323,331 | 0.18 |
| 2,368,108 | Fannie Mae Pool | 5.50% | 01/11/2053 | 2,336,830 | 0.08 |
| 700,648 | Fannie Mae Pool | 5.50% | 01/12/2053 | 691,395 | 0.02 |
| 2,854,143 | Fannie Mae Pool | 5.50% | 01/03/2054 | 2,815,997 | 0.09 |
| 1,440,951 | Fannie Mae Pool | 5.50% | 01/04/2054 | 1,421,767 | 0.05 |
| 3,821,472 | Fannie Mae Pool | 5.50% | 01/06/2054 | 3,773,936 | 0.13 |
| 99,255,000 | Fannie Mae Pool | 5.50% | 01/07/2054 | 97,901,875 | 3.27 |
| 2,811,879 | Fannie Mae Pool | 6.00% | 01/01/2053 | 2,830,162 | 0.09 |
| 3,318,349 | Fannie Mae Pool | 6.00% | 01/02/2053 | 3,343,443 | 0.11 |
| 1,277,734 | Fannie Mae Pool | 6.00% | 01/04/2053 | 1,285,532 | 0.04 |
| 2,959,825 | Fannie Mae Pool | 6.00% | 01/06/2053 | 2,974,240 | 0.10 |
| 6,597,594 | Fannie Mae Pool | 6.00% | 01/07/2053 | 6,623,819 | 0.22 |
| 6,506,918 | Fannie Mae Pool | 6.00% | 01/08/2053 | 6,530,832 | 0.22 |
| 534,061 | Fannie Mae Pool | 6.00% | 01/09/2053 | 535,914 | 0.02 |
| 1,636,237 | Fannie Mae Pool | 6.00% | 01/10/2053 | 1,649,500 | 0.06 |
| 8,856,613 | Fannie Mae Pool | 6.00% | 01/12/2053 | 8,887,382 | 0.30 |
| 1,003,868 | Fannie Mae Pool | 6.00% | 01/02/2054 | 1,007,092 | 0.03 |
| 3,366,701 | Fannie Mae Pool | 6.00% | 01/03/2054 | 3,377,527 | 0.11 |
| 3,729,046 | Fannie Mae Pool | 6.00% | 01/05/2054 | 3,741,037 | 0.13 |
| 985,020 | Fannie Mae Pool | 6.00% | 01/06/2054 | 988,188 | 0.03 |
| 51,650,000 | Fannie Mae Pool | 6.00% | 01/07/2054 | 51,801,318 | 1.73 |
| 681,686 | Fannie Mae Pool | 6.50% | 01/11/2053 | 694,307 | 0.02 |
| 1,505,199 | Fannie Mae Pool | 6.50% | 01/12/2053 | 1,533,714 | 0.05 |
| 1,163,816 | Fannie Mae Pool | 6.50% | 01/01/2054 | 1,186,800 | 0.04 |
| 2,698,495 | Fannie Mae Pool | 6.50% | 01/03/2054 | 2,747,858 | 0.09 |
| 971,862 | Fannie Mae Pool | 6.50% | 01/05/2054 | 989,641 | 0.03 |
| 3,256,784 | Fannie Mae Pool (BU3058) | 2.50% | 01/12/2051 | 2,669,414 | 0.09 |
| 2,748,688 | Fannie Mae Pool (BU8723) | 3.50% | 01/06/2052 | 2,435,717 | 0.08 |
| 696,552 | Fannie Mae Pool (BU8725) | 3.50% | 01/06/2052 | 620,113 | 0.02 |
| 1,309,706 | Fannie Mae Pool (BV2623) | 4.50% | 01/07/2052 | 1,237,024 | 0.04 |
| 1,386,570 | Fannie Mae Pool (BV2634) | 4.00% | 01/07/2052 | 1,271,216 | 0.04 |
| 1,316,769 | Fannie Mae Pool (BV4201) | 3.00% | 01/03/2052 | 1,122,362 | 0.04 |
| 1,105,018 | Fannie Mae Pool (BV7928) | 4.50% | 01/08/2052 | 1,043,694 | 0.03 |
| 1,596,636 | Fannie Mae Pool (BV7959) | 5.00% | 01/08/2052 | 1,548,604 | 0.05 |
| 664,567 | Fannie Mae Pool (BV8055) | 4.50% | 01/09/2052 | 627,686 | 0.02 |
| 749,309 | Fannie Mae Pool (BV9913) | 3.50% | 01/06/2052 | 663,973 | 0.02 |
| 3,187,981 | Fannie Mae Pool (BW0015) | 4.00% | 01/07/2052 | 2,923,502 | 0.10 |
| 2,415,064 | Fannie Mae Pool (BW1192) | 4.50% | 01/09/2052 | 2,281,041 | 0.08 |
| 4,630,395 | Fannie Mae Pool (BW1502) | 4.50% | 01/07/2052 | 4,373,427 | 0.15 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,646,362 | Fannie Mae Pool (BW9903) | 4.50% | 01/10/2052 | 2,499,225 | 0.08 |
| 1,564,219 | Fannie Mae Pool (BX3198) | 4.00% | 01/12/2052 | 1,434,208 | 0.05 |
| 2,256,741 | Fannie Mae Pool (BX5065) | 5.50% | 01/01/2053 | 2,230,393 | 0.07 |
| 1,976,330 | Fannie Mae Pool (BX7768) | 5.00% | 01/03/2053 | 1,914,609 | 0.06 |
| 2,037,020 | Fannie Mae Pool (BX8626) | 5.50% | 01/04/2053 | 2,013,574 | 0.07 |
| 1,944,043 | Fannie Mae Pool (BY3520) | 5.50% | 01/06/2053 | 1,920,511 | 0.06 |
| 1,170,501 | Fannie Mae Pool (CB2751) | 2.50% | 01/02/2052 | 959,255 | 0.03 |
| 544,235 | Fannie Mae Pool (CB2759) | 3.00% | 01/02/2052 | 463,837 | 0.02 |
| 2,475,280 | Fannie Mae Pool (CB3050) | 2.50% | 01/03/2052 | 2,025,031 | 0.07 |
| 2,357,582 | Fannie Mae Pool (CB3158) | 2.50% | 01/03/2052 | 1,948,741 | 0.07 |
| 597,286 | Fannie Mae Pool (CB3586) | 3.00% | 01/05/2052 | 510,720 | 0.02 |
| 2,916,096 | Fannie Mae Pool (CB3600) | 3.50% | 01/05/2052 | 2,601,614 | 0.09 |
| 1,010,597 | Fannie Mae Pool (CB3770) | 3.50% | 01/06/2052 | 895,508 | 0.03 |
| 811,267 | Fannie Mae Pool (CB3780) | 3.50% | 01/05/2052 | 719,504 | 0.02 |
| 2,001,880 | Fannie Mae Pool (CB3897) | 3.50% | 01/06/2052 | 1,773,794 | 0.06 |
| 1,328,534 | Fannie Mae Pool (CB3899) | 3.50% | 01/06/2052 | 1,185,247 | 0.04 |
| 3,483,178 | Fannie Mae Pool (CB3914) | 4.00% | 01/06/2052 | 3,194,395 | 0.11 |
| 267,350 | Fannie Mae Pool (CB4386) | 4.50% | 01/08/2052 | 252,513 | 0.01 |
| 452,166 | Fannie Mae Pool (CB4612) | 4.50% | 01/09/2052 | 427,072 | 0.01 |
| 3,517,597 | Fannie Mae Pool (CB4613) | 4.50% | 01/09/2052 | 3,323,058 | 0.11 |
| 2,348,028 | Fannie Mae Pool (CB4831) | 4.50% | 01/10/2052 | 2,217,676 | 0.07 |
| 2,171,673 | Fannie Mae Pool (CB4861) | 5.00% | 01/10/2052 | 2,104,163 | 0.07 |
| 4,869,013 | Fannie Mae Pool (CB5592) | 5.50% | 01/02/2053 | 4,808,738 | 0.16 |
| 1,662,990 | Fannie Mae Pool (CB5636) | 5.00% | 01/02/2053 | 1,612,701 | 0.05 |
| 1,477,564 | Fannie Mae Pool (CB5906) | 5.50% | 01/03/2053 | 1,461,582 | 0.05 |
| 4,424,040 | Fannie Mae Pool (CB6031) | 5.00% | 01/04/2053 | 4,290,255 | 0.14 |
| 3,182,224 | Fannie Mae Pool (CB6619) | 5.50% | 01/06/2053 | 3,140,194 | 0.10 |
| 2,833,111 | Fannie Mae Pool (CB8223) | 6.00% | 01/03/2054 | 2,864,640 | 0.10 |
| 3,541,036 | Fannie Mae Pool (FM8658) | 2.50% | 01/09/2051 | 2,897,757 | 0.10 |
| 2,287,973 | Fannie Mae Pool (FS1172) | 3.00% | 01/11/2051 | 1,957,465 | 0.07 |
| 1,826,232 | Fannie Mae Pool (FS1185) | 3.50% | 01/04/2052 | 1,619,665 | 0.05 |
| 3,300,109 | Fannie Mae Pool (FS1632) | 2.50% | 01/08/2051 | 2,714,466 | 0.09 |
| 1,521,099 | Fannie Mae Pool (FS1790) | 4.00% | 01/05/2052 | 1,392,721 | 0.05 |
| 2,252,870 | Fannie Mae Pool (FS1857) | 2.50% | 01/05/2052 | 1,853,392 | 0.06 |
| 1,356,518 | Fannie Mae Pool (FS1866) | 3.50% | 01/05/2052 | 1,207,279 | 0.04 |
| 3,940,154 | Fannie Mae Pool (FS1921) | 2.50% | 01/02/2052 | 3,235,811 | 0.11 |
| 3,139,464 | Fannie Mae Pool (FS2043) | 2.50% | 01/04/2052 | 2,582,987 | 0.09 |
| 1,126,799 | Fannie Mae Pool (FS2078) | 3.50% | 01/06/2052 | 998,442 | 0.03 |
| 1,978,252 | Fannie Mae Pool (FS2707) | 3.50% | 01/04/2052 | 1,763,964 | 0.06 |
| 451,073 | Fannie Mae Pool (FS2805) | 2.50% | 01/09/2052 | 369,771 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,010,307 | Fannie Mae Pool (FS3024) | 4.00% | 01/09/2052 | 1,843,532 | 0.06 |
| 3,235,093 | Fannie Mae Pool (FS3205) | 2.50% | 01/04/2052 | 2,661,463 | 0.09 |
| 6,574,006 | Fannie Mae Pool (FS3213) | 3.50% | 01/07/2052 | 5,825,314 | 0.19 |
| 387,898 | Fannie Mae Pool (FS3334) | 3.00% | 01/04/2052 | 330,292 | 0.01 |
| 4,729,467 | Fannie Mae Pool (FS3457) | 4.50% | 01/11/2052 | 4,466,997 | 0.15 |
| 5,823,576 | Fannie Mae Pool (FS3526) | 4.00% | 01/12/2052 | 5,339,843 | 0.18 |
| 3,704,813 | Fannie Mae Pool (FS3539) | 3.50% | 01/07/2052 | 3,282,804 | 0.11 |
| 1,750,126 | Fannie Mae Pool (FS3642) | 5.00% | 01/11/2052 | 1,694,591 | 0.06 |
| 1,115,101 | Fannie Mae Pool (FS3662) | 5.00% | 01/01/2053 | 1,083,427 | 0.04 |
| 1,162,209 | Fannie Mae Pool (FS3747) | 5.50% | 01/12/2052 | 1,149,562 | 0.04 |
| 3,416,706 | Fannie Mae Pool (FS3881) | 5.50% | 01/02/2053 | 3,378,875 | 0.11 |
| 5,906,042 | Fannie Mae Pool (FS4110) | 2.50% | 01/03/2052 | 4,850,275 | 0.16 |
| 1,833,804 | Fannie Mae Pool (FS4190) | 5.00% | 01/04/2053 | 1,773,252 | 0.06 |
| 2,902,737 | Fannie Mae Pool (FS4357) | 5.50% | 01/04/2053 | 2,872,513 | 0.10 |
| 1,782,747 | Fannie Mae Pool (FS4874) | 5.50% | 01/06/2053 | 1,762,599 | 0.06 |
| 2,440,966 | Fannie Mae Pool (FS4933) | 6.00% | 01/06/2053 | 2,454,568 | 0.08 |
| 2,117,143 | Fannie Mae Pool (FS4967) | 4.00% | 01/10/2052 | 1,941,289 | 0.06 |
| 2,538,220 | Fannie Mae Pool (FS5116) | 5.50% | 01/06/2053 | 2,511,792 | 0.08 |
| 3,397,835 | Fannie Mae Pool (FS5235) | 5.50% | 01/07/2053 | 3,353,953 | 0.11 |
| 1,500,261 | Fannie Mae Pool (FS5673) | 4.00% | 01/02/2053 | 1,374,987 | 0.05 |
| 2,318,485 | Fannie Mae Pool (FS5701) | 4.00% | 01/12/2052 | 2,126,143 | 0.07 |
| 2,457,659 | Fannie Mae Pool (FS5835) | 6.00% | 01/09/2053 | 2,475,786 | 0.08 |
| 2,537,577 | Fannie Mae Pool (FS5888) | 6.00% | 01/10/2053 | 2,554,620 | 0.09 |
| 4,910,699 | Fannie Mae Pool (FS5890) | 6.00% | 01/10/2053 | 4,938,206 | 0.16 |
| 4,228,508 | Fannie Mae Pool (FS6288) | 5.50% | 01/10/2053 | 4,186,116 | 0.14 |
| 1,213,450 | Fannie Mae Pool (FS6471) | 3.00% | 01/05/2052 | 1,034,179 | 0.03 |
| 3,401,452 | Fannie Mae Pool (FS6838) | 5.50% | 01/11/2053 | 3,357,185 | 0.11 |
| 4,257,642 | Fannie Mae Pool (FS6941) | 6.00% | 01/02/2054 | 4,292,413 | 0.14 |
| 1,455,773 | Fannie Mae Pool (FS6943) | 3.00% | 01/06/2052 | 1,240,265 | 0.04 |
| 1,419,275 | Fannie Mae Pool (FS7587) | 5.50% | 01/04/2054 | 1,404,004 | 0.05 |
| 1,602,996 | Fannie Mae Pool (FS7870) | 6.00% | 01/05/2054 | 1,615,944 | 0.05 |
| 2,199,564 | Fannie Mae Pool (FS7944) | 2.50% | 01/06/2052 | 1,800,629 | 0.06 |
| 1,128,605 | Fannie Mae Pool (MA4414) | 2.50% | 01/09/2051 | 926,854 | 0.03 |
| 2,079,505 | Fannie Mae Pool (MA4466) | 2.50% | 01/11/2051 | 1,706,701 | 0.06 |
| 859,332 | Fannie Mae Pool (MA4579) | 3.00% | 01/04/2052 | 732,373 | 0.02 |
| 2,623,951 | Fannie Mae Pool (MA4600) | 3.50% | 01/05/2052 | 2,325,122 | 0.08 |
| 649,634 | Fannie Mae Pool (MA4626) | 4.00% | 01/06/2052 | 595,163 | 0.02 |
| 6,726,473 | Fannie Mae Pool (MA4700) | 4.00% | 01/08/2052 | 6,161,434 | 0.21 |
| 12,307,518 | Fannie Mae Pool (MA5038) | 5.00% | 01/06/2053 | 11,901,121 | 0.40 |
| 4,544,156 | Fannie Mae Pool (MA5166) | 6.00% | 01/10/2053 | 4,559,476 | 0.15 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|----------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,921,339 | Freddie Mac Pool | 2.50% | 01/05/2051 | 1,583,025 | 0.05 |
| 1,936,637 | Freddie Mac Pool | 2.50% | 01/06/2051 | 1,586,100 | 0.05 |
| 1,709,914 | Freddie Mac Pool | 2.50% | 01/09/2051 | 1,403,798 | 0.05 |
| 1,445,816 | Freddie Mac Pool | 2.50% | 01/10/2051 | 1,183,874 | 0.04 |
| 5,732,277 | Freddie Mac Pool | 2.50% | 01/11/2051 | 4,704,597 | 0.16 |
| 1,227,027 | Freddie Mac Pool | 2.50% | 01/12/2051 | 1,005,865 | 0.03 |
| 2,062,269 | Freddie Mac Pool | 2.50% | 01/01/2052 | 1,691,038 | 0.06 |
| 2,688,391 | Freddie Mac Pool | 2.50% | 01/02/2052 | 2,203,589 | 0.07 |
| 5,296,941 | Freddie Mac Pool | 2.50% | 01/03/2052 | 4,340,485 | 0.15 |
| 504,454 | Freddie Mac Pool | 2.50% | 01/04/2052 | 413,363 | 0.01 |
| 1,127,113 | Freddie Mac Pool | 2.50% | 01/05/2052 | 927,305 | 0.03 |
| 1,205,117 | Freddie Mac Pool | 2.50% | 01/07/2052 | 988,794 | 0.03 |
| 900,838 | Freddie Mac Pool | 2.50% | 01/09/2052 | 737,110 | 0.02 |
| 1,629,812 | Freddie Mac Pool | 3.00% | 01/07/2051 | 1,393,648 | 0.05 |
| 344,167 | Freddie Mac Pool | 3.00% | 01/11/2051 | 295,151 | 0.01 |
| 2,507,427 | Freddie Mac Pool | 3.00% | 01/12/2051 | 2,139,682 | 0.07 |
| 680,764 | Freddie Mac Pool | 3.00% | 01/01/2052 | 584,149 | 0.02 |
| 750,603 | Freddie Mac Pool | 3.00% | 01/03/2052 | 641,948 | 0.02 |
| 2,209,569 | Freddie Mac Pool | 3.00% | 01/04/2052 | 1,886,742 | 0.06 |
| 2,676,777 | Freddie Mac Pool | 3.00% | 01/05/2052 | 2,280,447 | 0.08 |
| 1,329,058 | Freddie Mac Pool | 3.00% | 01/06/2052 | 1,132,412 | 0.04 |
| 672,154 | Freddie Mac Pool | 3.00% | 01/01/2053 | 572,691 | 0.02 |
| 874,938 | Freddie Mac Pool | 3.00% | 01/09/2053 | 745,214 | 0.02 |
| 1,006,918 | Freddie Mac Pool | 3.50% | 01/02/2052 | 895,765 | 0.03 |
| 3,660,781 | Freddie Mac Pool | 3.50% | 01/04/2052 | 3,243,619 | 0.11 |
| 1,078,997 | Freddie Mac Pool | 3.50% | 01/05/2052 | 956,016 | 0.03 |
| 1,078,672 | Freddie Mac Pool | 3.50% | 01/06/2052 | 956,287 | 0.03 |
| 3,045,848 | Freddie Mac Pool | 3.50% | 01/07/2052 | 2,698,578 | 0.09 |
| 5,668,711 | Freddie Mac Pool | 3.50% | 01/09/2052 | 5,022,402 | 0.17 |
| 2,350,320 | Freddie Mac Pool | 3.50% | 01/10/2052 | 2,082,285 | 0.07 |
| 3,258,352 | Freddie Mac Pool | 3.50% | 01/11/2052 | 2,886,682 | 0.10 |
| 2,060,707 | Freddie Mac Pool | 3.50% | 01/12/2052 | 1,825,825 | 0.06 |
| 1,259,438 | Freddie Mac Pool | 3.50% | 01/02/2053 | 1,115,722 | 0.04 |
| 863,094 | Freddie Mac Pool | 3.50% | 01/05/2053 | 764,648 | 0.03 |
| 1,909,936 | Freddie Mac Pool | 4.00% | 01/04/2052 | 1,751,613 | 0.06 |
| 1,476,863 | Freddie Mac Pool | 4.00% | 01/05/2052 | 1,354,364 | 0.05 |
| 1,415,348 | Freddie Mac Pool | 4.00% | 01/06/2052 | 1,298,021 | 0.04 |
| 1,388,840 | Freddie Mac Pool | 4.00% | 01/07/2052 | 1,272,327 | 0.04 |
| 3,225,613 | Freddie Mac Pool | 4.00% | 01/08/2052 | 2,958,217 | 0.10 |
| 6,950,098 | Freddie Mac Pool | 4.00% | 01/09/2052 | 6,362,848 | 0.21 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|----------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 4,431,044 | Freddie Mac Pool | 4.00% | 01/10/2052 | 4,056,626 | 0.14 |
| 5,172,484 | Freddie Mac Pool | 4.00% | 01/11/2052 | 4,737,232 | 0.16 |
| 5,328,441 | Freddie Mac Pool | 4.00% | 01/01/2053 | 4,878,981 | 0.16 |
| 1,236,952 | Freddie Mac Pool | 4.00% | 01/04/2053 | 1,132,570 | 0.04 |
| 2,298,796 | Freddie Mac Pool | 4.00% | 01/05/2053 | 2,105,329 | 0.07 |
| 4,132,462 | Freddie Mac Pool | 4.00% | 01/06/2053 | 3,783,307 | 0.13 |
| 1,339,737 | Freddie Mac Pool | 4.50% | 01/06/2052 | 1,268,589 | 0.04 |
| 2,081,611 | Freddie Mac Pool | 4.50% | 01/07/2052 | 1,966,404 | 0.07 |
| 3,890,004 | Freddie Mac Pool | 4.50% | 01/08/2052 | 3,674,705 | 0.12 |
| 9,087,654 | Freddie Mac Pool | 4.50% | 01/09/2052 | 8,576,888 | 0.29 |
| 4,078,446 | Freddie Mac Pool | 4.50% | 01/10/2052 | 3,850,982 | 0.13 |
| 7,025,438 | Freddie Mac Pool | 4.50% | 01/11/2052 | 6,629,692 | 0.22 |
| 779,057 | Freddie Mac Pool | 4.50% | 01/12/2052 | 734,864 | 0.02 |
| 2,256,414 | Freddie Mac Pool | 4.50% | 01/05/2053 | 2,131,122 | 0.07 |
| 6,464,246 | Freddie Mac Pool | 5.00% | 01/10/2052 | 6,263,196 | 0.21 |
| 3,916,805 | Freddie Mac Pool | 5.00% | 01/11/2052 | 3,793,317 | 0.13 |
| 1,404,837 | Freddie Mac Pool | 5.00% | 01/12/2052 | 1,360,184 | 0.05 |
| 7,848,051 | Freddie Mac Pool | 5.00% | 01/01/2053 | 7,596,034 | 0.25 |
| 5,979,765 | Freddie Mac Pool | 5.00% | 01/02/2053 | 5,787,341 | 0.19 |
| 621,943 | Freddie Mac Pool | 5.00% | 01/03/2053 | 601,716 | 0.02 |
| 5,044,368 | Freddie Mac Pool | 5.00% | 01/04/2053 | 4,880,813 | 0.16 |
| 4,190,372 | Freddie Mac Pool | 5.00% | 01/05/2053 | 4,052,211 | 0.14 |
| 7,612,944 | Freddie Mac Pool | 5.00% | 01/06/2053 | 7,361,305 | 0.25 |
| 1,104,264 | Freddie Mac Pool | 5.00% | 01/07/2053 | 1,068,095 | 0.04 |
| 4,947,787 | Freddie Mac Pool | 5.00% | 01/08/2053 | 4,790,436 | 0.16 |
| 606,658 | Freddie Mac Pool | 5.00% | 01/11/2053 | 586,660 | 0.02 |
| 464,296 | Freddie Mac Pool | 5.00% | 01/01/2054 | 448,870 | 0.02 |
| 476,971 | Freddie Mac Pool | 5.00% | 01/03/2054 | 462,184 | 0.02 |
| 1,260,971 | Freddie Mac Pool | 5.50% | 01/11/2052 | 1,248,489 | 0.04 |
| 2,552,011 | Freddie Mac Pool | 5.50% | 01/12/2052 | 2,523,761 | 0.08 |
| 2,671,714 | Freddie Mac Pool | 5.50% | 01/01/2053 | 2,639,762 | 0.09 |
| 4,606,752 | Freddie Mac Pool | 5.50% | 01/03/2053 | 4,548,277 | 0.15 |
| 4,350,479 | Freddie Mac Pool | 5.50% | 01/04/2053 | 4,295,880 | 0.14 |
| 7,662,985 | Freddie Mac Pool | 5.50% | 01/05/2053 | 7,564,675 | 0.25 |
| 4,685,115 | Freddie Mac Pool | 5.50% | 01/06/2053 | 4,623,238 | 0.15 |
| 3,297,972 | Freddie Mac Pool | 5.50% | 01/07/2053 | 3,255,006 | 0.11 |
| 3,394,414 | Freddie Mac Pool | 5.50% | 01/08/2053 | 3,358,523 | 0.11 |
| 503,922 | Freddie Mac Pool | 5.50% | 01/09/2053 | 498,608 | 0.02 |
| 1,247,795 | Freddie Mac Pool | 5.50% | 01/11/2053 | 1,233,436 | 0.04 |
| 2,416,393 | Freddie Mac Pool | 5.50% | 01/12/2053 | 2,384,476 | 0.08 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 292,797 | Freddie Mac Pool | 5.50% | 01/02/2054 | 288,884 | 0.01 |
| 2,139,813 | Freddie Mac Pool | 5.50% | 01/03/2054 | 2,111,215 | 0.07 |
| 3,920,504 | Freddie Mac Pool | 5.50% | 01/04/2054 | 3,868,106 | 0.13 |
| 5,591,960 | Freddie Mac Pool | 5.50% | 01/06/2054 | 5,517,509 | 0.18 |
| 2,603,800 | Freddie Mac Pool | 6.00% | 01/01/2053 | 2,616,445 | 0.09 |
| 3,562,741 | Freddie Mac Pool | 6.00% | 01/05/2053 | 3,584,628 | 0.12 |
| 3,481,310 | Freddie Mac Pool | 6.00% | 01/06/2053 | 3,506,983 | 0.12 |
| 2,433,805 | Freddie Mac Pool | 6.00% | 01/07/2053 | 2,445,127 | 0.08 |
| 3,457,710 | Freddie Mac Pool | 6.00% | 01/08/2053 | 3,485,477 | 0.12 |
| 8,757,899 | Freddie Mac Pool | 6.00% | 01/09/2053 | 8,788,291 | 0.29 |
| 4,750,689 | Freddie Mac Pool | 6.00% | 01/10/2053 | 4,766,683 | 0.16 |
| 594,644 | Freddie Mac Pool | 6.00% | 01/01/2054 | 596,646 | 0.02 |
| 9,674,191 | Freddie Mac Pool | 6.00% | 01/02/2054 | 9,705,267 | 0.32 |
| 6,338,503 | Freddie Mac Pool | 6.00% | 01/04/2054 | 6,358,884 | 0.21 |
| 1,937,694 | Freddie Mac Pool | 6.00% | 01/05/2054 | 1,943,925 | 0.07 |
| 1,921,916 | Freddie Mac Pool | 6.00% | 01/06/2054 | 1,928,096 | 0.06 |
| 1,619,530 | Freddie Mac Pool | 6.50% | 01/07/2053 | 1,652,091 | 0.06 |
| 3,321,407 | Freddie Mac Pool | 6.50% | 01/02/2054 | 3,382,165 | 0.11 |
| 2,394,196 | Freddie Mac Pool | 6.50% | 01/03/2054 | 2,439,596 | 0.08 |
| 310,602 | Freddie Mac Pool (QC6452) | 2.50% | 01/09/2051 | 255,159 | 0.01 |
| 1,982,752 | Freddie Mac Pool (QE2482) | 3.50% | 01/05/2052 | 1,756,496 | 0.06 |
| 1,119,652 | Freddie Mac Pool (QE6058) | 4.50% | 01/07/2052 | 1,057,468 | 0.04 |
| 2,686,907 | Freddie Mac Pool (QE7028) | 4.50% | 01/08/2052 | 2,537,532 | 0.08 |
| 755,306 | Freddie Mac Pool (QE8253) | 4.50% | 01/08/2052 | 713,356 | 0.02 |
| 1,469,379 | Freddie Mac Pool (QF0212) | 4.50% | 01/09/2052 | 1,387,772 | 0.05 |
| 2,304,900 | Freddie Mac Pool (QF3903) | 5.50% | 01/11/2052 | 2,281,336 | 0.08 |
| 3,465,530 | Freddie Mac Pool (QF6256) | 5.00% | 01/01/2053 | 3,354,160 | 0.11 |
| 577,474 | Freddie Mac Pool (QF7085) | 5.50% | 01/02/2053 | 571,027 | 0.02 |
| 807,282 | Freddie Mac Pool (RA5546) | 3.00% | 01/07/2051 | 690,309 | 0.02 |
| 2,201,838 | Freddie Mac Pool (RA7642) | 4.50% | 01/08/2052 | 2,079,973 | 0.07 |
| 988,565 | Freddie Mac Pool (RA7784) | 4.50% | 01/08/2052 | 933,662 | 0.03 |
| 2,340,415 | Freddie Mac Pool (RA7921) | 4.00% | 01/09/2052 | 2,145,666 | 0.07 |
| 1,991,823 | Freddie Mac Pool (RA8247) | 5.00% | 01/11/2052 | 1,929,374 | 0.06 |
| 3,893,480 | Freddie Mac Pool (SD1011) | 2.50% | 01/04/2052 | 3,194,867 | 0.11 |
| 1,460,802 | Freddie Mac Pool (SD1060) | 4.00% | 01/07/2052 | 1,339,844 | 0.04 |
| 454,743 | Freddie Mac Pool (SD1064) | 3.00% | 01/01/2052 | 387,566 | 0.01 |
| 505,179 | Freddie Mac Pool (SD1181) | 3.00% | 01/06/2052 | 431,376 | 0.01 |
| 3,628,040 | Freddie Mac Pool (SD1724) | 4.00% | 01/09/2052 | 3,330,646 | 0.11 |
| 1,112,580 | Freddie Mac Pool (SD1913) | 5.00% | 01/11/2052 | 1,076,790 | 0.04 |
| 450,985 | Freddie Mac Pool (SD1957) | 3.00% | 01/03/2052 | 385,034 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---------------------------|--------|---------------|-----------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 984,123 | Freddie Mac Pool (SD2334) | 5.00% | 01/02/2053 | 952,543 | 0.03 |
| 3,499,910 | Freddie Mac Pool (SD2513) | 4.50% | 01/08/2052 | 3,305,678 | 0.11 |
| 978,732 | Freddie Mac Pool (SD2611) | 4.00% | 01/11/2052 | 897,258 | 0.03 |
| 2,087,531 | Freddie Mac Pool (SD2642) | 5.50% | 01/04/2053 | 2,061,955 | 0.07 |
| 2,697,902 | Freddie Mac Pool (SD2654) | 5.00% | 01/04/2053 | 2,611,078 | 0.09 |
| 619,282 | Freddie Mac Pool (SD2862) | 6.00% | 01/05/2053 | 623,786 | 0.02 |
| 1,869,052 | Freddie Mac Pool (SD3010) | 5.50% | 01/06/2053 | 1,848,886 | 0.06 |
| 670,167 | Freddie Mac Pool (SD3097) | 3.50% | 01/06/2052 | 593,743 | 0.02 |
| 773,643 | Freddie Mac Pool (SD3136) | 5.50% | 01/06/2053 | 767,960 | 0.03 |
| 1,235,070 | Freddie Mac Pool (SD3209) | 2.50% | 01/04/2052 | 1,013,535 | 0.03 |
| 1,917,759 | Freddie Mac Pool (SD3218) | 5.00% | 01/05/2053 | 1,854,504 | 0.06 |
| 688,059 | Freddie Mac Pool (SD3371) | 5.50% | 01/05/2053 | 681,484 | 0.02 |
| 1,557,208 | Freddie Mac Pool (SD3392) | 5.50% | 01/07/2053 | 1,542,365 | 0.05 |
| 2,742,115 | Freddie Mac Pool (SD3443) | 5.50% | 01/05/2053 | 2,708,946 | 0.09 |
| 1,792,262 | Freddie Mac Pool (SD3609) | 2.50% | 01/04/2052 | 1,472,179 | 0.05 |
| 1,254,435 | Freddie Mac Pool (SD3736) | 5.50% | 01/09/2053 | 1,240,222 | 0.04 |
| 1,766,232 | Freddie Mac Pool (SD3817) | 6.00% | 01/09/2053 | 1,778,835 | 0.06 |
| 1,339,864 | Freddie Mac Pool (SD4446) | 3.50% | 01/06/2052 | 1,191,885 | 0.04 |
| 968,100 | Freddie Mac Pool (SD4531) | 2.50% | 01/04/2052 | 794,884 | 0.03 |
| 748,054 | Freddie Mac Pool (SD4663) | 6.00% | 01/01/2054 | 752,690 | 0.03 |
| 1,719,491 | Freddie Mac Pool (SD4750) | 4.00% | 01/10/2052 | 1,577,045 | 0.05 |
| 3,525,589 | Freddie Mac Pool (SD5058) | 5.50% | 01/03/2054 | 3,494,797 | 0.12 |
| 4,033,405 | Freddie Mac Pool (SD5136) | 6.00% | 01/04/2054 | 4,062,806 | 0.14 |
| 3,000,000 | Freddie Mac Pool (SD5622) | 5.50% | 01/06/2054 | 2,962,429 | 0.10 |
| 2,231,686 | Freddie Mac Pool (SD8205) | 2.50% | 01/04/2052 | 1,828,189 | 0.06 |
| 4,334,438 | Freddie Mac Pool (SD8206) | 3.00% | 01/04/2052 | 3,693,458 | 0.12 |
| 6,024,655 | Freddie Mac Pool (SD8213) | 3.00% | 01/05/2052 | 5,133,251 | 0.17 |
| 1,890,739 | Freddie Mac Pool (SD8214) | 3.50% | 01/05/2052 | 1,675,281 | 0.06 |
| 4,812,524 | Freddie Mac Pool (SD8221) | 3.50% | 01/06/2052 | 4,263,357 | 0.14 |
| 6,954,749 | Freddie Mac Pool (SD8226) | 3.50% | 01/07/2052 | 6,162,024 | 0.21 |
| 1,082,090 | Freddie Mac Pool (SD8231) | 4.50% | 01/07/2052 | 1,022,019 | 0.03 |
| 9,248,063 | Freddie Mac Pool (SD8237) | 4.00% | 01/08/2052 | 8,468,554 | 0.28 |
| 7,807,798 | Freddie Mac Pool (SD8238) | 4.50% | 01/08/2052 | 7,364,694 | 0.25 |
| 12,864,452 | Freddie Mac Pool (SD8257) | 4.50% | 01/10/2052 | 12,142,636 | 0.41 |
| 2,430,547 | Freddie Mac Pool (SD8300) | 5.50% | 01/02/2053 | 2,400,200 | 0.08 |
| 2,778,877 | Freddie Mac Pool (SD8307) | 5.00% | 01/03/2053 | 2,689,225 | 0.09 |
| 2,340,082 | Freddie Mac Pool (SD8348) | 5.00% | 01/08/2053 | 2,263,305 | 0.08 |
| 3,617,253 | Freddie Mac Pool (SD8350) | 6.00% | 01/08/2053 | 3,629,424 | 0.12 |
| 3,913,997 | Freddie Mac Pool (SD8362) | 5.50% | 01/09/2053 | 3,862,300 | 0.13 |
| 28,705,000 | Ginnie Mae | 5.00% | 01/07/2054 | 27,953,283 | 0.93 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|----------------------|-----------------|
| Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 19,860,000 | Ginnie Mae | 5.50% | 01/07/2038 | 19,706,197 | 0.66 |
| 63,205,000 | Ginnie Mae | 6.00% | 01/07/2054 | 63,477,367 | 2.12 |
| 1,380,220 | Ginnie Mae II Pool | 5.00% | 20/11/2052 | 1,346,510 | 0.05 |
| 1,543,835 | Ginnie Mae II Pool | 5.00% | 20/02/2053 | 1,505,074 | 0.05 |
| 1,399,605 | Ginnie Mae II Pool | 5.00% | 20/03/2053 | 1,364,105 | 0.05 |
| 977,967 | Ginnie Mae II Pool | 5.00% | 20/04/2053 | 953,035 | 0.03 |
| 1,880,586 | Ginnie Mae II Pool | 5.00% | 20/05/2053 | 1,831,935 | 0.06 |
| 3,502,898 | Ginnie Mae II Pool | 5.00% | 20/07/2053 | 3,413,178 | 0.11 |
| 1,674,824 | Ginnie Mae II Pool | 5.00% | 20/08/2053 | 1,631,926 | 0.05 |
| 2,242,054 | Ginnie Mae II Pool | 5.00% | 20/09/2053 | 2,183,701 | 0.07 |
| 1,990,097 | Ginnie Mae II Pool | 5.00% | 20/10/2053 | 1,938,302 | 0.06 |
| 918,412 | Ginnie Mae II Pool | 5.00% | 20/01/2054 | 894,509 | 0.03 |
| 3,491,432 | Ginnie Mae II Pool | 5.50% | 20/06/2053 | 3,466,918 | 0.12 |
| 4,242,912 | Ginnie Mae II Pool | 5.50% | 20/07/2053 | 4,213,092 | 0.14 |
| 1,925,215 | Ginnie Mae II Pool | 5.50% | 20/08/2053 | 1,911,684 | 0.06 |
| 1,190,855 | Ginnie Mae II Pool | 5.50% | 20/09/2053 | 1,182,300 | 0.04 |
| 722,477 | Ginnie Mae II Pool | 5.50% | 20/02/2054 | 717,286 | 0.02 |
| 1,044,838 | Ginnie Mae II Pool | 6.00% | 20/06/2053 | 1,050,259 | 0.04 |
| 3,652,737 | Ginnie Mae II Pool | 6.00% | 20/07/2053 | 3,671,690 | 0.12 |
| 341,162 | Ginnie Mae II Pool | 6.00% | 20/08/2053 | 342,933 | 0.01 |
| 2,205,853 | Ginnie Mae II Pool | 6.00% | 20/10/2053 | 2,216,954 | 0.07 |
| 5,456,310 | Ginnie Mae II Pool | 6.00% | 20/12/2053 | 5,483,769 | 0.18 |
| 5,916,506 | Ginnie Mae II Pool | 6.00% | 20/01/2054 | 5,946,281 | 0.20 |
| 1,141,228 | Ginnie Mae II Pool | 6.00% | 20/03/2054 | 1,146,971 | 0.04 |
| 3,525,000 | Ginnie Mae II Pool | 6.00% | 20/06/2054 | 3,542,740 | 0.12 |
| Total Mortgage Backed Securities ** | | | | 1,431,213,971 | 47.78 |
| Municipal Bonds 0.42% (31 December 2023: 0.64%) | | | | | |
| United States Dollar | | | | | |
| 565,000 | Bay Area Toll Authority | 7.04% | 01/04/2050 | 668,846 | 0.02 |
| 845,000 | California State University | 2.98% | 01/11/2051 | 575,134 | 0.02 |
| 875,000 | Central Texas Turnpike System | 3.03% | 15/08/2041 | 665,188 | 0.02 |
| 265,000 | City of Atlantic City NJ | 4.29% | 01/09/2026 | 259,558 | 0.01 |
| 845,000 | Commonwealth Financing Authority | 3.53% | 01/06/2042 | 697,268 | 0.02 |
| 845,000 | County of Clark NV | 3.23% | 01/07/2044 | 624,671 | 0.02 |
| 705,000 | Dallas Area Rapid Transit | 2.82% | 01/12/2042 | 518,756 | 0.02 |
| 795,000 | Foothill-Eastern Transportation Corridor Agency | 3.92% | 15/01/2053 | 639,815 | 0.02 |
| 845,000 | Grand Parkway Transportation Corp | 3.24% | 01/10/2052 | 618,462 | 0.02 |
| 845,000 | Highland Local School District/Medina County | 3.19% | 01/12/2049 | 616,091 | 0.02 |
| 845,000 | JobsOhio Beverage System | 2.83% | 01/01/2038 | 685,975 | 0.02 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-------------------|-----------------|
| Municipal Bonds 0.42% (31 December 2023: 0.64%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 460,000 | Los Angeles Community College District | 6.75% | 01/08/2049 | 530,495 | 0.02 |
| 400,000 | Massachusetts Educational Financing Authority | 4.08% | 01/07/2027 | 389,711 | 0.01 |
| 725,000 | Michigan Finance Authority | 3.38% | 01/12/2040 | 589,602 | 0.02 |
| 200,000 | New Jersey Housing & Mortgage Finance Agency | 3.80% | 01/10/2032 | 192,729 | 0.01 |
| 1,125,000 | New York State Dormitory Authority | 2.69% | 01/07/2040 | 839,227 | 0.03 |
| 840,000 | Ohio Turnpike & Infrastructure Commission | 3.22% | 15/02/2048 | 638,166 | 0.02 |
| 845,000 | Ohio University | 2.91% | 01/12/2043 | 629,481 | 0.02 |
| 705,000 | Regents of the University of California Medical Center Pooled Revenue | 3.01% | 15/05/2050 | 474,441 | 0.02 |
| 565,000 | State of California | 7.63% | 01/03/2040 | 670,754 | 0.02 |
| 530,000 | Texas Private Activity Bond Surface Transportation Corp | 3.92% | 31/12/2049 | 435,607 | 0.02 |
| 845,000 | Utah Transit Authority | 2.77% | 15/12/2038 | 652,203 | 0.02 |
| Total Municipal Bonds † | | | | 12,612,180 | 0.42 |
| Term Loans^ 2.85% (31 December 2023: 0.02%) | | | | | |
| United States Dollar | | | | | |
| 4,974,425 | Allied Universal Holdco LLC | 9.19% | 12/05/2028 | 4,960,919 | 0.16 |
| 1,995,000 | Artera Services LLC | 9.83% | 15/02/2031 | 2,007,997 | 0.07 |
| 5,000,000 | Auris Luxembourg III Sarl | 9.56% | 28/02/2029 | 5,018,750 | 0.17 |
| 4,974,619 | Bausch & Lomb Corp | 8.69% | 10/05/2027 | 4,927,982 | 0.16 |
| 1,500,000 | Champions Holdco Inc | 10.08% | 23/02/2029 | 1,508,123 | 0.05 |
| 4,974,490 | Chariot Buyer LLC | 8.69% | 03/11/2028 | 4,977,599 | 0.17 |
| 1,772,398 | Deerfield Dakota Holding LLC | 12.35% | 07/04/2028 | 1,776,829 | 0.06 |
| 4,997,419 | Ellucian Holdings Inc | 8.94% | 09/10/2029 | 5,026,054 | 0.17 |
| 5,000,000 | Engineered Machinery Holdings Inc | 11.60% | 21/05/2029 | 4,996,900 | 0.17 |
| 4,987,133 | First Brands Group LLC | 14.14% | 30/03/2028 | 4,849,987 | 0.16 |
| 3,501,985 | Granite Generation LLC | 9.21% | 09/11/2026 | 3,504,174 | 0.12 |
| 2,983 | GTT Communications Inc | 0.00% | 30/06/2028 | 2,200 | 0.00 |
| 491 | GTT Communications Inc | 6.44% | 30/12/2027 | 460 | 0.00 |
| 3,000,000 | Level 3 Financing Inc | 0.00% | 15/04/2030 | 2,928,000 | 0.10 |
| 900,001 | Lids Holdings Inc | 10.99% | 14/12/2026 | 900,001 | 0.03 |
| 4,903,498 | Lightstone Holdco LLC B Term Loan | 11.08% | 29/01/2027 | 4,838,355 | 0.16 |
| 277,370 | Lightstone Holdco LLC C Term Loan | 11.08% | 29/01/2027 | 273,685 | 0.01 |
| 1,980,000 | Maverick Bidco Inc | 9.84% | 18/05/2028 | 1,979,416 | 0.06 |
| 1,916,960 | Men's Wearhouse LLC | 11.84% | 26/02/2029 | 1,913,768 | 0.06 |
| 361,611 | Nautilus Power LLC | 10.85% | 16/11/2026 | 332,391 | 0.01 |
| 5,146,154 | Northeast Grocery Inc | 12.83% | 13/12/2028 | 5,161,155 | 0.17 |
| 1,761,502 | Parkway Generation LLC B Term Loan | 10.34% | 18/02/2029 | 1,762,162 | 0.06 |
| 234,005 | Parkway Generation LLC C Term Loan | 10.34% | 18/02/2029 | 234,092 | 0.01 |
| 4,987,500 | Prairie ECI Acquiror LP | 10.09% | 01/08/2029 | 4,996,877 | 0.17 |
| 1,972,718 | Revere Power LLC B Term Loan | 9.73% | 27/03/2026 | 1,818,353 | 0.06 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|----------------------|-----------------|
| Term Loans[^] 2.85% (31 December 2023: 0.02%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 173,112 | Revere Power LLC C Term Loan | 9.73% | 27/03/2026 | 159,566 | 0.00 |
| 4,974,293 | S&S Holdings LLC | 10.43% | 11/03/2028 | 4,986,729 | 0.17 |
| 1,990,000 | Summer BC Bidco B LLC | 10.59% | 15/02/2029 | 2,000,776 | 0.07 |
| 497,429 | TEAM Services Group LLC | 10.58% | 20/12/2027 | 497,845 | 0.02 |
| 1,987,500 | Trulite Holding Corp | 11.35% | 01/03/2030 | 1,932,844 | 0.06 |
| 5,000,000 | Verde Purchaser LLC | 9.83% | 30/11/2030 | 5,001,875 | 0.17 |
| Total Term Loans[†] | | | | 85,275,864 | 2.85 |
| Repurchase Agreements 0.55% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 16,500,000 | State Street Bank and Trust Co, repurchase value US\$ 16,507,274 [^] | 5.29% | 01/07/2024 | 16,500,000 | 0.55 |
| Total Repurchase Agreements[†] | | | | 16,500,000 | 0.55 |
| Number of Shares | Security Description | | | Fair Value US\$ | % of Net Assets |
| Investment Funds 1.86% (31 December 2023: 3.01%) | | | | | |
| Pound Sterling | | | | | |
| 21,035 | NB Global Monthly Income Fund Ltd | | | 14,891 | 0.00 |
| Total Pound Sterling | | | | 14,891 | 0.00 |
| United States Dollar | | | | | |
| 579,894 | Neuberger Berman China Bond Fund | | | 5,706,156 | 0.19 |
| 760,691 | Neuberger Berman Euro Bond Absolute Return Fund | | | 9,546,677 | 0.32 |
| 486,855 | Neuberger Berman European High Yield Bond Fund | | | 6,679,649 | 0.22 |
| 459,982 | Neuberger Berman Global Flexible Credit Income Fund | | | 5,786,568 | 0.19 |
| 654,438 | Neuberger Berman Global High Yield SDG Engagement Fund | | | 9,279,934 | 0.31 |
| 2,000,000 | Neuberger Berman Global Investment Grade Credit Fund | | | 18,840,000 | 0.63 |
| Total United States Dollar | | | | 55,838,984 | 1.86 |
| Total Investment Funds[‡] | | | | 55,853,875 | 1.86 |
| Total Investments | | | | 3,381,613,148 | 112.90 |

[^] Collateralised by US Treasury Notes/Bonds valued at US\$ 16,830,087 in total.

Forward Currency Contracts 0.34% (31 December 2023: 1.01%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|---------------------|-----------|----------------------|-----------------|
| CNY 3,107,129 | US\$ 428,228 | 19/09/2024 | Citibank NA | 1 | 5 | 0.00 |
| COP 1,667,935,439 | US\$ 397,528 | 02/08/2024 | JPMorgan Chase Bank | 2 | 2,650 | 0.00 |
| € 379,848 | HUF 148,272,894 | 08/07/2024 | Citibank NA | 2 | 4,928 | 0.00 |
| € 32,601 | US\$ 34,965 | 18/07/2024 | Citibank NA | 2 | 2 | 0.00 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| € 123,985 | US\$ 132,908 | 05/08/2024 | Citibank NA | 1 | 194 | 0.00 |
| € 198,061 | US\$ 212,369 | 05/08/2024 | JPMorgan Chase Bank | 1 | 256 | 0.00 |
| € 20,180 | CZK 499,008 | 18/09/2024 | JPMorgan Chase Bank | 1 | 319 | 0.00 |
| € 225,391 | PLN 971,963 | 18/09/2024 | JPMorgan Chase Bank | 1 | 943 | 0.00 |
| € 446,723 | US\$ 477,805 | 03/07/2024 | JPMorgan Chase Bank | 1 | 992 | 0.00 |
| € 314,632 | HUF 123,047,959 | 08/07/2024 | Morgan Stanley | 1 | 3,453 | 0.00 |
| £ 11,726 | US\$ 14,647 | 18/07/2024 | Citibank NA | 2 | 177 | 0.00 |
| £ 935,489 | € 1,098,268 | 18/07/2024 | Royal Bank of Canada | 1 | 4,699 | 0.00 |
| HUF 20,736,800 | US\$ 55,895 | 18/07/2024 | Citibank NA | 1 | 345 | 0.00 |
| HUF 122,294,540 | € 305,596 | 09/09/2024 | JPMorgan Chase Bank | 1 | 2,410 | 0.00 |
| INR 91,549,642 | US\$ 1,097,323 | 12/07/2024 | Goldman Sachs International | 1 | 801 | 0.00 |
| INR 7,253,306 | US\$ 86,713 | 12/07/2024 | JPMorgan Chase Bank | 1 | 289 | 0.00 |
| MXN 24,226,344 | US\$ 1,296,278 | 19/07/2024 | Citibank NA | 2 | 25,118 | 0.00 |
| PLN 3,843,765 | € 883,714 | 18/09/2024 | JPMorgan Chase Bank | 2 | 4,475 | 0.00 |
| RON 293,824 | € 58,842 | 18/07/2024 | JPMorgan Chase Bank | 1 | 142 | 0.00 |
| TRY 4,268,598 | US\$ 92,412 | 24/03/2025 | Citibank NA | 1 | 6,720 | 0.00 |
| TRY 6,954,017 | US\$ 148,786 | 24/03/2025 | Goldman Sachs International | 2 | 12,710 | 0.00 |
| TRY 37,282,049 | US\$ 888,726 | 09/01/2025 | Goldman Sachs International | 1 | 40,924 | 0.00 |
| TRY 5,232,512 | US\$ 114,673 | 27/05/2025 | Goldman Sachs International | 1 | 828 | 0.00 |
| US\$ 110,550 | BRL 574,036 | 05/09/2024 | Barclays Bank Plc | 1 | 7,953 | 0.00 |
| US\$ 123,846 | PEN 464,249 | 12/07/2024 | Citibank NA | 1 | 2,653 | 0.00 |
| US\$ 1,374,399 | COP 5,535,618,119 | 02/08/2024 | Citibank NA | 3 | 46,270 | 0.00 |
| US\$ 137,111 | MXN 2,497,077 | 19/07/2024 | Citibank NA | 1 | 911 | 0.00 |
| US\$ 8,019,038 | MXN 134,909,994 | 18/07/2024 | Citibank NA | 1 | 659,364 | 0.02 |
| US\$ 16,530,115 | £ 13,000,000 | 18/07/2024 | Citibank NA | 2 | 95,222 | 0.01 |
| US\$ 1,056,410 | € 969,826 | 03/07/2024 | Citibank NA | 3 | 16,951 | 0.00 |
| US\$ 1,386,490 | CNY 9,929,992 | 19/09/2024 | Citibank NA | 2 | 17,911 | 0.00 |
| US\$ 52,163,886 | € 48,100,000 | 18/07/2024 | Citibank NA | 2 | 573,320 | 0.02 |
| US\$ 73,382 | CLP 67,942,218 | 12/07/2024 | Citibank NA | 1 | 1,413 | 0.00 |
| US\$ 823,186 | BRL 4,480,253 | 05/09/2024 | Citibank NA | 2 | 22,440 | 0.00 |
| US\$ 140,878 | ZAR 2,562,406 | 22/08/2024 | Citibank NA | 1 | 1,104 | 0.00 |
| US\$ 51,425 | ¥ 7,801,832 | 18/07/2024 | Citibank NA | 1 | 2,803 | 0.00 |
| US\$ 370,014 | PEN 1,407,251 | 12/07/2024 | Goldman Sachs International | 2 | 2,649 | 0.00 |
| US\$ 358,867 | COP 1,416,496,001 | 02/08/2024 | Goldman Sachs International | 1 | 19,016 | 0.00 |
| US\$ 6,649,549 | € 6,100,000 | 08/07/2024 | Goldman Sachs International | 1 | 110,084 | 0.01 |
| US\$ 252,908 | COP 1,002,700,129 | 02/08/2024 | JPMorgan Chase Bank | 1 | 12,336 | 0.00 |
| US\$ 86,877 | TRY 3,890,353 | 27/05/2025 | JPMorgan Chase Bank | 1 | 1,003 | 0.00 |
| US\$ 62,680 | IDR 1,024,635,571 | 18/09/2024 | JPMorgan Chase Bank | 1 | 142 | 0.00 |
| US\$ 39,320,747 | € 36,429,679 | 18/07/2024 | Royal Bank of Canada | 3 | 247,405 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 3,855,815 | US\$ 2,538,268 | 18/07/2024 | Goldman Sachs International | 2 | 37,928 | 0.00 |
| AUD 2,215,449 | US\$ 1,471,275 | 18/07/2024 | UBS AG | 1 | 8,938 | 0.00 |
| AUD 343,756,320 | US\$ 223,695,585 | 18/07/2024 | Westpac Banking Corp | 63 | 5,979,200 | 0.20 |
| US\$ 1,704,761 | AUD 2,549,560 | 18/07/2024 | Westpac Banking Corp | 7 | 1,317 | 0.00 |
| <i>CNY Hedged Classes</i> | | | | | | |
| CNY 1,191,468 | US\$ 163,406 | 18/07/2024 | Westpac Banking Corp | 2 | 15 | 0.00 |
| US\$ 415,706 | CNY 3,000,567 | 18/07/2024 | Goldman Sachs International | 1 | 4,151 | 0.00 |
| US\$ 5,609,699 | CNY 40,527,623 | 18/07/2024 | Westpac Banking Corp | 42 | 50,978 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 67,252,399 | US\$ 71,942,414 | 18/07/2024 | UBS AG | 4 | 190,421 | 0.01 |
| € 305,856 | US\$ 327,238 | 18/07/2024 | Westpac Banking Corp | 12 | 813 | 0.00 |
| US\$ 902,566 | € 834,077 | 18/07/2024 | Goldman Sachs International | 2 | 7,961 | 0.00 |
| US\$ 1,208,881 | € 1,111,389 | 18/07/2024 | UBS AG | 2 | 16,839 | 0.00 |
| US\$ 2,195,177 | € 2,031,626 | 18/07/2024 | Westpac Banking Corp | 29 | 16,118 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 416,930 | US\$ 521,429 | 18/07/2024 | Goldman Sachs International | 1 | 5,664 | 0.00 |
| £ 57,450,069 | US\$ 71,786,189 | 18/07/2024 | UBS AG | 4 | 843,482 | 0.03 |
| £ 4,814,317 | US\$ 6,033,262 | 18/07/2024 | Westpac Banking Corp | 26 | 53,104 | 0.00 |
| US\$ 470,512 | £ 370,035 | 18/07/2024 | Goldman Sachs International | 1 | 2,706 | 0.00 |
| US\$ 480,120 | £ 376,929 | 18/07/2024 | UBS AG | 1 | 3,598 | 0.00 |
| US\$ 5,271,772 | £ 4,151,616 | 18/07/2024 | Westpac Banking Corp | 23 | 23,207 | 0.00 |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 1,138,856,177 | US\$ 145,871,710 | 18/07/2024 | Goldman Sachs International | 1 | 71,090 | 0.00 |
| HKD 12,220,731 | US\$ 1,566,065 | 18/07/2024 | UBS AG | 1 | 5 | 0.00 |
| HKD 1,285,267,309 | US\$ 164,629,524 | 18/07/2024 | Westpac Banking Corp | 33 | 75,652 | 0.00 |
| US\$ 10,803,119 | HKD 84,222,171 | 18/07/2024 | Westpac Banking Corp | 26 | 10,166 | 0.00 |
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 60,864,277 | US\$ 379,296 | 18/07/2024 | Westpac Banking Corp | 2 | 16 | 0.00 |
| US\$ 4,513,713 | ¥ 696,965,342 | 18/07/2024 | Goldman Sachs International | 5 | 170,164 | 0.01 |
| US\$ 3,193,588 | ¥ 484,668,418 | 18/07/2024 | UBS AG | 2 | 173,091 | 0.01 |
| US\$ 433,870 | ¥ 68,195,055 | 18/07/2024 | Westpac Banking Corp | 8 | 8,872 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 229,527,972 | US\$ 169,438,644 | 18/07/2024 | Westpac Banking Corp | 29 | 56,264 | 0.00 |
| US\$ 1,121,583 | SGD 1,514,795 | 18/07/2024 | Goldman Sachs International | 1 | 2,982 | 0.00 |
| US\$ 2,177,439 | SGD 2,931,719 | 18/07/2024 | UBS AG | 2 | 12,512 | 0.00 |
| US\$ 5,623,004 | SGD 7,581,874 | 18/07/2024 | Westpac Banking Corp | 25 | 24,171 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| ZAR 784,192 | US\$ 41,843 | 18/07/2024 | Goldman Sachs International | 4 | 1,051 | 0.00 |
| ZAR 71,364,803 | US\$ 3,770,195 | 18/07/2024 | Westpac Banking Corp | 27 | 133,322 | 0.01 |

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>ZAR Hedged Classes (continued)</i> | | | | | | |
| ZAR 71,364,803 | US\$ 3,770,195 | 18/07/2024 | Westpac Banking Corp | 27 | 133,322 | 0.01 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 9,940,128 | 0.34 |

Futures Contracts 0.19% (31 December 2023: 0.18%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets | |
|--|--|----------------------|------------------|-------------|
| 225 | 3 Month SONIA Future June 2025 | 64,744 | 0.00 | |
| (385) | Euro-BOBL Future September 2024 | 54,977 | 0.00 | |
| 2 | Euro-Buxl 30-Year Bond Future September 2024 | 6,945 | 0.00 | |
| (3) | Euro-OAT Future September 2024 | 3,344 | 0.00 | |
| 567 | Euro-Schatz Future September 2024 | 225,546 | 0.01 | |
| 30 | United Kingdom Long Gilt Future September 2024 | 60,879 | 0.00 | |
| 3,659 | US Treasury 10-Year Note (CBT) Future September 2024 | 1,930,466 | 0.07 | |
| 275 | US Treasury 10-Year Ultra Future September 2024 | 112,148 | 0.00 | |
| 691 | US Treasury 2-Year Note (CBT) Future September 2024 | 406,651 | 0.01 | |
| 4,496 | US Treasury 5-Year Note (CBT) Future September 2024 | 2,869,973 | 0.10 | |
| Total Unrealised Gain on Futures Contracts [*] | | | 5,735,673 | 0.19 |

Interest Rate Swap Contracts 0.01% (31 December 2023: 0.04%)

| Notional Amount | Expiration Date | Counterparty | Receive/(Pay)# | Fixed Rate | Variable Rate | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|--|----------------|------------|---------------|----------------------|-----------------|
| USD 4,978,000 | 08/02/2054 | Chicago Mercantile Exchange ¹ | Receive | 3.57% | 1D SOFR | 117,861 | 0.01 |
| CAD 9,846,656 | 26/06/2029 | LCH Clearnet Ltd ¹ | Receive | 3.34% | 1D CDOR | 29,421 | 0.00 |
| SEK 28,899,000 | 11/12/2028 | LCH Clearnet Ltd ¹ | (Pay) | 2.65% | 3M STIBOR | 4,169 | 0.00 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | 151,451 | 0.01 |

#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 0.01% (31 December 2023: 0.02%)

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|--|------------------|-------------------|--|----------------------|-----------------|
| USD 35,080,000 | 20/09/2024 | 5.34 ¹ | iBoxx USD Liquid Investment Grade Index ² | 218,246 | 0.01 |
| USD 38,600,000 | 20/09/2024 | 5.34 ¹ | iBoxx USD Liquid High Yield Index ² | 110,064 | 0.00 |
| Total Unrealised Gain on Total Return Swap Contracts [∞] | | | | 328,310 | 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 Goldman Sachs International.

Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| | Fair Value US\$ | % of Net Assets |
|--|----------------------|--------------------|
| Total Financial Assets at Fair Value through Profit or Loss | 3,397,768,710 | 113.45 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.36%) (31 December 2023: (0.27%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|----------------------|-------------------|------------------|-----------------------------|-----------|-------------------------|--------------------|
| BRL 19,812,204 | US\$ 3,830,148 | 23/08/2024 | Barclays Bank Plc | 1 | (284,236) | (0.01) |
| BRL 16,860,564 | US\$ 3,220,000 | 08/07/2024 | Goldman Sachs International | 1 | (186,531) | (0.01) |
| BRL 820,515 | US\$ 159,615 | 23/08/2024 | Standard Chartered Bank | 1 | (12,762) | (0.00) |
| CNY 1,975,704 | US\$ 276,134 | 19/09/2024 | Citibank NA | 1 | (3,837) | (0.00) |
| COP 1,421,019,817 | US\$ 346,503 | 02/08/2024 | Citibank NA | 1 | (5,566) | (0.00) |
| COP 3,705,818,790 | US\$ 938,146 | 02/08/2024 | Morgan Stanley | 1 | (49,030) | (0.00) |
| € 387,553 | US\$ 419,266 | 03/07/2024 | Citibank NA | 3 | (3,887) | (0.00) |
| € 104,405 | RON 521,449 | 18/07/2024 | Citibank NA | 2 | (276) | (0.00) |
| € 304,707 | £ 262,469 | 18/07/2024 | Citibank NA | 1 | (5,000) | (0.00) |
| € 86,465 | US\$ 94,169 | 03/07/2024 | Goldman Sachs International | 1 | (1,496) | (0.00) |
| € 307,215 | HUF 122,294,540 | 08/07/2024 | JPMorgan Chase Bank | 1 | (2,455) | (0.00) |
| € 296,861 | US\$ 322,357 | 03/07/2024 | JPMorgan Chase Bank | 3 | (4,181) | (0.00) |
| £ 1,141,078 | € 1,350,724 | 18/07/2024 | Royal Bank of Canada | 1 | (6,168) | (0.00) |
| HUF 123,104,385 | € 320,475 | 08/07/2024 | Barclays Bank Plc | 1 | (9,563) | (0.00) |
| HUF 123,104,385 | € 319,525 | 08/07/2024 | Citibank NA | 1 | (8,545) | (0.00) |
| HUF 1,117,823,000 | US\$ 3,102,823 | 08/07/2024 | Goldman Sachs International | 1 | (70,009) | (0.00) |
| HUF 137,724,447 | € 350,036 | 09/09/2024 | Goldman Sachs International | 1 | (3,612) | (0.00) |
| HUF 98,220,594 | € 249,603 | 09/09/2024 | JPMorgan Chase Bank | 1 | (2,543) | (0.00) |
| HUF 147,406,623 | € 375,093 | 08/07/2024 | JPMorgan Chase Bank | 2 | (2,181) | (0.00) |
| IDR 8,694,892,198 | US\$ 532,125 | 18/09/2024 | Citibank NA | 1 | (1,437) | (0.00) |
| ¥ 691,000,000 | US\$ 4,448,078 | 08/07/2024 | Goldman Sachs International | 1 | (148,502) | (0.01) |
| KRW 521,306,292 | US\$ 380,916 | 19/09/2024 | Citibank NA | 1 | (1,003) | (0.00) |
| MXN 745,249 | US\$ 40,681 | 19/07/2024 | Citibank NA | 1 | (33) | (0.00) |
| PEN 331,545 | US\$ 90,064 | 12/07/2024 | Citibank NA | 1 | (3,514) | (0.00) |
| PEN 276,054 | US\$ 74,056 | 12/07/2024 | Goldman Sachs International | 1 | (1,992) | (0.00) |
| US\$ 54,022,898 | € 50,488,649 | 18/07/2024 | Citibank NA | 2 | (129,659) | (0.00) |
| US\$ 21,996,262 | £ 17,567,642 | 18/07/2024 | Citibank NA | 2 | (213,145) | (0.01) |
| US\$ 4,855 | NOK 52,924 | 18/07/2024 | Citibank NA | 1 | (117) | (0.00) |
| US\$ 369,863 | TWD 11,999,312 | 01/10/2024 | Citibank NA | 1 | (1,183) | (0.00) |
| US\$ 718,236 | INR 60,013,206 | 12/07/2024 | Citibank NA | 3 | (1,613) | (0.00) |
| US\$ 1,086,741 | THB 39,794,507 | 18/09/2024 | Citibank NA | 1 | (4,671) | (0.00) |
| US\$ 106,253 | € 99,322 | 03/07/2024 | Citibank NA | 1 | (200) | (0.00) |
| US\$ 86,676 | INR 7,253,663 | 12/07/2024 | Goldman Sachs International | 1 | (331) | (0.00) |
| US\$ 359,278 | ZAR 6,722,987 | 22/08/2024 | Goldman Sachs International | 1 | (7,447) | (0.00) |
| US\$ 478,547 | € 446,723 | 05/08/2024 | JPMorgan Chase Bank | 1 | (1,024) | (0.00) |

Strategic Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (0.36%) (31 December 2023: (0.27%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 158,704 | € 148,454 | 03/07/2024 | JPMorgan Chase Bank | 2 | (409) | (0.00) |
| US\$ 312,142 | ZAR 5,869,678 | 22/08/2024 | Morgan Stanley | 1 | (8,036) | (0.00) |
| US\$ 370,152 | CLP 350,834,073 | 12/07/2024 | Morgan Stanley | 1 | (1,474) | (0.00) |
| ZAR 5,986,456 | US\$ 326,744 | 22/08/2024 | Goldman Sachs International | 1 | (195) | (0.00) |
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 2,334,505 | US\$ 1,561,704 | 18/07/2024 | Goldman Sachs International | 1 | (1,946) | (0.00) |
| AUD 2,112,032 | US\$ 1,413,156 | 18/07/2024 | Westpac Banking Corp | 4 | (2,039) | (0.00) |
| US\$ 7,735,713 | AUD 11,742,328 | 18/07/2024 | Goldman Sachs International | 5 | (109,717) | (0.00) |
| US\$ 1,190,641 | AUD 1,818,627 | 18/07/2024 | UBS AG | 1 | (24,443) | (0.00) |
| US\$ 10,908,726 | AUD 16,494,057 | 18/07/2024 | Westpac Banking Corp | 35 | (111,490) | (0.01) |
| <i>CNY Hedged Classes</i> | | | | | | |
| CNY 547,072,757 | US\$ 75,645,360 | 18/07/2024 | Goldman Sachs International | 2 | (609,465) | (0.02) |
| CNY 84,066,614 | US\$ 11,627,585 | 18/07/2024 | Westpac Banking Corp | 63 | (97,097) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 889,912 | US\$ 958,858 | 18/07/2024 | Goldman Sachs International | 2 | (4,366) | (0.00) |
| € 9,027,028 | US\$ 9,815,030 | 18/07/2024 | Westpac Banking Corp | 50 | (132,916) | (0.01) |
| US\$ 1,794,950 | € 1,678,231 | 18/07/2024 | Westpac Banking Corp | 13 | (5,070) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 751,450 | US\$ 956,194 | 18/07/2024 | Goldman Sachs International | 2 | (6,194) | (0.00) |
| £ 311,237 | US\$ 397,100 | 18/07/2024 | UBS AG | 1 | (3,628) | (0.00) |
| £ 1,690,088 | US\$ 2,146,566 | 18/07/2024 | Westpac Banking Corp | 22 | (9,919) | (0.00) |
| US\$ 359,606 | £ 289,190 | 18/07/2024 | Goldman Sachs International | 1 | (5,994) | (0.00) |
| US\$ 1,958,270 | £ 1,564,137 | 18/07/2024 | Westpac Banking Corp | 17 | (19,147) | (0.00) |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 16,138,758 | US\$ 2,072,060 | 18/07/2024 | Goldman Sachs International | 1 | (3,901) | (0.00) |
| HKD 23,729,111 | US\$ 3,042,480 | 18/07/2024 | UBS AG | 1 | (1,628) | (0.00) |
| HKD 88,873,512 | US\$ 11,393,909 | 18/07/2024 | Westpac Banking Corp | 20 | (4,893) | (0.00) |
| US\$ 2,220,219 | HKD 17,337,990 | 18/07/2024 | Goldman Sachs International | 2 | (1,620) | (0.00) |
| US\$ 3,394,131 | HKD 26,498,055 | 18/07/2024 | UBS AG | 1 | (1,557) | (0.00) |
| US\$ 18,900,463 | HKD 147,569,519 | 18/07/2024 | Westpac Banking Corp | 34 | (10,360) | (0.00) |
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 135,913,453 | US\$ 867,976 | 18/07/2024 | Goldman Sachs International | 1 | (20,951) | (0.00) |
| ¥ 18,440,959,876 | US\$ 121,498,424 | 18/07/2024 | UBS AG | 3 | (6,572,718) | (0.22) |
| ¥ 5,157,527,769 | US\$ 33,499,255 | 18/07/2024 | Westpac Banking Corp | 68 | (1,357,079) | (0.05) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 3,574,539 | US\$ 2,661,858 | 18/07/2024 | Goldman Sachs International | 2 | (22,239) | (0.00) |
| SGD 73,071,571 | US\$ 54,224,129 | 18/07/2024 | Westpac Banking Corp | 56 | (264,435) | (0.01) |
| US\$ 811,884 | SGD 1,103,267 | 18/07/2024 | Westpac Banking Corp | 6 | (2,823) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 11,866 | ZAR 221,024 | 18/07/2024 | Goldman Sachs International | 3 | (222) | (0.00) |
| US\$ 4,735 | ZAR 88,592 | 18/07/2024 | UBS AG | 1 | (111) | (0.00) |

Strategic Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (0.36%) (31 December 2023: (0.27%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>ZAR Hedged Classes (continued)</i> | | | | | | |
| US\$ 1,553,615 | ZAR 28,745,368 | 18/07/2024 | Westpac Banking Corp | 9 | (18,701) | (0.00) |
| ZAR 9,550,194 | US\$ 522,973 | 18/07/2024 | Westpac Banking Corp | 4 | (595) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (10,615,127) | (0.36) |

Futures Contracts (0.09%) (31 December 2023: (0.92%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (200) | 3 Month SOFR Future March 2026 | (5,000) | (0.00) |
| 108 | 3 Month SONIA Future March 2026 | (11,946) | (0.00) |
| 12 | Euro-BTP Future September 2024 | (16,076) | (0.00) |
| 73 | Euro-Bund Future September 2024 | (19,081) | (0.00) |
| (564) | US Treasury Long Bond (CBT) Future September 2024 | (596,688) | (0.02) |
| (1,642) | US Treasury Ultra Bond (CBT) Future September 2024 | (2,214,630) | (0.07) |
| Total Unrealised Loss on Futures Contracts [‡] | | (2,863,421) | (0.09) |

Interest Rate Swap Contracts (0.03%) (31 December 2023: (0.06%))

| 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) | 11.24% | 1D BROIS | (48,210) | (0.00) |
| NOK 493,665,000 | 23/02/2026 | LCH Clearnet Ltd ¹ | (Pay) | 4.51% | 6M NIBOR | (68,270) | (0.00) |
| SEK 200,463,000 | 23/02/2029 | LCH Clearnet Ltd ¹ | Receive | 2.82% | 3M STIBOR | (174,827) | (0.00) |
| BRL 3,860,376 | 04/01/2027 | Chicago Mercantile Exchange ¹ | (Pay) | 6.18% | 1D BROIS | (213,542) | (0.01) |
| BRL 6,266,079 | 02/01/2025 | Chicago Mercantile Exchange ¹ | (Pay) | 6.17% | 1D BROIS | (221,704) | (0.01) |
| USD 20,258,000 | 08/02/2029 | Chicago Mercantile Exchange ¹ | (Pay) | 3.80% | 1D SOFR | (251,582) | (0.01) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | (978,135) | (0.03) |

[#]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 | (14,456,683) | (0.48) |
| Net Financial Assets at Fair Value through Profit or Loss | 3,383,312,027 | 112.97 |
| Other Net Liabilities | (388,296,107) | (12.97) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 2,995,015,920 | 100.00 |

[^] Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

Strategic Income - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|----------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 548,710,905 | 15.36 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 2,659,760,275 | 74.49 |
| † Other transferable securities and/or money market instruments | 117,288,093 | 3.28 |
| μ Investment funds | 55,853,875 | 1.56 |
| ± Financial derivative instruments traded on a regulated market | 2,872,252 | 0.08 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (1,173,373) | (0.03) |
| Total Investments | 3,383,312,027 | 94.74 |

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 90.72% (31 December 2023: 85.29%) | | | | | |
| United States Dollar | | | | | |
| 440,000 | Adani Green Energy Ltd** | 4.38% | 08/09/2024 | 435,523 | 1.44 |
| 400,000 | Axis Bank Ltd* | 4.10% | 29/12/2049 | 374,000 | 1.24 |
| 400,000 | Bangkok Bank PCL** | 3.73% | 25/09/2034 | 354,704 | 1.17 |
| 300,000 | Bangkok Bank PCL** | 5.00% | 29/12/2049 | 292,758 | 0.97 |
| 400,000 | Bank Negara Indonesia Persero Tbk PT** | 3.75% | 30/03/2026 | 382,656 | 1.27 |
| 400,000 | Bank Negara Indonesia Persero Tbk PT* | 4.30% | 29/12/2049 | 371,901 | 1.23 |
| 250,000 | Bank of East Asia Ltd* | 5.83% | 29/12/2049 | 245,102 | 0.81 |
| 250,000 | Bank of East Asia Ltd* | 6.75% | 27/06/2034 | 248,520 | 0.82 |
| 375,000 | CA Magnum Holdings** | 5.38% | 31/10/2026 | 357,827 | 1.18 |
| 450,000 | CAS Capital No 1 Ltd* | 4.00% | 29/12/2049 | 421,312 | 1.39 |
| 200,000 | Cathaylife Singapore Pte Ltd** | 5.95% | 05/07/2034 | 200,674 | 0.66 |
| 200,000 | Central Plaza Development Ltd* | 3.85% | 14/07/2025 | 190,036 | 0.63 |
| 200,000 | Champion Path Holdings Ltd** | 4.85% | 27/01/2028 | 182,265 | 0.60 |
| 400,000 | China Overseas Grand Oceans Finance IV Cayman Ltd* | 2.45% | 09/02/2026 | 362,284 | 1.20 |
| 594,125 | Continuum Energy Levanter Pte Ltd** | 4.50% | 09/02/2027 | 594,338 | 1.97 |
| 200,000 | Continuum Green Energy India Pvt/Co-Issuers** | 7.50% | 26/06/2033 | 198,525 | 0.66 |
| 200,000 | ENN Clean Energy International Investment Ltd** | 3.38% | 12/05/2026 | 190,716 | 0.63 |
| 400,000 | Fortune Star BVI Ltd** | 5.00% | 18/05/2026 | 372,398 | 1.23 |
| 400,000 | Fortune Star BVI Ltd* | 5.95% | 19/10/2025 | 385,150 | 1.27 |
| 800,000 | Franshion Brilliant Ltd* | 4.25% | 23/07/2029 | 609,830 | 2.02 |
| 400,000 | Fuqing Investment Management Ltd* | 3.25% | 23/06/2025 | 370,626 | 1.23 |
| 400,000 | FWD Group Holdings Ltd** | 6.38% | 29/12/2049 | 399,398 | 1.32 |
| 200,000 | FWD Group Holdings Ltd* | 7.64% | 02/07/2031 | 203,795 | 0.67 |
| 200,000 | FWD Group Holdings Ltd** | 8.05% | 29/12/2049 | 195,908 | 0.65 |
| 200,000 | FWD Group Holdings Ltd** | 8.40% | 05/04/2029 | 204,679 | 0.68 |
| 200,000 | GENM Capital Labuan Ltd* | 3.88% | 19/04/2031 | 174,704 | 0.58 |
| 729,000 | Globe Telecom Inc* | 4.20% | 29/12/2049 | 691,279 | 2.29 |
| 400,000 | GLP China Holdings Ltd* | 2.95% | 29/03/2026 | 346,084 | 1.15 |
| 400,000 | GLP Pte Ltd** | 3.88% | 04/06/2025 | 370,775 | 1.23 |
| 500,000 | GLP Pte Ltd** | 4.50% | 29/12/2049 | 310,000 | 1.03 |
| 364,000 | Greenko Dutch BV** | 3.85% | 29/03/2026 | 343,862 | 1.14 |
| 1,214,500 | Greenko Power II Ltd* | 4.30% | 13/12/2028 | 1,110,853 | 3.68 |
| 500,000 | Greenko Solar Mauritius Ltd* | 5.95% | 29/07/2026 | 489,411 | 1.62 |
| 200,000 | Hanwha Life Insurance Co Ltd** | 3.38% | 04/02/2032 | 187,321 | 0.62 |
| 400,000 | HDFC Bank Ltd** | 3.70% | 29/12/2049 | 371,624 | 1.23 |
| 600,000 | Huarong Finance 2017 Co Ltd* | 4.25% | 07/11/2027 | 554,922 | 1.84 |
| 400,000 | Huarong Finance 2017 Co Ltd* | 4.75% | 27/04/2027 | 377,500 | 1.25 |
| 281,000 | IRB Infrastructure Developers Ltd* | 7.11% | 11/03/2032 | 281,000 | 0.93 |
| 532,000 | JSW Hydro Energy Ltd* | 4.13% | 18/05/2031 | 473,025 | 1.57 |

Sustainable Asia High Yield - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-------------------|-----------------|
| Corporate Bonds 90.72% (31 December 2023: 85.29%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 400,000 | JSW Steel Ltd** | 5.05% | 05/04/2032 | 352,546 | 1.17 |
| 600,000 | Kasikornbank PCL* | 3.34% | 02/10/2031 | 560,144 | 1.85 |
| 200,000 | Kasikornbank PCL** | 5.28% | 29/12/2049 | 195,235 | 0.65 |
| 200,000 | Lenovo Group Ltd* | 3.42% | 02/11/2030 | 176,926 | 0.59 |
| 1,050,000 | Longfor Group Holdings Ltd** | 3.95% | 16/09/2029 | 761,573 | 2.52 |
| 500,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 491,794 | 1.63 |
| 300,000 | Medco Maple Tree Pte Ltd** | 8.96% | 27/04/2029 | 314,578 | 1.04 |
| 300,000 | Meituan** | 0.00% | 27/04/2028 | 270,600 | 0.90 |
| 900,000 | Melco Resorts Finance Ltd* | 5.38% | 04/12/2029 | 807,044 | 2.67 |
| 700,000 | Melco Resorts Finance Ltd* | 5.75% | 21/07/2028 | 656,403 | 2.17 |
| 200,000 | Melco Resorts Finance Ltd** | 7.63% | 17/04/2032 | 197,308 | 0.65 |
| 200,000 | MGM China Holdings Ltd** | 4.75% | 01/02/2027 | 190,677 | 0.63 |
| 360,000 | MGM China Holdings Ltd* | 5.88% | 15/05/2026 | 356,511 | 1.18 |
| 200,000 | MGM China Holdings Ltd** | 7.13% | 26/06/2031 | 201,194 | 0.67 |
| 400,000 | Network i2i Ltd* | 5.65% | 29/12/2049 | 397,838 | 1.32 |
| 200,000 | New Metro Global Ltd** | 4.50% | 02/05/2026 | 121,527 | 0.40 |
| 200,000 | NWD Finance BVI Ltd* | 4.13% | 29/12/2049 | 121,680 | 0.40 |
| 350,000 | PCPD Capital Ltd* | 5.13% | 18/06/2026 | 303,070 | 1.00 |
| 600,000 | Periama Holdings LLC** | 5.95% | 19/04/2026 | 593,877 | 1.97 |
| 200,000 | Philippine National Bank** | 3.28% | 27/09/2024 | 198,634 | 0.66 |
| 95,000 | ReNew Pvt Ltd** | 5.88% | 05/03/2027 | 92,284 | 0.30 |
| 600,000 | ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries** | 4.50% | 14/07/2028 | 545,160 | 1.80 |
| 200,000 | Sands China Ltd** | 5.40% | 08/08/2028 | 195,951 | 0.65 |
| 500,000 | Shriram Finance Ltd** | 6.63% | 22/04/2027 | 500,886 | 1.66 |
| 1,150,000 | Standard Chartered Plc* | 4.30% | 29/12/2049 | 962,598 | 3.19 |
| 400,000 | Standard Chartered Plc** | 4.75% | 29/12/2049 | 330,788 | 1.09 |
| 200,000 | Standard Chartered Plc** | 6.00% | 29/12/2049 | 197,770 | 0.65 |
| 200,000 | Standard Chartered Plc* | 7.75% | 29/12/2049 | 202,477 | 0.67 |
| 469,800 | Star Energy Geothermal Wayang Windu Ltd** | 6.75% | 24/04/2033 | 473,003 | 1.57 |
| 600,000 | Studio City Finance Ltd* | 6.50% | 15/01/2028 | 570,514 | 1.89 |
| 2,310,875 | Sunac China Holdings Ltd* | 7.25% | 30/09/2030 | 207,979 | 0.69 |
| 350,000 | Vanke Real Estate Hong Kong Co Ltd* | 3.98% | 09/11/2027 | 222,182 | 0.74 |
| 94,000 | Vedanta Resources Finance II Plc** | 13.88% | 21/01/2027 | 93,044 | 0.31 |
| 200,000 | Wynn Macau Ltd* | 5.50% | 15/01/2026 | 195,943 | 0.65 |
| 300,000 | Wynn Macau Ltd* | 5.50% | 01/10/2027 | 286,106 | 0.95 |
| 600,000 | Wynn Macau Ltd* | 5.63% | 26/08/2028 | 563,097 | 1.86 |
| 310,000 | Yanlord Land HK Co Ltd** | 5.13% | 20/05/2026 | 266,197 | 0.88 |
| Total Corporate Bonds | | | | 27,402,423 | 90.72 |

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 |
|---|--|--------|---------------|-------------------|-----------------|
| Government Bonds 7.43% (31 December 2023: 8.77%) | | | | | |
| United States Dollar | | | | | |
| 300,000 | Development Bank of Mongolia LLC | 11.00% | 07/03/2026 | 306,562 | 1.02 |
| 333,000 | Philippine Government International Bond | 5.00% | 17/07/2033 | 329,005 | 1.09 |
| 600,000 | Sri Lanka Government International Bond | 5.75% | 18/04/2023 | 344,999 | 1.14 |
| 200,000 | Sri Lanka Government International Bond | 5.88% | 25/07/2022 | 114,104 | 0.38 |
| 600,000 | Sri Lanka Government International Bond | 6.13% | 03/06/2025 | 355,831 | 1.18 |
| 750,000 | Sri Lanka Government International Bond | 6.85% | 03/11/2025 | 444,546 | 1.47 |
| 600,000 | Sri Lanka Government International Bond | 7.55% | 28/03/2030 | 348,466 | 1.15 |
| Total Government Bonds * | | | | 2,243,513 | 7.43 |
| Total Investments | | | | 29,645,936 | 98.15 |

Forward Currency Contracts 0.00% (31 December 2023: 0.06%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 381,537 | US\$ 408,145 | 18/07/2024 | UBS AG | 3 | 1,080 | 0.00 |
| € 175 | US\$ 187 | 18/07/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| US\$ 195 | € 182 | 18/07/2024 | UBS AG | 1 | 0 | 0.00 |
| US\$ 9,617 | € 8,920 | 18/07/2024 | Westpac Banking Corp | 1 | 50 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 19,869 | US\$ 24,829 | 18/07/2024 | Citibank NA | 1 | 291 | 0.00 |
| £ 282 | US\$ 353 | 18/07/2024 | Goldman Sachs International | 1 | 4 | 0.00 |
| £ 19,869 | US\$ 24,820 | 18/07/2024 | State Street Bank and Trust Co | 1 | 300 | 0.00 |
| £ 270 | US\$ 339 | 18/07/2024 | UBS AG | 1 | 2 | 0.00 |
| US\$ 16 | £ 12 | 18/07/2024 | Goldman Sachs International | 2 | 0 | 0.00 |
| US\$ 61 | £ 48 | 18/07/2024 | UBS AG | 1 | 0 | 0.00 |
| US\$ 51,187 | £ 40,296 | 18/07/2024 | Westpac Banking Corp | 4 | 243 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 1,970 | 0.00 |

Futures Contracts 0.03% (31 December 2023: 0.09%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| 10 | US Treasury 2-Year Note (CBT) Future September 2024 | 4,836 | 0.02 |
| 6 | US Treasury 5-Year Note (CBT) Future September 2024 | 2,719 | 0.01 |
| 1 | US Treasury Ultra Bond (CBT) Future September 2024 | 844 | 0.00 |
| Total Unrealised Gain on Futures Contracts [‡] | | 8,399 | 0.03 |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 29,656,305 | 98.18 |

Sustainable Asia High Yield - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.01%) (31 December 2023: (0.00%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 60 | US\$ 65 | 18/07/2024 | UBS AG | 1 | (1) | (0.00) |
| € 3,296 | US\$ 3,593 | 18/07/2024 | Westpac Banking Corp | 2 | (58) | (0.00) |
| US\$ 6,471 | € 6,050 | 18/07/2024 | Goldman Sachs International | 1 | (18) | (0.00) |
| US\$ 394,934 | € 369,899 | 18/07/2024 | Westpac Banking Corp | 4 | (1,808) | (0.01) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 103 | US\$ 131 | 18/07/2024 | Standard Chartered Bank | 1 | (1) | (0.00) |
| £ 473 | US\$ 600 | 18/07/2024 | Westpac Banking Corp | 1 | (2) | (0.00) |
| US\$ 637 | £ 512 | 18/07/2024 | Goldman Sachs International | 2 | (10) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,898) | (0.01) |

Futures Contracts (0.01%) (31 December 2023: (0.21%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (6) | US Treasury 10-Year Note (CBT) Future September 2024 | (3,297) | (0.01) |
| Total Unrealised Loss on Futures Contracts [*] | | (3,297) | (0.01) |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (5,195) | (0.02) |
| Net Financial Assets at Fair Value through Profit or Loss | 29,651,110 | 98.16 |
| Other Net Assets | 554,112 | 1.84 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 30,205,222 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|---|-------------------|-------------------|
| [*] Transferable securities and/or money market instruments admitted to an official stock exchange listing | 17,115,359 | 55.40 |
| ^{**} Transferable securities and/or money market instruments dealt in on a regulated market | 12,530,577 | 40.57 |
| [±] Financial derivative instruments traded on a regulated market | 5,102 | 0.02 |
| [∞] Financial derivative instruments that are traded OTC | 72 | 0.00 |
| Total Investments | 29,651,110 | 95.99 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) | | | | | |
| United States Dollar | | | | | |
| 201,884 | ABRA Global Finance** | 11.50% | 02/03/2028 | 197,764 | 0.17 |
| 368,000 | Abu Dhabi Commercial Bank PJSC* | 4.50% | 14/09/2027 | 361,194 | 0.31 |
| 450,000 | Abu Dhabi Commercial Bank PJSC* | 5.38% | 18/07/2028 | 453,200 | 0.39 |
| 330,000 | Abu Dhabi Commercial Bank PJSC* | 5.50% | 12/01/2029 | 333,841 | 0.28 |
| 205,000 | Abu Dhabi Commercial Bank PJSC** | 8.00% | 29/12/2049 | 217,400 | 0.18 |
| 300,000 | Abu Dhabi Crude Oil Pipeline LLC* | 4.60% | 02/11/2047 | 269,334 | 0.23 |
| 400,000 | Access Bank Plc* | 6.13% | 21/09/2026 | 380,860 | 0.32 |
| 200,000 | Access Bank Plc* | 9.13% | 29/12/2049 | 186,499 | 0.16 |
| 242,425 | Acu Petroleo Luxembourg Sarl** | 7.50% | 13/01/2032 | 235,402 | 0.20 |
| 600,000 | Adani Ports & Special Economic Zone Ltd* | 4.20% | 04/08/2027 | 558,150 | 0.47 |
| 200,000 | Aegea Finance Sarl** | 9.00% | 20/01/2031 | 208,146 | 0.18 |
| 400,000 | Aegea Finance Sarl Series REGS** | 9.00% | 20/01/2031 | 416,291 | 0.35 |
| 217,000 | Africa Finance Corp* | 2.88% | 28/04/2028 | 192,181 | 0.16 |
| 303,000 | AIA Group Ltd** | 2.70% | 29/12/2049 | 285,009 | 0.24 |
| 300,000 | AIA Group Ltd** | 3.60% | 09/04/2029 | 281,564 | 0.24 |
| 250,000 | AIA Group Ltd** | 5.38% | 05/04/2034 | 244,003 | 0.21 |
| 352,000 | Akbank TAS** | 6.80% | 06/02/2026 | 351,781 | 0.30 |
| 240,000 | Akbank TAS** | 7.50% | 20/01/2030 | 238,530 | 0.20 |
| 400,000 | Akbank TAS* | 9.37% | 29/12/2049 | 397,000 | 0.34 |
| 320,000 | Aldar Investment Properties Sukuk Ltd* | 4.88% | 24/05/2033 | 308,704 | 0.26 |
| 300,000 | Aldar Investment Properties Sukuk Ltd* | 5.50% | 16/05/2034 | 301,503 | 0.26 |
| 362,423 | Alfa Desarrollo SpA** | 4.55% | 27/09/2051 | 272,425 | 0.23 |
| 450,000 | Alfa SAB de CV** | 6.88% | 25/03/2044 | 461,843 | 0.39 |
| 264,000 | Almarai Co JSC* | 5.23% | 25/07/2033 | 263,687 | 0.22 |
| 300,000 | America Movil SAB de CV* | 3.63% | 22/04/2029 | 280,371 | 0.24 |
| 300,000 | America Movil SAB de CV* | 4.70% | 21/07/2032 | 289,055 | 0.25 |
| 460,000 | AngloGold Ashanti Holdings Plc* | 3.75% | 01/10/2030 | 401,804 | 0.34 |
| 388,000 | Antofagasta Plc* | 5.63% | 13/05/2032 | 388,631 | 0.33 |
| 200,000 | Antofagasta Plc** | 6.25% | 02/05/2034 | 207,265 | 0.18 |
| 200,000 | Axiata Spv5 Labuan Ltd* | 3.06% | 19/08/2050 | 133,025 | 0.11 |
| 300,000 | Axis Bank Ltd* | 4.10% | 29/12/2049 | 280,500 | 0.24 |
| 175,000 | Azul Secured Finance LLP** | 10.88% | 28/05/2030 | 143,508 | 0.12 |
| 278,000 | Banco BTG Pactual SA** | 6.25% | 08/04/2029 | 279,564 | 0.24 |
| 600,000 | Banco Davivienda SA** | 6.65% | 29/12/2049 | 444,000 | 0.38 |
| 200,000 | Banco de Credito del Peru SA** | 3.13% | 01/07/2030 | 192,824 | 0.16 |
| 200,000 | Banco de Credito e Inversiones SA** | 2.88% | 14/10/2031 | 170,797 | 0.15 |
| 505,000 | Banco de Credito e Inversiones SA** | 8.75% | 29/12/2049 | 529,354 | 0.45 |
| 600,000 | Banco del Estado de Chile** | 7.95% | 29/12/2049 | 620,184 | 0.53 |
| 200,000 | Banco Mercantil del Norte SA** | 5.88% | 29/12/2049 | 187,846 | 0.16 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Banco Mercantil del Norte SA* | 7.50% | 29/12/2049 | 194,222 | 0.17 |
| 241,000 | Banco Santander Chile** | 3.18% | 26/10/2031 | 209,108 | 0.18 |
| 1,195,000 | Bancolombia SA* | 4.63% | 18/12/2029 | 1,155,117 | 0.98 |
| 325,000 | Bancolombia SA* | 8.63% | 24/12/2034 | 332,145 | 0.28 |
| 600,000 | Bangkok Bank PCL** | 3.73% | 25/09/2034 | 532,056 | 0.45 |
| 225,000 | Bangkok Bank PCL** | 5.00% | 29/12/2049 | 219,569 | 0.19 |
| 250,000 | Bank Hapoalim BM* | 3.26% | 21/01/2032 | 225,028 | 0.19 |
| 285,000 | Bank Leumi Le-Israel BM** | 3.28% | 29/01/2031 | 264,591 | 0.22 |
| 333,000 | Bank Muscat SAOG* | 4.75% | 17/03/2026 | 325,322 | 0.28 |
| 213,000 | Bank Negara Indonesia Persero Tbk PT** | 3.75% | 30/03/2026 | 203,764 | 0.17 |
| 200,000 | Bank Negara Indonesia Persero Tbk PT* | 4.30% | 29/12/2049 | 185,950 | 0.16 |
| 450,000 | Bank of East Asia Ltd* | 6.75% | 27/06/2034 | 447,336 | 0.38 |
| 400,000 | BBVA Bancomer SA** | 5.13% | 18/01/2033 | 364,787 | 0.31 |
| 269,000 | BBVA Bancomer SA** | 8.13% | 08/01/2039 | 272,588 | 0.23 |
| 249,000 | Bidvest Group UK Plc* | 3.63% | 23/09/2026 | 232,604 | 0.20 |
| 389,000 | Bimbo Bakeries USA Inc** | 5.38% | 09/01/2036 | 379,928 | 0.32 |
| 700,000 | BOC Aviation Ltd* | 3.00% | 11/09/2029 | 628,999 | 0.53 |
| 405,000 | BOC Aviation Ltd** | 3.50% | 18/09/2027 | 383,298 | 0.33 |
| 240,000 | BOC Aviation Ltd* | 4.50% | 23/05/2028 | 234,443 | 0.20 |
| 200,000 | BOC Aviation USA Corp** | 4.88% | 03/05/2033 | 192,328 | 0.16 |
| 400,000 | Braskem Idesa SAPI** | 6.99% | 20/02/2032 | 303,734 | 0.26 |
| 400,000 | Braskem Idesa SAPI* | 7.45% | 15/11/2029 | 326,190 | 0.28 |
| 200,000 | Braskem Netherlands Finance BV** | 4.50% | 31/01/2030 | 169,151 | 0.14 |
| 200,000 | Braskem Netherlands Finance BV* | 7.25% | 13/02/2033 | 188,721 | 0.16 |
| 600,000 | Braskem Netherlands Finance BV** | 8.50% | 12/01/2031 | 613,306 | 0.52 |
| 385,000 | BSF Finance* | 5.50% | 23/11/2027 | 386,717 | 0.33 |
| 400,000 | Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy** | 7.88% | 15/02/2039 | 415,986 | 0.35 |
| 200,000 | CAS Capital No 1 Ltd* | 4.00% | 29/12/2049 | 187,250 | 0.16 |
| 391,000 | Cathaylife Singapore Pte Ltd** | 5.95% | 05/07/2034 | 392,317 | 0.33 |
| 321,000 | CBQ Finance Ltd* | 2.00% | 12/05/2026 | 300,688 | 0.26 |
| 300,000 | Celulosa Arauco y Constitucion SA** | 5.15% | 29/01/2050 | 250,702 | 0.21 |
| 400,000 | Cemex SAB de CV** | 5.13% | 29/12/2049 | 384,748 | 0.33 |
| 534,000 | Cemex SAB de CV** | 9.13% | 29/12/2049 | 570,592 | 0.48 |
| 300,000 | Cencosud SA* | 4.38% | 17/07/2027 | 288,589 | 0.25 |
| 284,000 | Cencosud SA** | 5.95% | 28/05/2031 | 285,414 | 0.24 |
| 603,000 | Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL** | 5.25% | 27/04/2029 | 561,435 | 0.48 |
| 200,000 | Champion Path Holdings Ltd** | 4.85% | 27/01/2028 | 182,265 | 0.15 |
| 200,000 | China Cinda Finance 2017 I Ltd* | 4.75% | 08/02/2028 | 194,666 | 0.17 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | China Development Bank Financial Leasing Co Ltd [*] | 2.88% | 28/09/2030 | 192,637 | 0.16 |
| 200,000 | China Overseas Finance Cayman VI Ltd ^{**} | 6.45% | 11/06/2034 | 206,680 | 0.18 |
| 200,000 | China Overseas Grand Oceans Finance IV Cayman Ltd [*] | 2.45% | 09/02/2026 | 181,142 | 0.15 |
| 300,000 | Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV ^{**} | 4.96% | 18/07/2029 | 284,113 | 0.24 |
| 200,000 | CK Hutchison International 21 Ltd [*] | 2.50% | 15/04/2031 | 168,564 | 0.14 |
| 400,000 | CK Hutchison International 23 Ltd [*] | 4.88% | 21/04/2033 | 386,998 | 0.33 |
| 288,000 | CK Hutchison International 24 Ltd ^{**} | 5.50% | 26/04/2034 | 288,390 | 0.25 |
| 390,000 | Commercial Bank of Dubai PSC [*] | 5.32% | 14/06/2028 | 389,175 | 0.33 |
| 200,000 | Commercial Bank PSQC [*] | 4.50% | 29/12/2049 | 188,550 | 0.16 |
| 600,000 | Compania Cervecerias Unidas SA ^{**} | 3.35% | 19/01/2032 | 523,128 | 0.44 |
| 900,000 | Compania de Minas Buenaventura SAA ^{**} | 5.50% | 23/07/2026 | 870,744 | 0.74 |
| 602,000 | Consolidated Energy Finance SA ^{**} | 12.00% | 15/02/2031 | 621,678 | 0.53 |
| 200,000 | Consorcio Transmantaro SA ^{**} | 4.70% | 16/04/2034 | 188,239 | 0.16 |
| 254,625 | Continuum Energy Levanter Pte Ltd ^{**} | 4.50% | 09/02/2027 | 254,716 | 0.22 |
| 247,000 | Cosan Luxembourg SA ^{**} | 7.25% | 27/06/2031 | 250,124 | 0.21 |
| 239,000 | CSN Inova Ventures ^{**} | 6.75% | 28/01/2028 | 227,372 | 0.19 |
| 600,000 | CSN Resources SA ^{**} | 4.63% | 10/06/2031 | 471,627 | 0.40 |
| 705,000 | CT Trust ^{**} | 5.13% | 03/02/2032 | 621,674 | 0.53 |
| 300,000 | DBS Group Holdings Ltd ^{**} | 1.82% | 10/03/2031 | 281,969 | 0.24 |
| 323,000 | DIB Sukuk Ltd [*] | 1.96% | 22/06/2026 | 301,557 | 0.26 |
| 322,000 | DIB Sukuk Ltd [*] | 4.80% | 16/08/2028 | 317,520 | 0.27 |
| 308,000 | DIB Sukuk Ltd [*] | 5.49% | 30/11/2027 | 310,655 | 0.26 |
| 250,000 | DIB Tier 1 Sukuk 3 Ltd [*] | 6.25% | 29/12/2049 | 249,421 | 0.21 |
| 301,325 | Digicel Intermediate Holdings Ltd/Digicel International Finance Ltd/Difl US ^{**} | 12.00% | 25/05/2027 | 298,572 | 0.25 |
| 273,000 | Eastern & Southern African Trade & Development Bank [*] | 4.13% | 30/06/2028 | 242,017 | 0.21 |
| 463,000 | Ecopetrol SA ^{**} | 4.63% | 02/11/2031 | 379,265 | 0.32 |
| 688,000 | Ecopetrol SA ^{**} | 5.88% | 28/05/2045 | 493,633 | 0.42 |
| 200,000 | Ecopetrol SA ^{**} | 6.88% | 29/04/2030 | 192,234 | 0.16 |
| 300,000 | Ecopetrol SA ^{**} | 7.38% | 18/09/2043 | 264,745 | 0.23 |
| 984,000 | Ecopetrol SA [*] | 8.88% | 13/01/2033 | 1,016,851 | 0.86 |
| 390,000 | EI Sukuk Co Ltd [*] | 5.43% | 28/05/2029 | 393,860 | 0.33 |
| 300,000 | EIG Pearl Holdings Sarl [*] | 3.55% | 31/08/2036 | 257,913 | 0.22 |
| 224,000 | EIG Pearl Holdings Sarl [*] | 4.39% | 30/11/2046 | 177,287 | 0.15 |
| 292,000 | Emaar Sukuk Ltd [*] | 3.88% | 17/09/2029 | 272,619 | 0.23 |
| 200,000 | Emirates NBD Bank PJSC ^{**} | 4.25% | 29/12/2049 | 186,881 | 0.16 |
| 329,000 | Emirates NBD Bank PJSC [*] | 5.63% | 21/10/2027 | 334,498 | 0.28 |
| 200,000 | Emirates NBD Bank PJSC [*] | 5.88% | 11/10/2028 | 206,483 | 0.18 |
| 300,000 | Emirates NBD Bank PJSC [*] | 6.13% | 29/12/2049 | 298,062 | 0.25 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Energean Israel Finance Ltd** | 4.88% | 30/03/2026 | 189,000 | 0.16 |
| 100,000 | Energean Israel Finance Ltd** | 5.88% | 30/03/2031 | 84,827 | 0.07 |
| 400,000 | Energean Israel Finance Ltd** | 8.50% | 30/09/2033 | 378,937 | 0.32 |
| 480,000 | ENN Clean Energy International Investment Ltd** | 3.38% | 12/05/2026 | 457,719 | 0.39 |
| 390,000 | First Abu Dhabi Bank PJSC* | 5.00% | 28/02/2029 | 387,898 | 0.33 |
| 206,000 | First Abu Dhabi Bank PJSC* | 5.13% | 13/10/2027 | 206,179 | 0.18 |
| 233,000 | First Abu Dhabi Bank PJSC* | 6.32% | 04/04/2034 | 237,879 | 0.20 |
| 824,000 | First Quantum Minerals Ltd** | 8.63% | 01/06/2031 | 823,646 | 0.70 |
| 300,000 | Formosa Group Cayman Ltd** | 3.38% | 22/04/2025 | 294,536 | 0.25 |
| 300,000 | Fortune Star BVI Ltd** | 5.00% | 18/05/2026 | 279,299 | 0.24 |
| 600,000 | Franshion Brilliant Ltd* | 4.25% | 23/07/2029 | 457,371 | 0.39 |
| 582,000 | FS Luxembourg Sarl* | 8.88% | 12/02/2031 | 560,698 | 0.48 |
| 370,000 | FWD Group Holdings Ltd** | 6.38% | 29/12/2049 | 369,443 | 0.31 |
| 227,000 | FWD Group Holdings Ltd* | 7.64% | 02/07/2031 | 231,308 | 0.20 |
| 300,000 | FWD Group Holdings Ltd** | 8.40% | 05/04/2029 | 307,019 | 0.26 |
| 300,000 | Galaxy Pipeline Assets Bidco Ltd* | 2.63% | 31/03/2036 | 244,661 | 0.21 |
| 274,734 | Galaxy Pipeline Assets Bidco Ltd* | 2.94% | 30/09/2040 | 220,592 | 0.19 |
| 600,000 | GC Treasury Center Co Ltd* | 2.98% | 18/03/2031 | 509,301 | 0.43 |
| 600,000 | GENM Capital Labuan Ltd* | 3.88% | 19/04/2031 | 524,112 | 0.45 |
| 360,000 | Globe Telecom Inc* | 4.20% | 29/12/2049 | 341,372 | 0.29 |
| 200,000 | GLP Pte Ltd** | 3.88% | 04/06/2025 | 185,388 | 0.16 |
| 200,000 | GLP Pte Ltd** | 4.50% | 29/12/2049 | 124,000 | 0.11 |
| 364,000 | Greenko Dutch BV** | 3.85% | 29/03/2026 | 343,862 | 0.30 |
| 780,750 | Greenko Power II Ltd* | 4.30% | 13/12/2028 | 714,120 | 0.61 |
| 200,000 | Greensaif Pipelines Bidco Sarl* | 6.51% | 23/02/2042 | 208,921 | 0.18 |
| 700,000 | Grupo Aval Ltd* | 4.38% | 04/02/2030 | 602,462 | 0.51 |
| 248,445 | Guara Norte Sarl** | 5.20% | 15/06/2034 | 229,148 | 0.19 |
| 300,000 | Hanwha Life Insurance Co Ltd** | 3.38% | 04/02/2032 | 280,981 | 0.24 |
| 445,000 | HDFC Bank Ltd** | 3.70% | 29/12/2049 | 413,432 | 0.35 |
| 203,000 | HPHT Finance 21 Ltd** | 2.00% | 19/03/2026 | 191,575 | 0.16 |
| 575,000 | Huarong Finance 2017 Co Ltd* | 4.25% | 07/11/2027 | 531,800 | 0.45 |
| 400,000 | Hunt Oil Co of Peru LLC Sucursal Del Peru** | 8.55% | 18/09/2033 | 433,272 | 0.37 |
| 300,000 | Hyundai Capital America** | 3.50% | 02/11/2026 | 287,130 | 0.24 |
| 300,000 | Hyundai Card Co Ltd* | 5.75% | 24/04/2029 | 301,950 | 0.26 |
| 200,000 | IHS Holding Ltd** | 5.63% | 29/11/2026 | 189,986 | 0.16 |
| 891,000 | IHS Netherlands Holdco BV** | 8.00% | 18/09/2027 | 865,757 | 0.74 |
| 300,000 | Indian Railway Finance Corp Ltd* | 3.25% | 13/02/2030 | 269,908 | 0.23 |
| 216,000 | Indofood CBP Sukses Makmur Tbk PT** | 3.40% | 09/06/2031 | 188,467 | 0.16 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 300,000 | InRetail Consumer** | 3.25% | 22/03/2028 | 271,460 | 0.23 |
| 200,000 | Interchile SA** | 4.50% | 30/06/2056 | 168,320 | 0.14 |
| 266,000 | Inversiones CMPC SA** | 6.13% | 23/06/2033 | 270,988 | 0.23 |
| 315,000 | Inversiones CMPC SA** | 6.13% | 26/02/2034 | 321,332 | 0.27 |
| 200,000 | Investment Energy Resources Ltd* | 6.25% | 26/04/2029 | 188,505 | 0.16 |
| 421,000 | IRB Infrastructure Developers Ltd** | 7.11% | 11/03/2032 | 421,000 | 0.36 |
| 152,000 | JSW Hydro Energy Ltd* | 4.13% | 18/05/2031 | 135,150 | 0.11 |
| 240,000 | JSW Steel Ltd** | 5.05% | 05/04/2032 | 211,528 | 0.18 |
| 200,000 | Kasikornbank PCL* | 3.34% | 02/10/2031 | 186,715 | 0.16 |
| 245,000 | Kasikornbank PCL* | 5.46% | 07/03/2028 | 246,566 | 0.21 |
| 300,000 | KazMunayGas National Co JSC* | 3.50% | 14/04/2033 | 246,179 | 0.21 |
| 400,000 | KazMunayGas National Co JSC* | 4.75% | 19/04/2027 | 387,280 | 0.33 |
| 200,000 | KazMunayGas National Co JSC* | 5.38% | 24/04/2030 | 195,260 | 0.17 |
| 550,000 | KazMunayGas National Co JSC* | 5.75% | 19/04/2047 | 480,026 | 0.41 |
| 207,000 | Khazanah Capital Ltd* | 4.88% | 01/06/2033 | 203,091 | 0.17 |
| 200,000 | Klabin Austria GmbH* | 7.00% | 03/04/2049 | 202,963 | 0.17 |
| 223,000 | Kookmin Bank** | 2.50% | 04/11/2030 | 187,412 | 0.16 |
| 400,000 | Kosmos Energy Ltd* | 7.13% | 04/04/2026 | 396,085 | 0.34 |
| 200,000 | Kyobo Life Insurance Co Ltd* | 5.90% | 15/06/2052 | 198,524 | 0.17 |
| 450,000 | Las Vegas Sands Corp* | 3.90% | 08/08/2029 | 411,898 | 0.35 |
| 125,000 | Latam Airlines Group SA** | 13.38% | 15/10/2029 | 143,772 | 0.12 |
| 400,000 | Lenovo Group Ltd* | 3.42% | 02/11/2030 | 353,851 | 0.30 |
| 449,038 | Leviathan Bond Ltd* | 6.75% | 30/06/2030 | 401,875 | 0.34 |
| 229,000 | LG Chem Ltd* | 2.38% | 07/07/2031 | 189,515 | 0.16 |
| 200,000 | LG Energy Solution Ltd** | 5.75% | 25/09/2028 | 202,631 | 0.17 |
| 200,000 | Longfor Group Holdings Ltd** | 3.95% | 16/09/2029 | 145,061 | 0.12 |
| 200,000 | MAF Sukuk Ltd* | 4.64% | 14/05/2029 | 193,868 | 0.16 |
| 200,000 | MARB BondCo Plc* | 3.95% | 29/01/2031 | 166,351 | 0.14 |
| 205,000 | Mashreqbank PSC** | 7.13% | 29/12/2049 | 210,730 | 0.18 |
| 743,488 | MC Brazil Downstream Trading Sarl** | 7.25% | 30/06/2031 | 659,483 | 0.56 |
| 600,000 | Medco Bell Pte Ltd** | 6.38% | 30/01/2027 | 590,152 | 0.50 |
| 250,000 | Medco Maple Tree Pte Ltd** | 8.96% | 27/04/2029 | 262,148 | 0.22 |
| 200,000 | MEGlobal BV** | 2.63% | 28/04/2028 | 180,156 | 0.15 |
| 322,000 | MEGlobal Canada ULC* | 5.88% | 18/05/2030 | 325,209 | 0.28 |
| 750,000 | Melco Resorts Finance Ltd** | 5.63% | 17/07/2027 | 716,665 | 0.61 |
| 550,000 | Melco Resorts Finance Ltd* | 5.75% | 21/07/2028 | 515,746 | 0.44 |
| 200,000 | Melco Resorts Finance Ltd** | 7.63% | 17/04/2032 | 197,308 | 0.17 |
| 517,000 | Mersin Uluslararası Liman İşletmeciliği AS* | 8.25% | 15/11/2028 | 530,388 | 0.45 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Metinvest BV [*] | 7.75% | 17/10/2029 | 132,280 | 0.11 |
| 200,000 | MGM China Holdings Ltd ^{**} | 4.75% | 01/02/2027 | 190,677 | 0.16 |
| 200,000 | MHP Lux SA [*] | 6.95% | 03/04/2026 | 166,806 | 0.14 |
| 250,000 | Millicom International Cellular SA ^{**} | 4.50% | 27/04/2031 | 215,326 | 0.18 |
| 315,000 | Millicom International Cellular SA [*] | 6.25% | 25/03/2029 | 303,474 | 0.26 |
| 679,000 | Minera Mexico SA de CV ^{**} | 4.50% | 26/01/2050 | 524,594 | 0.44 |
| 494,000 | Minerva Luxembourg SA [*] | 4.38% | 18/03/2031 | 407,846 | 0.35 |
| 200,000 | Minerva Luxembourg SA ^{**} | 8.88% | 13/09/2033 | 206,682 | 0.18 |
| 500,000 | Minsur SA ^{**} | 4.50% | 28/10/2031 | 444,277 | 0.38 |
| 355,000 | Movida Europe SA ^{**} | 7.85% | 11/04/2029 | 334,330 | 0.28 |
| 300,000 | MTN Mauritius Investments Ltd [*] | 6.50% | 13/10/2026 | 299,405 | 0.25 |
| 394,150 | MV24 Capital BV [*] | 6.75% | 01/06/2034 | 376,854 | 0.32 |
| 208,173 | Nakilat Inc ^{**} | 6.07% | 31/12/2033 | 217,001 | 0.18 |
| 388,000 | NBK SPC Ltd [*] | 1.63% | 15/09/2027 | 357,203 | 0.30 |
| 200,000 | NBK SPC Ltd ^{**} | 5.50% | 06/06/2030 | 202,064 | 0.17 |
| 559,000 | NBK Tier 1 Financing 2 Ltd [*] | 4.50% | 29/12/2049 | 540,993 | 0.46 |
| 200,000 | Network i2i Ltd [*] | 5.65% | 29/12/2049 | 198,919 | 0.17 |
| 450,000 | Nexa Resources SA ^{**} | 6.75% | 09/04/2034 | 457,565 | 0.39 |
| 294,000 | Ooredoo International Finance Ltd [*] | 2.63% | 08/04/2031 | 253,520 | 0.22 |
| 200,000 | Otel Sukuk Ltd [*] | 5.38% | 24/01/2031 | 196,618 | 0.17 |
| 200,000 | Oversea-Chinese Banking Corp Ltd ^{**} | 1.83% | 10/09/2030 | 191,287 | 0.16 |
| 262,000 | Oversea-Chinese Banking Corp Ltd [*] | 4.60% | 15/06/2032 | 256,634 | 0.22 |
| 200,000 | Oversea-Chinese Banking Corp Ltd [*] | 5.52% | 21/05/2034 | 201,099 | 0.17 |
| 283,000 | Oztel Holdings SPC Ltd [*] | 6.63% | 24/04/2028 | 288,206 | 0.24 |
| 300,000 | Periama Holdings LLC ^{**} | 5.95% | 19/04/2026 | 296,939 | 0.25 |
| 200,000 | Pluspetrol Camaisea SA/Pluspetrol Lote 56 SA ^{**} | 6.24% | 03/07/2036 | 200,298 | 0.17 |
| 200,000 | Power Finance Corp Ltd [*] | 3.95% | 23/04/2030 | 184,173 | 0.16 |
| 900,000 | Prosus NV [*] | 3.68% | 21/01/2030 | 800,110 | 0.68 |
| 800,000 | Prosus NV [*] | 3.83% | 08/02/2051 | 520,781 | 0.44 |
| 400,000 | Prosus NV [*] | 4.19% | 19/01/2032 | 353,025 | 0.30 |
| 400,000 | Prudential Funding Asia Plc [*] | 2.95% | 03/11/2033 | 355,803 | 0.30 |
| 241,000 | QNB Finance Ltd [*] | 2.63% | 12/05/2025 | 234,704 | 0.20 |
| 367,000 | QNB Finance Ltd [*] | 2.75% | 12/02/2027 | 344,877 | 0.29 |
| 240,000 | QNB Finansbank AS ^{**} | 7.25% | 21/05/2029 | 239,400 | 0.20 |
| 355,000 | Raizen Fuels Finance SA ^{**} | 6.95% | 05/03/2054 | 361,348 | 0.31 |
| 390,000 | REC Ltd [*] | 2.25% | 01/09/2026 | 363,187 | 0.31 |
| 450,000 | Reliance Industries Ltd [*] | 2.88% | 12/01/2032 | 381,557 | 0.32 |
| 378,000 | Reliance Industries Ltd [*] | 3.63% | 12/01/2052 | 265,070 | 0.23 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries** | 4.50% | 14/07/2028 | 181,720 | 0.15 |
| 337,000 | SABIC Capital I BV* | 2.15% | 14/09/2030 | 283,858 | 0.24 |
| 231,000 | Sable International Finance Ltd** | 5.75% | 07/09/2027 | 221,986 | 0.19 |
| 1,059,144 | Samarco Mineracao SA** | 9.00% | 30/06/2031 | 985,480 | 0.84 |
| 200,000 | Sands China Ltd** | 2.85% | 08/03/2029 | 176,160 | 0.15 |
| 200,000 | Sands China Ltd** | 4.05% | 08/01/2026 | 193,669 | 0.16 |
| 275,000 | Sands China Ltd* | 5.13% | 08/08/2025 | 272,798 | 0.23 |
| 950,000 | Sands China Ltd** | 5.40% | 08/08/2028 | 930,766 | 0.79 |
| 675,000 | SEPLAT Energy Plc* | 7.75% | 01/04/2026 | 662,786 | 0.56 |
| 232,000 | SF Holding Investment 2021 Ltd* | 3.13% | 17/11/2031 | 203,435 | 0.17 |
| 282,000 | Shelf Drilling Holdings Ltd** | 9.63% | 15/04/2029 | 270,012 | 0.23 |
| 600,000 | Shinhan Bank Co Ltd* | 4.38% | 13/04/2032 | 554,292 | 0.47 |
| 350,000 | Shinhan Bank Co Ltd** | 4.50% | 12/04/2028 | 344,880 | 0.29 |
| 200,000 | Shriram Finance Ltd** | 6.63% | 22/04/2027 | 200,354 | 0.17 |
| 200,000 | Siam Commercial Bank PCL** | 4.40% | 11/02/2029 | 192,948 | 0.16 |
| 600,000 | SierraCol Energy Andina LLC** | 6.00% | 15/06/2028 | 536,802 | 0.46 |
| 400,000 | SingTel Group Treasury Pte Ltd** | 1.88% | 10/06/2030 | 340,321 | 0.29 |
| 500,000 | Sisecam UK Plc** | 8.63% | 02/05/2032 | 509,381 | 0.43 |
| 400,000 | Sitios Latinoamerica SAB de CV** | 5.38% | 04/04/2032 | 372,656 | 0.32 |
| 208,000 | SK Battery America Inc** | 2.13% | 26/01/2026 | 195,406 | 0.17 |
| 566,000 | SK Hynix Inc* | 2.38% | 19/01/2031 | 466,415 | 0.40 |
| 466,000 | SK Hynix Inc* | 6.38% | 17/01/2028 | 479,901 | 0.41 |
| 225,000 | SK Hynix Inc** | 6.50% | 17/01/2033 | 237,265 | 0.20 |
| 300,000 | SNB Funding Ltd* | 2.90% | 29/01/2027 | 283,624 | 0.24 |
| 446,000 | SNB Sukuk Ltd* | 2.34% | 19/01/2027 | 416,249 | 0.35 |
| 470,000 | St Marys Cement Inc Canada** | 5.75% | 02/04/2034 | 461,775 | 0.39 |
| 200,000 | Standard Chartered Plc* | 1.46% | 14/01/2027 | 187,388 | 0.16 |
| 400,000 | Standard Chartered Plc* | 4.30% | 29/12/2049 | 334,817 | 0.28 |
| 483,000 | Standard Chartered Plc* | 6.30% | 06/07/2034 | 498,338 | 0.42 |
| 300,000 | Standard Chartered Plc* | 6.30% | 09/01/2029 | 306,489 | 0.26 |
| 200,000 | Standard Chartered Plc* | 7.02% | 08/02/2030 | 211,295 | 0.18 |
| 200,000 | Star Energy Geothermal Darajat II/Star Energy Geothermal Salak* | 4.85% | 14/10/2038 | 183,538 | 0.16 |
| 231,000 | State Bank of India* | 5.00% | 17/01/2029 | 229,457 | 0.20 |
| 200,000 | Stillwater Mining Co* | 4.00% | 16/11/2026 | 183,000 | 0.16 |
| 400,000 | Studio City Finance Ltd* | 6.50% | 15/01/2028 | 380,342 | 0.32 |
| 200,000 | Sun Hung Kai Properties Capital Market Ltd** | 3.75% | 25/02/2029 | 188,711 | 0.16 |
| 200,000 | Suzano Austria GmbH* | 3.75% | 15/01/2031 | 174,382 | 0.15 |
| 300,000 | Suzano Austria GmbH* | 6.00% | 15/01/2029 | 299,412 | 0.25 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|-----------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 276,000 | Suzano Austria GmbH** | 7.00% | 16/03/2047 | 283,687 | 0.24 |
| 129,000 | Telecom Argentina SA** | 8.00% | 18/07/2026 | 128,318 | 0.11 |
| 450,000 | Telecomunicaciones Digitales SA** | 4.50% | 30/01/2030 | 400,550 | 0.34 |
| 390,000 | Telefonica Celular del Paraguay SA** | 5.88% | 15/04/2027 | 381,100 | 0.32 |
| 283,000 | Tencent Holdings Ltd* | 3.24% | 03/06/2050 | 185,447 | 0.16 |
| 429,000 | Tengizchevroil Finance Co International Ltd** | 3.25% | 15/08/2030 | 354,732 | 0.30 |
| 717,000 | Teva Pharmaceutical Finance Netherlands III BV* | 3.15% | 01/10/2026 | 673,483 | 0.57 |
| 788,000 | Teva Pharmaceutical Finance Netherlands III BV* | 4.10% | 01/10/2046 | 551,225 | 0.47 |
| 300,000 | Teva Pharmaceutical Finance Netherlands III BV** | 8.13% | 15/09/2031 | 333,932 | 0.28 |
| 710,000 | Thaioil Treasury Center Co Ltd* | 3.75% | 18/06/2050 | 496,139 | 0.42 |
| 175,336 | Tierra Mojada Luxembourg II Sarl** | 5.75% | 01/12/2040 | 158,306 | 0.13 |
| 600,000 | Trident Energy Finance Plc** | 12.50% | 30/11/2029 | 617,940 | 0.52 |
| 500,000 | Trust Fibra Uno** | 4.87% | 15/01/2030 | 439,058 | 0.37 |
| 200,000 | Trust Fibra Uno** | 6.95% | 30/01/2044 | 175,685 | 0.15 |
| 200,000 | Trust Fibra Uno** | 7.38% | 13/02/2034 | 197,540 | 0.17 |
| 500,000 | TSMC Arizona Corp* | 1.75% | 25/10/2026 | 462,827 | 0.39 |
| 400,000 | TSMC Arizona Corp* | 2.50% | 25/10/2031 | 338,732 | 0.29 |
| 550,000 | TSMC Arizona Corp* | 3.25% | 25/10/2051 | 407,699 | 0.35 |
| 893,000 | TSMC Arizona Corp* | 4.25% | 22/04/2032 | 863,461 | 0.73 |
| 500,000 | TSMC Global Ltd* | 1.75% | 23/04/2028 | 445,699 | 0.38 |
| 1,000,000 | TSMC Global Ltd* | 2.25% | 23/04/2031 | 844,115 | 0.72 |
| 238,000 | Turk Telekomunikasyon AS* | 7.38% | 20/05/2029 | 239,034 | 0.20 |
| 269,000 | Turkiye Garanti Bankasi AS* | 8.38% | 28/02/2034 | 268,655 | 0.23 |
| 360,000 | Turkiye Is Bankasi AS** | 7.75% | 12/06/2029 | 360,698 | 0.31 |
| 457,000 | Turkiye Vakiflar Bankasi TAO* | 5.50% | 01/10/2026 | 441,793 | 0.38 |
| 361,000 | Turkiye Vakiflar Bankasi TAO* | 9.00% | 12/10/2028 | 376,574 | 0.32 |
| 360,000 | Turkiye Vakiflar Bankasi TAO** | 10.12% | 29/12/2049 | 365,350 | 0.31 |
| 400,000 | United Overseas Bank Ltd* | 2.00% | 14/10/2031 | 369,859 | 0.31 |
| 500,000 | United Overseas Bank Ltd* | 3.86% | 07/10/2032 | 476,118 | 0.40 |
| 302,000 | Vale Overseas Ltd* | 6.13% | 12/06/2033 | 304,514 | 0.26 |
| 174,000 | Vale Overseas Ltd** | 6.40% | 28/06/2054 | 172,208 | 0.15 |
| 185,000 | Vale Overseas Ltd* | 6.88% | 21/11/2036 | 198,647 | 0.17 |
| 168,000 | Vedanta Resources Finance II Plc** | 13.88% | 09/12/2028 | 161,855 | 0.14 |
| 721,000 | VTR Finance NV** | 6.38% | 15/07/2028 | 629,116 | 0.54 |
| 280,000 | WE Soda Investments Holding Plc** | 9.50% | 06/10/2028 | 287,385 | 0.24 |
| 200,000 | Wharf REIC Finance BVI Ltd* | 3.50% | 17/01/2028 | 189,081 | 0.16 |
| 200,000 | Wynn Macau Ltd* | 5.50% | 01/10/2027 | 190,737 | 0.16 |
| 985,000 | Wynn Macau Ltd* | 5.63% | 26/08/2028 | 924,418 | 0.79 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 387,000 | XP Inc [*] | 6.75% | 02/07/2029 | 384,581 | 0.33 |
| 495,000 | Yapi ve Kredi Bankasi AS ^{**} | 9.25% | 16/10/2028 | 525,886 | 0.45 |
| 300,000 | Yapi ve Kredi Bankasi AS ^{**} | 9.25% | 17/01/2034 | 307,905 | 0.26 |
| 325,000 | Yapi ve Kredi Bankasi AS ^{**} | 9.74% | 29/12/2049 | 326,341 | 0.28 |
| 450,000 | Yinson Boronia Production BV [*] | 8.95% | 31/07/2042 | 454,725 | 0.39 |
| 717,000 | YPF SA [*] | 6.95% | 21/07/2027 | 649,878 | 0.55 |
| 490,000 | YPF SA ^{**} | 7.00% | 15/12/2047 | 345,650 | 0.29 |
| 107,692 | YPF SA ^{**} | 9.00% | 12/02/2026 | 108,301 | 0.09 |
| 1,034,000 | YPF SA ^{**} | 9.50% | 17/01/2031 | 1,051,466 | 0.89 |
| Total Corporate Bonds | | | | 106,392,923 | 90.35 |
| Government Bonds 6.89% (31 December 2023: 7.33%) | | | | | |
| Euro | | | | | |
| 6,298 | Argentine Republic Government International Bond [*] | 0.50% | 09/07/2029 | 3,681 | 0.00 |
| 1,425,000 | Ivory Coast Government International Bond [*] | 5.25% | 22/03/2030 | 1,392,745 | 1.18 |
| 215,000 | Magyar Export-Import Bank Zrt [*] | 6.00% | 16/05/2029 | 242,605 | 0.21 |
| 1,175,000 | Romanian Government International Bond [*] | 3.62% | 26/05/2030 | 1,159,204 | 0.99 |
| 137,000 | Romanian Government International Bond [*] | 6.38% | 18/09/2033 | 152,847 | 0.13 |
| Total Euro | | | | 2,951,082 | 2.51 |
| United States Dollar | | | | | |
| 300,000 | Airport Authority [*] | 3.25% | 12/01/2052 | 216,730 | 0.18 |
| 1,079,253 | Argentine Republic Government International Bond [*] | 0.75% | 09/07/2030 | 610,328 | 0.52 |
| 452,025 | Argentine Republic Government International Bond [*] | 3.50% | 09/07/2041 | 176,691 | 0.15 |
| 629,277 | Argentine Republic Government International Bond [*] | 3.63% | 09/07/2035 | 265,106 | 0.23 |
| 715,685 | Argentine Republic Government International Bond [*] | 4.25% | 09/01/2038 | 328,553 | 0.28 |
| 401,000 | Chile Government International Bond [*] | 4.95% | 05/01/2036 | 385,301 | 0.33 |
| 1,000,000 | Dominican Republic International Bond [*] | 7.05% | 03/02/2031 | 1,030,000 | 0.87 |
| 353,000 | El Salvador Government International Bond ^{**} | 0.25% | 17/04/2030 | 10,918 | 0.01 |
| 353,000 | El Salvador Government International Bond ^{**} | 9.25% | 17/04/2030 | 314,600 | 0.27 |
| 200,000 | Korea Mine Rehabilitation & Mineral Resources Corp [*] | 5.38% | 11/05/2028 | 201,448 | 0.17 |
| 284,000 | Philippine Government International Bond [*] | 5.50% | 17/01/2048 | 288,004 | 0.24 |
| 727,000 | Republic of Poland Government International Bond [*] | 5.13% | 18/09/2034 | 716,031 | 0.61 |
| 295,000 | Turkiye Ihracat Kredi Bankasi AS [*] | 9.38% | 31/01/2026 | 305,694 | 0.26 |
| 500,000 | Ukraine Government International Bond [*] | 7.75% | 01/08/2041 | 246,813 | 0.21 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|--------------------|-----------------|
| Government Bonds 6.89% (31 December 2023: 7.33%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 200,000 | Ukraine Government International Bond [*] | 9.75% | 01/11/2030 | 64,216 | 0.05 |
| Total United States Dollar | | | | 5,160,433 | 4.38 |
| Total Government Bonds | | | | 8,111,515 | 6.89 |
| Total Investments | | | | 114,504,438 | 97.24 |

Forward Currency Contracts 0.10% (31 December 2023: 1.95%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|----------------------|-----------------|
| US\$ 120,188 | CNY 865,136 | 19/09/2024 | Citibank NA | 1 | 952 | 0.00 |
| US\$ 3,394,085 | € 3,130,498 | 02/07/2024 | Deutsche Bank AG | 1 | 38,973 | 0.03 |
| <i>CHF Hedged Classes</i> | | | | | | |
| US\$ 3,455 | CHF 3,072 | 13/09/2024 | Westpac Banking Corp | 1 | 6 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 24,500 | US\$ 26,293 | 13/09/2024 | Westpac Banking Corp | 1 | 59 | 0.00 |
| US\$ 9,216,553 | € 8,493,267 | 13/09/2024 | UBS AG | 1 | 81,071 | 0.07 |
| <i>GBP Hedged Classes</i> | | | | | | |
| US\$ 272,720 | £ 213,984 | 13/09/2024 | UBS AG | 1 | 2,074 | 0.00 |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 100 | US\$ 9 | 13/09/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| US\$ 4,638 | SEK 48,305 | 13/09/2024 | Westpac Banking Corp | 4 | 59 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 123,194 | 0.10 |

Futures Contracts 0.01% (31 December 2023: 0.03%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| 10 | US Treasury 5-Year Note (CBT) Future September 2024 | 7,109 | 0.01 |
| Total Unrealised Gain on Futures Contracts [±] | | 7,109 | 0.01 |

Credit Default Swap Contracts 0.14% (31 December 2023: 0.00%)

| Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value US\$ | % of Net Assets |
|---|-----------------|-----------------------------|---|-----------------|-----------------|
| USD 5,000,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on CDX.EM.41.V1 | 159,754 | 0.14 |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | 159,754 | 0.14 |

¹ Centrally cleared swap.

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Assets at Fair Value through Profit or Loss | 114,794,495 | 97.49 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.63%) (31 December 2023: (0.24%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-------------------|------------------|-----------------------------|-----------|-------------------------|--------------------|
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 100,365 | US\$ 113,203 | 13/09/2024 | Citibank NA | 1 | (498) | (0.00) |
| CHF 18,800,897 | US\$ 21,201,166 | 13/09/2024 | UBS AG | 2 | (88,779) | (0.08) |
| CHF 2,377,138 | US\$ 2,674,493 | 13/09/2024 | Westpac Banking Corp | 4 | (5,096) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 742,782 | US\$ 806,173 | 13/09/2024 | Citibank NA | 1 | (7,226) | (0.01) |
| € 66,318,488 | US\$ 71,966,170 | 13/09/2024 | UBS AG | 1 | (633,034) | (0.54) |
| € 28,000 | US\$ 30,137 | 13/09/2024 | Westpac Banking Corp | 1 | (20) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 165 | US\$ 210 | 13/09/2024 | Goldman Sachs International | 1 | (1) | (0.00) |
| £ 224,733 | US\$ 286,419 | 13/09/2024 | UBS AG | 1 | (2,178) | (0.00) |
| <i>SEK Hedged Classes</i> | | | | | | |
| SEK 22,559 | US\$ 2,151 | 13/09/2024 | Goldman Sachs International | 1 | (13) | (0.00) |
| SEK 2,081,786 | US\$ 198,914 | 13/09/2024 | Westpac Banking Corp | 2 | (1,583) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (738,428) | (0.63) |

Futures Contracts (0.06%) (31 December 2023: (0.24%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|-------------------------|--------------------|
| (10) | Euro-Bund Future September 2024 | (13,172) | (0.01) |
| (52) | US Treasury 10-Year Note (CBT) Future September 2024 | (47,406) | (0.04) |
| (10) | US Treasury Long Bond (CBT) Future September 2024 | (17,937) | (0.01) |
| Total Unrealised Loss on Futures Contracts [‡] | | (78,515) | (0.06) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (816,943) | (0.69) |
| Net Financial Assets at Fair Value through Profit or Loss | 113,977,552 | 96.80 |
| Other Net Assets | 3,771,487 | 3.20 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 117,749,039 | 100.00 |

Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 63,123,310 | 52.15 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 51,381,128 | 42.45 |
| ± Financial derivative instruments traded on a regulated market | (71,406) | (0.06) |
| ∞ Financial derivative instruments that are traded OTC | (455,480) | (0.38) |
| Total Investments | 113,977,552 | 94.16 |

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 8.13% (31 December 2023: 6.31%) | | | | | |
| United States Dollar | | | | | |
| 1,670,000 | Abu Dhabi Commercial Bank PJSC [*] | 4.50% | 14/09/2027 | 1,639,116 | 0.29 |
| 399,000 | Adib Sukuk Co II Ltd [*] | 5.70% | 15/11/2028 | 406,162 | 0.07 |
| 1,017,000 | Akbank TAS ^{**} | 7.50% | 20/01/2030 | 1,010,771 | 0.18 |
| 2,159,000 | Antofagasta Plc ^{**} | 6.25% | 02/05/2034 | 2,237,426 | 0.39 |
| 1,619,000 | Banco do Brasil SA ^{**} | 6.25% | 18/04/2030 | 1,626,426 | 0.28 |
| 1,363,000 | Bancolombia SA [*] | 8.63% | 24/12/2034 | 1,392,966 | 0.24 |
| 4,270,000 | Banque Ouest Africaine de Developpement [*] | 4.70% | 22/10/2031 | 3,740,034 | 0.65 |
| 3,750,000 | Braskem Idesa SAPI ^{**} | 6.99% | 20/02/2032 | 2,847,588 | 0.49 |
| 1,151,200 | Brazil Minas SPE via State of Minas Gerais ^{**} | 5.33% | 15/02/2028 | 1,134,030 | 0.20 |
| 200,000 | CAS Capital No 1 Ltd [*] | 4.00% | 29/12/2049 | 187,250 | 0.03 |
| 560,000 | Cemex SAB de CV ^{**} | 5.13% | 29/12/2049 | 538,648 | 0.09 |
| 2,083,000 | Cemex SAB de CV ^{**} | 9.13% | 29/12/2049 | 2,225,777 | 0.39 |
| 793,000 | El Sukuk Co Ltd [*] | 5.43% | 28/05/2029 | 800,848 | 0.14 |
| 1,721,000 | Emirates NBD Bank PJSC [*] | 5.88% | 11/10/2028 | 1,776,786 | 0.31 |
| 490,000 | Empresa de los Ferrocarriles del Estado [*] | 3.07% | 18/08/2050 | 297,286 | 0.05 |
| 5,040,000 | Empresa de los Ferrocarriles del Estado [*] | 3.83% | 14/09/2061 | 3,343,469 | 0.58 |
| 2,490,000 | Gabon Blue Bond Master Trust Series 2 ^{**} | 6.10% | 01/08/2038 | 2,491,237 | 0.43 |
| 4,450,000 | Inversiones CMPC SA ^{**} | 3.00% | 06/04/2031 | 3,804,076 | 0.66 |
| 1,790,000 | Prosus NV [*] | 4.99% | 19/01/2052 | 1,399,822 | 0.24 |
| 1,160,000 | QNB Finansbank AS ^{**} | 7.25% | 21/05/2029 | 1,157,100 | 0.20 |
| 930,000 | Suzano Austria GmbH [*] | 3.75% | 15/01/2031 | 810,874 | 0.14 |
| 2,140,000 | Suzano Austria GmbH [*] | 5.00% | 15/01/2030 | 2,026,329 | 0.35 |
| 1,820,000 | Suzano Austria GmbH ^{**} | 7.00% | 16/03/2047 | 1,869,755 | 0.32 |
| 4,640,000 | Telecomunicaciones Digitales SA ^{**} | 4.50% | 30/01/2030 | 4,130,115 | 0.72 |
| 1,254,000 | Turkiye Is Bankasi AS ^{**} | 7.75% | 12/06/2029 | 1,256,430 | 0.22 |
| 2,620,000 | Turkiye Vakiflar Bankasi TAO [*] | 9.00% | 12/10/2028 | 2,733,033 | 0.47 |
| Total Corporate Bonds | | | | 46,883,354 | 8.13 |
| Government Bonds 87.16% (31 December 2023: 86.94%) | | | | | |
| Euro | | | | | |
| 1,281,234 | Argentine Republic Government International Bond [*] | 0.13% | 09/07/2030 | 735,081 | 0.13 |
| 3,200,000 | Bank Gospodarstwa Krajowego [*] | 0.50% | 08/07/2031 | 2,715,772 | 0.47 |
| 3,571,000 | Bank Gospodarstwa Krajowego [*] | 5.13% | 22/02/2033 | 4,140,885 | 0.72 |
| 7,145,000 | Benin Government International Bond [*] | 4.95% | 22/01/2035 | 6,070,126 | 1.05 |
| 1,600,000 | Bulgaria Government International Bond [*] | 4.13% | 23/09/2029 | 1,758,613 | 0.30 |
| 1,636,000 | Bulgaria Government International Bond [*] | 4.38% | 13/05/2031 | 1,820,735 | 0.32 |
| 3,170,000 | Bulgaria Government International Bond [*] | 4.50% | 27/01/2033 | 3,536,624 | 0.61 |
| 720,000 | Bulgaria Government International Bond [*] | 4.88% | 13/05/2036 | 815,884 | 0.14 |
| 14,730,022 | Chile Government International Bond [*] | 4.13% | 05/07/2034 | 16,015,809 | 2.78 |
| 3,300,000 | Ivory Coast Government International Bond [*] | 5.25% | 22/03/2030 | 3,225,304 | 0.56 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|--------------------|-----------------|
| Government Bonds 87.16% (31 December 2023: 86.94%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 4,220,000 | Ivory Coast Government International Bond* | 5.88% | 17/10/2031 | 4,088,688 | 0.71 |
| 5,628,000 | Ivory Coast Government International Bond* | 6.63% | 22/03/2048 | 4,708,618 | 0.82 |
| 13,165,000 | Ivory Coast Government International Bond* | 6.88% | 17/10/2040 | 11,827,539 | 2.05 |
| 4,855,000 | Latvia Government International Bond* | 0.25% | 23/01/2030 | 4,353,701 | 0.75 |
| 6,880,000 | Mexico Government International Bond* | 2.25% | 12/08/2036 | 5,623,138 | 0.98 |
| 5,840,000 | Mexico Government International Bond* | 3.38% | 23/02/2031 | 5,881,288 | 1.02 |
| 940,000 | Morocco Government International Bond* | 1.50% | 27/11/2031 | 816,119 | 0.14 |
| 17,494,000 | Peruvian Government International Bond* | 1.25% | 11/03/2033 | 14,800,009 | 2.57 |
| 8,477,000 | Peruvian Government International Bond* | 1.95% | 17/11/2036 | 6,977,589 | 1.21 |
| 3,685,000 | Peruvian Government International Bond* | 3.75% | 01/03/2030 | 3,910,138 | 0.68 |
| 3,670,000 | Philippine Government International Bond* | 0.70% | 03/02/2029 | 3,434,282 | 0.60 |
| 3,710,000 | Philippine Government International Bond* | 1.20% | 28/04/2033 | 3,217,505 | 0.56 |
| 5,278,000 | Philippine Government International Bond* | 1.75% | 28/04/2041 | 4,041,441 | 0.70 |
| 40,537 | Provincia de Buenos Aires* | 4.50% | 01/09/2037 | 16,063 | 0.00 |
| 1,608,000 | Republic of Poland Government International Bond* | 4.13% | 11/01/2044 | 1,714,016 | 0.30 |
| 696,000 | Republic of Poland Government International Bond* | 4.25% | 14/02/2043 | 759,374 | 0.13 |
| 5,686,000 | Romanian Government International Bond* | 2.00% | 28/01/2032 | 4,764,037 | 0.83 |
| 3,030,000 | Romanian Government International Bond* | 2.00% | 14/04/2033 | 2,441,909 | 0.42 |
| 3,202,000 | Romanian Government International Bond* | 2.12% | 16/07/2031 | 2,768,130 | 0.48 |
| 771,000 | Romanian Government International Bond* | 2.63% | 02/12/2040 | 537,896 | 0.09 |
| 1,515,000 | Romanian Government International Bond* | 2.88% | 13/04/2042 | 1,058,963 | 0.18 |
| 9,325,000 | Romanian Government International Bond* | 3.62% | 26/05/2030 | 9,199,640 | 1.60 |
| 16,828,000 | Romanian Government International Bond* | 3.75% | 07/02/2034 | 15,501,073 | 2.69 |
| 3,560,000 | Romanian Government International Bond* | 3.88% | 29/10/2035 | 3,223,878 | 0.56 |
| 7,739,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 8,085,094 | 1.40 |
| 1,195,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 1,333,228 | 0.23 |
| 6,058,000 | Serbia International Bond* | 1.50% | 26/06/2029 | 5,524,046 | 0.96 |
| 18,892,000 | Serbia International Bond* | 1.65% | 03/03/2033 | 15,189,138 | 2.63 |
| 3,972,000 | Serbia International Bond* | 2.05% | 23/09/2036 | 3,024,619 | 0.52 |
| 1,276,000 | Ukraine Government International Bond** | 6.75% | 20/06/2028 | 392,830 | 0.07 |
| Total Euro | | | | 190,048,822 | 32.96 |
| United States Dollar | | | | | |
| 22,230,785 | Argentine Republic Government International Bond* | 0.75% | 09/07/2030 | 12,571,731 | 2.18 |
| 756,342 | Argentine Republic Government International Bond* | 1.00% | 09/07/2029 | 434,897 | 0.08 |
| 26,849,307 | Argentine Republic Government International Bond* | 3.63% | 09/07/2035 | 11,311,255 | 1.96 |
| 13,570,000 | Argentine Republic Government International Bond* | 3.63% | 09/07/2046 | 5,914,676 | 1.03 |
| 4,506,000 | Bank Gospodarstwa Krajowego* | 5.38% | 22/05/2033 | 4,465,812 | 0.77 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-----------------|-----------------|
| Government Bonds 87.16% (31 December 2023: 86.94%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 1,940,000 | Bank Gospodarstwa Krajowego* | 6.25% | 31/10/2028 | 2,009,369 | 0.35 |
| 3,685,000 | Brazilian Government International Bond† | 5.63% | 07/01/2041 | 3,254,113 | 0.56 |
| 7,475,000 | Brazilian Government International Bond† | 5.63% | 21/02/2047 | 6,219,339 | 1.08 |
| 15,226,000 | Brazilian Government International Bond† | 6.00% | 20/10/2033 | 14,662,713 | 2.54 |
| 3,250,000 | Brazilian Government International Bond† | 6.25% | 18/03/2031 | 3,229,998 | 0.56 |
| 1,090,000 | Chile Government International Bond† | 2.55% | 27/07/2033 | 886,166 | 0.15 |
| 4,750,000 | Chile Government International Bond† | 3.50% | 31/01/2034 | 4,129,435 | 0.72 |
| 2,174,000 | Chile Government International Bond† | 4.95% | 05/01/2036 | 2,088,887 | 0.36 |
| 5,623,000 | Colombia Government International Bond† | 3.00% | 30/01/2030 | 4,612,319 | 0.80 |
| 3,777,000 | Colombia Government International Bond† | 3.88% | 25/04/2027 | 3,564,078 | 0.62 |
| 3,202,000 | Colombia Government International Bond† | 5.00% | 15/06/2045 | 2,258,564 | 0.39 |
| 4,576,000 | Colombia Government International Bond† | 5.20% | 15/05/2049 | 3,234,438 | 0.56 |
| 4,165,000 | Colombia Government International Bond† | 6.13% | 18/01/2041 | 3,492,356 | 0.61 |
| 2,010,000 | Colombia Government International Bond† | 7.38% | 18/09/2037 | 1,954,864 | 0.34 |
| 14,534,000 | Colombia Government International Bond† | 7.50% | 02/02/2034 | 14,582,525 | 2.53 |
| 7,558,000 | Colombia Government International Bond† | 8.00% | 20/04/2033 | 7,839,112 | 1.36 |
| 890,000 | Colombia Government International Bond** | 8.00% | 14/11/2035 | 917,201 | 0.16 |
| 660,000 | Colombia Government International Bond† | 8.75% | 14/11/2053 | 695,716 | 0.12 |
| 1,290,000 | Colombia Government International Bond† | 10.38% | 28/01/2033 | 1,549,870 | 0.27 |
| 1,210,000 | Costa Rica Government International Bond† | 6.13% | 19/02/2031 | 1,219,075 | 0.21 |
| 7,769,000 | Costa Rica Government International Bond† | 6.55% | 03/04/2034 | 8,013,971 | 1.39 |
| 5,993,000 | Costa Rica Government International Bond† | 7.16% | 12/03/2045 | 6,234,218 | 1.08 |
| 3,184,000 | Costa Rica Government International Bond† | 7.30% | 13/11/2054 | 3,347,000 | 0.58 |
| 5,590,000 | Dominican Republic International Bond† | 4.50% | 30/01/2030 | 5,094,001 | 0.88 |
| 6,740,000 | Dominican Republic International Bond† | 4.88% | 23/09/2032 | 6,050,029 | 1.05 |
| 6,923,000 | Dominican Republic International Bond† | 5.88% | 30/01/2060 | 5,891,004 | 1.02 |
| 2,210,000 | Dominican Republic International Bond† | 5.95% | 25/01/2027 | 2,194,792 | 0.38 |
| 10,271,000 | Dominican Republic International Bond† | 6.00% | 22/02/2033 | 9,964,870 | 1.73 |
| 4,902,000 | Dominican Republic International Bond† | 6.40% | 05/06/2049 | 4,605,720 | 0.80 |
| 672,000 | Dominican Republic International Bond† | 6.60% | 01/06/2036 | 670,464 | 0.12 |
| 1,030,000 | Dominican Republic International Bond† | 6.85% | 27/01/2045 | 1,017,708 | 0.18 |
| 2,485,000 | Dominican Republic International Bond† | 7.05% | 03/02/2031 | 2,559,550 | 0.44 |
| 919,000 | El Salvador Government International Bond** | 0.25% | 17/04/2030 | 28,423 | 0.00 |
| 8,741,000 | El Salvador Government International Bond† | 7.65% | 15/06/2035 | 6,361,744 | 1.10 |
| 1,829,000 | El Salvador Government International Bond** | 9.25% | 17/04/2030 | 1,630,038 | 0.28 |
| 10,998,000 | El Salvador Government International Bond† | 9.50% | 15/07/2052 | 8,664,615 | 1.50 |
| 858,000 | Fondo MIVIVIENDA SA* | 4.63% | 12/04/2027 | 834,780 | 0.14 |
| 1,364,000 | Ghana Government International Bond† | 6.38% | 11/02/2027 | 692,823 | 0.12 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|---|--------|---------------|-----------------|-----------------|
| Government Bonds 87.16% (31 December 2023: 86.94%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 8,678,000 | Ghana Government International Bond* | 7.75% | 07/04/2029 | 4,443,461 | 0.77 |
| 3,430,000 | Ghana Government International Bond* | 7.88% | 26/03/2027 | 1,751,521 | 0.30 |
| 968,000 | Ghana Government International Bond* | 8.95% | 26/03/2051 | 498,012 | 0.09 |
| 12,373,000 | Ghana Government International Bond* | 10.75% | 14/10/2030 | 8,400,905 | 1.46 |
| 4,690,000 | Istanbul Metropolitan Municipality* | 10.50% | 06/12/2028 | 5,050,368 | 0.88 |
| 470,901 | Ivory Coast Government International Bond* | 5.75% | 31/12/2032 | 439,495 | 0.08 |
| 500,000 | Ivory Coast Government International Bond* | 6.38% | 03/03/2028 | 486,000 | 0.08 |
| 2,203,000 | Jordan Government International Bond* | 7.38% | 10/10/2047 | 1,880,272 | 0.33 |
| 1,900,000 | Latvia Government International Bond* | 5.13% | 30/07/2034 | 1,873,857 | 0.32 |
| 2,860,000 | Mexico Government International Bond* | 4.75% | 27/04/2032 | 2,646,593 | 0.46 |
| 12,412,000 | Mexico Government International Bond* | 5.75% | 12/10/2110 | 10,277,678 | 1.78 |
| 1,865,000 | Mexico Government International Bond** | 6.00% | 07/05/2036 | 1,820,394 | 0.32 |
| 830,000 | Mexico Government International Bond* | 6.35% | 09/02/2035 | 836,622 | 0.15 |
| 1,560,000 | Mongolia Government International Bond* | 7.88% | 05/06/2029 | 1,597,158 | 0.28 |
| 11,229,000 | Morocco Government International Bond* | 3.00% | 15/12/2032 | 9,044,482 | 1.57 |
| 750,000 | Morocco Government International Bond* | 5.50% | 11/12/2042 | 662,770 | 0.11 |
| 13,816,000 | Morocco Government International Bond* | 6.50% | 08/09/2033 | 14,255,556 | 2.47 |
| 3,233,000 | Peruvian Government International Bond* | 3.00% | 15/01/2034 | 2,629,425 | 0.46 |
| 970,000 | Peruvian Government International Bond* | 6.55% | 14/03/2037 | 1,038,870 | 0.18 |
| 440,000 | Philippine Government International Bond* | 9.50% | 02/02/2030 | 530,681 | 0.09 |
| 183,846 | Provincia de Mendoza Argentina* | 5.75% | 19/03/2029 | 155,828 | 0.03 |
| 5,761,000 | Republic of Armenia International Bond* | 3.60% | 02/02/2031 | 4,699,498 | 0.82 |
| 11,600,000 | Republic of Armenia International Bond* | 3.95% | 26/09/2029 | 10,057,490 | 1.74 |
| 3,454,000 | Republic of Poland Government International Bond* | 5.13% | 18/09/2034 | 3,401,888 | 0.59 |
| 260,000 | Republic of Poland Government International Bond* | 5.50% | 04/04/2053 | 255,477 | 0.04 |
| 1,478,000 | Republic of Poland Government International Bond* | 5.50% | 18/03/2054 | 1,436,542 | 0.25 |
| 548,000 | Republic of Poland Government International Bond* | 5.75% | 16/11/2032 | 568,454 | 0.10 |
| 2,294,000 | Sri Lanka Government International Bond* | 6.20% | 11/05/2027 | 1,352,185 | 0.23 |
| 3,089,000 | Sri Lanka Government International Bond* | 6.75% | 18/04/2028 | 1,823,901 | 0.32 |
| 11,920,000 | Sri Lanka Government International Bond* | 6.83% | 18/07/2026 | 7,082,923 | 1.23 |
| 2,078,000 | Sri Lanka Government International Bond* | 6.85% | 14/03/2024 | 1,208,659 | 0.21 |
| 6,307,000 | Sri Lanka Government International Bond* | 6.85% | 03/11/2025 | 3,738,338 | 0.65 |
| 1,512,000 | Sri Lanka Government International Bond* | 7.55% | 28/03/2030 | 878,133 | 0.15 |
| 2,655,000 | Sri Lanka Government International Bond* | 7.85% | 14/03/2029 | 1,581,047 | 0.27 |
| 780,000 | Tunisian Republic* | 5.75% | 30/01/2025 | 742,441 | 0.13 |
| 1,066,000 | Turkiye Ihracat Kredi Bankasi AS** | 7.50% | 06/02/2028 | 1,067,654 | 0.19 |
| 4,357,000 | Ukraine Government International Bond* | 6.88% | 21/05/2031 | 1,248,569 | 0.22 |
| 1,873,000 | Ukraine Government International Bond* | 7.38% | 25/09/2034 | 541,531 | 0.09 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|--|--------|---------------|--------------------|-----------------|
| Government Bonds 87.16% (31 December 2023: 86.94%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 4,230,000 | Ukraine Government International Bond* | 7.75% | 01/09/2026 | 1,319,480 | 0.23 |
| 1,470,000 | Ukraine Government International Bond* | 7.75% | 01/09/2027 | 455,296 | 0.08 |
| 1,865,000 | Ukraine Government International Bond* | 7.75% | 01/09/2029 | 582,521 | 0.10 |
| 7,809,000 | Ukraine Government International Bond* | 7.75% | 01/08/2041 | 3,854,718 | 0.67 |
| 10,367,000 | Ukraine Government International Bond* | 9.75% | 01/11/2030 | 3,328,652 | 0.58 |
| Total United States Dollar | | | | 312,499,604 | 54.20 |
| Total Government Bonds | | | | 502,548,426 | 87.16 |
| Repurchase Agreements 0.17% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 1,000,000 | State Street Bank and Trust Co, repurchase value US\$ 1,000,441^ | 5.29% | 01/07/2024 | 1,000,000 | 0.17 |
| Total Repurchase Agreements † | | | | 1,000,000 | 0.17 |
| Total Investments | | | | 550,431,780 | 95.46 |

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 1,020,019 in total.

Forward Currency Contracts 0.43% (31 December 2023: 1.97%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|--|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| € 3,337,000 | US\$ 3,570,866 | 02/07/2024 | State Street Bank and Trust Co | 1 | 5,566 | 0.00 |
| US\$ 210,199,305 | € 193,847,009 | 02/07/2024 | Standard Chartered Bank | 2 | 2,443,679 | 0.42 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 11,269,027 | US\$ 12,081,479 | 13/09/2024 | Westpac Banking Corp | 3 | 39,652 | 0.01 |
| US\$ 2,777,854 | € 2,571,485 | 13/09/2024 | Citibank NA | 1 | 11,928 | 0.00 |
| US\$ 40,325 | € 37,468 | 13/09/2024 | Westpac Banking Corp | 2 | 24 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts ∞ | | | | | 2,500,849 | 0.43 |

Futures Contracts 0.33% (31 December 2023: 1.70%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|---|--|----------------------|-----------------|
| 25 | Euro-Schatz Future September 2024 | 10,851 | 0.00 |
| 242 | US Treasury 10-Year Note (CBT) Future September 2024 | 248,781 | 0.04 |
| 127 | US Treasury 2-Year Note (CBT) Future September 2024 | 77,391 | 0.01 |
| 685 | US Treasury 5-Year Note (CBT) Future September 2024 | 503,047 | 0.09 |
| 390 | US Treasury Long Bond (CBT) Future September 2024 | 611,250 | 0.11 |
| 341 | US Treasury Ultra Bond (CBT) Future September 2024 | 483,062 | 0.08 |
| Total Unrealised Gain on Futures Contracts ‡ | | 1,934,382 | 0.33 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Credit Default Swap Contracts 0.09% (31 December 2023: 0.00%)

| Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value US\$ | % of Net Assets |
|---|-----------------|-----------------------------|---|-----------------|-----------------|
| USD 15,608,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on CDX.EM.41.V1 | 498,689 | 0.09 |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | 498,689 | 0.09 |

¹Centrally cleared swap.

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 555,365,700 | 96.31 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.92%) (31 December 2023: (0.46%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|------------------|---------------|-------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 7,122,642 | US\$ 7,717,863 | 13/09/2024 | Citibank NA | 2 | (56,646) | (0.01) |
| € 447,413,283 | US\$ 486,476,982 | 13/09/2024 | Standard Chartered Bank | 1 | (5,232,707) | (0.91) |
| € 27 | US\$ 29 | 13/09/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| US\$ 76,212 | € 70,905 | 13/09/2024 | Westpac Banking Corp | 4 | (54) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (5,289,407) | (0.92) |

Futures Contracts (0.23%) (31 December 2023: (0.82%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| (73) | Euro-BOBL Future September 2024 | (68,067) | (0.01) |
| (812) | Euro-Bund Future September 2024 | (1,061,718) | (0.18) |
| (157) | Euro-Buxl 30-Year Bond Future September 2024 | (231,219) | (0.04) |
| Total Unrealised Loss on Futures Contracts [*] | | (1,361,004) | (0.23) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (6,650,411) | (1.15) |
| Net Financial Assets at Fair Value through Profit or Loss | 548,715,289 | 95.16 |
| Other Net Assets | 27,903,893 | 4.84 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 576,619,182 | 100.00 |

Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 517,245,861 | 87.19 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 32,185,919 | 5.43 |
| † Other transferable securities and/or money market instruments | 1,000,000 | 0.17 |
| ± Financial derivative instruments traded on a regulated market | 573,378 | 0.10 |
| ∞ Financial derivative instruments that are traded OTC | (2,289,869) | (0.39) |
| Total Investments | 548,715,289 | 92.50 |

Tactical Macro Fund - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|---|-----------------------------|--------|---------------|-------------------|-----------------|
| Treasury Bills 72.04% (31 December 2023: 84.66%) | | | | | |
| United States Dollar | | | | | |
| 5,196,800 | United States Treasury Bill | 0.00% | 18/07/2024 | 5,183,904 | 15.51 |
| 3,343,600 | United States Treasury Bill | 0.00% | 25/07/2024 | 3,331,942 | 9.97 |
| 5,222,100 | United States Treasury Bill | 0.00% | 20/08/2024 | 5,184,077 | 15.52 |
| 5,249,100 | United States Treasury Bill | 0.00% | 24/09/2024 | 5,184,566 | 15.52 |
| 5,266,400 | United States Treasury Bill | 0.00% | 17/10/2024 | 5,184,244 | 15.52 |
| Total Treasury Bills ** | | | | 24,068,733 | 72.04 |
| Total Investments | | | | 24,068,733 | 72.04 |

Forward Currency Contracts 0.12% (31 December 2023: 0.25%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| € 305,440 | US\$ 330,077 | 19/03/2025 | Goldman Sachs International | 1 | 1,555 | 0.00 |
| £ 218,995 | US\$ 273,376 | 19/03/2025 | Goldman Sachs International | 1 | 3,929 | 0.01 |
| US\$ 3,332,500 | CNY 24,128,300 | 25/09/2024 | Goldman Sachs International | 1 | 5,329 | 0.02 |
| US\$ 333,714 | € 305,440 | 19/03/2025 | Goldman Sachs International | 1 | 2,082 | 0.01 |
| US\$ 316,966 | ¥ 46,320,650 | 19/03/2025 | Goldman Sachs International | 1 | 17,757 | 0.05 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,422,124 | US\$ 1,521,255 | 18/07/2024 | Standard Chartered Bank | 1 | 4,071 | 0.01 |
| € 1,621,031 | US\$ 1,733,633 | 18/07/2024 | Westpac Banking Corp | 3 | 5,034 | 0.02 |
| US\$ 18,550 | € 17,063 | 18/07/2024 | Westpac Banking Corp | 1 | 249 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 40,006 | 0.12 |

Futures Contracts 0.03% (31 December 2023: 0.03%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| (5) | Japan Government 10-Year Bond (OSE) Future September 2024 | 11,998 | 0.03 |
| Total Unrealised Gain on Futures Contracts [‡] | | 11,998 | 0.03 |

Purchased Options Contracts 0.72% (31 December 2023: 1.32%)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|--------------------------------------|-----------------|---|-----------------|-----------------|
| Call Options | | | | |
| 61 | 13/09/2024 | 3 Month SOFR Future, Strike Price \$95.50 [‡] | 2,287 | 0.01 |
| EUR 13,035,500 | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.12 [∞] | 49,353 | 0.15 |
| Put Options | | | | |
| 22 | 20/09/2024 | E-mini Russell 2000 Index Future, Strike Price \$1,800.00 [‡] | 10,010 | 0.03 |

Tactical Macro Fund - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 0.72% (31 December 2023: 1.32%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| EUR 6,517,750 | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.05 [∞] | 49,635 | 0.15 |
| EUR 3,258,875 | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.05 [∞] | 24,818 | 0.07 |
| EUR 3,258,875 | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.05 [∞] | 24,818 | 0.07 |
| USD 1,603,400 | 24/09/2024 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY155.00 [∞] | 15,637 | 0.05 |
| USD 6,413,600 | 24/09/2024 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY155.00 [∞] | 62,548 | 0.19 |
| Total Fair Value on Purchased Options Contracts (Cost: US\$ (401,920)) | | | 239,106 | 0.72 |

The counterparty on OTC Options Contracts is Goldman Sachs International.

Total Return Swap Contracts 0.04% (31 December 2023: 0.00%)

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|-------------------|--|----------------------|-----------------|
| USD (1,000,651) | 20/09/2024 | 4.93 ¹ | Goldman Sachs Basket GSXUSTGS Index ² | 9,291 | 0.03 |
| USD 998,751 | 20/09/2024 | 5.73 ¹ | Goldman Sachs Basket GSXUSTGL Index ² | 3,013 | 0.01 |
| Total Unrealised Gain on Total Return Swap Contracts[∞] | | | | 12,304 | 0.04 |

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 Assets at Fair Value through Profit or Loss | 24,372,147 | 72.95 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.06%) (31 December 2023: (0.14%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| ¥ 46,529,816 | US\$ 316,966 | 19/03/2025 | Goldman Sachs International | 1 | (16,406) | (0.05) |
| US\$ 275,286 | £ 218,995 | 19/03/2025 | Goldman Sachs International | 1 | (2,019) | (0.01) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 51,563 | US\$ 56,207 | 18/07/2024 | Westpac Banking Corp | 2 | (902) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts[∞] | | | | | (19,327) | (0.06) |

Tactical Macro Fund - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Futures Contracts (0.02%) (31 December 2023: (0.10%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---|--------------------------------------|----------------------|-----------------|
| 8 | FTSE 100 Index Future September 2024 | (7,259) | (0.02) |
| Total Unrealised Loss on Futures Contracts * | | (7,259) | (0.02) |

Written Options Contracts (0.54%) (31 December 2023: (0.73%))

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|--|-----------------|---|------------------|-----------------|
| Call Options | | | | |
| (61) | 13/09/2024 | 3 Month SOFR Future, Strike Price \$96.00 * | (1,525) | (0.00) |
| EUR (6,517,750) | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞ | (24,677) | (0.07) |
| EUR (3,258,875) | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞ | (12,338) | (0.04) |
| EUR (3,258,875) | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞ | (12,338) | (0.04) |
| Put Options | | | | |
| EUR (13,035,500) | 08/11/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.05 ∞ | (99,271) | (0.30) |
| USD (1,603,400) | 24/09/2024 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY150.00 ∞ | (6,133) | (0.02) |
| USD (6,413,600) | 24/09/2024 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY150.00 ∞ | (24,531) | (0.07) |
| Total Fair Value on Written Options Contracts (Premium: US\$ 244,384) | | | (180,813) | (0.54) |

The counterparty on OTC Options Contracts is Goldman Sachs International.

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (207,399) | (0.62) |
| Net Financial Assets at Fair Value through Profit or Loss | 24,164,748 | 72.33 |
| Other Net Assets | 9,243,531 | 27.67 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 33,408,279 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|---|-------------------|-------------------|
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 24,068,733 | 71.47 |
| ± Financial derivative instruments traded on a regulated market | 15,511 | 0.05 |
| ∞ Financial derivative instruments that are traded OTC | 80,504 | 0.24 |
| Total Investments | 24,164,748 | 71.76 |

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 11.12% (31 December 2023: 9.14%) | | | | | |
| Euro | | | | | |
| 3,100,000 | Auto ABS Italian Stella Loans SRL Series 2024-1 Class B | 4.84% | 29/12/2036 | 3,107,063 | 0.26 |
| 2,200,000 | Brignole Co Series 2024 Class C | 5.60% | 24/02/2042 | 2,207,454 | 0.18 |
| 5,550,125 | Clavel Residential 3 DAC Series 2023-1X Class A | 5.26% | 28/01/2076 | 5,544,830 | 0.46 |
| 1,730,000 | Dilosk Rmbs NO 9 DAC Series 9 Class A | 4.47% | 25/01/2063 | 1,735,747 | 0.14 |
| 733,341 | Domi BV Series 2020-1 Class A | 4.71% | 15/04/2052 | 735,722 | 0.06 |
| 1,500,000 | Domi BV Series 2020-2 Class B | 5.33% | 15/11/2052 | 1,513,378 | 0.13 |
| 5,850,000 | Domi BV Series 2024-1 Class A | 4.42% | 15/06/2056 | 5,858,722 | 0.49 |
| 11,267,350 | Dutch Property Finance BV Series 2021-2 Class A | 4.56% | 28/04/2059 | 11,298,347 | 0.94 |
| 1,888,589 | Dutch Property Finance BV Series 2022-2 Class A | 4.76% | 28/04/2062 | 1,899,392 | 0.16 |
| 3,812,000 | EDML BV Series 2019-1 Class B | 4.71% | 28/01/2058 | 3,812,957 | 0.32 |
| 491,055 | European Residential Loan Securitisation 2019-NPL2 DAC Class A | 6.60% | 24/02/2058 | 492,188 | 0.04 |
| 487,825 | Futura S.r.l. Series 2019-1 Class A | 6.87% | 31/07/2044 | 489,885 | 0.04 |
| 3,062,384 | Jubilee Place BV Series 3 Class A | 4.74% | 17/01/2059 | 3,077,512 | 0.26 |
| 5,200,000 | Marzio Finance Srl Series 2024-15 Class A | 4.47% | 28/09/2049 | 5,210,140 | 0.43 |
| 5,533,771 | Merrion Square Residential Series 2023-1X DAC Class A | 4.60% | 24/10/2064 | 5,523,312 | 0.46 |
| 7,000,000 | Miltonia Mortgage Finance Srl Series 1 Class B | 5.09% | 28/04/2062 | 6,860,210 | 0.57 |
| 8,988,509 | MIRAVET Sarl Series 2019-1 Class A | 4.55% | 26/05/2065 | 8,943,350 | 0.75 |
| 2,936,190 | MIRAVET Sarl Series 2020-1 Class A | 4.65% | 26/05/2065 | 2,937,796 | 0.25 |
| 4,491,279 | Mulcair Securities No. 3 DAC Series 3 Class A | 4.84% | 24/04/2065 | 4,489,195 | 0.37 |
| 4,874,627 | Primrose Residential Series 2022-1 Class A | 4.60% | 24/10/2061 | 4,859,906 | 0.41 |
| 3,500,000 | Primrose Residential Series 2022-1 Class D | 6.00% | 24/10/2061 | 3,359,979 | 0.28 |
| 6,714,764 | Quarzo Srl Series 2023-1 Class A1 | 4.67% | 15/12/2039 | 6,749,782 | 0.56 |
| 4,796,260 | Quarzo Srl Series 2023-1 Class A2 | 4.67% | 15/12/2039 | 4,820,932 | 0.40 |
| 4,400,000 | Quarzo Srl Series 2024-1 Class A1 | 4.49% | 15/06/2041 | 4,411,062 | 0.37 |
| 1,400,000 | Quarzo Srl Series 2024-1 Class C | 6.00% | 15/06/2041 | 1,408,386 | 0.12 |
| 3,538,063 | Red & Black Auto Italy SRL Series 2 Class A1 | 4.65% | 28/07/2034 | 3,564,645 | 0.30 |
| 2,900,000 | Red & Black Auto Lease France Series 2 Class A | 4.32% | 27/06/2035 | 2,909,178 | 0.24 |
| 1,500,000 | SC Germany SA Compartment Consumer Series 2024-1 Class B | 4.61% | 14/01/2038 | 1,499,957 | 0.13 |
| 2,200,000 | SCF Rahoituspalvelut XIII DAC Series 13 Class A | 4.36% | 25/06/2034 | 2,205,188 | 0.18 |
| 1,300,000 | Shamrock Residential DAC Series 2022-1 Class C | 5.50% | 24/01/2061 | 1,269,460 | 0.11 |
| 2,500,000 | Shamrock Residential DAC Series 2023-1X Class C | 6.35% | 24/06/2071 | 2,403,803 | 0.20 |
| 4,542,143 | Stresa Securitisation SRL Series 1 Class A | 4.90% | 22/12/2045 | 4,438,846 | 0.37 |
| 3,300,000 | Sunrise Spv 95 Srl Series 2024-1 Class A1 | 4.44% | 27/03/2049 | 3,318,081 | 0.28 |
| 407,832 | Tagus - Sociedade de Titularizacao de Creditos SA Series 2019 Class A1 | 5.63% | 12/05/2025 | 404,646 | 0.03 |
| 2,276,745 | Tagus - Sociedade de Titularizacao de Creditos SA Series 3 Class C | 7.30% | 23/06/2039 | 2,306,593 | 0.19 |
| 3,100,000 | Titrisocram Series 2024-1 Class A | 4.20% | 26/03/2039 | 3,106,101 | 0.26 |
| 998,148 | Warrington Residential 2022-1 DAC Series 2022-1 Class A1 | 5.60% | 24/12/2056 | 977,032 | 0.08 |
| 3,557,956 | Youni Italy Srl Series 2024-1 Class A | 4.48% | 20/04/2034 | 3,571,192 | 0.30 |
| Total Asset Backed Securities ** | | | | 133,321,969 | 11.12 |

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 74.45% (31 December 2023: 79.48%) | | | | | |
| Euro | | | | | |
| 2,700,000 | A2A SpA* | 5.00% | 29/12/2049 | 2,678,603 | 0.22 |
| 100,000 | ABN AMRO Bank NV* | 3.75% | 20/04/2025 | 100,034 | 0.01 |
| 200,000 | Accor SA* | 2.63% | 29/12/2049 | 197,047 | 0.02 |
| 5,000,000 | Aegon Ltd* | 2.86% | 29/12/2049 | 4,149,344 | 0.35 |
| 100,000 | Afflelou SAS* | 4.25% | 19/05/2026 | 99,370 | 0.01 |
| 1,200,000 | Alexandrite Monnet UK Holdco Plc† | 10.50% | 15/05/2029 | 1,245,410 | 0.10 |
| 2,600,000 | Allianz SE* | 2.60% | 29/12/2049 | 1,965,506 | 0.16 |
| 200,000 | Allwyn International AS** | 3.88% | 15/02/2027 | 196,804 | 0.02 |
| 1,000,000 | Altice France SA* | 3.38% | 15/01/2028 | 702,160 | 0.06 |
| 100,000 | Altice France SA** | 4.13% | 15/01/2029 | 66,719 | 0.00 |
| 9,000,000 | AMCO - Asset Management Co SpA** | 1.38% | 27/01/2025 | 8,868,798 | 0.74 |
| 1,090,000 | AMCO - Asset Management Co SpA* | 4.63% | 06/02/2027 | 1,106,135 | 0.09 |
| 3,600,000 | American Tower Corp* | 0.40% | 15/02/2027 | 3,309,553 | 0.28 |
| 2,000,000 | American Tower Corp* | 0.45% | 15/01/2027 | 1,847,767 | 0.15 |
| 700,000 | American Tower Corp* | 1.95% | 22/05/2026 | 679,614 | 0.06 |
| 100,000 | ANZ New Zealand Int'l Ltd† | 3.95% | 17/07/2026 | 101,226 | 0.01 |
| 400,000 | APA Infrastructure Ltd† | 7.13% | 09/11/2083 | 429,938 | 0.04 |
| 200,000 | Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc* | 2.00% | 01/09/2028 | 174,869 | 0.01 |
| 100,000 | Arena Luxembourg Finance Sarl* | 1.88% | 01/02/2028 | 91,975 | 0.01 |
| 2,000,000 | Arkema SA* | 1.50% | 29/12/2049 | 1,905,600 | 0.16 |
| 5,000,000 | Arkema SA* | 2.75% | 29/12/2049 | 4,984,844 | 0.41 |
| 4,081,000 | Aroundtown Finance Sarl* | 7.13% | 29/12/2049 | 3,066,872 | 0.26 |
| 5,000,000 | Aroundtown SA* | 0.38% | 15/04/2027 | 4,342,202 | 0.36 |
| 2,600,000 | Aroundtown SA* | 1.45% | 09/07/2028 | 2,219,750 | 0.18 |
| 1,500,000 | Aroundtown SA* | 1.63% | 31/01/2028 | 1,313,329 | 0.11 |
| 4,000,000 | Arval Service Lease SA† | 0.00% | 01/10/2025 | 3,810,763 | 0.32 |
| 2,000,000 | Arval Service Lease SA† | 0.88% | 17/02/2025 | 1,962,965 | 0.16 |
| 1,800,000 | Arval Service Lease SA† | 4.13% | 13/04/2026 | 1,806,471 | 0.15 |
| 1,700,000 | Arval Service Lease SA† | 4.25% | 11/11/2025 | 1,706,843 | 0.14 |
| 2,900,000 | Arval Service Lease SA† | 4.63% | 02/12/2024 | 2,906,266 | 0.24 |
| 100,000 | Ashland Services BV** | 2.00% | 30/01/2028 | 92,536 | 0.01 |
| 3,500,000 | ASR Nederland NV* | 6.63% | 29/12/2049 | 3,445,400 | 0.29 |
| 100,000 | AT&T Inc* | 3.55% | 18/11/2025 | 99,838 | 0.01 |
| 10,900,000 | Athene Global Funding* | 0.37% | 10/09/2026 | 10,140,613 | 0.84 |
| 9,000,000 | Athene Global Funding* | 0.83% | 08/01/2027 | 8,356,028 | 0.70 |
| 2,400,000 | AusNet Services Holdings Pty Ltd† | 1.63% | 11/03/2081 | 2,235,180 | 0.19 |
| 100,000 | Australia & New Zealand Banking Group Ltd† | 3.44% | 04/04/2025 | 99,986 | 0.01 |
| 3,000,000 | Autostrade per l'Italia SpA* | 2.00% | 04/12/2028 | 2,767,099 | 0.23 |
| 5,000,000 | Autostrade per l'Italia SpA* | 4.38% | 16/09/2025 | 5,030,807 | 0.42 |
| 1,000,000 | Avis Budget Finance Plc* | 7.00% | 28/02/2029 | 985,210 | 0.08 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 4,000,000 | AXA SA* | 2.92% | 29/12/2049 | 3,699,000 | 0.31 |
| 4,400,000 | Ayvens SA* | 3.88% | 22/02/2027 | 4,414,165 | 0.37 |
| 7,400,000 | Ayvens SA* | 3.88% | 24/01/2028 | 7,400,059 | 0.62 |
| 2,400,000 | Balder Finland OYJ* | 1.00% | 18/01/2027 | 2,183,467 | 0.18 |
| 5,000,000 | Balder Finland OYJ* | 1.00% | 20/01/2029 | 4,117,257 | 0.34 |
| 3,400,000 | Balder Finland OYJ* | 2.00% | 18/01/2031 | 2,752,942 | 0.23 |
| 3,000,000 | Banco BPM SpA** | 0.88% | 15/07/2026 | 2,841,649 | 0.24 |
| 100,000 | Banco BPM SpA* | 3.88% | 18/09/2026 | 100,667 | 0.01 |
| 2,500,000 | Banco BPM SpA** | 5.00% | 18/06/2034 | 2,489,969 | 0.21 |
| 4,000,000 | Banco de Credito Social Cooperativo SA* | 1.75% | 09/03/2028 | 3,729,374 | 0.31 |
| 200,000 | Banco de Credito Social Cooperativo SA* | 7.50% | 14/09/2029 | 221,788 | 0.02 |
| 500,000 | Banco de Sabadell SA* | 2.63% | 24/03/2026 | 495,641 | 0.04 |
| 100,000 | Banco Santander SA* | 3.75% | 16/01/2026 | 100,205 | 0.01 |
| 1,800,000 | Banco Santander SA* | 5.00% | 22/04/2034 | 1,832,018 | 0.15 |
| 600,000 | Banjay Entertainment SASU** | 7.00% | 01/05/2029 | 627,075 | 0.05 |
| 2,000,000 | Bank of America Corp* | 1.78% | 04/05/2027 | 1,935,530 | 0.16 |
| 7,500,000 | Bank of Montreal* | 4.38% | 12/04/2027 | 7,494,943 | 0.62 |
| 15,000,000 | Bank of Nova Scotia* | 3.05% | 31/10/2024 | 14,969,250 | 1.25 |
| 4,700,000 | Banque Federative du Credit Mutuel SA* | 0.01% | 07/03/2025 | 4,583,252 | 0.38 |
| 200,000 | Banque Federative du Credit Mutuel SA* | 0.01% | 11/05/2026 | 187,295 | 0.01 |
| 6,510,000 | Banque Federative du Credit Mutuel SA* | 2.88% | 29/12/2049 | 5,970,077 | 0.50 |
| 11,800,000 | Banque Federative du Credit Mutuel SA* | 2.93% | 29/12/2049 | 10,838,300 | 0.90 |
| 7,000,000 | Barclays Plc* | 2.89% | 31/01/2027 | 6,909,977 | 0.58 |
| 2,900,000 | Barclays Plc* | 4.62% | 08/05/2028 | 2,904,336 | 0.24 |
| 2,000,000 | Bayer AG* | 6.63% | 25/09/2083 | 2,026,617 | 0.17 |
| 200,000 | Bayer Capital Corp BV* | 1.50% | 26/06/2026 | 191,535 | 0.02 |
| 1,200,000 | Bayerische Landesbank* | 7.00% | 05/01/2034 | 1,280,071 | 0.11 |
| 1,850,000 | BCP V Modular Services Finance II Plc** | 4.75% | 30/11/2028 | 1,727,530 | 0.14 |
| 1,300,000 | Bertrand Franchise Finance SAS* | 6.50% | 18/07/2030 | 1,312,058 | 0.11 |
| 12,000,000 | BNP Paribas SA* | 0.25% | 13/04/2027 | 11,273,697 | 0.94 |
| 200,000 | BPCE SA* | 0.38% | 02/02/2026 | 189,881 | 0.02 |
| 6,000,000 | BPCE SA* | 0.63% | 28/04/2025 | 5,852,407 | 0.49 |
| 3,500,000 | BPCE SFH SA* | 0.13% | 31/03/2025 | 3,413,046 | 0.28 |
| 1,300,000 | British Telecommunications Plc* | 5.13% | 03/10/2054 | 1,306,136 | 0.11 |
| 3,000,000 | CA Auto Bank SpA* | 3.75% | 12/04/2027 | 2,992,631 | 0.25 |
| 1,800,000 | CA Auto Bank SpA* | 4.75% | 25/01/2027 | 1,843,681 | 0.15 |
| 100,000 | Caixa Central de Credito Agricola Mutuo CRL* | 8.38% | 04/07/2027 | 106,487 | 0.01 |
| 100,000 | Canadian Imperial Bank of Commerce* | 0.38% | 10/03/2026 | 95,184 | 0.01 |
| 4,400,000 | Carrier Global Corp* | 4.38% | 29/05/2025 | 4,418,707 | 0.37 |
| 3,500,000 | CECONOMY AG* | 6.25% | 15/07/2029 | 3,486,035 | 0.29 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--------------------------------------|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 200,000 | Celanese US Holdings LLC* | 2.13% | 01/03/2027 | 190,735 | 0.02 |
| 100,000 | Cellnex Telecom SA* | 1.75% | 23/10/2030 | 87,814 | 0.01 |
| 500,000 | Cirsa Finance International Sarl* | 4.50% | 15/03/2027 | 492,709 | 0.04 |
| 100,000 | Cirsa Finance International Sarl* | 7.88% | 31/07/2028 | 105,984 | 0.01 |
| 8,000,000 | Citigroup Inc* | 1.25% | 06/07/2026 | 7,802,600 | 0.65 |
| 1,700,000 | Citigroup Inc* | 1.50% | 24/07/2026 | 1,659,920 | 0.14 |
| 1,200,000 | Citigroup Inc* | 4.25% | 25/02/2030 | 1,198,937 | 0.10 |
| 1,100,000 | Citycon Treasury BV* | 6.50% | 08/03/2029 | 1,102,170 | 0.09 |
| 4,000,000 | CK Hutchison Finance 16 II Ltd* | 0.88% | 03/10/2024 | 3,967,958 | 0.33 |
| 200,000 | Commerzbank AG* | 0.10% | 11/09/2025 | 191,979 | 0.02 |
| 700,000 | Commerzbank AG* | 4.44% | 12/03/2027 | 702,761 | 0.06 |
| 2,000,000 | Commerzbank AG* | 4.88% | 16/10/2034 | 1,995,270 | 0.17 |
| 3,000,000 | Commonwealth Bank of Australia* | 1.94% | 03/10/2029 | 2,980,956 | 0.25 |
| 100,000 | CPI Property Group SA* | 1.63% | 23/04/2027 | 89,552 | 0.01 |
| 100,000 | CPI Property Group SA* | 2.75% | 12/05/2026 | 93,702 | 0.01 |
| 4,000,000 | Credit Agricole Home Loan SFH SA* | 0.13% | 16/12/2024 | 3,937,690 | 0.33 |
| 11,000,000 | Credit Agricole Home Loan SFH SA* | 0.38% | 30/09/2024 | 10,912,289 | 0.91 |
| 9,000,000 | Credit Mutuel Home Loan SFH SA* | 0.63% | 10/02/2025 | 8,841,591 | 0.74 |
| 3,000,000 | Crelan SA* | 5.25% | 23/01/2032 | 3,137,093 | 0.26 |
| 2,400,000 | Crelan SA* | 5.38% | 30/04/2035 | 2,431,428 | 0.20 |
| 7,100,000 | Crelan SA* | 5.75% | 26/01/2028 | 7,490,844 | 0.62 |
| 3,200,000 | Crelan SA* | 6.00% | 28/02/2030 | 3,405,720 | 0.28 |
| 800,000 | Cullinan Holdco Scsp** | 4.63% | 15/10/2026 | 670,250 | 0.06 |
| 700,000 | Deutsche Bank AG* | 1.00% | 19/11/2025 | 692,250 | 0.06 |
| 3,000,000 | Deutsche Postbank Funding Trust III* | 2.91% | 29/12/2049 | 2,500,781 | 0.21 |
| 4,000,000 | Digital Euro Finco LLC* | 2.50% | 16/01/2026 | 3,909,832 | 0.33 |
| 1,300,000 | doValue SpA* | 3.38% | 31/07/2026 | 1,234,905 | 0.10 |
| 1,000,000 | doValue SpA** | 5.00% | 04/08/2025 | 996,646 | 0.08 |
| 100,000 | Dufry One BV* | 3.38% | 15/04/2028 | 96,398 | 0.01 |
| 3,000,000 | easyJet FinCo BV* | 1.88% | 03/03/2028 | 2,805,627 | 0.23 |
| 1,200,000 | El Corte Ingles SA* | 4.25% | 26/06/2031 | 1,200,618 | 0.10 |
| 1,200,000 | Electricite de France SA* | 2.88% | 29/12/2049 | 1,121,571 | 0.09 |
| 2,000,000 | Electricite de France SA* | 3.38% | 29/12/2049 | 1,748,940 | 0.15 |
| 100,000 | Electricite de France SA* | 3.75% | 05/06/2027 | 100,439 | 0.01 |
| 1,500,000 | Electricite de France SA* | 4.00% | 29/12/2049 | 1,499,784 | 0.12 |
| 1,500,000 | ELO SACA* | 5.88% | 17/04/2028 | 1,478,175 | 0.12 |
| 800,000 | Emeria SASU** | 3.38% | 31/03/2028 | 646,525 | 0.05 |
| 1,000,000 | EnBW Energie Baden-Wuerttemberg AG* | 1.88% | 29/06/2080 | 946,440 | 0.08 |
| 2,500,000 | EnBW Energie Baden-Wuerttemberg AG* | 2.13% | 31/08/2081 | 2,031,362 | 0.17 |
| 200,000 | Enel Finance International NV* | 0.25% | 28/05/2026 | 188,105 | 0.02 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 1,500,000 | Enel SpA* | 1.38% | 29/12/2049 | 1,350,839 | 0.11 |
| 2,300,000 | Enel SpA* | 1.88% | 29/12/2049 | 1,902,453 | 0.16 |
| 800,000 | Energia Group Roi Financeco DAC** | 6.88% | 31/07/2028 | 829,480 | 0.07 |
| 700,000 | Energizer Gamma Acquisition BV** | 3.50% | 30/06/2029 | 645,029 | 0.05 |
| 2,500,000 | Engie SA* | 1.88% | 29/12/2049 | 2,067,435 | 0.17 |
| 1,500,000 | Eni SpA* | 2.75% | 29/12/2049 | 1,335,056 | 0.11 |
| 2,600,000 | Eni SpA* | 3.38% | 29/12/2049 | 2,413,096 | 0.20 |
| 2,600,000 | Eroski S Coop* | 10.63% | 30/04/2029 | 2,766,465 | 0.23 |
| 2,500,000 | Eurofins Scientific SE* | 6.75% | 29/12/2049 | 2,522,691 | 0.21 |
| 500,000 | Evonik Industries AG* | 1.38% | 02/09/2081 | 461,186 | 0.04 |
| 7,400,000 | Fastighets AB Balder* | 1.13% | 29/01/2027 | 6,715,135 | 0.56 |
| 783,000 | Fastighets AB Balder* | 1.25% | 28/01/2028 | 684,282 | 0.06 |
| 23,000,000 | Federation des Caisses Desjardins du Quebec* | 2.88% | 28/11/2024 | 22,928,999 | 1.91 |
| 900,000 | Fiber Bidco SpA* | 7.70% | 15/01/2030 | 911,257 | 0.08 |
| 1,500,000 | Fnac Darty SA* | 6.00% | 01/04/2029 | 1,526,733 | 0.13 |
| 4,700,000 | Fortive Corp* | 3.70% | 13/02/2026 | 4,704,026 | 0.39 |
| 100,000 | Forvia SE* | 2.75% | 15/02/2027 | 95,645 | 0.01 |
| 2,200,000 | Forvia SE* | 5.50% | 15/06/2031 | 2,221,725 | 0.18 |
| 2,200,000 | General Motors Financial Co Inc* | 3.90% | 12/01/2028 | 2,208,765 | 0.18 |
| 200,000 | Goldstory SAS* | 6.75% | 01/02/2030 | 203,125 | 0.02 |
| 1,400,000 | Goldstory SAS* | 7.84% | 01/02/2030 | 1,409,573 | 0.12 |
| 416,000 | Grand City Properties Finance Sarl* | 6.13% | 29/12/2049 | 333,129 | 0.03 |
| 4,800,000 | Grand City Properties SA* | 1.50% | 29/12/2049 | 3,105,900 | 0.26 |
| 100,000 | Gruenthal GmbH* | 3.63% | 15/11/2026 | 98,070 | 0.01 |
| 2,500,000 | Grupo Antolin-Irausa SA* | 3.50% | 30/04/2028 | 1,926,656 | 0.16 |
| 100,000 | Haleon Netherlands Capital BV* | 1.25% | 29/03/2026 | 95,959 | 0.01 |
| 100,000 | Heathrow Funding Ltd* | 1.50% | 12/10/2025 | 97,244 | 0.01 |
| 11,735,000 | Heimstaden Bostad AB* | 1.13% | 21/01/2026 | 10,717,537 | 0.89 |
| 400,000 | Heimstaden Bostad AB* | 3.00% | 29/12/2049 | 243,935 | 0.02 |
| 6,800,000 | Heimstaden Bostad AB* | 3.38% | 29/12/2049 | 4,594,080 | 0.38 |
| 7,100,000 | Heimstaden Bostad Treasury BV* | 0.25% | 13/10/2024 | 6,961,328 | 0.58 |
| 8,500,000 | Holcim Finance Luxembourg SA* | 1.50% | 06/04/2025 | 8,356,775 | 0.70 |
| 8,000,000 | HSBC Holdings Plc* | 0.31% | 13/11/2026 | 7,634,720 | 0.64 |
| 1,000,000 | Iberdrola Finanzas SA* | 1.58% | 29/12/2049 | 914,700 | 0.08 |
| 1,750,000 | Iceland Bondco Plc** | 9.33% | 15/12/2027 | 1,771,875 | 0.15 |
| 100,000 | IHO Verwaltungs GmbH* | 8.75% | 15/05/2028 | 107,097 | 0.01 |
| 600,000 | Iliad Holding SASU** | 5.13% | 15/10/2026 | 601,410 | 0.05 |
| 1,000,000 | INEOS Finance Plc* | 6.38% | 15/04/2029 | 1,031,250 | 0.09 |
| 4,000,000 | Infineon Technologies AG* | 2.88% | 29/12/2049 | 3,952,500 | 0.33 |
| 4,500,000 | ING Groep NV* | 0.13% | 29/11/2025 | 4,431,178 | 0.37 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|-------------------------------------|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 15,000,000 | Intesa Sanpaolo SpA** | 2.13% | 26/05/2025 | 14,793,187 | 1.23 |
| 1,500,000 | Intesa Sanpaolo SpA* | 2.93% | 14/10/2030 | 1,376,468 | 0.11 |
| 5,500,000 | Intesa Sanpaolo SpA** | 5.00% | 08/03/2028 | 5,662,993 | 0.47 |
| 2,500,000 | Intrum AB* | 9.25% | 15/03/2028 | 1,669,750 | 0.14 |
| 6,100,000 | Investec Bank Plc* | 1.25% | 11/08/2026 | 5,892,986 | 0.49 |
| 4,000,000 | Islandsbanki HF* | 0.75% | 25/03/2025 | 3,900,514 | 0.32 |
| 5,700,000 | Islandsbanki HF* | 4.63% | 27/03/2028 | 5,752,545 | 0.48 |
| 650,000 | Italmatch Chemicals SpA* | 10.00% | 06/02/2028 | 697,028 | 0.06 |
| 100,000 | Jaguar Land Rover Automotive Plc* | 4.50% | 15/07/2028 | 100,037 | 0.01 |
| 5,000,000 | JPMorgan Chase & Co* | 3.67% | 06/06/2028 | 5,018,888 | 0.42 |
| 800,000 | K+S AG* | 4.25% | 19/06/2029 | 798,644 | 0.07 |
| 3,600,000 | KBC Group NV* | 4.50% | 06/06/2026 | 3,620,488 | 0.30 |
| 1,400,000 | KBC Group NV* | 4.75% | 17/04/2035 | 1,413,141 | 0.12 |
| 500,000 | Kleopatra Finco Sarl** | 4.25% | 01/03/2026 | 441,359 | 0.04 |
| 23,000,000 | Knab NV* | 0.38% | 21/11/2024 | 22,704,617 | 1.89 |
| 2,750,000 | Koninklijke FrieslandCampina NV* | 2.85% | 29/12/2049 | 2,640,412 | 0.22 |
| 1,800,000 | Koninklijke KPN NV* | 4.88% | 29/12/2049 | 1,817,100 | 0.15 |
| 6,307,000 | Landsbankinn HF* | 0.38% | 23/05/2025 | 6,094,129 | 0.51 |
| 19,300,000 | Landsbankinn HF* | 0.75% | 25/05/2026 | 18,091,651 | 1.51 |
| 2,700,000 | Landsbankinn HF* | 5.00% | 13/05/2028 | 2,765,170 | 0.23 |
| 6,063,000 | Landsbankinn HF* | 6.38% | 12/03/2027 | 6,372,268 | 0.53 |
| 3,000,000 | LeasePlan Corp NV* | 0.25% | 23/02/2026 | 2,839,802 | 0.24 |
| 5,600,000 | Leasys SpA* | 3.88% | 01/03/2028 | 5,585,801 | 0.46 |
| 3,200,000 | Leasys SpA* | 4.64% | 08/04/2026 | 3,202,864 | 0.27 |
| 1,000,000 | Lion/Polaris Lux 4 SA* | 7.33% | 01/07/2029 | 1,001,063 | 0.08 |
| 100,000 | Lloyds Bank Plc* | 3.25% | 02/02/2026 | 99,709 | 0.01 |
| 6,000,000 | Lloyds Banking Group Plc* | 0.50% | 12/11/2025 | 5,928,715 | 0.49 |
| 6,000,000 | Lloyds Banking Group Plc* | 3.50% | 01/04/2026 | 5,985,996 | 0.50 |
| 100,000 | Lorca Telecom Bondco SA* | 4.00% | 18/09/2027 | 97,695 | 0.01 |
| 200,000 | Loxam SAS* | 4.50% | 15/04/2027 | 193,742 | 0.02 |
| 800,000 | Loxam SAS* | 6.38% | 15/05/2028 | 824,068 | 0.07 |
| 2,200,000 | Loxam SAS* | 6.38% | 31/05/2029 | 2,271,208 | 0.19 |
| 380,000 | Maxeda DIY Holding BV** | 5.88% | 01/10/2026 | 313,406 | 0.03 |
| 2,200,000 | Merck KGaA* | 1.63% | 25/06/2079 | 2,175,898 | 0.18 |
| 3,700,000 | Mitsubishi UFJ Financial Group Inc* | 3.27% | 19/09/2025 | 3,694,757 | 0.31 |
| 200,000 | MMS USA Holdings Inc* | 0.63% | 13/06/2025 | 194,151 | 0.02 |
| 6,000,000 | Molson Coors Beverage Co* | 1.25% | 15/07/2024 | 5,994,249 | 0.50 |
| 1,000,000 | Morgan Stanley* | 1.88% | 27/04/2027 | 958,253 | 0.08 |
| 5,500,000 | Morgan Stanley* | 4.36% | 19/03/2027 | 5,515,385 | 0.46 |
| 2,200,000 | Motability Operations Group Plc* | 4.00% | 17/01/2030 | 2,227,639 | 0.19 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 1,500,000 | MPT Operating Partnership LP/MPT Finance Corp [*] | 0.99% | 15/10/2026 | 1,199,063 | 0.10 |
| 3,000,000 | Mylan Inc [*] | 2.13% | 23/05/2025 | 2,953,758 | 0.25 |
| 19,000,000 | Nationwide Building Society [*] | 2.00% | 25/07/2029 | 18,973,400 | 1.58 |
| 12,000,000 | NatWest Group Plc [*] | 1.75% | 02/03/2026 | 11,834,598 | 0.99 |
| 1,000,000 | Nexans SA [*] | 4.25% | 11/03/2030 | 991,037 | 0.08 |
| 2,000,000 | NGG Finance Plc [*] | 1.63% | 05/12/2079 | 1,979,475 | 0.16 |
| 3,400,000 | Norddeutsche Landesbank-Girozentrale [*] | 5.63% | 23/08/2034 | 3,379,721 | 0.28 |
| 2,600,000 | Nykredit Realkredit AS [*] | 3.88% | 05/07/2027 | 2,610,613 | 0.22 |
| 150,000 | Ontex Group NV [*] | 3.50% | 15/07/2026 | 148,404 | 0.01 |
| 200,000 | Orano SA [*] | 3.38% | 23/04/2026 | 198,336 | 0.02 |
| 100,000 | Paprec Holding SA ^{**} | 6.50% | 17/11/2027 | 104,664 | 0.01 |
| 1,900,000 | PCF GmbH [*] | 4.75% | 15/04/2026 | 1,620,225 | 0.13 |
| 8,440,000 | Permanent TSB Group Holdings Plc [*] | 3.00% | 19/08/2031 | 8,113,393 | 0.68 |
| 5,000,000 | Permanent TSB Group Holdings Plc [*] | 6.63% | 25/04/2028 | 5,272,062 | 0.44 |
| 100,000 | PEU Finance Plc [*] | 7.25% | 01/07/2028 | 104,033 | 0.01 |
| 1,700,000 | Picard Groupe SAS ^{**} | 6.38% | 01/07/2029 | 1,699,839 | 0.14 |
| 1,400,000 | Pinnacle Bidco Plc [*] | 8.25% | 11/10/2028 | 1,488,244 | 0.12 |
| 1,300,000 | Playtech Plc [*] | 4.25% | 07/03/2026 | 1,283,704 | 0.11 |
| 100,000 | PLT VII Finance Sarl ^{**} | 4.63% | 05/01/2026 | 100,031 | 0.01 |
| 100,000 | PrestigeBidCo GmbH ^{**} | 7.44% | 01/07/2029 | 100,900 | 0.01 |
| 1,700,000 | Project Grand UK Plc [*] | 9.00% | 01/06/2029 | 1,709,877 | 0.14 |
| 4,100,000 | Prosus NV [*] | 2.78% | 19/01/2034 | 3,414,804 | 0.29 |
| 1,637,000 | PVH Corp [*] | 4.13% | 16/07/2029 | 1,631,785 | 0.14 |
| 1,800,000 | RCI Banque SA [*] | 1.63% | 11/04/2025 | 1,770,956 | 0.15 |
| 1,500,000 | RCI Banque SA [*] | 1.75% | 10/04/2026 | 1,447,728 | 0.12 |
| 200,000 | RCI Banque SA [*] | 2.00% | 11/07/2024 | 199,912 | 0.02 |
| 1,700,000 | RCI Banque SA [*] | 4.63% | 13/07/2026 | 1,722,778 | 0.14 |
| 2,100,000 | RCI Banque SA [*] | 4.63% | 02/10/2026 | 2,132,755 | 0.18 |
| 2,500,000 | RCI Banque SA [*] | 5.50% | 09/10/2034 | 2,496,926 | 0.21 |
| 1,700,000 | Repsol International Finance BV [*] | 2.50% | 29/12/2049 | 1,618,921 | 0.13 |
| 100,000 | Rexel SA [*] | 5.25% | 15/09/2030 | 102,420 | 0.01 |
| 700,000 | RTE Réseau de Transport d'Electricité SADIR [*] | 3.75% | 30/04/2044 | 680,178 | 0.06 |
| 200,000 | Ryanair DAC [*] | 0.88% | 25/05/2026 | 189,848 | 0.02 |
| 3,380,000 | Samhallsbyggnadsbolaget i Norden AB [*] | 2.63% | 29/12/2049 | 1,221,194 | 0.10 |
| 100,000 | Sappi Papier Holding GmbH [*] | 3.63% | 15/03/2028 | 95,543 | 0.01 |
| 2,000,000 | Schaeffler AG [*] | 4.50% | 28/03/2030 | 1,979,381 | 0.16 |
| 100,000 | Schaeffler AG [*] | 4.75% | 14/08/2029 | 100,856 | 0.01 |
| 1,900,000 | SELP Finance Sarl [*] | 3.75% | 10/08/2027 | 1,891,556 | 0.16 |
| 1,000,000 | Simon International Finance SCA [*] | 1.25% | 13/05/2025 | 977,203 | 0.08 |
| 9,000,000 | Skipton Building Society [*] | 0.01% | 22/09/2024 | 8,928,477 | 0.74 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|--|--------|---------------|----------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 5,000,000 | Smurfit Kappa Acquisitions ULC* | 2.88% | 15/01/2026 | 4,938,070 | 0.41 |
| 1,500,000 | Snam SpA* | 3.38% | 19/02/2028 | 1,487,460 | 0.12 |
| 100,000 | SoftBank Group Corp* | 2.13% | 06/07/2024 | 99,956 | 0.01 |
| 2,900,000 | SoftBank Group Corp* | 5.00% | 15/04/2028 | 2,879,601 | 0.24 |
| 2,200,000 | Sogecap SA* | 4.13% | 29/12/2049 | 2,169,843 | 0.18 |
| 200,000 | Sogecap SA* | 6.50% | 16/05/2044 | 213,937 | 0.02 |
| 4,640,000 | Southern Co* | 1.88% | 15/09/2081 | 4,143,325 | 0.34 |
| 2,500,000 | SSE Plc* | 4.00% | 29/12/2049 | 2,448,097 | 0.20 |
| 15,000,000 | Sumitomo Mitsui Banking Corp* | 3.60% | 16/02/2026 | 14,971,744 | 1.25 |
| 1,000,000 | Sumitomo Mitsui Trust Bank Ltd* | 4.09% | 19/04/2028 | 1,018,765 | 0.08 |
| 4,900,000 | Swedbank AB* | 4.63% | 30/05/2026 | 4,935,727 | 0.41 |
| 1,400,000 | Synthomer Plc* | 7.38% | 02/05/2029 | 1,464,409 | 0.12 |
| 3,000,000 | Tapestry Inc* | 5.35% | 27/11/2025 | 3,049,513 | 0.25 |
| 4,000,000 | Tapestry Inc* | 5.38% | 27/11/2027 | 4,119,718 | 0.34 |
| 2,100,000 | TDC Net A/S* | 5.62% | 06/02/2030 | 2,162,370 | 0.18 |
| 1,500,000 | Telefonica Europe BV* | 2.38% | 29/12/2049 | 1,339,768 | 0.11 |
| 1,600,000 | Telefonica Europe BV* | 6.75% | 29/12/2049 | 1,738,948 | 0.14 |
| 100,000 | Tereos Finance Groupe I SA** | 4.75% | 30/04/2027 | 99,591 | 0.01 |
| 2,200,000 | Tereos Finance Groupe I SA** | 5.88% | 30/04/2030 | 2,203,933 | 0.18 |
| 1,800,000 | Teva Pharmaceutical Finance Netherlands II BV* | 1.63% | 15/10/2028 | 1,590,507 | 0.13 |
| 6,500,000 | Thames Water Utilities Finance Plc* | 0.88% | 31/01/2028 | 5,225,557 | 0.43 |
| 4,400,000 | Thames Water Utilities Finance Plc* | 4.00% | 18/04/2027 | 3,841,375 | 0.32 |
| 100,000 | Toronto-Dominion Bank* | 1.71% | 28/07/2025 | 98,236 | 0.01 |
| 100,000 | Toronto-Dominion Bank* | 3.77% | 08/09/2026 | 101,002 | 0.01 |
| 3,800,000 | TotalEnergies SE* | 2.13% | 29/12/2049 | 3,145,009 | 0.26 |
| 2,800,000 | Traton Finance Luxembourg SA* | 4.50% | 23/11/2026 | 2,838,696 | 0.24 |
| 11,400,000 | Traton Finance Luxembourg SA* | 4.90% | 21/01/2026 | 11,466,861 | 0.96 |
| 1,200,000 | TUI AG* | 5.88% | 15/03/2029 | 1,221,000 | 0.10 |
| 6,600,000 | UBS AG* | 0.25% | 05/01/2026 | 6,272,138 | 0.52 |
| 2,000,000 | UBS AG* | 1.50% | 10/04/2026 | 1,927,408 | 0.16 |
| 9,000,000 | UBS Group AG* | 0.25% | 29/01/2026 | 8,808,885 | 0.73 |
| 13,800,000 | UBS Group AG* | 2.13% | 13/10/2026 | 13,487,241 | 1.12 |
| 700,000 | UBS Group AG* | 3.25% | 02/04/2026 | 696,101 | 0.06 |
| 6,000,000 | UniCredit SpA** | 1.20% | 20/01/2026 | 5,911,968 | 0.49 |
| 5,000,000 | UniCredit SpA* | 1.25% | 16/06/2026 | 4,879,300 | 0.41 |
| 10,000,000 | UniCredit SpA* | 2.00% | 23/09/2029 | 9,930,980 | 0.83 |
| 5,896,000 | UniCredit SpA** | 2.20% | 22/07/2027 | 5,705,539 | 0.47 |
| 2,500,000 | UniCredit SpA* | 5.38% | 16/04/2034 | 2,539,163 | 0.21 |
| 2,200,000 | UniCredit SpA** | 5.85% | 15/11/2027 | 2,297,682 | 0.19 |
| 200,000 | United Group BV** | 5.25% | 01/02/2030 | 196,614 | 0.02 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|--|---|--------|---------------|--------------------|-----------------|
| Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued) | | | | | |
| Euro (continued) | | | | | |
| 2,200,000 | Upfield BV** | 6.88% | 02/07/2029 | 2,192,205 | 0.18 |
| 11,000,000 | Utah Acquisition Sub Inc* | 2.25% | 22/11/2024 | 10,925,101 | 0.91 |
| 5,000,000 | Valeo SE* | 4.50% | 11/04/2030 | 4,905,548 | 0.41 |
| 1,500,000 | Veolia Environnement SA* | 2.50% | 29/12/2049 | 1,349,086 | 0.11 |
| 1,500,000 | Veolia Environnement SA* | 5.99% | 29/12/2049 | 1,561,773 | 0.13 |
| 100,000 | Verisure Holding AB* | 7.13% | 01/02/2028 | 104,500 | 0.01 |
| 4,000,000 | Virgin Money UK Plc* | 4.00% | 18/03/2028 | 4,008,252 | 0.33 |
| 2,600,000 | Vodafone Group Plc* | 3.00% | 27/08/2080 | 2,354,355 | 0.20 |
| 4,800,000 | Volkswagen Bank GmbH* | 2.50% | 31/07/2026 | 4,676,459 | 0.39 |
| 5,501,000 | Volkswagen Financial Services AG* | 3.75% | 10/09/2026 | 5,510,727 | 0.46 |
| 1,500,000 | Volkswagen International Finance NV* | 3.75% | 29/12/2049 | 1,428,645 | 0.12 |
| 1,600,000 | Volkswagen International Finance NV* | 3.88% | 29/03/2026 | 1,605,916 | 0.13 |
| 1,000,000 | Volkswagen International Finance NV* | 3.88% | 29/12/2049 | 932,846 | 0.08 |
| 1,000,000 | Volkswagen International Finance NV* | 4.38% | 29/12/2049 | 922,467 | 0.08 |
| 3,300,000 | Volkswagen Leasing GmbH* | 3.63% | 11/10/2026 | 3,298,075 | 0.27 |
| 2,200,000 | Volkswagen Leasing GmbH* | 4.50% | 25/03/2026 | 2,227,119 | 0.18 |
| 100,000 | VZ Vendor Financing II BV* | 2.88% | 15/01/2029 | 86,450 | 0.01 |
| 2,000,000 | Westpac Banking Corp* | 3.46% | 04/04/2025 | 1,999,500 | 0.17 |
| 2,000,000 | Westpac Securities NZ Ltd* | 1.78% | 14/01/2026 | 1,950,504 | 0.16 |
| 5,000,000 | Wizz Air Finance Co BV* | 1.00% | 19/01/2026 | 4,746,455 | 0.40 |
| 100,000 | ZF Europe Finance BV* | 6.13% | 13/03/2029 | 105,909 | 0.01 |
| 100,000 | ZF Finance GmbH* | 2.00% | 06/05/2027 | 93,531 | 0.01 |
| Total Corporate Bonds | | | | 893,017,935 | 74.45 |
| Government Bonds 7.40% (31 December 2023: 7.59%) | | | | | |
| Euro | | | | | |
| 2,105,000 | Autonomous Community of Madrid Spain* | 3.46% | 30/04/2034 | 2,094,479 | 0.18 |
| 2,000,000 | Bank Gospodarstwa Krajowego* | 3.00% | 30/05/2029 | 1,941,512 | 0.16 |
| 1,000,000 | Bank Gospodarstwa Krajowego* | 4.00% | 08/09/2027 | 1,009,371 | 0.08 |
| 3,400,000 | Bulgaria Government International Bond* | 4.50% | 27/01/2033 | 3,539,281 | 0.30 |
| 1,470,000 | Bulgaria Government International Bond* | 4.88% | 13/05/2036 | 1,556,249 | 0.13 |
| 1,000,000 | Croatia Government International Bond* | 3.38% | 12/03/2034 | 984,084 | 0.08 |
| 2,695,000 | European Union* | 2.88% | 06/12/2027 | 2,683,979 | 0.22 |
| 4,077,000 | European Union* | 3.38% | 04/10/2039 | 4,057,287 | 0.34 |
| 1,292,000 | European Union* | 4.00% | 04/04/2044 | 1,382,556 | 0.12 |
| 2,900,000 | French Republic Government Bond OAT* | 1.50% | 25/05/2031 | 2,621,890 | 0.22 |
| 2,730,000 | Hellenic Republic Government Bond* | 3.38% | 15/06/2034 | 2,653,095 | 0.22 |
| 1,570,000 | Hellenic Republic Government Bond* | 4.13% | 15/06/2054 | 1,514,069 | 0.13 |
| 6,839,000 | Hellenic Republic Government Bond* | 4.38% | 18/07/2038 | 7,115,642 | 0.59 |
| 1,000,000 | Italy Buoni Poliennali Del Tesoro* | 0.25% | 15/03/2028 | 890,870 | 0.07 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value EUR | % of Net Assets |
|---|---|--------|---------------|----------------------|-----------------|
| Government Bonds 7.40% (31 December 2023: 7.59%) | | | | | |
| Euro (continued) | | | | | |
| 7,096,166 | Italy Buoni Poliennali Del Tesoro** | 0.55% | 21/05/2026 | 6,856,771 | 0.57 |
| 6,883,855 | Italy Buoni Poliennali Del Tesoro** | 1.30% | 15/05/2028 | 6,775,262 | 0.57 |
| 6,945,274 | Italy Buoni Poliennali Del Tesoro** | 1.40% | 26/05/2025 | 6,867,114 | 0.57 |
| 5,009,750 | Italy Buoni Poliennali Del Tesoro* | 2.00% | 14/03/2028 | 4,942,783 | 0.41 |
| 2,658,220 | Italy Buoni Poliennali Del Tesoro** | 3.10% | 15/09/2026 | 2,743,363 | 0.23 |
| 750,000 | Republic of Italy Government International Bond* | 5.13% | 31/07/2024 | 750,474 | 0.06 |
| 1,000,000 | Republic of Poland Government International Bond* | 3.63% | 11/01/2034 | 991,248 | 0.08 |
| 2,100,000 | Romanian Government International Bond* | 3.62% | 26/05/2030 | 1,933,872 | 0.16 |
| 1,000,000 | Romanian Government International Bond* | 3.88% | 29/10/2035 | 844,779 | 0.07 |
| 3,048,000 | Romanian Government International Bond* | 5.25% | 30/05/2032 | 2,973,946 | 0.25 |
| 3,613,000 | Romanian Government International Bond* | 5.63% | 22/02/2036 | 3,526,333 | 0.29 |
| 8,520,000 | Romanian Government International Bond* | 6.38% | 18/09/2033 | 8,874,841 | 0.74 |
| 2,200,000 | Romanian Government International Bond* | 6.63% | 27/09/2029 | 2,357,930 | 0.20 |
| 2,232,000 | Slovakia Government Bond* | 3.75% | 06/03/2034 | 2,238,656 | 0.19 |
| 2,026,000 | Spain Government Bond* | 3.45% | 31/10/2034 | 2,031,801 | 0.17 |
| Total Government Bonds | | | | 88,753,537 | 7.40 |
| Number of Shares | Security Description | | | Fair Value EUR | % of Net Assets |
| Investment Funds 1.18% (31 December 2023: 0.00%) | | | | | |
| Euro | | | | | |
| 1,117,000 | Neuberger Berman Euro Bond Absolute Return Fund | | | 11,259,360 | 0.94 |
| 293,000 | Neuberger Berman Euro Bond Fund | | | 2,924,140 | 0.24 |
| Total Investment Funds ^h | | | | 14,183,500 | 1.18 |
| Total Investments | | | | 1,129,276,941 | 94.15 |

Forward Currency Contracts 0.01% (31 December 2023: 0.03%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain EUR | % of Net Assets |
|--|-----------------|---------------|----------------------|-----------|---------------------|-----------------|
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 3,231,725 | € 3,341,728 | 18/07/2024 | Citibank NA | 1 | 17,944 | 0.00 |
| CHF 3,333,910 | € 3,449,871 | 18/07/2024 | Westpac Banking Corp | 8 | 16,032 | 0.00 |
| <i>USD Hedged Classes</i> | | | | | | |
| € 11,990,866 | US\$ 12,828,193 | 18/07/2024 | Citibank NA | 1 | 30,627 | 0.00 |
| € 11,993,213 | US\$ 12,828,193 | 18/07/2024 | Westpac Banking Corp | 1 | 32,975 | 0.01 |
| US\$ 14,129 | € 12,961 | 18/07/2024 | Westpac Banking Corp | 1 | 212 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts ^{oo} | | | | | 97,790 | 0.01 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Futures Contracts 0.09% (31 December 2023: 0.05%)

| Number of Contracts | Description | Unrealised Gain EUR | % of Net Assets |
|--|--|---------------------|-----------------|
| 226 | Euro-BOBL Future September 2024 | 264,420 | 0.02 |
| 230 | Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00 | 4,267 | 0.00 |
| (72) | Euro-OAT Future September 2024 | 64,080 | 0.01 |
| 1,477 | Euro-Schatz Future September 2024 | 731,115 | 0.06 |
| Total Unrealised Gain on Futures Contracts [‡] | | 1,063,882 | 0.09 |

Inflation Swap Contracts 0.03% (31 December 2023: 0.05%)

| Notional Amount | Expiration Date | Counterparty | Receive / (Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain EUR | % of Net Assets |
|---|-----------------|-------------------------------|------------------------------|------------|---------------|---------------------|-----------------|
| EUR 30,000,000 | 15/11/2033 | LCH Clearnet Ltd ¹ | (Pay) | 2.32% | CPTFEMU | 403,358 | 0.03 |
| Total Unrealised Gain on Inflation Swap Contracts [∞] | | | | | | 403,358 | 0.03 |

[#]Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

¹ Centrally cleared swap.

| | Fair Value EUR | % of Net Assets |
|--|----------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 1,130,841,971 | 94.28 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.01%) (31 December 2023: (0.25%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss EUR | % of Net Assets |
|---|----------------|---------------|----------------------|-----------|---------------------|-----------------|
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 25,800 | € 26,884 | 18/07/2024 | Westpac Banking Corp | 1 | (62) | (0.00) |
| € 855,581 | CHF 829,454 | 18/07/2024 | Westpac Banking Corp | 15 | (6,710) | (0.00) |
| <i>USD Hedged Classes</i> | | | | | | |
| US\$ 13,250,000 | € 12,385,141 | 18/07/2024 | Citibank NA | 1 | (31,635) | (0.00) |
| US\$ 14,250,000 | € 13,321,122 | 18/07/2024 | Westpac Banking Corp | 2 | (35,276) | (0.01) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (73,683) | (0.01) |

Futures Contracts (0.07%) (31 December 2023: (0.28%))

| Number of Contracts | Description | Unrealised Loss EUR | % of Net Assets |
|--|--|---------------------|-----------------|
| 73 | Euro-BTP Future September 2024 | (57,670) | (0.00) |
| (541) | Euro-Bund Future September 2024 | (550,180) | (0.05) |
| (95) | Euro-Buxl 30-Year Bond Future September 2024 | (286,900) | (0.02) |
| Total Unrealised Loss on Futures Contracts [‡] | | (894,750) | (0.07) |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Credit Default Swap Contracts (0.18%) (31 December 2023: (0.22%))

| Notional Amount | Expiration Date | Counterparty | Referenced Obligation | Fair Value EUR | % of Net Assets |
|---|-----------------|-----------------------------|---|--------------------|--------------------|
| EUR 27,200,000 | 20/06/2029 | ICE Clear U.S. ¹ | Buying default protection on iTRAXX Europe Crossover S41.V1 | (2,014,086) | (0.18) |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | (2,014,086) | (0.18) |

¹Centrally cleared swap.

Inflation Swap Contracts (0.03%) (31 December 2023: (0.03%))

| Notional Amount | Expiration Date | Counterparty | Receive /(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-------------------------------|--------------------------------|------------|---------------|------------------------|--------------------|
| EUR 26,000,000 | 18/04/2027 | LCH Clearnet Ltd ¹ | Receive | 2.26% | CPTFEMU | (153,345) | (0.01) |
| EUR 30,000,000 | 15/11/2028 | LCH Clearnet Ltd ¹ | Receive | 2.21% | CPTFEMU | (193,704) | (0.02) |
| Total Unrealised Loss on Inflation Swap Contracts [∞] | | | | | | (347,049) | (0.03) |

[#]Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

¹Centrally cleared swap.

Interest Rate Swap Contracts (0.04%) (31 December 2023: (0.03%))

| Notional Amount | Expiration Date | Counterparty | Receive /(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss EUR | % of Net Assets |
|---|-----------------|-------------------------------|--------------------------------|------------|---------------|------------------------|--------------------|
| EUR 12,479,054 | 30/08/2032 | LCH Clearnet Ltd ¹ | (Pay) | 2.22% | 6M EURIBOR | (541,636) | (0.04) |
| Total Unrealised Loss on Interest Rate Swap Contracts [∞] | | | | | | (541,636) | (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 Liabilities at Fair Value through Profit or Loss | (3,871,204) | (0.33) |
| Net Financial Assets at Fair Value through Profit or Loss | 1,126,970,767 | 93.95 |
| Other Net Assets | 72,527,232 | 6.05 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 1,199,497,999 | 100.00 |

Ultra Short Term Euro Bond - Schedule of Investments (Continued)

| Portfolio Analysis | EUR | % of Total Assets |
|--|----------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 892,387,346 | 72.81 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 221,460,685 | 18.07 |
| † Other transferable securities and/or money market instruments | 1,245,410 | 0.10 |
| μ Investment funds | 14,183,500 | 1.16 |
| ± Financial derivative instruments traded on a regulated market | 169,132 | 0.01 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (2,475,306) | (0.20) |
| Total Investments | 1,126,970,767 | 91.95 |

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 2.92% (31 December 2023: 4.75%) | | | |
| United States Dollar | | | |
| 684 | AbbVie Inc | 117,320 | 0.01 |
| 1,419 | Alibaba Group Holding Ltd ADR | 102,168 | 0.01 |
| 3,367 | APA Corp | 99,124 | 0.01 |
| 786 | Apple Inc | 165,547 | 0.02 |
| 798 | ArcBest Corp | 85,450 | 0.01 |
| 1,289 | Autodesk Inc | 318,963 | 0.04 |
| 191 | Axon Enterprise Inc | 56,200 | 0.01 |
| 3,384 | Best Buy Co Inc | 285,237 | 0.03 |
| 465 | BlackRock Inc Class A | 366,104 | 0.04 |
| 2,941 | Boston Scientific Corp | 226,486 | 0.03 |
| 69 | Boyd Gaming Corp | 3,802 | 0.00 |
| 880 | Brink's Co | 90,112 | 0.01 |
| 2,420 | Bunge Global SA | 258,383 | 0.03 |
| 877 | Cardinal Health Inc | 86,227 | 0.01 |
| 900 | CarMax Inc | 66,006 | 0.01 |
| 5,418 | CDW Corp | 1,212,765 | 0.14 |
| 2,597 | Charles Schwab Corp | 191,373 | 0.02 |
| 12,932 | Chemours Co | 291,875 | 0.03 |
| 1,900 | Chipotle Mexican Grill Inc Class A | 119,035 | 0.01 |
| 153 | Cintas Corp | 107,140 | 0.01 |
| 2,736 | Cleveland-Cliffs Inc | 42,107 | 0.00 |
| 2,772 | Commercial Metals Co | 152,432 | 0.02 |
| 1,980 | ConocoPhillips | 226,472 | 0.03 |
| 770 | Constellation Brands Inc Class A | 198,106 | 0.02 |
| 11,000 | Corning Inc | 427,350 | 0.05 |
| 3,441 | Coterra Energy Inc | 91,771 | 0.01 |
| 440 | Crocs Inc | 64,214 | 0.01 |
| 5,654 | CSX Corp | 189,126 | 0.02 |
| 1,850 | Darden Restaurants Inc | 279,942 | 0.03 |
| 16,472 | Devon Energy Corp | 780,773 | 0.09 |
| 924 | Diamondback Energy Inc | 184,976 | 0.02 |
| 517 | Dick's Sporting Goods Inc | 111,077 | 0.01 |
| 582 | Enovis Corp | 26,306 | 0.00 |
| 1,716 | EOG Resources Inc | 215,993 | 0.02 |
| 5,515 | EQT Corp | 203,945 | 0.02 |
| 895 | FedEx Corp | 268,357 | 0.03 |
| 2,140 | Fiserv Inc | 318,946 | 0.04 |
| 3,983 | Freeport-McMoRan Inc | 193,574 | 0.02 |
| 2,817 | Halliburton Co | 95,158 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|-----------------|-----------------|
| Equities 2.92% (31 December 2023: 4.75%) (continued) | | | |
| United States Dollar (continued) | | | |
| 108,704 | Herbalife Ltd | 1,129,435 | 0.13 |
| 7,369 | HF Sinclair Corp | 393,062 | 0.04 |
| 577 | Hilton Worldwide Holdings Inc | 125,901 | 0.01 |
| 33,365 | HP Inc | 1,168,442 | 0.13 |
| 1,264 | Insulet Corp | 255,075 | 0.03 |
| 7,960 | Kraft Heinz Co | 256,471 | 0.03 |
| 1,386 | Lear Corp | 158,295 | 0.02 |
| 380 | Lowe's Cos Inc | 83,775 | 0.01 |
| 5,804 | LyondellBasell Industries NV Class A | 555,211 | 0.06 |
| 2,860 | ManpowerGroup Inc | 199,628 | 0.02 |
| 10,788 | Marathon Oil Corp | 309,292 | 0.03 |
| 132 | Martin Marietta Materials Inc | 71,518 | 0.01 |
| 330 | Mastercard Inc Class A | 145,583 | 0.02 |
| 2,200 | Matador Resources Co | 131,120 | 0.01 |
| 143 | Meta Platforms Inc Class A | 72,103 | 0.01 |
| 1,140 | Morgan Stanley | 110,797 | 0.01 |
| 3,520 | Murphy Oil Corp | 145,165 | 0.02 |
| 288 | Netflix Inc | 194,365 | 0.02 |
| 10,457 | Neurocrine Biosciences Inc | 1,439,615 | 0.16 |
| 2,667 | Norwegian Cruise Line Holdings Ltd | 50,113 | 0.01 |
| 1,534 | NRG Energy Inc | 119,437 | 0.01 |
| 4,533 | Nucor Corp | 716,577 | 0.08 |
| 8,822 | ON Semiconductor Corp | 604,748 | 0.07 |
| 23,969 | ONEOK Inc | 1,954,672 | 0.22 |
| 6,221 | Peabody Energy Corp | 137,608 | 0.02 |
| 24,206 | PG&E Corp | 422,637 | 0.05 |
| 1,498 | Prudential Financial Inc | 175,551 | 0.02 |
| 19,134 | Range Resources Corp | 641,563 | 0.07 |
| 660 | Reliance Inc | 188,496 | 0.02 |
| 1,452 | Ross Stores Inc | 211,005 | 0.02 |
| 616 | Ryder System Inc | 76,310 | 0.01 |
| 3,080 | SEI Investments Co | 199,245 | 0.02 |
| 5,402 | Semtech Corp | 161,412 | 0.02 |
| 2,511 | ServiceNow Inc | 1,975,328 | 0.22 |
| 10,853 | Sibanye Stillwater Ltd ADR | 47,211 | 0.01 |
| 1,497 | Skyworks Solutions Inc | 159,550 | 0.02 |
| 1,299 | State Street Corp | 96,126 | 0.01 |
| 2,377 | T Rowe Price Group Inc | 274,092 | 0.03 |
| 618 | Take-Two Interactive Software Inc | 96,093 | 0.01 |
| 2,561 | Targa Resources Corp | 329,806 | 0.04 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | | Fair Value US\$ | % of Net Assets | |
|--|--|---------------|--------------------|-----------------|-----------------|
| Equities 2.92% (31 December 2023: 4.75%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 220 | TD SYNEX Corp | | 25,388 | 0.00 | |
| 594 | Tenet Healthcare Corp | | 79,020 | 0.01 | |
| 330 | Texas Roadhouse Inc Class A | | 56,664 | 0.01 | |
| 608 | Thor Industries Inc | | 56,818 | 0.01 | |
| 3,864 | Trip.com Group Ltd ADR | | 181,608 | 0.02 | |
| 3,116 | Unum Group | | 159,259 | 0.02 | |
| 8,512 | Viatis Inc | | 90,483 | 0.01 | |
| 3,503 | Voya Financial Inc | | 249,238 | 0.03 | |
| 2,602 | Western Digital Corp | | 197,154 | 0.02 | |
| 190 | Wingstop Inc | | 80,305 | 0.01 | |
| 11,533 | Winnebago Industries Inc | | 625,089 | 0.07 | |
| 1,311 | Wynn Resorts Ltd | | 117,334 | 0.01 | |
| 17,968 | Xerox Holdings Corp | | 208,788 | 0.02 | |
| | Total Equities * | | 26,029,523 | 2.92 | |
| Real Estate Investment Trusts 0.16% (31 December 2023: 0.07%) | | | | | |
| United States Dollar | | | | | |
| 8,447 | Simon Property Group Inc | | 1,282,255 | 0.14 | |
| 4,600 | Tanger Inc | | 124,706 | 0.02 | |
| | Total Real Estate Investment Trusts * | | 1,406,961 | 0.16 | |
| Number of Shares | Security Description | Maturity Date | Fair Value US\$ | % of Net Assets | |
| Participatory Notes 0.02% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 150 | BNP Paribas Issuance BV | 08/08/2025 | 145,624 | 0.02 | |
| | Total Participatory Notes ** | | 145,624 | 0.02 | |
| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
| Treasury Bills 45.36% (31 December 2023: 43.48%) | | | | | |
| United States Dollar | | | | | |
| 15,000,000 | United States Treasury Bill | 0.00% | 11/07/2024 | 14,978,139 | 1.68 |
| 110,000,000 | United States Treasury Bill | 0.00% | 18/07/2024 | 109,727,032 | 12.29 |
| 75,000,000 | United States Treasury Bill | 0.00% | 01/08/2024 | 74,661,616 | 8.36 |
| 75,000,000 | United States Treasury Bill | 0.00% | 13/08/2024 | 74,530,882 | 8.35 |
| 130,000,000 | United States Treasury Bill | 0.00% | 20/08/2024 | 129,053,437 | 14.46 |
| 2,000,000 | United States Treasury Bill | 0.00% | 22/08/2024 | 1,984,922 | 0.22 |
| | Total Treasury Bills ** | | 404,936,028 | 45.36 | |

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 7.40% (31 December 2023: 7.41%) | | | | | |
| Euro | | | | | |
| 500,000 | BNP Paribas SA** | 0.00% | 03/01/2025 | 726,164 | 0.08 |
| Total Euro | | | | 726,164 | 0.08 |
| Japanese Yen | | | | | |
| 100,000,000 | INFRONEER Holdings Inc* | 0.00% | 30/03/2029 | 612,645 | 0.07 |
| 120,000,000 | Nippon Steel Corp* | 0.00% | 05/10/2026 | 1,031,705 | 0.11 |
| 200,000,000 | Taiyo Yuden Co Ltd* | 0.00% | 18/10/2030 | 1,401,840 | 0.16 |
| Total Japanese Yen | | | | 3,046,190 | 0.34 |
| United States Dollar | | | | | |
| 1,500,000 | Alamo Re Ltd** | 6.00% | 07/06/2027 | 1,473,825 | 0.16 |
| 3,000,000 | Alamo Re Ltd** | 13.76% | 07/06/2026 | 2,992,875 | 0.34 |
| 2,250,000 | Atlas Capital Reinsurance 2022 Designated Activity Co** | 15.05% | 06/06/2025 | 2,214,394 | 0.25 |
| 2,250,000 | Blue Halo Re Ltd* | 15.11% | 24/02/2025 | 2,051,662 | 0.23 |
| 750,000 | Blue Ridge Re Ltd** | 13.36% | 08/01/2027 | 739,144 | 0.08 |
| 3,000,000 | Bonanza RE Ltd** | 13.81% | 08/01/2026 | 3,025,125 | 0.34 |
| 1,400,000 | Cape Lookout Re Ltd** | 13.37% | 05/04/2027 | 1,386,210 | 0.16 |
| 750,000 | Cape Lookout Re Ltd** | 13.79% | 28/04/2026 | 754,012 | 0.08 |
| 2,400,000 | Cape Lookout Re Ltd** | 14.96% | 28/03/2025 | 2,337,600 | 0.26 |
| 2,750,000 | Gateway Re II Ltd** | 14.26% | 27/04/2026 | 2,848,175 | 0.32 |
| 1,500,000 | Herbie Re Ltd** | 14.66% | 08/07/2024 | 1,497,750 | 0.17 |
| 2,000,000 | Herbie Re Ltd** | 15.07% | 08/01/2025 | 1,890,400 | 0.21 |
| 1,500,000 | Herbie Re Ltd** | 23.65% | 06/06/2025 | 1,192,500 | 0.13 |
| 2,000,000 | Hestia Re Ltd** | 15.43% | 22/04/2025 | 1,932,900 | 0.22 |
| 3,000,000 | Hestia Re Ltd** | 16.10% | 07/04/2026 | 2,938,275 | 0.33 |
| 3,800,000 | Kilimanjaro III Re Ltd** | 10.61% | 25/06/2025 | 3,768,840 | 0.42 |
| 1,420,000 | Montoya Re Ltd* | 12.45% | 07/04/2025 | 1,391,636 | 0.16 |
| 1,500,000 | Pelican IV Re Ltd** | 5.85% | 07/05/2027 | 26,363 | 0.00 |
| 2,500,000 | Purple Re Ltd** | 18.16% | 24/04/2026 | 2,554,875 | 0.29 |
| 1,685,000 | Residential Reinsurance 2021 Ltd** | 9.25% | 06/06/2025 | 1,612,924 | 0.18 |
| 1,425,000 | Residential Reinsurance 2021 Ltd** | 10.88% | 06/06/2025 | 1,334,370 | 0.15 |
| 1,000,000 | Residential Reinsurance 2021 Ltd* | 15.30% | 06/06/2025 | 912,750 | 0.10 |
| 3,000,000 | Residential Reinsurance 2022 Ltd** | 15.72% | 06/12/2026 | 3,017,025 | 0.34 |
| 2,450,000 | Sanders Re III Ltd** | 11.11% | 07/04/2028 | 2,418,885 | 0.27 |
| 3,000,000 | Sanders Re III Ltd* | 18.36% | 07/04/2026 | 2,714,625 | 0.30 |
| 3,250,000 | Sussex Capital UK Pcc Ltd** | 13.71% | 08/01/2025 | 3,118,781 | 0.35 |
| 3,000,000 | Tailwind RE Ltd* | 14.31% | 08/01/2025 | 2,825,475 | 0.32 |
| 2,000,000 | Titania RE Ltd** | 17.89% | 27/02/2026 | 2,051,300 | 0.23 |
| 1,000,000 | Ursa Re II Ltd** | 10.36% | 16/06/2025 | 998,850 | 0.11 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|----------------------|--------|---------------|--------------------|-----------------|
| Corporate Bonds 7.40% (31 December 2023: 7.41%) (continued) | | | | | |
| United States Dollar (continued) | | | | | |
| 2,000,000 | Ursa Re II Ltd** | 12.36% | 06/12/2025 | 2,063,850 | 0.23 |
| 2,250,000 | Veraison Re Ltd** | 10.11% | 08/03/2027 | 2,248,031 | 0.25 |
| Total United States Dollar | | | | 62,333,427 | 6.98 |
| Total Corporate Bonds | | | | 66,105,781 | 7.40 |
| Total Investments | | | | 498,623,917 | 55.86 |

Forward Currency Contracts 2.39% (31 December 2023: 5.65%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| AUD 760,000 | ¥ 79,281,102 | 18/09/2024 | Barclays Bank Plc | 14 | 9,716 | 0.00 |
| AUD 2,160,000 | US\$ 1,440,770 | 18/09/2024 | Barclays Bank Plc | 22 | 4,714 | 0.00 |
| AUD 1,370,000 | US\$ 906,253 | 18/09/2024 | BNP Paribas | 1 | 10,559 | 0.00 |
| AUD 9,870,000 | ¥ 1,013,033,909 | 18/09/2024 | Citibank NA | 19 | 230,497 | 0.03 |
| AUD 1,380,000 | US\$ 919,766 | 18/09/2024 | Citibank NA | 11 | 3,737 | 0.00 |
| AUD 1,040,000 | ¥ 107,813,251 | 18/09/2024 | JPMorgan Chase Bank | 11 | 17,553 | 0.00 |
| AUD 34,000,000 | ¥ 3,552,323,792 | 10/07/2024 | JPMorgan Chase Bank | 10 | 600,846 | 0.06 |
| AUD 33,100,000 | US\$ 22,045,236 | 10/07/2024 | JPMorgan Chase Bank | 8 | 64,753 | 0.00 |
| AUD 19,807,919 | € 12,242,187 | 10/07/2024 | JPMorgan Chase Bank | 9 | 105,796 | 0.01 |
| AUD 48,400,000 | NZD 52,615,737 | 10/07/2024 | JPMorgan Chase Bank | 5 | 268,672 | 0.04 |
| AUD 36,800,000 | CAD 33,391,354 | 10/07/2024 | JPMorgan Chase Bank | 4 | 174,272 | 0.03 |
| AUD 3,815,024 | £ 2,000,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | 20,021 | 0.00 |
| AUD 230,000 | US\$ 153,634 | 18/09/2024 | Royal Bank of Canada | 1 | 284 | 0.00 |
| AUD 290,000 | ¥ 30,040,450 | 18/09/2024 | Royal Bank of Scotland | 4 | 5,039 | 0.00 |
| AUD 1,080,000 | US\$ 717,646 | 18/09/2024 | State Street Bank and Trust Co | 6 | 5,095 | 0.00 |
| AUD 760,000 | ¥ 78,370,315 | 18/09/2024 | State Street Bank and Trust Co | 6 | 15,445 | 0.00 |
| AUD 370,000 | US\$ 247,095 | 18/09/2024 | UBS AG | 3 | 512 | 0.00 |
| AUD 170,000 | ¥ 17,567,053 | 18/09/2024 | UBS AG | 3 | 3,222 | 0.00 |
| BRL 2,803,939 | US\$ 500,000 | 02/08/2024 | JPMorgan Chase Bank | 3 | 2,928 | 0.00 |
| BRL 19,233,555 | US\$ 3,459,957 | 02/07/2024 | UBS AG | 1 | 2,772 | 0.00 |
| CAD 400,000 | US\$ 291,347 | 18/09/2024 | Barclays Bank Plc | 3 | 1,524 | 0.00 |
| CAD 180,000 | US\$ 131,607 | 18/09/2024 | Citibank NA | 4 | 187 | 0.00 |
| CAD 30,000 | US\$ 21,920 | 02/07/2024 | Goldman Sachs International | 1 | 4 | 0.00 |
| CAD 22,100,000 | US\$ 16,091,587 | 10/07/2024 | JPMorgan Chase Bank | 4 | 62,285 | 0.01 |
| CAD 15,715,968 | € 10,625,000 | 10/07/2024 | JPMorgan Chase Bank | 8 | 95,952 | 0.00 |
| CAD 32,837,413 | ¥ 3,752,813,899 | 10/07/2024 | JPMorgan Chase Bank | 10 | 644,119 | 0.07 |
| CAD 700,000 | US\$ 512,242 | 18/09/2024 | Royal Bank of Canada | 3 | 283 | 0.00 |
| CAD 770,000 | US\$ 563,762 | 18/09/2024 | State Street Bank and Trust Co | 3 | 16 | 0.00 |
| CHF 4,250,000 | US\$ 4,717,477 | 10/07/2024 | JPMorgan Chase Bank | 2 | 16,653 | 0.00 |
| CHF 4,234,029 | £ 3,708,333 | 10/07/2024 | JPMorgan Chase Bank | 7 | 28,413 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| CHF 9,500,000 | ¥ 1,641,855,473 | 10/07/2024 | JPMorgan Chase Bank | 3 | 362,965 | 0.05 |
| CHF 9,308,814 | € 9,625,000 | 10/07/2024 | JPMorgan Chase Bank | 4 | 49,808 | 0.00 |
| CLP 95,087,407 | US\$ 100,000 | 01/08/2024 | JPMorgan Chase Bank | 1 | 704 | 0.00 |
| COP 417,263,549 | US\$ 100,000 | 22/07/2024 | JPMorgan Chase Bank | 1 | 297 | 0.00 |
| COP 418,448,547 | US\$ 100,000 | 02/08/2024 | JPMorgan Chase Bank | 1 | 396 | 0.00 |
| € 23,350,000 | ¥ 3,955,706,199 | 10/07/2024 | JPMorgan Chase Bank | 12 | 413,561 | 0.06 |
| € 125,000 | CHF 119,795 | 10/07/2024 | JPMorgan Chase Bank | 1 | 577 | 0.00 |
| € 875,000 | CAD 1,280,644 | 10/07/2024 | JPMorgan Chase Bank | 2 | 2,048 | 0.00 |
| € 15,000,000 | US\$ 16,045,288 | 10/07/2024 | JPMorgan Chase Bank | 2 | 36,899 | 0.01 |
| € 900,000 | PLN 3,866,416 | 10/07/2024 | JPMorgan Chase Bank | 4 | 3,215 | 0.00 |
| € 125,000 | SEK 1,400,971 | 10/07/2024 | JPMorgan Chase Bank | 1 | 1,677 | 0.00 |
| € 3,200,000 | £ 2,704,561 | 10/07/2024 | JPMorgan Chase Bank | 3 | 11,869 | 0.00 |
| € 800,000 | HUF 314,746,284 | 10/07/2024 | JPMorgan Chase Bank | 4 | 3,833 | 0.00 |
| € 50,822 | PLN 220,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | 4 | 0.00 |
| € 60,000 | US\$ 64,506 | 18/09/2024 | State Street Bank and Trust Co | 1 | 46 | 0.00 |
| £ 687,500 | US\$ 868,806 | 10/07/2024 | JPMorgan Chase Bank | 1 | 304 | 0.00 |
| £ 567,504 | CHF 638,261 | 10/07/2024 | JPMorgan Chase Bank | 2 | 6,449 | 0.00 |
| £ 14,375,000 | ¥ 2,865,820,182 | 10/07/2024 | JPMorgan Chase Bank | 10 | 334,910 | 0.05 |
| £ 31,414,168 | € 36,855,000 | 10/07/2024 | JPMorgan Chase Bank | 5 | 198,609 | 0.03 |
| HUF 36,869,280 | US\$ 100,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | 24 | 0.00 |
| INR 46,210,000 | US\$ 552,761 | 18/09/2024 | BNP Paribas | 3 | 234 | 0.00 |
| INR 647,090,000 | US\$ 7,728,740 | 18/09/2024 | Citibank NA | 12 | 14,997 | 0.00 |
| INR 55,770,000 | US\$ 666,858 | 18/09/2024 | HSBC Bank Plc | 3 | 543 | 0.00 |
| INR 8,352,748 | US\$ 100,000 | 01/08/2024 | JPMorgan Chase Bank | 1 | 117 | 0.00 |
| INR 58,526,836 | US\$ 700,000 | 22/07/2024 | JPMorgan Chase Bank | 2 | 1,764 | 0.00 |
| INR 8,345,437 | US\$ 100,000 | 03/07/2024 | JPMorgan Chase Bank | 2 | 85 | 0.00 |
| INR 169,815,104 | US\$ 2,031,976 | 10/07/2024 | JPMorgan Chase Bank | 3 | 5,079 | 0.00 |
| INR 42,387,858 | US\$ 507,994 | 08/07/2024 | JPMorgan Chase Bank | 3 | 474 | 0.00 |
| INR 1,135,702,797 | US\$ 13,583,739 | 05/07/2024 | JPMorgan Chase Bank | 1 | 37,767 | 0.01 |
| INR 6,160,000 | US\$ 73,631 | 18/09/2024 | Royal Bank of Scotland | 1 | 86 | 0.00 |
| INR 304,670,000 | US\$ 3,641,721 | 18/09/2024 | UBS AG | 13 | 4,272 | 0.00 |
| ¥ 1,970,000 | US\$ 12,386 | 18/09/2024 | Citibank NA | 1 | 10 | 0.00 |
| KRW 14,880,000 | US\$ 10,815 | 19/09/2024 | BNP Paribas | 1 | 30 | 0.00 |
| KRW 834,938,094 | US\$ 600,000 | 18/07/2024 | JPMorgan Chase Bank | 1 | 6,299 | 0.00 |
| KRW 416,597,390 | US\$ 300,000 | 12/07/2024 | JPMorgan Chase Bank | 1 | 2,415 | 0.00 |
| KRW 827,796,512 | US\$ 600,000 | 02/08/2024 | JPMorgan Chase Bank | 8 | 1,621 | 0.00 |
| KRW 138,859,384 | US\$ 100,000 | 15/07/2024 | JPMorgan Chase Bank | 1 | 817 | 0.00 |
| KRW 137,807,373 | US\$ 100,000 | 22/07/2024 | JPMorgan Chase Bank | 1 | 93 | 0.00 |
| KRW 138,951,384 | US\$ 100,000 | 25/07/2024 | JPMorgan Chase Bank | 1 | 941 | 0.00 |
| KRW 139,039,384 | US\$ 100,000 | 01/08/2024 | JPMorgan Chase Bank | 1 | 1,044 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|--------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| KRW 138,885,060 | US\$ 100,000 | 11/07/2024 | JPMorgan Chase Bank | 1 | 813 | 0.00 |
| KRW 13,851,302,485 | US\$ 10,000,000 | 03/07/2024 | JPMorgan Chase Bank | 3 | 61,339 | 0.01 |
| KRW 4,016,148,949 | US\$ 2,900,000 | 05/07/2024 | JPMorgan Chase Bank | 2 | 16,472 | 0.00 |
| KRW 138,893,012 | US\$ 100,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | 813 | 0.00 |
| KRW 553,935,237 | US\$ 400,000 | 29/07/2024 | JPMorgan Chase Bank | 5 | 2,494 | 0.00 |
| KRW 25,310,000 | US\$ 18,348 | 19/09/2024 | Royal Bank of Scotland | 1 | 97 | 0.00 |
| MXN 3,810,000 | US\$ 202,304 | 18/09/2024 | Deutsche Bank AG | 1 | 3,495 | 0.00 |
| MXN 41,000,000 | US\$ 2,176,265 | 10/07/2024 | JPMorgan Chase Bank | 4 | 63,250 | 0.01 |
| MXN 66,966,240 | US\$ 3,574,860 | 18/09/2024 | Royal Bank of Canada | 1 | 42,341 | 0.01 |
| NOK 880,000 | US\$ 82,692 | 18/09/2024 | Citibank NA | 2 | 120 | 0.00 |
| NOK 33,043,952 | € 2,875,000 | 10/07/2024 | JPMorgan Chase Bank | 3 | 21,682 | 0.00 |
| NOK 31,000,000 | SEK 30,578,712 | 10/07/2024 | JPMorgan Chase Bank | 6 | 23,509 | 0.00 |
| NOK 20,293,569 | US\$ 1,900,000 | 10/07/2024 | JPMorgan Chase Bank | 4 | 6,349 | 0.00 |
| NOK 2,710,000 | US\$ 254,303 | 18/09/2024 | State Street Bank and Trust Co | 3 | 719 | 0.00 |
| NOK 3,410,000 | US\$ 318,764 | 18/09/2024 | UBS AG | 1 | 2,132 | 0.00 |
| NZD 19,800,000 | ¥ 1,894,518,062 | 10/07/2024 | JPMorgan Chase Bank | 9 | 273,281 | 0.03 |
| PHP 640,000 | US\$ 10,850 | 18/09/2024 | UBS AG | 1 | 93 | 0.00 |
| PLN 3,040,000 | € 699,704 | 18/09/2024 | Barclays Bank Plc | 4 | 2,697 | 0.00 |
| PLN 3,800,000 | US\$ 937,305 | 18/09/2024 | BNP Paribas | 3 | 7,051 | 0.00 |
| PLN 2,020,000 | € 466,343 | 18/09/2024 | Deutsche Bank AG | 1 | 278 | 0.00 |
| PLN 650,000 | US\$ 161,481 | 18/09/2024 | Deutsche Bank AG | 1 | 54 | 0.00 |
| PLN 230,000 | US\$ 57,119 | 18/09/2024 | HSBC Bank Plc | 1 | 40 | 0.00 |
| PLN 1,726,122 | € 400,000 | 10/07/2024 | JPMorgan Chase Bank | 3 | 492 | 0.00 |
| PLN 5,790,000 | € 1,326,061 | 18/09/2024 | JPMorgan Chase Bank | 1 | 12,237 | 0.00 |
| PLN 1,211,259 | US\$ 300,000 | 10/07/2024 | JPMorgan Chase Bank | 2 | 1,284 | 0.00 |
| PLN 600,000 | US\$ 148,635 | 18/09/2024 | State Street Bank and Trust Co | 3 | 474 | 0.00 |
| PLN 1,420,000 | € 326,609 | 18/09/2024 | State Street Bank and Trust Co | 2 | 1,504 | 0.00 |
| PLN 200,000 | US\$ 49,570 | 18/09/2024 | UBS AG | 1 | 134 | 0.00 |
| RON 64,848,030 | € 12,966,001 | 18/09/2024 | UBS AG | 1 | 1,551 | 0.01 |
| SEK 2,848,396 | € 250,000 | 10/07/2024 | JPMorgan Chase Bank | 2 | 1,034 | 0.00 |
| SEK 103,649,291 | NOK 103,000,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | 115,446 | 0.01 |
| SEK 1,065,164 | US\$ 100,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | 620 | 0.00 |
| TRY 79,690,159 | € 2,070,000 | 18/09/2024 | Barclays Bank Plc | 2 | 5,027 | 0.01 |
| TRY 16,156,831 | € 420,000 | 18/09/2024 | BNP Paribas | 4 | 678 | 0.00 |
| TRY 6,592,846 | € 170,000 | 18/09/2024 | Citibank NA | 2 | 1,764 | 0.00 |
| TRY 5,100,000 | US\$ 142,783 | 18/09/2024 | Citibank NA | 1 | 65 | 0.00 |
| TRY 10,771,964 | € 280,000 | 18/09/2024 | Deutsche Bank AG | 3 | 473 | 0.00 |
| TRY 108,500,000 | US\$ 3,100,000 | 26/08/2024 | Goldman Sachs International | 1 | 15,985 | 0.00 |
| TRY 119,103,930 | US\$ 3,325,407 | 18/09/2024 | JPMorgan Chase Bank | 1 | 10,621 | 0.00 |
| TRY 189,997,272 | US\$ 5,700,000 | 10/07/2024 | JPMorgan Chase Bank | 8 | 45,615 | 0.00 |
| TRY 119,173,844 | US\$ 3,630,000 | 01/07/2024 | UBS AG | 1 | 5,178 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-----------------|---------------|---------------------|-----------|----------------------|-----------------|
| TRY 18,884,474 | € 490,000 | 18/09/2024 | UBS AG | 4 | 1,768 | 0.00 |
| TWD 6,493,025 | US\$ 200,000 | 02/08/2024 | JPMorgan Chase Bank | 2 | 198 | 0.00 |
| US\$ 2,263,995 | € 2,100,000 | 18/09/2024 | Barclays Bank Plc | 27 | 4,676 | 0.00 |
| US\$ 705,307 | CZK 16,280,000 | 18/09/2024 | Barclays Bank Plc | 3 | 7,421 | 0.00 |
| US\$ 1,193,297 | HUF 439,860,000 | 18/09/2024 | Barclays Bank Plc | 2 | 2,888 | 0.00 |
| US\$ 315,830 | BRL 1,730,000 | 18/09/2024 | Barclays Bank Plc | 9 | 7,082 | 0.00 |
| US\$ 29,305 | CAD 40,000 | 18/09/2024 | Barclays Bank Plc | 1 | 18 | 0.00 |
| US\$ 225,147 | CHF 200,000 | 18/09/2024 | Barclays Bank Plc | 2 | 429 | 0.00 |
| US\$ 61,350 | NZD 100,000 | 18/09/2024 | Barclays Bank Plc | 1 | 416 | 0.00 |
| US\$ 759,585 | ¥ 118,630,000 | 18/09/2024 | Barclays Bank Plc | 19 | 13,101 | 0.00 |
| US\$ 102,051 | CLP 95,900,000 | 23/09/2024 | Barclays Bank Plc | 2 | 516 | 0.00 |
| US\$ 1,374,054 | £ 1,080,000 | 18/09/2024 | Barclays Bank Plc | 11 | 8,028 | 0.00 |
| US\$ 27,718 | KRW 37,880,000 | 19/09/2024 | Barclays Bank Plc | 1 | 112 | 0.00 |
| US\$ 1,960,886 | ILS 7,260,000 | 18/09/2024 | BNP Paribas | 5 | 26,878 | 0.00 |
| US\$ 442,692 | € 410,000 | 18/09/2024 | BNP Paribas | 4 | 1,585 | 0.00 |
| US\$ 154,589 | SEK 1,630,000 | 18/09/2024 | BNP Paribas | 1 | 43 | 0.00 |
| US\$ 1,508,801 | CZK 34,940,000 | 18/09/2024 | BNP Paribas | 13 | 11,005 | 0.00 |
| US\$ 7,041,499 | ¥ 1,090,990,000 | 18/09/2024 | BNP Paribas | 5 | 176,391 | 0.02 |
| US\$ 82,596 | MXN 1,520,000 | 18/09/2024 | BNP Paribas | 2 | 493 | 0.00 |
| US\$ 798,708 | £ 630,000 | 18/09/2024 | BNP Paribas | 2 | 1,860 | 0.00 |
| US\$ 1,655,666 | ¥ 258,690,000 | 18/09/2024 | Citibank NA | 42 | 27,848 | 0.00 |
| US\$ 82,119 | NOK 870,000 | 18/09/2024 | Citibank NA | 1 | 248 | 0.00 |
| US\$ 460,274 | NZD 750,000 | 18/09/2024 | Citibank NA | 7 | 3,272 | 0.00 |
| US\$ 1,465,213 | CZK 33,820,000 | 18/09/2024 | Citibank NA | 14 | 15,429 | 0.00 |
| US\$ 62,740 | HUF 23,110,000 | 18/09/2024 | Citibank NA | 1 | 197 | 0.00 |
| US\$ 51,259 | CAD 70,000 | 18/09/2024 | Citibank NA | 2 | 7 | 0.00 |
| US\$ 6,319,203 | £ 4,970,000 | 18/09/2024 | Citibank NA | 39 | 32,945 | 0.00 |
| US\$ 92,606 | MXN 1,710,000 | 18/09/2024 | Citibank NA | 2 | 240 | 0.00 |
| US\$ 553,990 | CHF 490,000 | 18/09/2024 | Citibank NA | 8 | 3,432 | 0.00 |
| US\$ 43,197 | ILS 160,000 | 18/09/2024 | Citibank NA | 1 | 575 | 0.00 |
| US\$ 23,349 | CLP 21,690,000 | 23/09/2024 | Citibank NA | 1 | 385 | 0.00 |
| US\$ 432,293 | € 400,000 | 18/09/2024 | Citibank NA | 4 | 1,945 | 0.00 |
| US\$ 4,073,365 | SGD 5,490,000 | 18/09/2024 | Citibank NA | 15 | 7,210 | 0.00 |
| US\$ 363,223 | SEK 3,810,000 | 18/09/2024 | Citibank NA | 2 | 1,982 | 0.00 |
| US\$ 281,270 | KRW 385,730,000 | 19/09/2024 | Citibank NA | 2 | 161 | 0.00 |
| US\$ 58,319 | SEK 610,000 | 18/09/2024 | Deutsche Bank AG | 1 | 483 | 0.00 |
| US\$ 462,375 | ILS 1,720,000 | 18/09/2024 | Deutsche Bank AG | 7 | 4,180 | 0.00 |
| US\$ 90,026 | ZAR 1,650,000 | 18/09/2024 | Deutsche Bank AG | 1 | 207 | 0.00 |
| US\$ 460,401 | SGD 620,000 | 18/09/2024 | Deutsche Bank AG | 3 | 1,199 | 0.00 |
| US\$ 83,186 | THB 3,030,000 | 18/09/2024 | Deutsche Bank AG | 1 | 84 | 0.00 |
| US\$ 56,248 | ¥ 8,760,000 | 18/09/2024 | Deutsche Bank AG | 2 | 1,125 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|-------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 123,822 | CHF 110,000 | 18/09/2024 | Deutsche Bank AG | 1 | 227 | 0.00 |
| US\$ 1,008,064 | BRL 5,520,000 | 18/09/2024 | Deutsche Bank AG | 20 | 22,929 | 0.00 |
| US\$ 11,429 | MXN 210,000 | 18/09/2024 | Deutsche Bank AG | 1 | 86 | 0.00 |
| US\$ 107,706 | € 100,000 | 18/09/2024 | Deutsche Bank AG | 3 | 120 | 0.00 |
| US\$ 824,561 | £ 650,000 | 18/09/2024 | Deutsche Bank AG | 5 | 2,415 | 0.00 |
| US\$ 1,723,867 | £ 1,360,000 | 18/09/2024 | Goldman Sachs International | 10 | 3,684 | 0.00 |
| US\$ 26,289,244 | € 24,100,000 | 30/09/2024 | Goldman Sachs International | 6 | 346,309 | 0.05 |
| US\$ 84,392 | MXN 1,560,000 | 18/09/2024 | Goldman Sachs International | 3 | 128 | 0.00 |
| US\$ 9,350,207 | ¥ 1,460,000,000 | 05/07/2024 | Goldman Sachs International | 4 | 269,857 | 0.03 |
| US\$ 5,099,436 | £ 4,000,000 | 30/09/2024 | Goldman Sachs International | 2 | 39,636 | 0.01 |
| US\$ 19,250,000 | CNY 138,703,950 | 19/09/2024 | Goldman Sachs International | 1 | 133,445 | 0.02 |
| US\$ 3,379,105 | BRL 18,240,000 | 18/09/2024 | Goldman Sachs International | 3 | 123,874 | 0.02 |
| US\$ 146,216 | CZK 3,390,000 | 18/09/2024 | Goldman Sachs International | 2 | 895 | 0.00 |
| US\$ 156,942 | ¥ 24,440,000 | 18/09/2024 | Goldman Sachs International | 4 | 3,152 | 0.00 |
| US\$ 50,690 | £ 40,000 | 18/09/2024 | HSBC Bank Plc | 1 | 97 | 0.00 |
| US\$ 600,000 | COP 2,465,275,284 | 08/07/2024 | JPMorgan Chase Bank | 2 | 5,959 | 0.00 |
| US\$ 78,255,800 | CNY 568,439,814 | 10/07/2024 | JPMorgan Chase Bank | 7 | 339,141 | 0.04 |
| US\$ 100,000 | KRW 137,411,626 | 15/07/2024 | JPMorgan Chase Bank | 1 | 234 | 0.00 |
| US\$ 100,000 | KRW 137,138,062 | 17/07/2024 | JPMorgan Chase Bank | 1 | 421 | 0.00 |
| US\$ 3,944,563 | AUD 5,900,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | 3,508 | 0.00 |
| US\$ 48,939 | NZD 80,000 | 18/09/2024 | JPMorgan Chase Bank | 1 | 192 | 0.00 |
| US\$ 600,000 | KRW 825,396,569 | 18/07/2024 | JPMorgan Chase Bank | 5 | 630 | 0.00 |
| US\$ 300,000 | KRW 412,855,191 | 12/07/2024 | JPMorgan Chase Bank | 3 | 301 | 0.00 |
| US\$ 100,000 | COP 395,898,445 | 12/07/2024 | JPMorgan Chase Bank | 1 | 4,675 | 0.00 |
| US\$ 2,269 | COP 9,071,197 | 15/07/2024 | JPMorgan Chase Bank | 1 | 86 | 0.00 |
| US\$ 8,500,000 | NOK 89,720,602 | 10/07/2024 | JPMorgan Chase Bank | 6 | 71,778 | 0.01 |
| US\$ 400,000 | CLP 376,934,162 | 02/08/2024 | JPMorgan Chase Bank | 2 | 803 | 0.00 |
| US\$ 300,000 | TWD 9,708,644 | 08/07/2024 | JPMorgan Chase Bank | 1 | 837 | 0.00 |
| US\$ 100,000 | KRW 136,316,961 | 11/07/2024 | JPMorgan Chase Bank | 1 | 1,051 | 0.00 |
| US\$ 100,000 | PLN 395,257 | 10/07/2024 | JPMorgan Chase Bank | 1 | 1,685 | 0.00 |
| US\$ 100,000 | CLP 94,219,000 | 25/07/2024 | JPMorgan Chase Bank | 1 | 209 | 0.00 |
| US\$ 300,000 | CLP 280,776,000 | 24/07/2024 | JPMorgan Chase Bank | 1 | 2,617 | 0.00 |
| US\$ 29,712,618 | CAD 40,600,000 | 10/07/2024 | JPMorgan Chase Bank | 4 | 36,272 | 0.00 |
| US\$ 20,902,158 | £ 16,463,069 | 10/07/2024 | JPMorgan Chase Bank | 11 | 90,202 | 0.00 |
| US\$ 100,000 | CLP 92,559,000 | 08/07/2024 | JPMorgan Chase Bank | 1 | 1,951 | 0.00 |
| US\$ 16,417,999 | CHF 14,625,000 | 10/07/2024 | JPMorgan Chase Bank | 10 | 127,018 | 0.01 |
| US\$ 300,000 | CLP 274,701,285 | 05/07/2024 | JPMorgan Chase Bank | 2 | 8,993 | 0.00 |
| US\$ 100,000 | CLP 91,671,124 | 03/07/2024 | JPMorgan Chase Bank | 1 | 2,885 | 0.00 |
| US\$ 56,240 | CHF 50,000 | 18/09/2024 | JPMorgan Chase Bank | 1 | 61 | 0.00 |
| US\$ 5,482,202 | CNY 39,624,899 | 19/09/2024 | JPMorgan Chase Bank | 1 | 20,991 | 0.00 |
| US\$ 100,000 | KRW 137,339,626 | 10/07/2024 | JPMorgan Chase Bank | 1 | 314 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|-------------------|--------------------|---------------|------------------------|-----------|----------------------|-----------------|
| US\$ 535,922 | ILS 2,000,000 | 18/09/2024 | JPMorgan Chase Bank | 8 | 3,137 | 0.00 |
| US\$ 10,800,000 | KRW 14,849,356,104 | 03/07/2024 | JPMorgan Chase Bank | 1 | 13,692 | 0.00 |
| US\$ 13,300,000 | BRL 70,926,043 | 02/07/2024 | JPMorgan Chase Bank | 99 | 530,769 | 0.06 |
| US\$ 10,783 | € 10,000 | 18/09/2024 | JPMorgan Chase Bank | 1 | 24 | 0.00 |
| US\$ 111,170,462 | € 103,007,813 | 10/07/2024 | JPMorgan Chase Bank | 8 | 731,071 | 0.09 |
| US\$ 100,000 | COP 416,295,449 | 26/07/2024 | JPMorgan Chase Bank | 1 | 4 | 0.00 |
| US\$ 100,000 | CLP 91,594,594 | 15/07/2024 | JPMorgan Chase Bank | 1 | 2,980 | 0.00 |
| US\$ 100,000 | COP 414,762,445 | 22/07/2024 | JPMorgan Chase Bank | 1 | 304 | 0.00 |
| US\$ 11,548,886 | MXN 205,000,000 | 10/07/2024 | JPMorgan Chase Bank | 4 | 351,309 | 0.04 |
| US\$ 100,000 | CLP 91,853,001 | 12/07/2024 | JPMorgan Chase Bank | 1 | 2,703 | 0.00 |
| US\$ 6,900,000 | TWD 223,148,600 | 05/07/2024 | JPMorgan Chase Bank | 4 | 22,689 | 0.00 |
| US\$ 200,000 | TWD 6,488,085 | 03/07/2024 | JPMorgan Chase Bank | 2 | 19 | 0.00 |
| US\$ 3,800,000 | ILS 14,119,582 | 10/07/2024 | JPMorgan Chase Bank | 4 | 50,895 | 0.01 |
| US\$ 93,932 | ZAR 1,720,000 | 18/09/2024 | JPMorgan Chase Bank | 1 | 303 | 0.00 |
| US\$ 2,500,000 | HUF 905,799,661 | 10/07/2024 | JPMorgan Chase Bank | 7 | 42,630 | 0.01 |
| US\$ 47,395,859 | ¥ 7,444,602,109 | 10/07/2024 | JPMorgan Chase Bank | 11 | 1,059,285 | 0.13 |
| US\$ 3,100,000 | KRW 4,241,734,963 | 05/07/2024 | JPMorgan Chase Bank | 2 | 19,711 | 0.00 |
| US\$ 10,399 | MXN 190,000 | 18/09/2024 | JPMorgan Chase Bank | 1 | 136 | 0.00 |
| US\$ 8,063,401 | NZD 13,187,240 | 10/07/2024 | JPMorgan Chase Bank | 10 | 27,769 | 0.00 |
| US\$ 6,800,000 | SGD 9,191,381 | 10/07/2024 | JPMorgan Chase Bank | 4 | 15,321 | 0.00 |
| US\$ 17,902,274 | ¥ 2,876,715,875 | 01/07/2024 | JPMorgan Chase Bank | 1 | 18,923 | 0.00 |
| US\$ 200,000 | SEK 2,084,136 | 10/07/2024 | JPMorgan Chase Bank | 1 | 3,124 | 0.00 |
| US\$ 5,400,000 | TWD 174,595,343 | 24/07/2024 | JPMorgan Chase Bank | 1 | 18,141 | 0.00 |
| US\$ 200,000 | CZK 4,544,048 | 10/07/2024 | JPMorgan Chase Bank | 2 | 5,522 | 0.00 |
| US\$ 200,000 | TWD 6,481,234 | 29/07/2024 | JPMorgan Chase Bank | 2 | 191 | 0.00 |
| US\$ 4,300,000 | BRL 23,757,414 | 02/08/2024 | JPMorgan Chase Bank | 1 | 38,754 | 0.01 |
| US\$ 100,000 | ZAR 1,812,132 | 10/07/2024 | JPMorgan Chase Bank | 1 | 818 | 0.00 |
| US\$ 635,835 | £ 500,000 | 10/09/2024 | Nomura | 1 | 3,452 | 0.00 |
| US\$ 12,412,295 | € 11,500,000 | 10/09/2024 | Nomura | 1 | 44,456 | 0.01 |
| US\$ 6,943,300 | SGD 9,350,000 | 18/09/2024 | Royal Bank of Canada | 3 | 18,240 | 0.00 |
| US\$ 4,587,887 | KRW 6,287,500,000 | 19/09/2024 | Royal Bank of Canada | 3 | 5,741 | 0.00 |
| US\$ 45,563,087 | CNY 329,276,922 | 19/09/2024 | Royal Bank of Canada | 2 | 181,247 | 0.02 |
| US\$ 64,106 | BRL 350,000 | 18/09/2024 | Royal Bank of Canada | 2 | 1,643 | 0.00 |
| US\$ 15,167,143 | HKD 118,116,419 | 19/09/2024 | Royal Bank of Canada | 1 | 4,560 | 0.00 |
| US\$ 24,457 | NZD 40,000 | 18/09/2024 | Royal Bank of Scotland | 1 | 84 | 0.00 |
| US\$ 1,007,517 | SGD 1,360,000 | 18/09/2024 | Royal Bank of Scotland | 3 | 235 | 0.00 |
| US\$ 835,525 | CZK 19,420,000 | 18/09/2024 | Royal Bank of Scotland | 9 | 3,035 | 0.00 |
| US\$ 258,039 | ¥ 40,170,000 | 18/09/2024 | Royal Bank of Scotland | 6 | 5,267 | 0.00 |
| US\$ 326,307 | CHF 290,000 | 18/09/2024 | Royal Bank of Scotland | 3 | 467 | 0.00 |
| US\$ 2,148,760 | € 1,990,000 | 18/09/2024 | Royal Bank of Scotland | 3 | 7,785 | 0.00 |
| US\$ 22,006 | CAD 30,000 | 18/09/2024 | Société Générale | 1 | 40 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 812,446 | CHF 720,000 | 18/09/2024 | State Street Bank and Trust Co | 12 | 3,461 | 0.00 |
| US\$ 710,536 | £ 560,000 | 18/09/2024 | State Street Bank and Trust Co | 8 | 2,226 | 0.00 |
| US\$ 116,262 | NZD 190,000 | 18/09/2024 | State Street Bank and Trust Co | 2 | 489 | 0.00 |
| US\$ 805,942 | ¥ 126,440,000 | 18/09/2024 | State Street Bank and Trust Co | 27 | 10,307 | 0.00 |
| US\$ 139,011 | SEK 1,460,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | 583 | 0.00 |
| US\$ 23,397 | CLP 21,790,000 | 23/09/2024 | State Street Bank and Trust Co | 1 | 327 | 0.00 |
| US\$ 690,633 | € 640,000 | 18/09/2024 | State Street Bank and Trust Co | 9 | 2,079 | 0.00 |
| US\$ 72,006 | BRL 390,000 | 18/09/2024 | State Street Bank and Trust Co | 3 | 2,404 | 0.00 |
| US\$ 4,091,260 | CHF 3,630,000 | 18/09/2024 | UBS AG | 8 | 12,632 | 0.00 |
| US\$ 56,661 | CLP 53,400,000 | 23/09/2024 | UBS AG | 2 | 123 | 0.00 |
| US\$ 29,218 | BRL 160,000 | 18/09/2024 | UBS AG | 1 | 663 | 0.00 |
| US\$ 559,196 | HUF 206,470,000 | 18/09/2024 | UBS AG | 2 | 419 | 0.00 |
| US\$ 3,630,000 | BRL 19,233,555 | 02/07/2024 | UBS AG | 1 | 167,271 | 0.02 |
| US\$ 425,144 | ILS 1,580,000 | 18/09/2024 | UBS AG | 7 | 4,244 | 0.00 |
| US\$ 164,946 | £ 130,000 | 18/09/2024 | UBS AG | 2 | 517 | 0.00 |
| US\$ 321,855 | KRW 441,260,000 | 19/09/2024 | UBS AG | 2 | 277 | 0.00 |
| US\$ 722,713 | € 670,000 | 18/09/2024 | UBS AG | 8 | 1,882 | 0.00 |
| US\$ 538,923 | CZK 12,400,000 | 18/09/2024 | UBS AG | 3 | 7,364 | 0.00 |
| ZAR 1,320,000 | US\$ 71,326 | 18/09/2024 | BNP Paribas | 1 | 529 | 0.00 |
| ZAR 620,000 | US\$ 33,139 | 18/09/2024 | Citibank NA | 1 | 611 | 0.00 |
| ZAR 360,000 | US\$ 19,510 | 18/09/2024 | Deutsche Bank AG | 1 | 87 | 0.00 |
| ZAR 1,420,000 | US\$ 76,815 | 18/09/2024 | Goldman Sachs International | 1 | 483 | 0.00 |
| ZAR 64,707,921 | US\$ 3,500,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | 41,609 | 0.00 |
| ZAR 1,380,000 | US\$ 74,841 | 18/09/2024 | Royal Bank of Canada | 2 | 281 | 0.00 |
| ZAR 4,930,000 | US\$ 263,236 | 18/09/2024 | State Street Bank and Trust Co | 1 | 5,132 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 2,811,012 | US\$ 3,109,864 | 18/07/2024 | State Street Bank and Trust Co | 1 | 24,505 | 0.00 |
| CHF 2,815,728 | US\$ 3,117,495 | 18/07/2024 | UBS AG | 2 | 22,133 | 0.00 |
| CHF 17,315 | US\$ 19,115 | 18/07/2024 | Westpac Banking Corp | 4 | 191 | 0.00 |
| US\$ 20,502 | CHF 18,242 | 18/07/2024 | UBS AG | 3 | 161 | 0.00 |
| US\$ 75,684 | CHF 66,814 | 18/07/2024 | Westpac Banking Corp | 2 | 1,185 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 41,710,378 | US\$ 44,619,155 | 18/07/2024 | UBS AG | 2 | 118,101 | 0.01 |
| € 151,875 | US\$ 162,451 | 18/07/2024 | Westpac Banking Corp | 8 | 444 | 0.00 |
| US\$ 88,224 | € 81,913 | 18/07/2024 | Goldman Sachs International | 1 | 367 | 0.00 |
| US\$ 333,538 | € 309,633 | 18/07/2024 | UBS AG | 2 | 1,435 | 0.00 |
| US\$ 3,166,720 | € 2,920,204 | 18/07/2024 | Westpac Banking Corp | 43 | 34,598 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 4,412,176 | US\$ 5,514,461 | 18/07/2024 | Goldman Sachs International | 1 | 63,511 | 0.01 |
| £ 667,533,347 | US\$ 834,142,082 | 18/07/2024 | State Street Bank and Trust Co | 5 | 9,768,598 | 1.09 |
| £ 4,241,185 | US\$ 5,303,816 | 18/07/2024 | Westpac Banking Corp | 15 | 57,984 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>GBP Hedged Classes (continued)</i> | | | | | | |
| US\$ 4,018,293 | £ 3,155,902 | 18/07/2024 | Goldman Sachs International | 1 | 28,531 | 0.00 |
| US\$ 4,816,759 | £ 3,799,090 | 18/07/2024 | State Street Bank and Trust Co | 1 | 13,864 | 0.00 |
| US\$ 9,568,047 | £ 7,493,318 | 18/07/2024 | UBS AG | 2 | 94,826 | 0.01 |
| US\$ 166,750,820 | £ 131,171,611 | 18/07/2024 | Westpac Banking Corp | 39 | 920,712 | 0.10 |
| <i>JPY Hedged Classes</i> | | | | | | |
| US\$ 490,407 | ¥ 76,904,023 | 18/07/2024 | UBS AG | 3 | 11,134 | 0.00 |
| US\$ 391,794 | ¥ 59,531,831 | 18/07/2024 | Westpac Banking Corp | 2 | 20,787 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 10,914 | US\$ 8,057 | 18/07/2024 | Westpac Banking Corp | 4 | 2 | 0.00 |
| US\$ 28 | SGD 38 | 18/07/2024 | Goldman Sachs International | 1 | 0 | 0.00 |
| US\$ 40 | SGD 53 | 18/07/2024 | UBS AG | 2 | 0 | 0.00 |
| US\$ 5,266 | SGD 7,090 | 18/07/2024 | Westpac Banking Corp | 6 | 30 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 21,375,358 | 2.39 |

Futures Contracts 0.83% (31 December 2023: 1.13%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|---------------------|--|----------------------|-----------------|
| (1) | 3 Month CORRA Future December 2024 | 82 | 0.00 |
| 165 | 3 Month CORRA Future September 2025 | 11,026 | 0.00 |
| (138) | 3 Month SOFR Future December 2024 | 47,663 | 0.01 |
| 121 | 3 Month SOFR Future June 2025 | 1,258 | 0.00 |
| (1,034) | 3 Month SOFR Future March 2025 | 751,419 | 0.08 |
| 715 | 3 Month SONIA Future December 2024 | 92,076 | 0.01 |
| (6) | 3 Month SONIA Future June 2025 | 344 | 0.00 |
| (721) | 30 Day Federal Funds Future August 2024 | 31,273 | 0.00 |
| (278) | 3-Month Euro EURIBOR Future December 2024 | 394,066 | 0.04 |
| 152 | 3-Month Euro EURIBOR Future December 2025 | 12,171 | 0.00 |
| 154 | 3-Month Euro EURIBOR Future July 2024 | 6,391 | 0.00 |
| 208 | 3-Month Euro EURIBOR Future June 2025 | 18,477 | 0.00 |
| 223 | 3-Month Euro EURIBOR Future March 2025 | 18,372 | 0.00 |
| 152 | 3-Month Euro EURIBOR Future March 2026 | 9,165 | 0.00 |
| (174) | 3-Month Euro EURIBOR Future September 2024 | 290,085 | 0.03 |
| 152 | 3-Month Euro EURIBOR Future September 2025 | 15,051 | 0.00 |
| (1,600) | 3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.50 | 71,819 | 0.01 |
| (1,600) | 3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.38 | 94,234 | 0.01 |
| (143) | 90-Day Bank Bill Future December 2024 | 21,198 | 0.00 |
| (39) | 90-Day Bank Bill Future June 2025 | 243 | 0.00 |
| (136) | 90-Day Bank Bill Future March 2025 | 22,570 | 0.00 |
| (368) | Australian Government Bond 10-Year Future September 2024 | 41,166 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Futures Contracts 0.83% (31 December 2023: 1.13%) (continued)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|---------------------|---|----------------------|-----------------|
| (604) | Australian Government Bond 3-Year Future September 2024 | 215,801 | 0.02 |
| (162) | British Pound Currency Future September 2024 | 66,401 | 0.01 |
| 36 | Canadian Dollar Currency Future September 2024 | 2,428 | 0.00 |
| (43) | CBOE VIX Index Future August 2024 | 5,651 | 0.00 |
| (2) | CBOE VIX Index Future October 2024 | 445 | 0.00 |
| 16 | Chinese Yuan Renminbi Currency Future September 2024 | 3,253 | 0.00 |
| 67 | DAX Index Future September 2024 | 110,230 | 0.01 |
| (32) | DJIA Mini E-CBOT Future September 2024 | 22,209 | 0.00 |
| 61 | Dollar Index Future September 2024 | 58,790 | 0.01 |
| 1 | E-mini Consumer Discretionary Future September 2024 | 700 | 0.00 |
| (1) | E-mini Euro Future September 2024 | 250 | 0.00 |
| 1 | E-mini Health Care Future September 2024 | 60 | 0.00 |
| 7 | E-mini Industrial Future September 2024 | 2,918 | 0.00 |
| 3 | E-mini Russell 2000 Index Future September 2024 | 181 | 0.00 |
| (14) | Euro Currency Future September 2024 | 494 | 0.00 |
| (890) | Euro FX Currency Future September 2024 | 455,182 | 0.05 |
| (112) | Euro STOXX Bank Index Future September 2024 | 2,086 | 0.00 |
| 7 | Euro/Japanese Yen Currency Future September 2024 | 11,338 | 0.00 |
| 39 | Euro-BTP Future July 2024 | 3,386 | 0.00 |
| (186) | Euro-BTP Future September 2024 | 171,360 | 0.02 |
| (20) | Euro-BTP Call Option on Future August 2024, Strike Price EUR 120.50 | 2,396 | 0.00 |
| (80) | Euro-BTP Put Option on Future August 2024, Strike Price EUR 111.00 | 7,694 | 0.00 |
| (299) | Euro-Bund Future September 2024 | 273,601 | 0.03 |
| (150) | Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 133.50 | 16,467 | 0.00 |
| (150) | Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 134.00 | 18,331 | 0.00 |
| 100 | Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 131.50 | 22,811 | 0.00 |
| 160 | Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 132.00 | 60,398 | 0.01 |
| (28) | Euro-Buxl 30-Year Bond Future September 2024 | 48,700 | 0.01 |
| (196) | Euro-OAT Future September 2024 | 169,808 | 0.02 |
| 185 | Euro-Schatz Future September 2024 | 23,407 | 0.00 |
| 161 | FSC Nifty 50 Index Future July 2024 | 104,895 | 0.01 |
| (1) | FTSE 100 Index Future September 2024 | 1,611 | 0.00 |
| (190) | FTSE China A50 Index Future July 2024 | 8,717 | 0.00 |
| (22) | FTSE/JSE Top 40 Index Future September 2024 | 6,002 | 0.00 |
| (32) | Hang Seng China Enterprises Index Future July 2024 | 70 | 0.00 |
| 9 | Hang Seng Index Call Option on Future July 2024, Strike Price HKD 18,000.00 | 604 | 0.00 |
| 1 | Indian Rupee Currency Future July 2024 | 16 | 0.00 |
| (112) | Japan Government 10-Year Bond (OSE) Future September 2024 | 73,107 | 0.01 |
| (184) | Japanese Yen Currency Future September 2024 | 271,305 | 0.03 |
| 3 | JPX-Nikkei Index 400 Futures September 2024 | 979 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Futures Contracts 0.83% (31 December 2023: 1.13%) (continued)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| 70 | Mexican Peso Currency Future September 2024 | 42,905 | 0.01 |
| 91 | Mini- TOPIX Index Future September 2024 | 30,239 | 0.00 |
| (4) | MSCI China A 50 Index Future July 2024 | 3,160 | 0.00 |
| 49 | MSCI EAFE Index Future September 2024 | 37,390 | 0.00 |
| (3) | MSCI Emerging Markets Index Future September 2024 | 450 | 0.00 |
| 182 | MSCI Singapore Index Future July 2024 | 40,429 | 0.01 |
| (48) | Nasdaq 100 E-mini Future September 2024 | 106,786 | 0.01 |
| (151) | New Zealand Dollar Currency Future September 2024 | 18,217 | 0.00 |
| 16 | Nikkei 225 (CME) Future September 2024 | 58,875 | 0.01 |
| 22 | Nikkei 225 (OSE) Future September 2024 | 64,963 | 0.01 |
| 86 | Nikkei 225 (SGX) Future September 2024 | 245,651 | 0.03 |
| 269 | Nikkei 225 Mini Future September 2024 | 62,983 | 0.01 |
| 8 | Norwegian Krone Currency Future September 2024 | 827 | 0.00 |
| 3 | NYSE FANG+ Index Future September 2024 | 3,364 | 0.00 |
| 256 | OMXS30 Index Future July 2024 | 6,703 | 0.00 |
| (274) | S&P 500 E-mini Future September 2024 | 1,251,019 | 0.14 |
| 4 | S&P Real Estate Sector E-mini Future September 2024 | 925 | 0.00 |
| 32 | S&P/TSX 60 Index Future September 2024 | 46,150 | 0.01 |
| 123 | SGX FTSE Taiwan Future July 2024 | 70,991 | 0.01 |
| 42 | SK Hynix Inc December 2049 | 4,432 | 0.00 |
| (52) | Société Générale SSDF December 2024 | 5,016 | 0.00 |
| 28 | South African Rand Currency (CME) Future September 2024 | 11,375 | 0.00 |
| (140) | SPI 200 Index Future September 2024 | 138,028 | 0.02 |
| 4 | Swedish Krona Currency Future September 2024 | 5,360 | 0.00 |
| (287) | Swiss Franc Currency Future September 2024 | 130,128 | 0.02 |
| (46) | Swiss Market Index Future September 2024 | 38,905 | 0.00 |
| 90 | TOPIX Index Future September 2024 | 264,516 | 0.03 |
| (98) | Turkish Lira Currency Future August 2024 | 990 | 0.00 |
| (64) | United Kingdom Long Gilt Future September 2024 | 54,299 | 0.01 |
| 21 | United States Dollar/Chinese Yuan Renminbi Currency Future September 2024 | 5,908 | 0.00 |
| (66) | US Treasury 10-Year Ultra Future September 2024 | 34,344 | 0.00 |
| (607) | US Treasury 5-Year Note (CBT) Future September 2024 | 153,022 | 0.02 |
| (133) | US Treasury Long Bond (CBT) Future September 2024 | 131,391 | 0.02 |
| (47) | US Treasury Ultra Bond (CBT) Future September 2024 | 101,875 | 0.01 |
| (4) | VSTOXX Future July 2024 | 12,949 | 0.00 |
| 30 | Yen Denominated Nikkei Future September 2024 | 70,889 | 0.01 |
| Total Unrealised Gain on Futures Contracts [‡] | | 7,449,685 | 0.83 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Call Options | | | | |
| 200 | 12/07/2024 | 3 Month SOFR Call Option on Future, Strike Price \$96.50 [±] | 1,250 | 0.00 |
| 400 | 12/07/2024 | 3 Month SOFR Call Option on Future, Strike Price \$96.88 [±] | 2,500 | 0.00 |
| 100 | 13/12/2024 | 3 Month SONIA Call Option on Future, Strike Price GBP95.80 [±] | 10,271 | 0.00 |
| 1,500 | 13/12/2024 | 3 Month SONIA Call Option on Future, Strike Price GBP96.00 [±] | 94,808 | 0.01 |
| 300 | 16/08/2024 | 3 Month SONIA Call Option on Future, Strike Price GBP96.05 [±] | 0 | 0.00 |
| 13 | 17/01/2025 | AbbVie Inc, Strike Price \$180.00 [±] | 10,172 | 0.00 |
| 11 | 17/01/2025 | AbbVie Inc, Strike Price \$195.00 [±] | 4,070 | 0.00 |
| USD 5,000,000 | 20/12/2024 | Absolute Dispersion Basket, Strike Price 28.00% [∞] | 77,120 | 0.01 |
| EUR 1,000,000 | 20/12/2024 | Absolute Dispersion Basket, Strike Price 32.00% [∞] | 20,026 | 0.00 |
| 20,806 | 09/09/2024 | Advanced Energy Industries Inc, Strike Price \$111.45 [∞] | 126,121 | 0.02 |
| 130,036 | 14/03/2029 | Advanced Energy Industries Inc, Strike Price \$179.76 [∞] | 2,762,772 | 0.31 |
| 53,892 | 15/08/2025 | Akamai Technologies Inc, Strike Price \$104.07 [∞] | 477,853 | 0.05 |
| 33,950 | 21/08/2024 | Akamai Technologies Inc, Strike Price \$109.08 [∞] | 20,781 | 0.00 |
| 125,000 | 15/08/2025 | Akamai Technologies Inc, Strike Price \$150.00 [∞] | 193,671 | 0.02 |
| 121,230 | 21/06/2029 | Akamai Technologies Inc, Strike Price \$180.44 [∞] | 1,399,895 | 0.16 |
| JPY 900,000,000 | 05/09/2024 | Anair, Asset Swapped Convertible Option, recall spread: 52bps. [∞] | 5,639 | 0.00 |
| JPY 170,000,000 | 20/08/2024 | Anair, Asset Swapped Convertible Option, recall spread: 55bps. [∞] | 855 | 0.00 |
| 30 | 17/01/2025 | Apple Inc, Strike Price \$190.00 [±] | 92,025 | 0.01 |
| 26 | 17/01/2025 | Apple Inc, Strike Price \$205.00 [±] | 55,380 | 0.01 |
| 208 | 19/07/2024 | Apple Inc, Strike Price \$210.00 [±] | 107,640 | 0.01 |
| 15 | 17/01/2025 | ArcBest Corp, Strike Price \$130.00 [±] | 9,000 | 0.00 |
| 13 | 17/01/2025 | ArcBest Corp, Strike Price \$140.00 [±] | 5,070 | 0.00 |
| AUD 18,650,000 | 09/07/2024 | Australian Dollar/United States Dollar Currency Option, Strike Price \$0.68 [∞] | 7,311 | 0.00 |
| 7 | 17/01/2025 | Autodesk Inc, Strike Price \$280.00 [±] | 8,470 | 0.00 |
| 6 | 17/01/2025 | Autodesk Inc, Strike Price \$310.00 [±] | 4,440 | 0.00 |
| 7 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$280.00 [±] | 30,030 | 0.00 |
| 6 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$300.00 [±] | 19,020 | 0.00 |
| 62 | 17/01/2025 | Best Buy Co Inc, Strike Price \$82.50 [±] | 53,010 | 0.01 |
| 52 | 17/01/2025 | Best Buy Co Inc, Strike Price \$90.00 [±] | 27,690 | 0.00 |
| 12 | 19/07/2024 | Boeing Co, Strike Price \$185.00 [±] | 4,680 | 0.00 |
| 77 | 17/01/2025 | Boston Scientific Corp, Strike Price \$75.00 [±] | 56,595 | 0.01 |
| 67 | 17/01/2025 | Boston Scientific Corp, Strike Price \$80.00 [±] | 29,815 | 0.00 |
| 62 | 19/07/2024 | Boyd Gaming Corp, Strike Price \$55.00 [±] | 8,060 | 0.00 |
| 67 | 20/12/2024 | Boyd Gaming Corp, Strike Price \$70.00 [±] | 4,690 | 0.00 |
| 88 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$70.00 [±] | 7,480 | 0.00 |
| 58 | 20/12/2024 | Boyd Gaming Corp, Strike Price \$75.00 [±] | 1,885 | 0.00 |
| 23 | 23 | Boyd Gaming Corp, Strike Price \$75.00 [±] | 977 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Call Options (continued) | | | | |
| 47 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$80.00 ± | 1,527 | 0.00 |
| 41 | 20/12/2024 | Brink's Co, Strike Price \$105.00 ± | 30,955 | 0.00 |
| 51 | 20/12/2024 | Brink's Co, Strike Price \$95.00 ± | 68,085 | 0.01 |
| 49 | 17/01/2025 | Bunge Global SA, Strike Price \$115.00 ± | 25,235 | 0.00 |
| 41 | 17/01/2025 | Bunge Global SA, Strike Price \$125.00 ± | 10,455 | 0.00 |
| 38 | 17/01/2025 | Callon Petroleum Co, Strike Price \$38.00 ± | 3,895 | 0.00 |
| 33 | 17/01/2025 | Callon Petroleum Co, Strike Price \$40.00 ± | 2,178 | 0.00 |
| 18 | 17/01/2025 | Cardinal Health Inc, Strike Price \$115.00 ± | 3,600 | 0.00 |
| 15 | 17/01/2025 | Cardinal Health Inc, Strike Price \$125.00 ± | 2,775 | 0.00 |
| 43 | 17/01/2025 | CarMax Inc, Strike Price \$90.00 ± | 11,932 | 0.00 |
| 37 | 17/01/2025 | CarMax Inc, Strike Price \$97.50 ± | 7,215 | 0.00 |
| 60 | 17/01/2025 | Charles Schwab Corp, Strike Price \$65.00 ± | 73,200 | 0.01 |
| 78 | 17/01/2025 | Charles Schwab Corp, Strike Price \$70.00 ± | 70,785 | 0.01 |
| 21 | 17/01/2025 | Charles Schwab Corp, Strike Price \$77.50 ± | 10,290 | 0.00 |
| 5 | 19/07/2024 | Charles Schwab Corp, Strike Price \$78.00 ± | 350 | 0.00 |
| 400 | 26/07/2024 | Charles Schwab Corp, Strike Price \$78.00 ± | 33,800 | 0.00 |
| 40 | 19/07/2024 | Charles Schwab Corp, Strike Price \$95.00 ± | 220 | 0.00 |
| 106 | 17/01/2025 | Chemours Co, Strike Price \$35.00 ± | 3,710 | 0.00 |
| 95 | 17/01/2025 | Chemours Co, Strike Price \$37.00 ± | 2,375 | 0.00 |
| 150 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$50.00 ± | 246,750 | 0.03 |
| 100 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$54.00 ± | 125,000 | 0.02 |
| 7 | 20/12/2024 | Cintas Corp, Strike Price \$730.00 ± | 23,450 | 0.00 |
| 6 | 20/12/2024 | Cintas Corp, Strike Price \$800.00 ± | 7,140 | 0.00 |
| 71 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$22.00 ± | 2,698 | 0.00 |
| 55 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$25.00 ± | 1,017 | 0.00 |
| 76 | 20/12/2024 | Commercial Metals Co, Strike Price \$60.00 ± | 17,860 | 0.00 |
| 65 | 20/12/2024 | Commercial Metals Co, Strike Price \$65.00 ± | 7,150 | 0.00 |
| 117,000 | 20/11/2026 | Confluent Inc, Strike Price \$138.02 ∞ | 41,760 | 0.01 |
| 117,000 | 18/12/2026 | Confluent Inc, Strike Price \$138.02 ∞ | 48,823 | 0.01 |
| 116,000 | 15/01/2027 | Confluent Inc, Strike Price \$138.02 ∞ | 57,321 | 0.01 |
| 500 | 17/01/2025 | Confluent Inc, Strike Price \$45.00 ± | 58,750 | 0.01 |
| 11,700 | 20/11/2026 | Confluent Inc, Strike Price \$76.14 ∞ | 29,907 | 0.00 |
| 11,700 | 18/12/2026 | Confluent Inc, Strike Price \$76.28 ∞ | 31,829 | 0.00 |
| 11,600 | 15/01/2027 | Confluent Inc, Strike Price \$76.41 ∞ | 33,389 | 0.00 |
| 60,469 | 15/01/2027 | Conmed Corp, Strike Price \$110.88 ∞ | 368,605 | 0.04 |
| 10,078 | 19/01/2027 | Conmed Corp, Strike Price \$110.88 ∞ | 61,792 | 0.01 |
| 210,000 | 15/01/2027 | Conmed Corp, Strike Price \$249.05 ∞ | 106,930 | 0.01 |
| 38 | 17/01/2025 | ConocoPhillips, Strike Price \$145.00 ± | 3,952 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|--------------------|--------------------|
| Call Options (continued) | | | | |
| 34 | 17/01/2025 | ConocoPhillips, Strike Price \$155.00 ± | 1,734 | 0.00 |
| 20 | 17/01/2025 | Constellation Brands Inc, Strike Price \$280.00 ± | 18,600 | 0.00 |
| 17 | 17/01/2025 | Constellation Brands Inc, Strike Price \$310.00 ± | 5,610 | 0.00 |
| 160 | 17/01/2025 | Corning Inc, Strike Price \$35.00 ± | 86,400 | 0.01 |
| 144 | 17/01/2025 | Corning Inc, Strike Price \$37.00 ± | 59,040 | 0.01 |
| 62 | 17/01/2025 | Coterra Energy Inc, Strike Price \$27.00 ± | 12,245 | 0.00 |
| 50 | 17/01/2025 | Coterra Energy Inc, Strike Price \$30.00 ± | 4,375 | 0.00 |
| 30 | 20/12/2024 | Crocs Inc, Strike Price \$135.00 ± | 75,900 | 0.01 |
| 24 | 20/12/2024 | Crocs Inc, Strike Price \$150.00 ± | 40,440 | 0.01 |
| 162 | 17/01/2025 | CSX Corp, Strike Price \$37.50 ± | 13,770 | 0.00 |
| 126 | 17/01/2025 | CSX Corp, Strike Price \$42.50 ± | 1,575 | 0.00 |
| JPY 130,000,000 | 16/11/2029 | Cybag, Asset Swapped Convertible Option, recall spread: 170bps. ∞ | 60,341 | 0.01 |
| JPY 300,000,000 | 14/09/2028 | Daifuku Co Ltd, Asset Swapped Convertible Option, recall spread: 80bps. ∞ | 269,231 | 0.03 |
| JPY 40,000,000 | 13/09/2030 | Daifuku Co Ltd, Asset Swapped Convertible Option, recall spread: 75bps. ∞ | 54,891 | 0.01 |
| 35 | 17/01/2025 | Darden Restaurants Inc, Strike Price \$170.00 ± | 10,938 | 0.00 |
| 29 | 17/01/2025 | Darden Restaurants Inc, Strike Price \$185.00 ± | 2,900 | 0.00 |
| 120,000 | 20/12/2024 | DB Energy SA, Strike Price EUR9.75 ∞ | 9,079 | 0.00 |
| 2,173,493 | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR21.13 ∞ | 7,816,568 | 0.88 |
| 2,173,493 | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR21.97 ∞ | 6,198,620 | 0.70 |
| 33 | 17/01/2025 | Devon Energy Corp, Strike Price \$47.50 ± | 10,807 | 0.00 |
| 27 | 17/01/2025 | Devon Energy Corp, Strike Price \$52.50 ± | 5,332 | 0.00 |
| 91 | 17/01/2025 | Devon Energy Corp, Strike Price \$57.50 ± | 8,600 | 0.00 |
| 77 | 17/01/2025 | Devon Energy Corp, Strike Price \$62.50 ± | 4,004 | 0.00 |
| 24 | 17/01/2025 | Diamondback Energy Inc, Strike Price \$224.22 ± | 17,520 | 0.00 |
| 19 | 17/01/2025 | Diamondback Energy Inc, Strike Price \$244.22 ± | 6,698 | 0.00 |
| 19 | 20/12/2024 | Dick's Sporting Goods Inc, Strike Price \$220.00 ± | 40,660 | 0.01 |
| 15 | 20/12/2024 | Dick's Sporting Goods Inc, Strike Price \$240.00 ± | 19,950 | 0.00 |
| 29 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$60.00 ± | 6,815 | 0.00 |
| 67 | 20/12/2024 | Dine Brands Global Inc, Strike Price \$65.00 ± | 7,203 | 0.00 |
| 48 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$65.00 ± | 6,240 | 0.00 |
| 57 | 20/12/2024 | Dine Brands Global Inc, Strike Price \$70.00 ± | 2,423 | 0.00 |
| 21 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$70.00 ± | 1,522 | 0.00 |
| EUR 1,400,000 | 19/12/2025 | Dual digital option: Euro Stoxx 50 and Euro Stoxx 50 Index Dividend, Strike Price EUR155.00 ∞ | 275,412 | 0.03 |
| USD 4,200,000 | 20/09/2024 | Dual digital option: Euro Stoxx 50 and S&P 500 Index, Strike Price \$0.02 ∞ | 26,460 | 0.00 |
| USD 1,000,000 | 21/02/2025 | Dual digital option: S&P 500 Index and EUR/USD spot rate, Down and In Strike Price \$5,935.72 and 1.03 ∞ | 34,269 | 0.00 |
| USD 1,100,000 | 21/02/2025 | Dual digital option: S&P 500 Index and EUR/USD spot rate, Down and In Strike Price \$5,986.56 and 1.03 ∞ | 60,785 | 0.01 |
| USD 680,000 | 20/09/2024 | Dual digital option: S&P 500 Index and SOFR rate, Down and In, Strike Price \$4,518.19 and \$4.20 ∞ | 3,222 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Call Options (continued) | | | | |
| USD 600,000 | 20/12/2024 | Dual digital option: S&P 500 Index and SOFR rate, Down and In, Strike Price \$5,091.00 and \$3.44 [∞] | 23,351 | 0.00 |
| 103,656 | 30/10/2024 | Enovis Corp, Strike Price \$47.45 [∞] | 276,082 | 0.03 |
| 334,375 | 29/08/2028 | Enovis Corp, Strike Price \$89.72 [∞] | 1,604,297 | 0.18 |
| 110,000 | 17/09/2027 | Envestnet Inc, Strike Price \$110.74 [∞] | 574,136 | 0.07 |
| 110,000 | 15/10/2027 | Envestnet Inc, Strike Price \$110.74 [∞] | 599,316 | 0.07 |
| 110,000 | 19/11/2027 | Envestnet Inc, Strike Price \$110.74 [∞] | 631,098 | 0.07 |
| 92,400 | 15/10/2027 | Envestnet Inc, Strike Price \$72.69 [∞] | 1,362,228 | 0.15 |
| 36 | 17/01/2025 | EOG Resources Inc, Strike Price \$146.00 [±] | 10,890 | 0.00 |
| 30 | 17/01/2025 | EOG Resources Inc, Strike Price \$158.50 [±] | 3,900 | 0.00 |
| 77 | 17/01/2025 | EQT Corp, Strike Price \$40.00 [±] | 15,400 | 0.00 |
| 67 | 17/01/2025 | EQT Corp, Strike Price \$43.00 [±] | 8,777 | 0.00 |
| 555 | 20/12/2024 | Euro Stoxx 50 Dividend Index Call Option on Future, Strike Price EUR160.00 [±] | 75,542 | 0.01 |
| 349 | 19/07/2024 | Euro Stoxx 50 Index, Strike Price EUR4,925.00 [±] | 256,592 | 0.03 |
| 380 | 17/12/2027 | Euro Stoxx 50 Index, Strike Price EUR5,100.00 [±] | 2,070,942 | 0.23 |
| 740 | 16/08/2024 | Euro Stoxx 50 Index, Strike Price EUR5,250.00 [±] | 49,965 | 0.01 |
| EUR 5,000,000 | 23/12/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.08 [∞] | 1,019 | 0.00 |
| 9 | 17/01/2025 | FedEx Corp, Strike Price \$270.00 [±] | 39,735 | 0.01 |
| 15 | 17/01/2025 | FedEx Corp, Strike Price \$280.00 [±] | 56,662 | 0.01 |
| 22 | 17/01/2025 | FedEx Corp, Strike Price \$300.00 [±] | 56,925 | 0.01 |
| 36 | 17/01/2025 | Fiserv Inc, Strike Price \$165.00 [±] | 16,740 | 0.00 |
| 30 | 17/01/2025 | Fiserv Inc, Strike Price \$180.00 [±] | 5,250 | 0.00 |
| 173,640 | 09/08/2024 | Fluor Corp, Strike Price \$36.19 [∞] | 1,368,435 | 0.15 |
| 300,000 | 15/06/2029 | Fluor Corp, Strike Price \$68.50 [∞] | 2,714,711 | 0.31 |
| 300,000 | 13/07/2029 | Fluor Corp, Strike Price \$68.50 [∞] | 2,757,754 | 0.31 |
| 300,000 | 13/08/2029 | Fluor Corp, Strike Price \$68.50 [∞] | 2,805,842 | 0.32 |
| 69 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$45.00 [±] | 51,922 | 0.01 |
| 66 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$47.00 [±] | 42,900 | 0.01 |
| JPY 800,000,000 | 08/06/2026 | GMO Payment Gateway Inc, Asset Swapped Convertible Option, recall spread: TONA plus 70bps. [∞] | 40,797 | 0.01 |
| 41 | 17/01/2025 | Halliburton Co, Strike Price \$40.00 [±] | 4,141 | 0.00 |
| 32 | 17/01/2025 | Halliburton Co, Strike Price \$45.00 [±] | 1,248 | 0.00 |
| 26 | 17/01/2025 | Hilton Worldwide Holdings Inc, Strike Price \$220.00 [±] | 43,290 | 0.01 |
| 22 | 17/01/2025 | Hilton Worldwide Holdings Inc, Strike Price \$240.00 [±] | 19,910 | 0.00 |
| JPY 600,000,000 | 05/09/2024 | Hosele Corp, Asset Swapped Convertible Option, recall spread: 75bps. [∞] | 89,830 | 0.01 |
| 66 | 17/01/2025 | HP Inc, Strike Price \$32.00 [±] | 32,340 | 0.00 |
| 50 | 17/01/2025 | HP Inc, Strike Price \$37.00 [±] | 12,250 | 0.00 |
| JPY 150,000,000 | 14/03/2031 | Ibiden Co Ltd, Asset Swapped Convertible Option, recall spread: 135bps. [∞] | 155,367 | 0.02 |
| JPY 50,000,000 | 30/03/2029 | Infroneer Holdings Inc, Asset Swapped Convertible Option, recall spread: 140bps. [∞] | 16,040 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Call Options (continued) | | | | |
| JPY 350,000,000 | 30/03/2029 | Infroneer Holdings Inc, Asset Swapped Convertible Option, recall spread: 160bps. | 132,773 | 0.02 |
| 10,659 | 17/07/2026 | Insulet Corp, Strike Price \$321.48 [∞] | 208,267 | 0.02 |
| 50,000 | 17/07/2026 | Insulet Corp, Strike Price \$335.00 [∞] | 867,093 | 0.10 |
| JPY 350,000,000 | 28/09/2028 | JAFCO Group Co Ltd, Asset Swapped Convertible Option, recall spread: 167bps. [∞] | 313,316 | 0.04 |
| JPY 110,000,000 | 28/09/2028 | JFE Holdings Inc, Asset Swapped Convertible Option, recall spread: 100bps. [∞] | 60,213 | 0.01 |
| JPY 350,000,000 | 28/09/2028 | JFE Holdings Inc, Asset Swapped Convertible Option, recall spread: 90bps. [∞] | 182,410 | 0.02 |
| 200 | 19/07/2024 | JPMorgan Chase & Co, Strike Price \$200.00 [±] | 110,000 | 0.01 |
| 93 | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$205.00 [±] | 25,110 | 0.00 |
| JPY 380,000,000 | 12/03/2029 | Kansai, Asset Swapped Convertible Option, recall spread: 112bps. [∞] | 320,980 | 0.04 |
| JPY 240,000,000 | 12/03/2029 | Kansai, Asset Swapped Convertible Option, recall spread: 142bps. [∞] | 210,099 | 0.02 |
| 18 | 11/07/2024 | KOSPI 200 Index, Strike Price KRW365.00 [±] | 59,172 | 0.01 |
| 157 | 17/01/2025 | Kraft Heinz Co, Strike Price \$40.00 [±] | 2,277 | 0.00 |
| 138 | 17/01/2025 | Kraft Heinz Co, Strike Price \$42.50 [±] | 1,380 | 0.00 |
| 30 | 20/12/2024 | Lear Corp, Strike Price \$150.00 [±] | 2,325 | 0.00 |
| 27 | 20/12/2024 | Lear Corp, Strike Price \$160.00 [±] | 1,485 | 0.00 |
| 12,952 | 15/12/2028 | Live Nation Entertainment Inc, Strike Price \$101.56 [∞] | 384,608 | 0.04 |
| 280 | 17/01/2025 | Live Nation Entertainment Inc, Strike Price \$105.00 [±] | 151,200 | 0.02 |
| 80,000 | 15/12/2028 | Live Nation Entertainment Inc, Strike Price \$145.00 [∞] | 1,308,128 | 0.15 |
| 11 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$240.00 [±] | 9,817 | 0.00 |
| 10 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$260.00 [±] | 3,675 | 0.00 |
| 21 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$105.00 [±] | 5,250 | 0.00 |
| 51 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$110.00 [±] | 7,650 | 0.00 |
| 18 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$115.00 [±] | 1,620 | 0.00 |
| 44 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$120.00 [±] | 2,310 | 0.00 |
| 53 | 20/12/2024 | ManpowerGroup Inc, Strike Price \$85.00 [±] | 6,228 | 0.00 |
| 47 | 20/12/2024 | ManpowerGroup Inc, Strike Price \$90.00 [±] | 2,115 | 0.00 |
| 7 | 20/12/2024 | Martin Marietta Materials Inc, Strike Price \$660.00 [±] | 5,740 | 0.00 |
| 6 | 20/12/2024 | Martin Marietta Materials Inc, Strike Price \$720.00 [±] | 2,235 | 0.00 |
| 12 | 17/01/2025 | Mastercard Inc, Strike Price \$500.00 [±] | 10,110 | 0.00 |
| 9 | 17/01/2025 | Mastercard Inc, Strike Price \$560.00 [±] | 1,377 | 0.00 |
| 64 | 20/12/2024 | Matador Resources Co, Strike Price \$70.00 [±] | 16,480 | 0.00 |
| 49 | 20/12/2024 | Matador Resources Co, Strike Price \$80.00 [±] | 6,125 | 0.00 |
| JPY 530,000,000 | 29/01/2025 | Menicon Co Ltd, Asset Swapped Convertible Option, recall spread: TONA plus 50bps. [∞] | 0 | 0.00 |
| 5 | 17/01/2025 | Meta Platforms Inc, Strike Price \$440.00 [±] | 48,975 | 0.01 |
| 4 | 17/01/2025 | Meta Platforms Inc, Strike Price \$480.00 [±] | 29,900 | 0.00 |
| 106 | 16/10/2024 | Metlife Inc, Strike Price \$71.00 [∞] | 30,631 | 0.00 |
| 106 | 17/10/2024 | Metlife Inc, Strike Price \$71.00 [∞] | 30,857 | 0.00 |
| 106 | 18/10/2024 | Metlife Inc, Strike Price \$71.00 [∞] | 31,092 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Call Options (continued) | | | | |
| MXN500,000,000 | 05/07/2024 | Mexican Peso/Chinese Yuan Renminbi Currency Option, Strike Price CNY0.44 [∞] | 0 | 0.00 |
| 357 | 18/07/2025 | Middleby Corp, Strike Price \$130.00 [∞] | 514,027 | 0.06 |
| 45,713 | 18/07/2025 | Middleby Corp, Strike Price \$150.83 [∞] | 307,539 | 0.04 |
| 112,500 | 18/07/2025 | Middleby Corp, Strike Price \$210.00 [∞] | 66,274 | 0.01 |
| 18 | 17/01/2025 | Morgan Stanley, Strike Price \$105.00 [±] | 7,650 | 0.00 |
| 21 | 17/01/2025 | Morgan Stanley, Strike Price \$95.00 [±] | 19,215 | 0.00 |
| 91 | 20/12/2024 | Murphy Oil Corp, Strike Price \$50.00 [±] | 7,053 | 0.00 |
| 75 | 20/12/2024 | Murphy Oil Corp, Strike Price \$55.00 [±] | 2,250 | 0.00 |
| JPY 100,000,000 | 16/06/2028 | Nagoya, Asset Swapped Convertible Option, recall spread: 113bps. [∞] | 45,816 | 0.01 |
| JPY 140,000,000 | 15/06/2029 | Nagoya, Asset Swapped Convertible Option, recall spread: 125bps. [∞] | 79,634 | 0.01 |
| JPY 1,020,000,000 | 12/11/2024 | Nagoya, Asset Swapped Convertible Option, recall spread: TONA plus 38bps. [∞] | 1,005 | 0.00 |
| JPY 1,000,000,000 | 11/12/2024 | Nagoya, Asset Swapped Convertible Option, recall spread: TONA plus 50bps. [∞] | 2,534 | 0.00 |
| JPY 370,000,000 | 27/11/2024 | Nagoya, Asset Swapped Convertible Option, recall spread: 60bps. [∞] | 1,372 | 0.00 |
| 10 | 17/01/2025 | Netflix Inc, Strike Price \$490.00 [±] | 208,350 | 0.02 |
| 7 | 17/01/2025 | Netflix Inc, Strike Price \$530.00 [±] | 122,955 | 0.01 |
| 4 | 17/01/2025 | Netflix Inc, Strike Price \$620.00 [±] | 44,410 | 0.01 |
| 34 | 19/07/2024 | Netflix Inc, Strike Price \$680.00 [±] | 97,665 | 0.01 |
| 4 | 17/01/2025 | Netflix Inc, Strike Price \$680.00 [±] | 30,700 | 0.00 |
| 94 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY38,750.00 [±] | 584,359 | 0.07 |
| JPY 1,200,000,000 | 04/10/2024 | Nippon 24, Asset Swapped Convertible Option, recall spread: TONA plus 55bps. [∞] | 3,294,464 | 0.37 |
| JPY 10,000,000 | 04/09/2026 | Nippon Steel Corp, Asset Swapped Convertible Option, recall spread: 49bps. [∞] | 25,681 | 0.00 |
| 29 | 17/01/2025 | NRG Energy Inc, Strike Price \$60.00 [±] | 62,495 | 0.01 |
| 26 | 17/01/2025 | NRG Energy Inc, Strike Price \$65.00 [±] | 47,840 | 0.01 |
| 9 | 17/01/2025 | Nucor Corp, Strike Price \$210.00 [±] | 1,282 | 0.00 |
| 8 | 17/01/2025 | Nucor Corp, Strike Price \$230.00 [±] | 460 | 0.00 |
| 446,500 | 29/06/2029 | ON Semiconductor Corp, Strike Price \$156.78 [∞] | 5,766,045 | 0.65 |
| 446,500 | 06/07/2029 | ON Semiconductor Corp, Strike Price \$156.78 [∞] | 5,795,270 | 0.65 |
| 151,810 | 28/02/2025 | ON Semiconductor Corp, Strike Price \$80.75 [∞] | 854,336 | 0.10 |
| 72 | 17/01/2025 | ONEOK Inc, Strike Price \$85.00 [±] | 24,480 | 0.00 |
| 58 | 17/01/2025 | ONEOK Inc, Strike Price \$95.00 [±] | 4,930 | 0.00 |
| JPY 150,000,000 | 14/12/2028 | OSG Corp, Asset Swapped Convertible Option, recall spread: TONA plus 60bps. [∞] | 137,542 | 0.02 |
| 317 | 17/01/2025 | PG&E Corp, Strike Price \$20.00 [±] | 12,046 | 0.00 |
| 82 | 17/01/2025 | PG&E Corp, Strike Price \$22.00 [±] | 1,353 | 0.00 |
| 122 | 17/07/2024 | POSCO Holdings Inc, Strike Price KRW488,000.00 [∞] | 0 | 0.00 |
| 20 | 17/01/2025 | Prudential Financial Inc, Strike Price \$115.00 [±] | 17,900 | 0.00 |
| 15 | 17/01/2025 | Prudential Financial Inc, Strike Price \$125.00 [±] | 7,950 | 0.00 |
| 94 | 17/01/2025 | Range Resources Corp, Strike Price \$32.00 [±] | 42,300 | 0.01 |
| 39 | 17/01/2025 | Range Resources Corp, Strike Price \$35.00 [±] | 11,797 | 0.00 |
| 36 | 17/01/2025 | Range Resources Corp, Strike Price \$37.00 [±] | 8,100 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Call Options (continued) | | | | |
| 13 | 20/12/2024 | Reliance Inc, Strike Price \$350.00 ± | 4,680 | 0.00 |
| 11 | 20/12/2024 | Reliance Inc, Strike Price \$380.00 ± | 1,898 | 0.00 |
| 45 | 16/01/2026 | Rocket Companies Inc, Strike Price \$12.00 ± | 17,775 | 0.00 |
| 39 | 17/01/2025 | Ross Stores Inc, Strike Price \$145.00 ± | 46,995 | 0.01 |
| 13 | 17/01/2025 | Ross Stores Inc, Strike Price \$155.00 ± | 9,425 | 0.00 |
| 33 | 17/01/2025 | Ross Stores Inc, Strike Price \$160.00 ± | 17,985 | 0.00 |
| 11 | 17/01/2025 | Ross Stores Inc, Strike Price \$170.00 ± | 3,245 | 0.00 |
| 39 | 20/12/2024 | Ryder System Inc, Strike Price \$135.00 ± | 22,425 | 0.00 |
| 33 | 20/12/2024 | Ryder System Inc, Strike Price \$145.00 ± | 10,065 | 0.00 |
| 180 | 15/11/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,300.00 ± | 3,300,750 | 0.37 |
| 209 | 15/11/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,400.00 ± | 3,046,175 | 0.34 |
| 97 | 15/11/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,450.00 ± | 1,242,813 | 0.14 |
| 132 | 19/07/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,550.00 ± | 255,750 | 0.03 |
| 130 | 31/07/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,550.00 ± | 351,000 | 0.04 |
| 186 | 15/11/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,750.00 ± | 855,600 | 0.10 |
| 6 | 17/12/2027 | S&P 500 Index, Strike Price \$5,800.00 ± | 508,170 | 0.06 |
| 24 | 17/12/2027 | S&P 500 Index, Strike Price \$6,100.00 ± | 1,661,400 | 0.19 |
| 216,740 | 01/05/2028 | Seagate Technology Holdings Plc, Strike Price \$107.85 ∞ | 6,080,685 | 0.68 |
| 36,846 | 09/09/2024 | Seagate Technology Holdings Plc, Strike Price \$64.30 ∞ | 1,467,077 | 0.17 |
| 76 | 20/12/2024 | SEI Investments Co, Strike Price \$75.00 ± | 5,510 | 0.00 |
| 67 | 20/12/2024 | SEI Investments Co, Strike Price \$80.00 ± | 1,843 | 0.00 |
| 58,277 | 21/01/2028 | Semtech Corp, Strike Price \$41.74 ∞ | 664,345 | 0.08 |
| 400,000 | 21/01/2028 | Semtech Corp, Strike Price \$51.00 ∞ | 4,013,301 | 0.45 |
| 1,050 | 19/07/2024 | Shift4 Payments Inc, Strike Price \$120.40 ∞ | 106 | 0.00 |
| 1,050 | 16/08/2024 | Shift4 Payments Inc, Strike Price \$120.40 ∞ | 4,359 | 0.00 |
| 18 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$115.00 ± | 13,410 | 0.00 |
| 16 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$125.00 ± | 7,280 | 0.00 |
| 300 | 05/07/2024 | SOFR 1 Year Mid-Curve Call Option on Future, Strike Price \$95.94 ± | 37,500 | 0.01 |
| 23 | 17/01/2025 | State Street Corp, Strike Price \$82.50 ± | 5,635 | 0.00 |
| 19 | 17/01/2025 | State Street Corp, Strike Price \$90.00 ± | 1,947 | 0.00 |
| 894,454 | 28/02/2030 | Stem Inc, Strike Price \$11.18 ∞ | 432,333 | 0.05 |
| 89,445 | 28/03/2025 | Stem Inc, Strike Price \$2.25 ∞ | 19,223 | 0.00 |
| 380 | 17/12/2027 | Stoxx Europe 600 Index, Strike Price EUR500.00 ± | 1,227,904 | 0.14 |
| 114 | 17/12/2027 | Swiss Market Index, Strike Price CHF11,200.00 ± | 1,728,395 | 0.19 |
| 50 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$120.00 ± | 33,750 | 0.00 |
| 42 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$130.00 ± | 14,070 | 0.00 |
| JPY 180,000,000 | 19/09/2030 | Taiyo Yuden Co Ltd, Asset Swapped Convertible Option, recall spread: TONA plus 70bps. ∞ | 210,929 | 0.02 |
| 10 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$185.00 ± | 4,775 | 0.00 |
| 9 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$200.00 ± | 1,931 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|--------------------|--------------------|
| Call Options (continued) | | | | |
| 67 | 17/01/2025 | Tanger Inc, Strike Price \$30.00 ± | 5,862 | 0.00 |
| 50 | 17/01/2025 | Tanger Inc, Strike Price \$35.00 ± | 875 | 0.00 |
| 16 | 17/01/2025 | Targa Resources Corp, Strike Price \$105.00 ± | 44,000 | 0.01 |
| 45 | 17/01/2025 | Targa Resources Corp, Strike Price \$125.00 ± | 56,250 | 0.01 |
| 38 | 17/01/2025 | Targa Resources Corp, Strike Price \$135.00 ± | 28,310 | 0.00 |
| 19 | 17/01/2025 | Targa Resources Corp, Strike Price \$95.00 ± | 68,970 | 0.01 |
| 39 | 20/12/2024 | TD SYNEX Corp, Strike Price \$125.00 ± | 14,430 | 0.00 |
| 34 | 20/12/2024 | TD SYNEX Corp, Strike Price \$135.00 ± | 6,460 | 0.00 |
| 39 | 20/12/2024 | Tenet Healthcare Corp, Strike Price \$105.00 ± | 129,480 | 0.02 |
| 33 | 20/12/2024 | Tenet Healthcare Corp, Strike Price \$115.00 ± | 86,130 | 0.01 |
| 34,900 | 19/08/2024 | Tetra Tech Inc, Strike Price \$165.63 ∞ | 1,438,262 | 0.16 |
| 127,138 | 17/07/2028 | Tetra Tech Inc, Strike Price \$259.56 ∞ | 4,222,394 | 0.47 |
| 29 | 20/12/2024 | Texas Roadhouse Inc, Strike Price \$165.00 ± | 52,490 | 0.01 |
| 23 | 20/12/2024 | Texas Roadhouse Inc, Strike Price \$185.00 ± | 19,090 | 0.00 |
| 14 | 17/01/2025 | Thor Industries Inc, Strike Price \$125.00 ± | 1,995 | 0.00 |
| 13 | 17/01/2025 | Thor Industries Inc, Strike Price \$135.00 ± | 1,658 | 0.00 |
| JPY230,000,000 | 29/09/2028 | Tokyu Corp, Asset Swapped Convertible Option, recall spread: 85bps. ∞ | 95,976 | 0.01 |
| JPY200,000,000 | 13/11/2026 | Transcosmos Inc, Asset Swapped Convertible Option, recall spread: TONA plus 45bps. ∞ | 75,827 | 0.01 |
| 64 | 16/08/2024 | Uber Technologies Inc, Strike Price \$70.00 ± | 38,400 | 0.01 |
| USD75,000,000 | 11/07/2024 | United States Dollar/Chinese Yuan Renminbi Currency Option, Strike Price CNY7.33 ∞ | 51,675 | 0.01 |
| USD75,000,000 | 16/04/2025 | United States Dollar/Hong Kong Dollar Currency Option, Strike Price HKD7.77 ∞ | 233,700 | 0.03 |
| USD57,000,000 | 05/03/2026 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY137.00 ∞ | 5,207,064 | 0.58 |
| USD27,975,000 | 05/03/2026 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY141.50 ∞ | 2,006,339 | 0.23 |
| 66 | 17/01/2025 | Unum Group, Strike Price \$52.50 ± | 26,235 | 0.00 |
| 56 | 17/01/2025 | Unum Group, Strike Price \$57.50 ± | 6,860 | 0.00 |
| 570 | 26/07/2024 | US Treasury 10-Year Note Call Option on Future, Strike Price \$112.00 ± | 89,063 | 0.01 |
| 214 | 17/01/2025 | Viatis Inc, Strike Price \$12.00 ± | 9,630 | 0.00 |
| 137 | 17/01/2025 | Viatis Inc, Strike Price \$15.00 ± | 1,712 | 0.00 |
| 818,777 | 25/10/2028 | Wayfair Inc, Strike Price \$73.28 ∞ | 21,176,791 | 2.37 |
| 67,500 | 13/05/2025 | Wayfair Inc, Strike Price \$75.94 ∞ | 424,762 | 0.05 |
| 41,096 | 07/11/2024 | Western Digital Corp, Strike Price \$42.46 ∞ | 1,415,571 | 0.16 |
| 35 | 17/01/2025 | Western Digital Corp, Strike Price \$55.00 ± | 81,200 | 0.01 |
| 30 | 17/01/2025 | Western Digital Corp, Strike Price \$60.00 ± | 58,875 | 0.01 |
| 26 | 17/01/2025 | Western Digital Corp, Strike Price \$65.00 ± | 40,560 | 0.01 |
| 22 | 17/01/2025 | Western Digital Corp, Strike Price \$70.00 ± | 27,280 | 0.00 |
| 249,066 | 16/10/2028 | Western Digital Corp, Strike Price \$70.26 ∞ | 7,849,640 | 0.88 |
| 8 | 17/01/2025 | Wingstop Inc, Strike Price \$300.00 ± | 111,360 | 0.01 |
| 6 | 17/01/2025 | Wingstop Inc, Strike Price \$330.00 ± | 69,360 | 0.01 |
| 46 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$75.00 ± | 3,680 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|--------------------|--------------------|
| Call Options (continued) | | | | |
| 41 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$80.00 ± | 1,742 | 0.00 |
| EUR 1,400,000 | 20/09/2024 | Worst of a basket vs. the best of a basket, Strike Price EURO ∞ | 7,952 | 0.00 |
| 21,739 | 19/10/2029 | Wolfspeed Inc, Strike Price \$107.31 ∞ | 126,347 | 0.02 |
| 120,000 | 19/10/2029 | Wolfspeed Inc, Strike Price \$200.00 ∞ | 504,000 | 0.06 |
| 20 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$105.00 ± | 5,690 | 0.00 |
| 15 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$115.00 ± | 2,017 | 0.00 |
| Put Options | | | | |
| 100 | 12/07/2024 | 3 Month Euro EURIBOR Put Option on Future, Strike Price EUR96.00 ± | 0 | 0.00 |
| 200 | 13/09/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.00 ± | 1,250 | 0.00 |
| 400 | 11/10/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.38 ± | 2,500 | 0.00 |
| 200 | 12/07/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.50 ± | 1,250 | 0.00 |
| 400 | 13/12/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.63 ± | 10,000 | 0.00 |
| 2,000 | 13/12/2024 | 3 Month SONIA Put Option on Future, Strike Price GBP94.40 ± | 31,603 | 0.00 |
| 29 | 17/01/2025 | AbbVie Inc, Strike Price \$115.00 ± | 1,232 | 0.00 |
| 21 | 17/01/2025 | AbbVie Inc, Strike Price \$140.00 ± | 3,097 | 0.00 |
| 16 | 17/01/2025 | AbbVie Inc, Strike Price \$165.00 ± | 12,240 | 0.00 |
| 46 | 17/01/2025 | AbbVie Inc, Strike Price \$90.00 ± | 1,311 | 0.00 |
| 112 | 19/07/2024 | Advanced Energy Industries Inc, Strike Price \$70.00 ± | 0 | 0.00 |
| 397 | 16/08/2024 | Akamai Technologies Inc, Strike Price \$80.00 ± | 49,625 | 0.01 |
| 616 | 17/01/2025 | Akamai Technologies Inc, Strike Price \$80.00 ± | 252,560 | 0.03 |
| 1,121 | 21/03/2025 | Alibaba Group Holding, Strike Price \$50.00 ± | 94,164 | 0.01 |
| 571 | 17/01/2025 | Alibaba Group Holding, Strike Price \$55.00 ± | 56,815 | 0.01 |
| 5,460 | 15/11/2024 | American Airlines Group Inc, Strike Price \$8.00 ± | 73,710 | 0.01 |
| 77 | 17/01/2025 | Apple Inc, Strike Price \$120.00 ± | 886 | 0.00 |
| 52 | 17/01/2025 | Apple Inc, Strike Price \$145.00 ± | 2,418 | 0.00 |
| 38 | 17/01/2025 | Apple Inc, Strike Price \$170.00 ± | 5,966 | 0.00 |
| 208 | 19/07/2024 | Apple Inc, Strike Price \$210.00 ± | 70,200 | 0.01 |
| 25 | 17/01/2025 | ArcBest Corp, Strike Price \$100.00 ± | 21,625 | 0.00 |
| 19 | 17/01/2025 | ArcBest Corp, Strike Price \$115.00 ± | 30,875 | 0.00 |
| 5,460 | 15/11/2024 | American Airlines Group Inc, Strike Price \$8.00 ± | 73,710 | 0.01 |
| 77 | 17/01/2025 | Apple Inc, Strike Price \$120.00 ± | 886 | 0.00 |
| 52 | 17/01/2025 | Apple Inc, Strike Price \$145.00 ± | 2,418 | 0.00 |
| 38 | 17/01/2025 | Apple Inc, Strike Price \$170.00 ± | 5,966 | 0.00 |
| 208 | 19/07/2024 | Apple Inc, Strike Price \$210.00 ± | 70,200 | 0.01 |
| 25 | 17/01/2025 | ArcBest Corp, Strike Price \$100.00 ± | 21,625 | 0.00 |
| 19 | 17/01/2025 | ArcBest Corp, Strike Price \$115.00 ± | 30,875 | 0.00 |
| 55 | 17/01/2025 | ArcBest Corp, Strike Price \$65.00 ± | 6,050 | 0.00 |
| 37 | 17/01/2025 | ArcBest Corp, Strike Price \$80.00 ± | 11,007 | 0.00 |
| 23 | 17/01/2025 | Autodesk Inc, Strike Price \$140.00 ± | 1,380 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 15 | 17/01/2025 | Autodesk Inc, Strike Price \$180.00 ± | 3,563 | 0.00 |
| 10 | 17/01/2025 | Autodesk Inc, Strike Price \$220.00 ± | 9,250 | 0.00 |
| 8 | 17/01/2025 | Autodesk Inc, Strike Price \$260.00 ± | 19,560 | 0.00 |
| 23 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$140.00 ± | 1,725 | 0.00 |
| 14 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$180.00 ± | 2,905 | 0.00 |
| 11 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$220.00 ± | 5,500 | 0.00 |
| 9 | 17/01/2025 | Axon Enterprise Inc, Strike Price \$250.00 ± | 9,720 | 0.00 |
| 7,040 | 20/09/2024 | Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR5.25 ± | 7,545 | 0.00 |
| 3,073 | 20/06/2025 | Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR7.25 ± | 128,446 | 0.02 |
| 762 | 20/12/2024 | Banco BPM SpA, Strike Price EUR2.80 ± | 31,850 | 0.00 |
| 4,400 | 20/12/2024 | Banco Santander SA, Strike Price EUR2.70 ± | 9,431 | 0.00 |
| 139 | 17/01/2025 | Best Buy Co Inc, Strike Price \$55.00 ± | 8,827 | 0.00 |
| 100 | 17/01/2025 | Best Buy Co Inc, Strike Price \$65.00 ± | 13,200 | 0.00 |
| 74 | 17/01/2025 | Best Buy Co Inc, Strike Price \$75.00 ± | 24,235 | 0.00 |
| 1,021 | 21/03/2025 | BNP Paribas SA, Strike Price EUR45.00 ± | 112,708 | 0.01 |
| 12 | 19/07/2024 | Boeing Co, Strike Price \$170.00 ± | 1,320 | 0.00 |
| 195 | 17/01/2025 | Boston Scientific Corp, Strike Price \$47.00 ± | 6,338 | 0.00 |
| 130 | 17/01/2025 | Boston Scientific Corp, Strike Price \$57.50 ± | 6,175 | 0.00 |
| 94 | 17/01/2025 | Boston Scientific Corp, Strike Price \$67.50 ± | 12,455 | 0.00 |
| 100 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$35.00 ± | 7,750 | 0.00 |
| 162 | 20/12/2024 | Boyd Gaming Corp, Strike Price \$45.00 ± | 14,985 | 0.00 |
| 207 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$45.00 ± | 24,840 | 0.00 |
| 108 | 20/12/2024 | Boyd Gaming Corp, Strike Price \$55.00 ± | 41,580 | 0.01 |
| 137 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$55.00 ± | 56,170 | 0.01 |
| 36 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$60.00 ± | 24,660 | 0.00 |
| 77 | 20/12/2024 | Boyd Gaming Corp, Strike Price \$65.00 ± | 85,085 | 0.01 |
| 70 | 17/01/2025 | Boyd Gaming Corp, Strike Price \$65.00 ± | 77,350 | 0.01 |
| 475 | 20/12/2024 | BPER Banca, Strike Price EUR2.00 ± | 3,920 | 0.00 |
| 127 | 20/12/2024 | Brink's Co, Strike Price \$60.00 ± | 1,905 | 0.00 |
| 82 | 20/12/2024 | Brink's Co, Strike Price \$75.00 ± | 5,330 | 0.00 |
| 57 | 20/12/2024 | Brink's Co, Strike Price \$90.00 ± | 15,248 | 0.00 |
| 59 | 17/01/2025 | Bunge Global SA, Strike Price \$105.00 ± | 31,860 | 0.00 |
| 124 | 17/01/2025 | Bunge Global SA, Strike Price \$72.50 ± | 9,610 | 0.00 |
| 85 | 17/01/2025 | Bunge Global SA, Strike Price \$87.50 ± | 15,088 | 0.00 |
| 7,014 | 20/12/2024 | CaixaBank SA, Strike Price EUR2.40 ± | 7,517 | 0.00 |
| 133 | 17/01/2025 | Callon Petroleum Co, Strike Price \$20.00 ± | 4,190 | 0.00 |
| 101 | 17/01/2025 | Callon Petroleum Co, Strike Price \$23.00 ± | 6,363 | 0.00 |
| 70 | 17/01/2025 | Callon Petroleum Co, Strike Price \$28.00 ± | 21,945 | 0.00 |
| 51 | 17/01/2025 | Callon Petroleum Co, Strike Price \$33.00 ± | 21,930 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 21 | 17/01/2025 | Cardinal Health Inc, Strike Price \$105.00 ± | 21,210 | 0.00 |
| 67 | 17/01/2025 | Cardinal Health Inc, Strike Price \$57.50 ± | 0 | 0.00 |
| 41 | 17/01/2025 | Cardinal Health Inc, Strike Price \$75.00 ± | 2,767 | 0.00 |
| 28 | 17/01/2025 | Cardinal Health Inc, Strike Price \$90.00 ± | 11,340 | 0.00 |
| 101 | 17/01/2025 | CarMax Inc, Strike Price \$57.50 ± | 17,422 | 0.00 |
| 68 | 17/01/2025 | CarMax Inc, Strike Price \$70.00 ± | 29,240 | 0.00 |
| 53 | 17/01/2025 | CarMax Inc, Strike Price \$80.00 ± | 54,325 | 0.01 |
| 1,000 | 18/10/2024 | Carnival Corp, Strike Price \$10.00 ± | 4,000 | 0.00 |
| 2,250 | 17/01/2025 | Carnival Corp, Strike Price \$12.50 ± | 70,875 | 0.01 |
| 159 | 01/07/2024 | CBOE S&P 500 Index, Strike Price \$5,350.00 ± | 5,168 | 0.00 |
| 99 | 17/01/2025 | Charles Schwab Corp, Strike Price \$35.00 ± | 1,435 | 0.00 |
| 137 | 17/01/2025 | Charles Schwab Corp, Strike Price \$42.50 ± | 2,671 | 0.00 |
| 61 | 17/01/2025 | Charles Schwab Corp, Strike Price \$45.00 ± | 1,494 | 0.00 |
| 100 | 17/01/2025 | Charles Schwab Corp, Strike Price \$50.00 ± | 4,100 | 0.00 |
| 41 | 17/01/2025 | Charles Schwab Corp, Strike Price \$55.00 ± | 2,911 | 0.00 |
| 40 | 19/07/2024 | Charles Schwab Corp, Strike Price \$60.00 ± | 280 | 0.00 |
| 70 | 17/01/2025 | Charles Schwab Corp, Strike Price \$60.00 ± | 8,750 | 0.00 |
| 29 | 17/01/2025 | Charles Schwab Corp, Strike Price \$65.00 ± | 6,365 | 0.00 |
| 400 | 26/07/2024 | Charles Schwab Corp, Strike Price \$70.00 ± | 36,000 | 0.01 |
| 245 | 17/01/2025 | Chemours Co, Strike Price \$23.00 ± | 74,112 | 0.01 |
| 165 | 17/01/2025 | Chemours Co, Strike Price \$28.00 ± | 107,250 | 0.01 |
| 120 | 17/01/2025 | Chemours Co, Strike Price \$33.00 ± | 131,400 | 0.02 |
| 300 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$24.80 ± | 84,750 | 0.01 |
| 150 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$31.60 ± | 3,375 | 0.00 |
| 200 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$38.20 ± | 7,500 | 0.00 |
| 150 | 17/01/2025 | Chipotle Mexican Grill Inc, Strike Price \$45.00 ± | 10,125 | 0.00 |
| 12 | 20/12/2024 | Cintas Corp, Strike Price \$570.00 ± | 6,840 | 0.00 |
| 8 | 20/12/2024 | Cintas Corp, Strike Price \$670.00 ± | 19,360 | 0.00 |
| 341 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$10.00 ± | 7,331 | 0.00 |
| 151 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$15.00 ± | 21,971 | 0.00 |
| 119 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$17.00 ± | 29,036 | 0.00 |
| 85 | 17/01/2025 | Cleveland-Cliffs Inc, Strike Price \$20.00 ± | 43,562 | 0.01 |
| 195 | 20/12/2024 | Commercial Metals Co, Strike Price \$37.50 ± | 7,800 | 0.00 |
| 121 | 20/12/2024 | Commercial Metals Co, Strike Price \$47.50 ± | 13,613 | 0.00 |
| 91 | 20/12/2024 | Commercial Metals Co, Strike Price \$55.00 ± | 32,305 | 0.00 |
| 1,000 | 16/08/2024 | CONMED Corp, Strike Price \$60.00 ± | 280,000 | 0.03 |
| 67 | 17/01/2025 | ConocoPhillips, Strike Price \$110.00 ± | 36,013 | 0.01 |
| 48 | 17/01/2025 | ConocoPhillips, Strike Price \$130.00 ± | 80,760 | 0.01 |
| 100 | 17/01/2025 | ConocoPhillips, Strike Price \$90.00 ± | 10,300 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 50 | 17/01/2025 | Constellation Brands Inc, Strike Price \$180.00 ± | 7,625 | 0.00 |
| 34 | 17/01/2025 | Constellation Brands Inc, Strike Price \$220.00 ± | 10,880 | 0.00 |
| 24 | 17/01/2025 | Constellation Brands Inc, Strike Price \$260.00 ± | 33,000 | 0.00 |
| 371 | 17/01/2025 | Corning Inc, Strike Price \$23.00 ± | 0 | 0.00 |
| 250 | 17/01/2025 | Corning Inc, Strike Price \$28.00 ± | 20,625 | 0.00 |
| 192 | 17/01/2025 | Corning Inc, Strike Price \$32.00 ± | 10,080 | 0.00 |
| 197 | 17/01/2025 | Coterra Energy Inc, Strike Price \$15.00 ± | 0 | 0.00 |
| 137 | 17/01/2025 | Coterra Energy Inc, Strike Price \$18.00 ± | 1,713 | 0.00 |
| 85 | 17/01/2025 | Coterra Energy Inc, Strike Price \$23.00 ± | 4,462 | 0.00 |
| 71 | 17/01/2025 | Coterra Energy Inc, Strike Price \$25.00 ± | 7,632 | 0.00 |
| 14,610 | 20/12/2024 | Crédit Agricole SA, Strike Price EUR7.00 ± | 86,120 | 0.01 |
| 50 | 20/12/2024 | Crocs Inc, Strike Price \$105.00 ± | 13,250 | 0.00 |
| 35 | 20/12/2024 | Crocs Inc, Strike Price \$125.00 ± | 24,325 | 0.00 |
| 77 | 20/12/2024 | Crocs Inc, Strike Price \$85.00 ± | 6,738 | 0.00 |
| 366 | 17/01/2025 | CSX Corp, Strike Price \$25.00 ± | 8,235 | 0.00 |
| 255 | 17/01/2025 | CSX Corp, Strike Price \$30.00 ± | 19,125 | 0.00 |
| 187 | 17/01/2025 | CSX Corp, Strike Price \$35.00 ± | 48,153 | 0.01 |
| 83 | 17/01/2025 | Darden Restaurants Inc, Strike Price \$110.00 ± | 6,640 | 0.00 |
| 60 | 17/01/2025 | Darden Restaurants Inc, Strike Price \$130.00 ± | 16,050 | 0.00 |
| 41 | 17/01/2025 | Darden Restaurants Inc, Strike Price \$155.00 ± | 45,510 | 0.01 |
| 620 | 20/12/2024 | Davide Campari-Milano NV, Strike Price EUR6.60 ± | 51,431 | 0.01 |
| 660 | 21/03/2025 | Deutsche Bank AG, Strike Price EUR11.00 ± | 22,635 | 0.00 |
| 1,395,000 | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR15.50 ∞ | 71,493 | 0.01 |
| 113 | 17/01/2025 | Devon Energy Corp, Strike Price \$25.00 ± | 1,977 | 0.00 |
| 79 | 17/01/2025 | Devon Energy Corp, Strike Price \$30.00 ± | 1,777 | 0.00 |
| 266 | 17/01/2025 | Devon Energy Corp, Strike Price \$37.50 ± | 19,152 | 0.00 |
| 40 | 17/01/2025 | Devon Energy Corp, Strike Price \$42.50 ± | 6,800 | 0.00 |
| 149 | 17/01/2025 | Devon Energy Corp, Strike Price \$45.00 ± | 37,772 | 0.01 |
| 110 | 17/01/2025 | Devon Energy Corp, Strike Price \$52.50 ± | 71,775 | 0.01 |
| 59 | 17/01/2025 | Diamondback Energy Inc, Strike Price \$142.07 ± | 11,063 | 0.00 |
| 40 | 17/01/2025 | Diamondback Energy Inc, Strike Price \$172.07 ± | 17,400 | 0.00 |
| 28 | 17/01/2025 | Diamondback Energy Inc, Strike Price \$204.22 ± | 42,840 | 0.01 |
| 47 | 20/12/2024 | Dick's Sporting Goods Inc, Strike Price \$140.00 ± | 8,460 | 0.00 |
| 32 | 20/12/2024 | Dick's Sporting Goods Inc, Strike Price \$170.00 ± | 17,280 | 0.00 |
| 23 | 20/12/2024 | Dick's Sporting Goods Inc, Strike Price \$200.00 ± | 31,855 | 0.00 |
| 219 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$30.00 ± | 0 | 0.00 |
| 177 | 20/12/2024 | Dine Brands Global Inc, Strike Price \$40.00 ± | 9,735 | 0.00 |
| 127 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$40.00 ± | 9,525 | 0.00 |
| 51 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$45.00 ± | 7,522 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 113 | 20/12/2024 | Dine Brands Global Inc, Strike Price \$50.00 ± | 35,030 | 0.01 |
| 39 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$50.00 ± | 11,700 | 0.00 |
| 94 | 20/12/2024 | Dine Brands Global Inc, Strike Price \$55.00 ± | 51,230 | 0.01 |
| 67 | 17/01/2025 | Dine Brands Global Inc, Strike Price \$55.00 ± | 35,845 | 0.01 |
| 227 | 20/12/2024 | DocMorris AG, Strike Price CHF53.00 ± | 21,346 | 0.00 |
| 600 | 18/10/2024 | Enovis Corporation, Strike Price \$40.00 ± | 70,500 | 0.01 |
| 1,155 | 16/08/2024 | Envestnet Inc, Strike Price \$35.00 ± | 0 | 0.00 |
| 61 | 17/01/2025 | EOG Resources Inc, Strike Price \$112.50 ± | 23,180 | 0.00 |
| 45 | 17/01/2025 | EOG Resources Inc, Strike Price \$132.50 ± | 51,750 | 0.01 |
| 91 | 17/01/2025 | EOG Resources Inc, Strike Price \$92.50 ± | 7,508 | 0.00 |
| 304 | 17/01/2025 | EQT Corp, Strike Price \$20.00 ± | 2,584 | 0.00 |
| 195 | 17/01/2025 | EQT Corp, Strike Price \$25.00 ± | 3,315 | 0.00 |
| 137 | 17/01/2025 | EQT Corp, Strike Price \$30.00 ± | 11,987 | 0.00 |
| 101 | 17/01/2025 | EQT Corp, Strike Price \$35.00 ± | 22,624 | 0.00 |
| 874 | 21/03/2025 | Erste Group Bank AG, Strike Price EUR28.00 ± | 28,570 | 0.00 |
| 172 | 01/07/2024 | Euro Stoxx 50 Index, Strike Price EUR4,700.00 ± | 2,876 | 0.00 |
| 1,024 | 19/07/2024 | Euro Stoxx 50 Index, Strike Price EUR4,700.00 ± | 308,390 | 0.04 |
| 181 | 19/07/2024 | Euro Stoxx 50 Index, Strike Price EUR4,900.00 ± | 161,591 | 0.02 |
| 182 | 19/07/2024 | Euro Stoxx 50 Index, Strike Price EUR4,925.00 ± | 184,720 | 0.02 |
| 380 | 17/12/2027 | Euro Stoxx 50 Index, Strike Price EUR5,100.00 ± | 2,456,215 | 0.28 |
| EUR 5,000,000 | 23/07/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.05 ± | 10,405 | 0.00 |
| EUR 7,000,000 | 01/07/2024 | Euro/United States Dollar Currency Option, Strike Price \$1.06 ± | 2,297 | 0.00 |
| 29 | 17/01/2025 | FedEx Corp, Strike Price \$135.00 ± | 1,145 | 0.00 |
| 55 | 17/01/2025 | FedEx Corp, Strike Price \$175.00 ± | 2,667 | 0.00 |
| 13 | 17/01/2025 | FedEx Corp, Strike Price \$210.00 ± | 1,722 | 0.00 |
| 24 | 17/01/2025 | FedEx Corp, Strike Price \$220.00 ± | 4,596 | 0.00 |
| 28 | 17/01/2025 | FedEx Corp, Strike Price \$250.00 ± | 14,070 | 0.00 |
| 90 | 17/01/2025 | Fiserv Inc, Strike Price \$105.00 ± | 13,950 | 0.00 |
| 63 | 17/01/2025 | Fiserv Inc, Strike Price \$125.00 ± | 11,498 | 0.00 |
| 44 | 17/01/2025 | Fiserv Inc, Strike Price \$150.00 ± | 34,100 | 0.00 |
| 1,623 | 17/01/2025 | Fluor Corp, Strike Price \$27.50 ± | 73,035 | 0.01 |
| 260 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$23.00 ± | 1,820 | 0.00 |
| 176 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$28.00 ± | 5,016 | 0.00 |
| 113 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$35.00 ± | 6,667 | 0.00 |
| 88 | 17/01/2025 | Freeport-McMoRan Inc, Strike Price \$40.00 ± | 12,804 | 0.00 |
| 157 | 17/01/2025 | Halliburton Co, Strike Price \$20.00 ± | 1,805 | 0.00 |
| 100 | 17/01/2025 | Halliburton Co, Strike Price \$25.00 ± | 3,450 | 0.00 |
| 61 | 17/01/2025 | Halliburton Co, Strike Price \$32.00 ± | 10,980 | 0.00 |
| 47 | 17/01/2025 | Halliburton Co, Strike Price \$37.00 ± | 20,915 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Put Options (continued) | | | | |
| 750 | 17/01/2025 | Herbalife Nutrition Ltd, Strike Price \$5.00 [±] | 26,250 | 0.00 |
| 6,424 | 16/08/2024 | Herbalife Nutrition Ltd, Strike Price \$7.50 [±] | 240,900 | 0.03 |
| 60 | 17/01/2025 | Hilton Worldwide Holdings Inc, Strike Price \$145.00 [±] | 4,200 | 0.00 |
| 41 | 17/01/2025 | Hilton Worldwide Holdings Inc, Strike Price \$175.00 [±] | 6,868 | 0.00 |
| 31 | 17/01/2025 | Hilton Worldwide Holdings Inc, Strike Price \$200.00 [±] | 18,755 | 0.00 |
| 204 | 17/01/2025 | HP Inc, Strike Price \$15.00 [±] | 204 | 0.00 |
| 165 | 17/01/2025 | HP Inc, Strike Price \$20.00 [±] | 2,145 | 0.00 |
| 105 | 17/01/2025 | HP Inc, Strike Price \$25.00 [±] | 2,100 | 0.00 |
| 75 | 17/01/2025 | HP Inc, Strike Price \$30.00 [±] | 7,312 | 0.00 |
| 175 | 20/12/2024 | Insulet Corp, Strike Price \$120.00 [±] | 25,813 | 0.00 |
| 47 | 17/01/2025 | Insulet Corp, Strike Price \$150.00 [±] | 20,798 | 0.00 |
| 260 | 15/11/2024 | InterDigital Inc, Strike Price \$75.00 [±] | 27,950 | 0.00 |
| 11,450 | 20/12/2024 | Intesa Sanpaolo SpA, Strike Price EUR1.60 [±] | 307,402 | 0.04 |
| 9 | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$195.00 [±] | 1,265 | 0.00 |
| 200 | 19/07/2024 | JPMorgan Chase & Co, Strike Price \$200.00 [±] | 73,500 | 0.01 |
| 440 | 20/06/2025 | KBC Group NV, Strike Price EUR49.48 [±] | 86,208 | 0.01 |
| 3,170 | 18/10/2024 | Kosmos Energy Ltd, Strike Price \$4.00 [±] | 31,700 | 0.00 |
| 16 | 11/07/2024 | KOSPI 200 Index, Strike Price KRW345.00 [±] | 87 | 0.00 |
| 780 | 11/07/2024 | KOSPI 200 Index, Strike Price KRW367.50 [±] | 63,749 | 0.01 |
| 773 | 11/07/2024 | KOSPI 200 Index, Strike Price KRW372.50 [±] | 133,373 | 0.02 |
| 401 | 17/01/2025 | Kraft Heinz Co, Strike Price \$25.00 [±] | 13,233 | 0.00 |
| 278 | 17/01/2025 | Kraft Heinz Co, Strike Price \$30.00 [±] | 27,800 | 0.00 |
| 178 | 17/01/2025 | Kraft Heinz Co, Strike Price \$37.50 [±] | 98,790 | 0.01 |
| 52 | 20/12/2024 | Lear Corp, Strike Price \$115.00 [±] | 41,600 | 0.01 |
| 38 | 20/12/2024 | Lear Corp, Strike Price \$135.00 [±] | 82,650 | 0.01 |
| 77 | 20/12/2024 | Lear Corp, Strike Price \$95.00 [±] | 16,363 | 0.00 |
| 1,357 | 20/09/2024 | Live Nation Entertainment Inc, Strike Price \$60.00 [±] | 0 | 0.00 |
| 1,670 | 20/12/2024 | Lloyds Banking Group Plc, Strike Price GBP24.00 [±] | 0 | 0.00 |
| 37 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$120.00 [±] | 1,369 | 0.00 |
| 25 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$150.00 [±] | 1,987 | 0.00 |
| 17 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$185.00 [±] | 5,950 | 0.00 |
| 12 | 17/01/2025 | Lowe's Companies Inc, Strike Price \$220.00 [±] | 16,620 | 0.00 |
| 62 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$100.00 [±] | 57,040 | 0.01 |
| 85 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$50.00 [±] | 7,650 | 0.00 |
| 51 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$65.00 [±] | 3,697 | 0.00 |
| 128 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$70.00 [±] | 9,280 | 0.00 |
| 34 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$80.00 [±] | 4,590 | 0.00 |
| 86 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$85.00 [±] | 19,135 | 0.00 |
| 24 | 17/01/2025 | LyondellBasell Industries NV, Strike Price \$95.00 [±] | 13,320 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 127 | 20/12/2024 | ManpowerGroup Inc, Strike Price \$55.00 ± | 11,113 | 0.00 |
| 92 | 20/12/2024 | ManpowerGroup Inc, Strike Price \$65.00 ± | 26,680 | 0.00 |
| 69 | 20/12/2024 | ManpowerGroup Inc, Strike Price \$75.00 ± | 57,270 | 0.01 |
| 12 | 20/12/2024 | Martin Marietta Materials Inc, Strike Price \$510.00 ± | 22,560 | 0.00 |
| 9 | 20/12/2024 | Martin Marietta Materials Inc, Strike Price \$600.00 ± | 59,175 | 0.01 |
| 29 | 17/01/2025 | Mastercard Inc, Strike Price \$320.00 ± | 4,785 | 0.00 |
| 20 | 17/01/2025 | Mastercard Inc, Strike Price \$390.00 ± | 14,250 | 0.00 |
| 14 | 17/01/2025 | Mastercard Inc, Strike Price \$460.00 ± | 42,105 | 0.01 |
| 156 | 20/12/2024 | Matador Resources Co, Strike Price \$45.00 ± | 11,310 | 0.00 |
| 104 | 20/12/2024 | Matador Resources Co, Strike Price \$55.00 ± | 26,520 | 0.00 |
| 75 | 20/12/2024 | Matador Resources Co, Strike Price \$65.00 ± | 55,125 | 0.01 |
| 16 | 17/01/2025 | Meta Platforms Inc, Strike Price \$220.00 ± | 1,504 | 0.00 |
| 10 | 17/01/2025 | Meta Platforms Inc, Strike Price \$280.00 ± | 1,950 | 0.00 |
| 8 | 17/01/2025 | Meta Platforms Inc, Strike Price \$340.00 ± | 3,780 | 0.00 |
| 6 | 17/01/2025 | Meta Platforms Inc, Strike Price \$400.00 ± | 7,335 | 0.00 |
| 71 | 16/10/2024 | Metlife Inc, Strike Price \$71.00 ∞ | 21,457 | 0.00 |
| 71 | 17/10/2024 | Metlife Inc, Strike Price \$71.00 ∞ | 21,537 | 0.00 |
| 71 | 18/10/2024 | Metlife Inc, Strike Price \$71.00 ∞ | 21,624 | 0.00 |
| 99 | 20/09/2024 | Middleby Corp, Strike Price \$100.00 ± | 14,108 | 0.00 |
| 108 | 15/11/2024 | Middleby Corp, Strike Price \$100.00 ± | 15,390 | 0.00 |
| 500 | 20/09/2024 | Middleby Corp, Strike Price \$105.00 ± | 80,000 | 0.01 |
| 70 | 17/01/2025 | Morgan Stanley, Strike Price \$50.00 ± | 770 | 0.00 |
| 49 | 17/01/2025 | Morgan Stanley, Strike Price \$60.00 ± | 1,225 | 0.00 |
| 32 | 17/01/2025 | Morgan Stanley, Strike Price \$75.00 ± | 2,800 | 0.00 |
| 24 | 17/01/2025 | Morgan Stanley, Strike Price \$87.50 ± | 6,744 | 0.00 |
| 214 | 20/12/2024 | Murphy Oil Corp, Strike Price \$32.50 ± | 13,375 | 0.00 |
| 141 | 20/12/2024 | Murphy Oil Corp, Strike Price \$40.00 ± | 35,603 | 0.01 |
| 111 | 20/12/2024 | Murphy Oil Corp, Strike Price \$45.00 ± | 58,275 | 0.01 |
| 90 | 20/09/2024 | Nasdaq 100 E-mini, Strike Price \$18,500.00 ± | 369,900 | 0.04 |
| 32 | 17/01/2025 | Netflix Inc, Strike Price \$310.00 ± | 3,488 | 0.00 |
| 14 | 17/01/2025 | Netflix Inc, Strike Price \$380.00 ± | 3,444 | 0.00 |
| 8 | 17/01/2025 | Netflix Inc, Strike Price \$400.00 ± | 2,360 | 0.00 |
| 11 | 17/01/2025 | Netflix Inc, Strike Price \$440.00 ± | 5,142 | 0.00 |
| 6 | 17/01/2025 | Netflix Inc, Strike Price \$480.00 ± | 4,680 | 0.00 |
| 6 | 17/01/2025 | Netflix Inc, Strike Price \$570.00 ± | 14,295 | 0.00 |
| 34 | 19/07/2024 | Netflix Inc, Strike Price \$680.00 ± | 107,185 | 0.01 |
| 8 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY37,625.00 ± | 1,890 | 0.00 |
| 10 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY37,750.00 ± | 2,797 | 0.00 |
| 56 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY38,000.00 ± | 21,236 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Put Options (continued) | | | | |
| 198 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY38,750.00 [±] | 203,096 | 0.02 |
| 47 | 12/07/2024 | Nikkei 225 Index, Strike Price JPY39,000.00 [±] | 64,280 | 0.01 |
| 6,184 | 20/12/2024 | NIO Inc, Strike Price \$3.00 [±] | 170,060 | 0.02 |
| 1,500 | 20/12/2024 | Norwegian Cruise Line Holdings Ltd, Strike Price \$12.00 [±] | 36,000 | 0.01 |
| 113 | 17/01/2025 | NRG Energy Inc, Strike Price \$30.00 [±] | 13,277 | 0.00 |
| 71 | 17/01/2025 | NRG Energy Inc, Strike Price \$38.00 [±] | 9,052 | 0.00 |
| 51 | 17/01/2025 | NRG Energy Inc, Strike Price \$45.00 [±] | 3,060 | 0.00 |
| 34 | 17/01/2025 | NRG Energy Inc, Strike Price \$55.00 [±] | 5,525 | 0.00 |
| 31 | 17/01/2025 | Nucor Corp, Strike Price \$105.00 [±] | 3,953 | 0.00 |
| 21 | 17/01/2025 | Nucor Corp, Strike Price \$130.00 [±] | 6,405 | 0.00 |
| 14 | 17/01/2025 | Nucor Corp, Strike Price \$160.00 [±] | 17,220 | 0.00 |
| 11 | 17/01/2025 | Nucor Corp, Strike Price \$190.00 [±] | 35,365 | 0.01 |
| 404 | 20/09/2024 | Ocado Group Plc, Strike Price GBP280.00 [±] | 232,367 | 0.03 |
| 850 | 17/01/2025 | ON Semiconductor Corp, Strike Price \$50.00 [±] | 136,425 | 0.02 |
| 172 | 17/01/2025 | ONEOK Inc, Strike Price \$55.00 [±] | 4,300 | 0.00 |
| 123 | 17/01/2025 | ONEOK Inc, Strike Price \$65.00 [±] | 8,303 | 0.00 |
| 86 | 17/01/2025 | ONEOK Inc, Strike Price \$77.50 [±] | 26,660 | 0.00 |
| 730 | 20/09/2024 | Ormat Technologies Inc, Strike Price \$45.00 [±] | 85,775 | 0.01 |
| 2,706 | 17/01/2025 | Peabody Energy Corp, Strike Price \$18.00 [±] | 163,713 | 0.02 |
| 387 | 17/01/2025 | PG&E Corp, Strike Price \$10.00 [±] | 0 | 0.00 |
| 873 | 17/01/2025 | PG&E Corp, Strike Price \$12.00 [±] | 12,222 | 0.00 |
| 559 | 17/01/2025 | PG&E Corp, Strike Price \$15.00 [±] | 20,683 | 0.00 |
| 435 | 17/01/2025 | PG&E Corp, Strike Price \$17.00 [±] | 32,190 | 0.00 |
| 739 | 17/07/2024 | POSCO Holdings Inc, Strike Price KRW341,600.00 [∞] | 1,207 | 0.00 |
| 23 | 17/01/2025 | Prudential Financial Inc, Strike Price \$105.00 [±] | 6,037 | 0.00 |
| 77 | 17/01/2025 | Prudential Financial Inc, Strike Price \$55.00 [±] | 9,047 | 0.00 |
| 44 | 17/01/2025 | Prudential Financial Inc, Strike Price \$72.50 [±] | 6,160 | 0.00 |
| 31 | 17/01/2025 | Prudential Financial Inc, Strike Price \$87.50 [±] | 3,797 | 0.00 |
| 210 | 17/01/2025 | Range Resources Corp, Strike Price \$15.00 [±] | 4,200 | 0.00 |
| 150 | 17/01/2025 | Range Resources Corp, Strike Price \$18.00 [±] | 2,625 | 0.00 |
| 240 | 17/01/2025 | Range Resources Corp, Strike Price \$20.00 [±] | 18,600 | 0.00 |
| 155 | 17/01/2025 | Range Resources Corp, Strike Price \$25.00 [±] | 9,300 | 0.00 |
| 107 | 17/01/2025 | Range Resources Corp, Strike Price \$30.00 [±] | 16,852 | 0.00 |
| 35 | 20/12/2024 | Reliance Inc, Strike Price \$220.00 [±] | 7,263 | 0.00 |
| 23 | 20/12/2024 | Reliance Inc, Strike Price \$270.00 [±] | 25,070 | 0.00 |
| 16 | 20/12/2024 | Reliance Inc, Strike Price \$320.00 [±] | 60,880 | 0.01 |
| 55 | 20/06/2025 | Rheinmetall AG, Strike Price EUR300.00 [±] | 49,810 | 0.01 |
| 29 | 17/01/2025 | Ross Stores Inc, Strike Price \$100.00 [±] | 1,740 | 0.00 |
| 62 | 17/01/2025 | Ross Stores Inc, Strike Price \$115.00 [±] | 8,680 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Put Options (continued) | | | | |
| 21 | 17/01/2025 | Ross Stores Inc, Strike Price \$120.00 [±] | 3,990 | 0.00 |
| 46 | 17/01/2025 | Ross Stores Inc, Strike Price \$135.00 [±] | 25,990 | 0.00 |
| 15 | 17/01/2025 | Ross Stores Inc, Strike Price \$140.00 [±] | 9,450 | 0.00 |
| 46 | 17/01/2025 | Ross Stores Inc, Strike Price \$80.00 [±] | 5,405 | 0.00 |
| 92 | 17/01/2025 | Ross Stores Inc, Strike Price \$95.00 [±] | 12,420 | 0.00 |
| 63 | 20/12/2024 | Ryder System Inc, Strike Price \$100.00 [±] | 10,710 | 0.00 |
| 47 | 20/12/2024 | Ryder System Inc, Strike Price \$120.00 [±] | 33,370 | 0.00 |
| 63 | 20/09/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 [±] | 132,300 | 0.02 |
| 90 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 [±] | 319,500 | 0.04 |
| 180 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,250.00 [±] | 711,000 | 0.08 |
| 97 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,350.00 [±] | 478,938 | 0.05 |
| 209 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,400.00 [±] | 1,157,338 | 0.13 |
| 194 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,450.00 [±] | 1,207,650 | 0.14 |
| 428 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,500.00 [±] | 3,001,350 | 0.34 |
| 252 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,550.00 [±] | 1,990,800 | 0.22 |
| 55 | 15/11/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,600.00 [±] | 489,500 | 0.06 |
| 3 | 20/09/2024 | S&P 500 Index, Strike Price \$5,500.00 [±] | 32,280 | 0.00 |
| 6 | 17/12/2027 | S&P 500 Index, Strike Price \$5,800.00 [±] | 304,380 | 0.04 |
| 24 | 17/12/2027 | S&P 500 Index, Strike Price \$6,100.00 [±] | 1,458,720 | 0.16 |
| 413 | 20/09/2024 | Saipem SpA, Strike Price EUR1.00 [±] | 0 | 0.00 |
| 399 | 20/12/2024 | Saipem SpA, Strike Price EUR1.00 [±] | 3,720 | 0.00 |
| 255 | 20/09/2024 | Seagate Technology Holdings Plc, Strike Price \$60.00 [±] | 5,100 | 0.00 |
| 509 | 20/12/2024 | Seagate Technology Holdings Plc, Strike Price \$70.00 [±] | 53,445 | 0.01 |
| 212 | 20/12/2024 | SEI Investments Co, Strike Price \$45.00 [±] | 3,710 | 0.00 |
| 142 | 20/12/2024 | SEI Investments Co, Strike Price \$55.00 [±] | 10,295 | 0.00 |
| 102 | 20/12/2024 | SEI Investments Co, Strike Price \$65.00 [±] | 32,640 | 0.00 |
| 336 | 20/12/2024 | Semtech Corp, Strike Price \$22.00 [±] | 52,920 | 0.01 |
| 20 | 19/07/2024 | Shift4 Payments Inc, Strike Price \$57.50 [±] | 200 | 0.00 |
| 49 | 19/07/2024 | Shift4 Payments Inc, Strike Price \$65.00 [±] | 2,940 | 0.00 |
| 814 | 16/08/2024 | Shift4 Payments Inc, Strike Price \$65.00 [±] | 164,835 | 0.02 |
| 994 | 19/07/2024 | Shift4 Payments Inc, Strike Price \$67.50 [±] | 79,520 | 0.01 |
| 227 | 16/08/2024 | Shift4 Payments Inc, Strike Price \$67.50 [±] | 62,993 | 0.01 |
| 2,090 | 19/07/2024 | Shift4 Payments Inc, Strike Price \$67.88 [∞] | 219,303 | 0.03 |
| 7,007 | 19/07/2024 | Sibanye Stillwater Ltd, Strike Price \$2.50 [±] | 0 | 0.00 |
| 1,003 | 18/10/2024 | Sibanye Stillwater Ltd, Strike Price \$2.50 [±] | 7,523 | 0.00 |
| 2,025 | 17/01/2025 | Sibanye Stillwater Ltd, Strike Price \$2.50 [±] | 20,250 | 0.00 |
| 930 | 20/09/2024 | Siemens Energy AG, Strike Price EUR5.20 [±] | 997 | 0.00 |
| 21 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$105.00 [±] | 17,955 | 0.00 |
| 61 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$60.00 [±] | 3,660 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|--------------------|--------------------|
| Put Options (continued) | | | | |
| 38 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$75.00 ¢ | 4,085 | 0.00 |
| 28 | 17/01/2025 | Skyworks Solutions Inc, Strike Price \$90.00 ¢ | 9,520 | 0.00 |
| 655 | 20/12/2024 | Société Générale SA, Strike Price EUR15.00 ¢ | 18,954 | 0.00 |
| 2,020 | 20/06/2025 | Société Générale SA, Strike Price EUR15.00 ¢ | 120,154 | 0.01 |
| 70 | 21/03/2025 | Société Générale SA, Strike Price EUR16.00 ¢ | 3,489 | 0.00 |
| 939 | 20/09/2024 | Standard Chartered Plc, Strike Price GBP480.00 ¢ | 5,935 | 0.00 |
| 88 | 17/01/2025 | State Street Corp, Strike Price \$40.00 ¢ | 3,520 | 0.00 |
| 56 | 17/01/2025 | State Street Corp, Strike Price \$50.00 ¢ | 2,800 | 0.00 |
| 37 | 17/01/2025 | State Street Corp, Strike Price \$62.50 ¢ | 6,105 | 0.00 |
| 26 | 17/01/2025 | State Street Corp, Strike Price \$75.00 ¢ | 13,000 | 0.00 |
| 380 | 17/12/2027 | Stoxx Europe 600 Index, Strike Price EUR500.00 ¢ | 802,312 | 0.09 |
| 114 | 17/12/2027 | Swiss Market Index, Strike Price CHF11,200.00 ¢ | 1,178,694 | 0.13 |
| 278 | 20/09/2024 | Swiss Prime Site AG, Strike Price CHF64.00 ¢ | 6,342 | 0.00 |
| 59 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$110.00 ¢ | 34,515 | 0.01 |
| 61 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$60.00 ¢ | 3,202 | 0.00 |
| 122 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$75.00 ¢ | 7,015 | 0.00 |
| 76 | 17/01/2025 | T Rowe Price Group Inc, Strike Price \$95.00 ¢ | 15,770 | 0.00 |
| 24 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$115.00 ¢ | 3,384 | 0.00 |
| 18 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$140.00 ¢ | 9,675 | 0.00 |
| 13 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$165.00 ¢ | 21,255 | 0.00 |
| 39 | 17/01/2025 | Take-Two Interactive Software Inc, Strike Price \$90.00 ¢ | 3,510 | 0.00 |
| 263 | 17/01/2025 | Tanger Inc, Strike Price \$15.00 ¢ | 0 | 0.00 |
| 149 | 17/01/2025 | Tanger Inc, Strike Price \$20.00 ¢ | 3,352 | 0.00 |
| 123 | 17/01/2025 | Tanger Inc, Strike Price \$22.00 ¢ | 0 | 0.00 |
| 82 | 17/01/2025 | Tanger Inc, Strike Price \$27.00 ¢ | 22,140 | 0.00 |
| 52 | 17/01/2025 | Targa Resources Corp, Strike Price \$115.00 ¢ | 18,200 | 0.00 |
| 69 | 17/01/2025 | Targa Resources Corp, Strike Price \$47.50 ¢ | 0 | 0.00 |
| 44 | 17/01/2025 | Targa Resources Corp, Strike Price \$60.00 ¢ | 3,300 | 0.00 |
| 31 | 17/01/2025 | Targa Resources Corp, Strike Price \$72.50 ¢ | 1,550 | 0.00 |
| 110 | 17/01/2025 | Targa Resources Corp, Strike Price \$80.00 ¢ | 6,600 | 0.00 |
| 22 | 17/01/2025 | Targa Resources Corp, Strike Price \$85.00 ¢ | 1,210 | 0.00 |
| 73 | 17/01/2025 | Targa Resources Corp, Strike Price \$97.50 ¢ | 7,665 | 0.00 |
| 47 | 20/12/2024 | TD SYNEX Corp, Strike Price \$115.00 ¢ | 29,375 | 0.00 |
| 69 | 20/12/2024 | TD SYNEX Corp, Strike Price \$95.00 ¢ | 8,798 | 0.00 |
| 104 | 20/12/2024 | Tenet Healthcare Corp, Strike Price \$65.00 ¢ | 9,360 | 0.00 |
| 68 | 20/12/2024 | Tenet Healthcare Corp, Strike Price \$80.00 ¢ | 8,160 | 0.00 |
| 48 | 20/12/2024 | Tenet Healthcare Corp, Strike Price \$95.00 ¢ | 11,040 | 0.00 |
| 250 | 20/09/2024 | Tetra Tech Inc, Strike Price \$125.00 ¢ | 63,125 | 0.01 |
| 74 | 20/12/2024 | Texas Roadhouse Inc, Strike Price \$105.00 ¢ | 10,360 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|-----------------|-----------------|
| Put Options (continued) | | | | |
| 48 | 20/12/2024 | Texas Roadhouse Inc, Strike Price \$130.00 ± | 7,560 | 0.00 |
| 36 | 20/12/2024 | Texas Roadhouse Inc, Strike Price \$150.00 ± | 14,580 | 0.00 |
| 15 | 17/01/2025 | Thor Industries Inc, Strike Price \$115.00 ± | 35,025 | 0.01 |
| 46 | 17/01/2025 | Thor Industries Inc, Strike Price \$65.00 ± | 5,865 | 0.00 |
| 32 | 17/01/2025 | Thor Industries Inc, Strike Price \$80.00 ± | 12,320 | 0.00 |
| 22 | 17/01/2025 | Thor Industries Inc, Strike Price \$95.00 ± | 21,010 | 0.00 |
| 128 | 20/12/2024 | Trip.com Group Ltd, Strike Price \$35.00 ± | 18,240 | 0.00 |
| 1,344 | 17/01/2025 | Trip.com Group Ltd, Strike Price \$35.00 ± | 100,800 | 0.01 |
| USD 1,000,000 | 23/08/2024 | United States Dollar/Turkish Lira Currency Option, Strike Price TRY33.50 ∞ | 284,846 | 0.03 |
| 148 | 17/01/2025 | Unum Group, Strike Price \$25.00 ± | 9,250 | 0.00 |
| 116 | 17/01/2025 | Unum Group, Strike Price \$27.50 ± | 6,090 | 0.00 |
| 171 | 17/01/2025 | Unum Group, Strike Price \$32.50 ± | 15,390 | 0.00 |
| 112 | 17/01/2025 | Unum Group, Strike Price \$40.00 ± | 4,480 | 0.00 |
| 80 | 17/01/2025 | Unum Group, Strike Price \$47.50 ± | 15,800 | 0.00 |
| 307 | 17/01/2025 | Viatris Inc, Strike Price \$10.00 ± | 20,722 | 0.00 |
| 214 | 17/01/2025 | Viatris Inc, Strike Price \$12.00 ± | 39,055 | 0.01 |
| 625 | 17/01/2025 | Viatris Inc, Strike Price \$7.00 ± | 6,250 | 0.00 |
| 4,000 | 19/07/2024 | Virgin Galactic Holdings Inc, Strike Price \$0.50 ± | 36,000 | 0.01 |
| 6,694 | 18/10/2024 | Virgin Galactic Holdings Inc, Strike Price \$0.50 ± | 164,003 | 0.02 |
| 1,850 | 19/07/2024 | Vishay Intertechnology Inc, Strike Price \$15.00 ± | 0 | 0.00 |
| 725 | 17/01/2025 | Wayfair Inc, Strike Price \$35.00 ± | 157,325 | 0.02 |
| 30 | 20/12/2024 | Webuild SpA, Strike Price EUR1.45 ± | 2,219 | 0.00 |
| 47 | 20/12/2024 | Webuild SpA, Strike Price EUR1.50 ± | 3,904 | 0.00 |
| 3 | 21/03/2025 | Webuild SpA, Strike Price EUR1.50 ± | 338 | 0.00 |
| 18 | 20/12/2024 | Webuild SpA, Strike Price EUR1.60 ± | 1,756 | 0.00 |
| 30 | 21/03/2025 | Webuild SpA, Strike Price EUR1.60 ± | 4,051 | 0.00 |
| 325 | 18/10/2024 | WEC Energy Group Inc, Strike Price \$55.00 ± | 4,875 | 0.00 |
| 104 | 17/01/2025 | WEC Energy Group Inc, Strike Price \$55.00 ± | 2,600 | 0.00 |
| 134 | 17/01/2025 | Western Digital Corp, Strike Price \$27.50 ± | 9,313 | 0.00 |
| 98 | 17/01/2025 | Western Digital Corp, Strike Price \$32.50 ± | 2,891 | 0.00 |
| 83 | 17/01/2025 | Western Digital Corp, Strike Price \$35.00 ± | 2,739 | 0.00 |
| 115 | 17/01/2025 | Western Digital Corp, Strike Price \$42.50 ± | 5,577 | 0.00 |
| 84 | 17/01/2025 | Western Digital Corp, Strike Price \$50.00 ± | 7,728 | 0.00 |
| 29 | 17/01/2025 | Western Digital Corp, Strike Price \$60.00 ± | 6,380 | 0.00 |
| 22 | 17/01/2025 | Wingstop Inc, Strike Price \$150.00 ± | 2,640 | 0.00 |
| 14 | 17/01/2025 | Wingstop Inc, Strike Price \$190.00 ± | 2,310 | 0.00 |
| 10 | 17/01/2025 | Wingstop Inc, Strike Price \$230.00 ± | 1,925 | 0.00 |
| 8 | 17/01/2025 | Wingstop Inc, Strike Price \$270.00 ± | 4,520 | 0.00 |
| 91 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$35.00 ± | 5,687 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|--|-----------------|--|--------------------|-----------------|
| Put Options (continued) | | | | |
| 86 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$40.00 ± | 10,320 | 0.00 |
| 56 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$45.00 ± | 12,040 | 0.00 |
| 56 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$50.00 ± | 20,440 | 0.00 |
| 37 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$55.00 ± | 20,720 | 0.00 |
| 39 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$60.00 ± | 37,245 | 0.01 |
| 27 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$65.00 ± | 30,780 | 0.00 |
| 29 | 17/01/2025 | Winnebago Industries Inc, Strike Price \$70.00 ± | 47,125 | 0.01 |
| 615 | 20/09/2024 | Wolfspeed Inc, Strike Price \$17.50 ± | 70,725 | 0.01 |
| 70 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$52.50 ± | 2,940 | 0.00 |
| 44 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$67.50 ± | 4,752 | 0.00 |
| 31 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$80.00 ± | 10,152 | 0.00 |
| 22 | 17/01/2025 | Wyndham Worldwide Corp, Strike Price \$95.00 ± | 21,230 | 0.00 |
| 23,950 | 20/03/2025 | Xero Ltd, Strike Price AUD89.74 ∞ | 26,386 | 0.00 |
| 390 | 17/01/2025 | Xerox Holdings Corp, Strike Price \$8.00 ± | 12,675 | 0.00 |
| 1,190 | 17/01/2025 | Xerox Holdings Corp, Strike Price \$9.00 ± | 59,500 | 0.01 |
| Total Fair Value on Purchased Options Contracts (Premium: US\$ (175,133,468)) | | | 164,355,563 | 18.41 |

The counterparties on OTC Options Contracts are Bank of America Merrill Lynch, BNP Paribas, Citibank, Daiwa, Goldman Sachs International, JPMorgan Chase Bank, Morgan Stanley, Nomura and SMBC Nikko Capital Markets Ltd.

Contracts for Differences 2.49% (31 December 2023: 6.57%)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|----------------------------|-----------------------------|----------------------|-----------------|
| 66,558 | 10X Genomics Inc Class A | Morgan Stanley | 21,134 | 0.00 |
| (488,894) | 3M Co | Goldman Sachs International | 30,717 | 0.01 |
| 58,485 | Abbott Laboratories | Goldman Sachs International | 4,663 | 0.00 |
| (40,023) | AbbVie Inc | Morgan Stanley | 5,506 | 0.00 |
| (95,798) | AbbVie Inc | Goldman Sachs International | 3,103 | 0.00 |
| 254,970 | ABN AMRO Bank NV | Goldman Sachs International | 3,623 | 0.00 |
| 499,321 | Acadia Healthcare Co Inc | Goldman Sachs International | 4,862 | 0.00 |
| 51,775 | Acadia Healthcare Co Inc | Morgan Stanley | 7,459 | 0.00 |
| 88,967 | ACADIA Pharmaceuticals Inc | Goldman Sachs International | 3,598 | 0.00 |
| 52,999 | Accenture Plc Class A | Goldman Sachs International | 380 | 0.00 |
| (68,466) | Acuity Brands Inc | Morgan Stanley | 20,738 | 0.00 |
| 287,156 | Acushnet Holdings Corp | Morgan Stanley | 5,559 | 0.00 |
| 49,031 | Admiral Group Plc | Goldman Sachs International | 1,914 | 0.00 |
| (256,507) | Adobe Inc | Morgan Stanley | 10,781 | 0.00 |
| 267,580 | Advance Auto Parts Inc | Morgan Stanley | 3,987 | 0.00 |
| 348,173 | Advanced Energy Industries | Nomura | 0 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| 300 | Advanced Micro Devices Inc | Goldman Sachs International | 1,061 | 0.00 |
| (4,300) | AES Corp | Goldman Sachs International | 3,759 | 0.00 |
| (78,636) | Affiliated Managers Group Inc | Morgan Stanley | 10,776 | 0.00 |
| 46,886 | Affirm Holdings Inc | Morgan Stanley | 4,532 | 0.00 |
| 93,163 | AGCO Corp | Goldman Sachs International | 12,462 | 0.00 |
| 23,797 | Agilent Technologies Inc | Goldman Sachs International | 2,082 | 0.00 |
| 40,158 | AGNC Investment Corp | Morgan Stanley | 191 | 0.00 |
| 327,121 | AIB Group Plc | Goldman Sachs International | 1,256 | 0.00 |
| (130,276) | Airbnb Inc Class A | Morgan Stanley | 4,839 | 0.00 |
| (70,546) | Airbnb Inc Class A | JPMorgan Chase Bank | 4,167 | 0.00 |
| (112,972) | Airbnb Inc Class A | Goldman Sachs International | 3,766 | 0.00 |
| (1,869,433) | Akamai Technologies Inc | Nomura | 0 | 0.00 |
| (188,736) | Akero Therapeutics Inc | Goldman Sachs International | 8,396 | 0.00 |
| (131,261) | Akero Therapeutics Inc | JPMorgan Chase Bank | 1,949 | 0.00 |
| 95,326 | Albemarle Corp | Morgan Stanley | 20,844 | 0.00 |
| (600) | Albemarle Corp | Goldman Sachs International | 509 | 0.00 |
| (15,889) | Albertsons Cos Inc Class A | Morgan Stanley | 180 | 0.00 |
| (100,954) | Alcon Inc | JPMorgan Chase Bank | 7,561 | 0.00 |
| (8,286) | Alcon Inc | Morgan Stanley | 874 | 0.00 |
| (46,563) | Alcon Inc | Goldman Sachs International | 4,875 | 0.00 |
| 4,773,188 | Alibaba Group Holding Ltd | Nomura | 0 | 0.00 |
| (18,120) | Alibaba Group Holding Ltd | Morgan Stanley | 1,050 | 0.00 |
| 111,997 | Align Technology Inc | Goldman Sachs International | 5,968 | 0.00 |
| 40,937 | Alkermes Plc | Goldman Sachs International | 166 | 0.00 |
| (29,895) | Allegion Plc | Morgan Stanley | 681 | 0.00 |
| (35) | Allego NV | Goldman Sachs International | 0 | 0.00 |
| 43,294 | Allegro MicroSystems Inc | Morgan Stanley | 2,434 | 0.00 |
| (583,500) | Allegro.eu SA | Goldman Sachs International | 15,911 | 0.00 |
| 69,780 | Allianz SE | JPMorgan Chase Bank | 33 | 0.00 |
| 415,198 | Allianz SE | Goldman Sachs International | 11,415 | 0.00 |
| (73,629) | Allison Transmission Holdings Inc | Morgan Stanley | 17,449 | 0.00 |
| 12,862 | Allurion Techno | Goldman Sachs International | 0 | 0.00 |
| (129,108) | Ally Financial Inc | Morgan Stanley | 3,143 | 0.00 |
| 58,009 | Alphabet Inc Class A | Goldman Sachs International | 585 | 0.00 |
| 62,518 | Alphabet Inc Class A | JPMorgan Chase Bank | 565 | 0.00 |
| (406,257) | Alphabet Inc Class C | Morgan Stanley | 110,904 | 0.01 |
| (35,466) | Amazon.com Inc | JPMorgan Chase Bank | 1,830 | 0.00 |
| (1,212,588) | Amazon.com Inc | Morgan Stanley | 390,200 | 0.05 |
| (628,440) | Amazon.com Inc | Goldman Sachs International | 29,824 | 0.00 |
| 4,200,854 | American Airlines Group Inc | Nomura | 6,456 | 0.00 |
| (30) | American Axle & Manufacturing Holdings Inc | Goldman Sachs International | 5 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|-------------------------------|-----------------------------|----------------------|-----------------|
| 358,346 | American Eagle Outfitters Inc | Morgan Stanley | 36,974 | 0.01 |
| 114,161 | American Express Co | Goldman Sachs International | 1,883 | 0.00 |
| 79,651 | American Express Co | Morgan Stanley | 802 | 0.00 |
| 78,272 | American Tower Corp | Morgan Stanley | 146 | 0.00 |
| (39,341) | American Tower Corp | JPMorgan Chase Bank | 2,429 | 0.00 |
| (86,298) | American Tower Corp | Goldman Sachs International | 8,265 | 0.00 |
| 45,492 | Americold Realty Trust Inc | Morgan Stanley | 1,172 | 0.00 |
| (108,992) | Ameriprise Financial Inc | Morgan Stanley | 23,979 | 0.00 |
| 7,315 | AMETEK Inc | Morgan Stanley | 24 | 0.00 |
| (44,531) | Amgen Inc | Morgan Stanley | 7 | 0.00 |
| 26,684 | Amicus Therapeutics Inc | Goldman Sachs International | 5,428 | 0.00 |
| 2,104 | Amicus Therapeutics Inc | Morgan Stanley | 221 | 0.00 |
| 8,774 | Amicus Therapeutics Inc | JPMorgan Chase Bank | 282 | 0.00 |
| 93,649 | AMN Healthcare Services Inc | Goldman Sachs International | 9,263 | 0.00 |
| (1,700) | Amphenol Corp Class A | Goldman Sachs International | 2,404 | 0.00 |
| (200,823) | Analog Devices Inc | Morgan Stanley | 24,164 | 0.00 |
| 192,263 | Anheuser-Busch InBev SA | JPMorgan Chase Bank | 10,298 | 0.00 |
| 420,719 | Anheuser-Busch InBev SA | Goldman Sachs International | 11,182 | 0.00 |
| (609,186) | Antero Resources Corp | JPMorgan Chase Bank | 257,634 | 0.03 |
| (207,510) | Antero Resources Corp | Goldman Sachs International | 62,578 | 0.01 |
| (90,212) | APA Corp | Goldman Sachs International | 0 | 0.00 |
| 44,385 | Apellis Pharmaceuticals Inc | Morgan Stanley | 3,251 | 0.00 |
| (528,884) | Apple Inc | Morgan Stanley | 75,032 | 0.01 |
| 4,843 | Apple Inc | JPMorgan Chase Bank | 22 | 0.00 |
| 957,125 | Apple Inc | Goldman Sachs International | 0 | 0.00 |
| (223,145) | Applied Materials Inc | Morgan Stanley | 49,913 | 0.01 |
| (757,550) | ARC Resources Ltd | Goldman Sachs International | 62,272 | 0.01 |
| (104,064) | ArcBest Corp | Goldman Sachs International | 0 | 0.00 |
| (10,605) | Arcellx Inc | Goldman Sachs International | 287 | 0.00 |
| (33,878) | Arcellx Inc | JPMorgan Chase Bank | 424 | 0.00 |
| (300) | Arch Capital Group Ltd | Goldman Sachs International | 206 | 0.00 |
| (1,300) | Archer-Daniels-Midland Co | Goldman Sachs International | 60 | 0.00 |
| 100 | Arista Networks Inc | Goldman Sachs International | 295 | 0.00 |
| 22,557 | Arqit Quantum Inc | Goldman Sachs International | 308 | 0.00 |
| 5,424 | Arrowhead Pharmaceuticals Inc | JPMorgan Chase Bank | 1,500 | 0.00 |
| 27,254 | Arrowhead Pharmaceuticals Inc | Goldman Sachs International | 7,736 | 0.00 |
| 600 | ASGN Inc | JPMorgan Chase Bank | 77 | 0.00 |
| 206,027 | ASGN Inc | Goldman Sachs International | 17,130 | 0.00 |
| (96,335) | ASML Holding NV | Morgan Stanley | 14,012 | 0.00 |
| 6,476,494 | Astellas Pharma Inc | JPMorgan Chase Bank | 1,802 | 0.00 |
| 5,524,562 | Astellas Pharma Inc | Goldman Sachs International | 6,732 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|-----------------------------------|-----------------------------|----------------------|-----------------|
| (11) | Astrana Health Inc | Goldman Sachs International | 2 | 0.00 |
| (43,730) | AstraZeneca Plc | Goldman Sachs International | 7,263 | 0.00 |
| (198,834) | AstraZeneca Plc | JPMorgan Chase Bank | 5,862 | 0.00 |
| (124,517) | AstraZeneca Plc | Morgan Stanley | 27,378 | 0.01 |
| (290,533) | AT&T Inc | Morgan Stanley | 43,596 | 0.01 |
| 20,725 | Atlassian Corp Class A | Morgan Stanley | 4,895 | 0.00 |
| 147,377 | Autodesk Inc | Goldman Sachs International | 0 | 0.00 |
| (130,085) | Autodesk Inc | Morgan Stanley | 5,216 | 0.00 |
| 151,009 | Automatic Data Processing Inc | Goldman Sachs International | 5,068 | 0.00 |
| (133,762) | Automatic Data Processing Inc | Morgan Stanley | 1,483 | 0.00 |
| 26,614 | Automatic Data Processing Inc | JPMorgan Chase Bank | 468 | 0.00 |
| (144,276) | Avidity Biosciences Inc | JPMorgan Chase Bank | 170,419 | 0.02 |
| 27,275 | Avis Budget Group Inc | Morgan Stanley | 670 | 0.00 |
| 117,838 | Aviva Plc | Goldman Sachs International | 2,319 | 0.00 |
| (104,872) | AXA SA | Morgan Stanley | 1,809 | 0.00 |
| (87,741) | Axalta Coating Systems Ltd | Morgan Stanley | 1,088 | 0.00 |
| 182,395 | Axon Enterprise Inc | Goldman Sachs International | 0 | 0.00 |
| (657,551) | Axsome Therapeutics Inc | Goldman Sachs International | 69,397 | 0.01 |
| (85,164) | Axsome Therapeutics Inc | Morgan Stanley | 457 | 0.00 |
| 728,812 | B3 SA - Brasil Bolsa Balca | Goldman Sachs International | 10,773 | 0.00 |
| 759,445 | B3 SA - Brasil Bolsa Balca | Morgan Stanley | 2,647 | 0.00 |
| (883,790) | Baker Hughes Co | Goldman Sachs International | 25,439 | 0.00 |
| (112,870) | Baker Hughes Co | JPMorgan Chase Bank | 7,784 | 0.00 |
| (222,333) | Baker Hughes Co | Morgan Stanley | 34,352 | 0.00 |
| 197,762 | Banco Bilbao Vizcaya Argentina SA | Goldman Sachs International | 8,209 | 0.00 |
| 205,548 | Banco BPM SpA | Goldman Sachs International | 12,527 | 0.00 |
| 1,800,000 | Banco BPM SpA | Société Générale | 2,136 | 0.00 |
| 471,406 | Banco BTG Pactual SA | Morgan Stanley | 2,482 | 0.00 |
| (647,916) | Banco Do Brasil SA | Morgan Stanley | 2,773 | 0.00 |
| (155,748) | Bank Of Ireland Group Plc | Goldman Sachs International | 1,962 | 0.00 |
| (39,389) | Bank Of Ireland Group Plc | JPMorgan Chase Bank | 7 | 0.00 |
| (90,443) | Bank OZK | Morgan Stanley | 357 | 0.00 |
| (2,570,217) | Bank Polska Kasa Opieki SA | JPMorgan Chase Bank | 21,437 | 0.00 |
| (21,545) | Barclays Plc | JPMorgan Chase Bank | 579 | 0.00 |
| (131,970) | Bath & Body Works Inc | Morgan Stanley | 596 | 0.00 |
| (900) | Bath & Body Works Inc | Goldman Sachs International | 2,119 | 0.00 |
| (130,653) | Baxter International Inc | Morgan Stanley | 88 | 0.00 |
| 209,521 | Baxter International Inc | Goldman Sachs International | 2,749 | 0.00 |
| 24,894 | Beam Therapeutics Inc | JPMorgan Chase Bank | 3,406 | 0.00 |
| 725 | Beam Therapeutics Inc | Goldman Sachs International | 7 | 0.00 |
| 9,115 | Beauty Health Co | JPMorgan Chase Bank | 6,236 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|------------------------------------|-----------------------------|----------------------|-----------------|
| 42,831 | Beauty Health Co | Goldman Sachs International | 30,806 | 0.01 |
| (172,950) | Beazley Plc | Goldman Sachs International | 15,997 | 0.00 |
| (493,932) | BellRing Brands Inc | JPMorgan Chase Bank | 81,784 | 0.01 |
| (1,536,162) | BellRing Brands Inc | Goldman Sachs International | 838,617 | 0.10 |
| 220,580 | Best Buy Co Inc | JPMorgan Chase Bank | 4,859 | 0.00 |
| (133,327) | Best Buy Co Inc | Morgan Stanley | 770 | 0.00 |
| 759,264 | Best Buy Co Inc | Goldman Sachs International | 21,814 | 0.00 |
| (18,541) | Bill.com Holdings Inc | Goldman Sachs International | 455 | 0.00 |
| (48,363) | Bill.com Holdings Inc | JPMorgan Chase Bank | 1,709 | 0.00 |
| (44,517) | Biogen Inc | Morgan Stanley | 1,185 | 0.00 |
| (1,114,329) | Biogen Inc | Goldman Sachs International | 7,918 | 0.00 |
| (114,848) | BioMarin Pharmaceutical Inc | Goldman Sachs International | 5,927 | 0.00 |
| (40,299) | BioMarin Pharmaceutical Inc | Morgan Stanley | 3,863 | 0.00 |
| 87,296 | Bio-Rad Laboratories Inc Class A | Morgan Stanley | 9,744 | 0.00 |
| (600) | Bio-Techne Corp | Goldman Sachs International | 1,063 | 0.00 |
| 44,150 | Birkenstock Holding Plc | Morgan Stanley | 194 | 0.00 |
| 365,639 | BlackRock Inc | Goldman Sachs International | 0 | 0.00 |
| 76,997 | Block Inc | Goldman Sachs International | 7,667 | 0.00 |
| (181,491) | Blueprint Medicines Corp | JPMorgan Chase Bank | 63,782 | 0.01 |
| (71,856) | Blueprint Medicines Corp | Goldman Sachs International | 10,151 | 0.00 |
| 500 | Boeing Co | Goldman Sachs International | 837 | 0.00 |
| (105,756) | Booking Holdings Inc | Morgan Stanley | 24,940 | 0.00 |
| 75,620 | Booking Holdings Inc | JPMorgan Chase Bank | 371 | 0.00 |
| 348,685 | BorgWarner Inc | JPMorgan Chase Bank | 4,576 | 0.00 |
| 250,392 | BorgWarner Inc | Goldman Sachs International | 32,618 | 0.01 |
| (88,951) | Boston Beer Co Inc Class A | Morgan Stanley | 1,048 | 0.00 |
| (163,360) | Boston Scientific Corp | Goldman Sachs International | 70,142 | 0.01 |
| (1,079,511) | Boyd Gaming Corp | Goldman Sachs International | 0 | 0.00 |
| 12,698 | Bridgebio Pharma Inc | Goldman Sachs International | 4,523 | 0.00 |
| 54,573 | Bridgebio Pharma Inc | JPMorgan Chase Bank | 5,256 | 0.00 |
| 43,831 | Brighthouse Financial Inc | Morgan Stanley | 136 | 0.00 |
| (92,085) | BrightSpring Health Services Inc | JPMorgan Chase Bank | 4,139 | 0.00 |
| 478,709 | Brink's Co | Goldman Sachs International | 0 | 0.00 |
| 107,393 | Bristol-Myers Squibb Co | Goldman Sachs International | 15,552 | 0.00 |
| (83,615) | Brixmor Property Group Inc | Morgan Stanley | 4,834 | 0.00 |
| (157,771) | Broadcom Inc | Morgan Stanley | 20,332 | 0.00 |
| 78,079 | Broadridge Financial Solutions Inc | Morgan Stanley | 855 | 0.00 |
| (500) | Broadridge Financial Solutions Inc | Goldman Sachs International | 195 | 0.00 |
| (47) | Brookline Bancorp Inc | Goldman Sachs International | 1 | 0.00 |
| (400) | Brown & Brown Inc | Goldman Sachs International | 398 | 0.00 |
| 89,615 | Brown-Forman Corp Class B | Morgan Stanley | 12,744 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|------------------------------------|-----------------------------|----------------------|-----------------|
| (500) | Builders FirstSource Inc | Goldman Sachs International | 206 | 0.00 |
| (134,511) | Builders FirstSource Inc | Morgan Stanley | 1,662 | 0.00 |
| 134,751 | Bunge Global SA | Goldman Sachs International | 0 | 0.00 |
| 296,959 | Burberry Group Plc | Goldman Sachs International | 61,507 | 0.01 |
| (109,578) | Cadence Design Systems Inc | Morgan Stanley | 24,165 | 0.00 |
| 291,402 | CaixaBank SA | Goldman Sachs International | 6,832 | 0.00 |
| (354,613) | Campbell Soup Co | JPMorgan Chase Bank | 1,956 | 0.00 |
| (19,842) | Campbell Soup Co | Morgan Stanley | 43 | 0.00 |
| (728,365) | Campbell Soup Co | Goldman Sachs International | 8,769 | 0.00 |
| 505,056 | Canadian Natural Resources | Goldman Sachs International | 50,917 | 0.01 |
| 191,238 | Canadian Pacific Kansas City Ltd | JPMorgan Chase Bank | 9,253 | 0.00 |
| 82,254 | Capital One Financial Corp | Morgan Stanley | 1,158 | 0.00 |
| (7,917,775) | Capitec Bank Holdings Ltd | Goldman Sachs International | 108,689 | 0.01 |
| (619,932) | Capstone Copper Corp | JPMorgan Chase Bank | 17,697 | 0.00 |
| (96,537) | Capstone Copper Corp | Goldman Sachs International | 2,313 | 0.00 |
| 57,811 | Cardinal Health Inc | Goldman Sachs International | 3,020 | 0.00 |
| (290,156) | CarMax Inc | Goldman Sachs International | 0 | 0.00 |
| 3,600 | Carnival Corp | Goldman Sachs International | 35 | 0.00 |
| 4,824,075 | Carnival Corp | Nomura | 0 | 0.00 |
| (1,500) | Carrier Global Corp | Goldman Sachs International | 1,634 | 0.00 |
| 5 | Cars.com Inc | Goldman Sachs International | 0 | 0.00 |
| (300) | Cboe Global Markets Inc | Goldman Sachs International | 185 | 0.00 |
| 3,574 | CDW Corp | JPMorgan Chase Bank | 9 | 0.00 |
| 1,269,920 | CDW Corp | Goldman Sachs International | 1,614 | 0.00 |
| 70,411 | CDW Corp | Morgan Stanley | 217 | 0.00 |
| 440,946 | Celsius Holdings Inc | Goldman Sachs International | 112,820 | 0.01 |
| 78,437 | Cencora Inc | Morgan Stanley | 829 | 0.00 |
| (409,840) | Cenovus Energy Inc | JPMorgan Chase Bank | 93,980 | 0.01 |
| 575,141 | Centene Corp | Goldman Sachs International | 14,214 | 0.00 |
| (1,009,196) | CenterPoint Energy Inc | Goldman Sachs International | 2,629 | 0.00 |
| (469,139) | CenterPoint Energy Inc | Morgan Stanley | 3,046 | 0.00 |
| 93,772 | Ceridian HCM Holding Inc | Morgan Stanley | 17,081 | 0.00 |
| 78,972 | CF Industries Holdings Inc | Morgan Stanley | 2,634 | 0.00 |
| 755,540 | Charles Schwab Corp | Goldman Sachs International | 0 | 0.00 |
| 104,936 | Charter Communications Inc Class A | Morgan Stanley | 12,270 | 0.00 |
| (368,976) | Chemours Co | Goldman Sachs International | 0 | 0.00 |
| (886,072) | Cheniere Energy Inc | Goldman Sachs International | 27,231 | 0.00 |
| (175,290) | Cheniere Energy Inc | JPMorgan Chase Bank | 10,534 | 0.00 |
| 83,746 | Chesapeake Energy Corp | Morgan Stanley | 5,966 | 0.00 |
| 957,006 | Chesapeake Energy Corp | Goldman Sachs International | 57,583 | 0.01 |
| 167,620 | Chesapeake Energy Corp | JPMorgan Chase Bank | 13,196 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---|-----------------------------|----------------------|-----------------|
| 45,229 | Chevron Corp | Morgan Stanley | 468 | 0.00 |
| (1,379,994) | Chevron Corp | JPMorgan Chase Bank | 18,787 | 0.00 |
| (175,585) | Chewy Inc Class A | Goldman Sachs International | 5,969 | 0.00 |
| 1,286,204 | Chipotle Mexican Grill Inc | Goldman Sachs International | 0 | 0.00 |
| 79,001 | Chubb Ltd | Morgan Stanley | 2,777 | 0.00 |
| (127,159) | Church & Dwight Co Inc | JPMorgan Chase Bank | 21,214 | 0.00 |
| (354,202) | Church & Dwight Co Inc | Goldman Sachs International | 55,870 | 0.01 |
| 12,953 | Ciena Corp | Morgan Stanley | 214 | 0.00 |
| 315,690 | Cigna Group | Goldman Sachs International | 3,257 | 0.00 |
| 78,028 | Cigna Group | Morgan Stanley | 579 | 0.00 |
| 100 | Cincinnati Financial Corp | Goldman Sachs International | 151 | 0.00 |
| 206,881 | Cintas Corp | Goldman Sachs International | 822 | 0.00 |
| (128,090) | Cintas Corp | Morgan Stanley | 4,770 | 0.00 |
| (59,394) | Cirrus Logic Inc | Morgan Stanley | 30,914 | 0.01 |
| 4,615 | Cisco Systems Inc | Morgan Stanley | 429 | 0.00 |
| (133,974) | Citigroup Inc | Morgan Stanley | 3,438 | 0.00 |
| 42,536 | Clarivate Plc | Morgan Stanley | 5,546 | 0.00 |
| (237,809) | Cleveland-Cliffs Inc | Goldman Sachs International | 0 | 0.00 |
| (131,553) | Clorox Co | Morgan Stanley | 2,020 | 0.00 |
| (462,548) | Clorox Co | JPMorgan Chase Bank | 760 | 0.00 |
| 375,631 | Clorox Co | Goldman Sachs International | 4,715 | 0.00 |
| (86,565) | Cloudflare Inc Class A | Goldman Sachs International | 12,940 | 0.00 |
| (24,837) | Cloudflare Inc Class A | JPMorgan Chase Bank | 2,248 | 0.00 |
| (17,805) | Cloudflare Inc Class A | Morgan Stanley | 606 | 0.00 |
| (200) | CME Group Inc Class A | Goldman Sachs International | 160 | 0.00 |
| (200) | CMS Energy Corp | Goldman Sachs International | 84 | 0.00 |
| 73,533 | CNH Industrial NV | Morgan Stanley | 2,876 | 0.00 |
| (129,661) | Coca-Cola Co | Morgan Stanley | 2,844 | 0.00 |
| 14,387 | Cognizant Technology Solutions Corp Class A | JPMorgan Chase Bank | 116 | 0.00 |
| (23,402) | Cognizant Technology Solutions Corp Class A | Morgan Stanley | 2,325 | 0.00 |
| 330,814 | Cognizant Technology Solutions Corp Class A | Goldman Sachs International | 20,269 | 0.00 |
| 67,269 | Coinbase Global Inc Class A | Goldman Sachs International | 4,440 | 0.00 |
| (81,635) | Columbia Banking System Inc | Morgan Stanley | 7,790 | 0.00 |
| 18,919 | Comcast Corp Class A | JPMorgan Chase Bank | 1,823 | 0.00 |
| (133,557) | Comcast Corp Class A | Morgan Stanley | 1,606 | 0.00 |
| (72,558) | Commerzbank AG | Goldman Sachs International | 351 | 0.00 |
| (257,902) | Commerzbank AG | JPMorgan Chase Bank | 996 | 0.00 |
| 497,495 | Comstock Resources Inc | JPMorgan Chase Bank | 15,363 | 0.00 |
| 400 | Conagra Brands Inc | Goldman Sachs International | 37 | 0.00 |
| 482,671 | Confluent Inc Class A | Nomura | 0 | 0.00 |
| 1,462,253 | CONMED Corp | Nomura | 0 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| (482,885) | ConocoPhillips | Goldman Sachs International | 0 | 0.00 |
| 42 | Consolidated Communications Holdings Inc | Goldman Sachs International | 1 | 0.00 |
| 134,930 | Consolidated Edison Inc | JPMorgan Chase Bank | 2 | 0.00 |
| 755,625 | Consolidated Edison Inc | Goldman Sachs International | 15,196 | 0.00 |
| (681,887) | Constellation Brands Inc Class A | Goldman Sachs International | 35,696 | 0.01 |
| (1,397,625) | Constellation Brands Inc Class A | Morgan Stanley | 41,387 | 0.01 |
| 1,366,274 | Constellation Energy Corp | JPMorgan Chase Bank | 20,404 | 0.00 |
| 32,463 | Constellation Energy Corp | Goldman Sachs International | 3,525 | 0.00 |
| (84,469) | Cooper Cos Inc | JPMorgan Chase Bank | 5,455 | 0.00 |
| (1,400) | Copart Inc | Goldman Sachs International | 400 | 0.00 |
| 52,117 | Core & Main Inc Class A | Morgan Stanley | 5,951 | 0.00 |
| (130,644) | Corebridge Financial Inc | Morgan Stanley | 367 | 0.00 |
| 1,071,571 | Corning Inc | Goldman Sachs International | 0 | 0.00 |
| 664,523 | Coterra Energy Inc | JPMorgan Chase Bank | 27,394 | 0.01 |
| 618,873 | Coterra Energy Inc | Goldman Sachs International | 22,174 | 0.00 |
| (22,535) | Coty Inc Class A | JPMorgan Chase Bank | 214 | 0.00 |
| 41,539 | Coty Inc Class A | Morgan Stanley | 769 | 0.00 |
| (98,718) | Coupang Inc | JPMorgan Chase Bank | 1,231 | 0.00 |
| 317,563 | Cracker Barrel Old Country Store Inc | Morgan Stanley | 126,086 | 0.02 |
| 269,779 | Credit Agricole SA | JPMorgan Chase Bank | 4,192 | 0.00 |
| 322,425 | CRISPR Therapeutics AG | Goldman Sachs International | 38,822 | 0.01 |
| 156,216 | CRISPR Therapeutics AG | JPMorgan Chase Bank | 17,118 | 0.00 |
| (411,191) | Crocs Inc | Morgan Stanley | 149,292 | 0.02 |
| 309,157 | Crocs Inc | Goldman Sachs International | 0 | 0.00 |
| 84,880 | Cross Country Healthcare Inc | Goldman Sachs International | 18,022 | 0.00 |
| 500 | Crown Castle Inc | Goldman Sachs International | 589 | 0.00 |
| (181,331) | CSX Corp | Goldman Sachs International | 0 | 0.00 |
| (76,412) | Cullinan Therapeutics Inc | JPMorgan Chase Bank | 198 | 0.00 |
| (75,098) | Curtiss-Wright Corp | Morgan Stanley | 13,455 | 0.00 |
| 380,848 | CVS Health Corp | Goldman Sachs International | 6,477 | 0.00 |
| 1,279 | Danaher Corp | Goldman Sachs International | 35 | 0.00 |
| (834,089) | Danske Bank A/S | JPMorgan Chase Bank | 25 | 0.00 |
| (1,705,486) | Danske Bank A/S | Goldman Sachs International | 9,304 | 0.00 |
| 78,061 | Darden Restaurants Inc | Morgan Stanley | 45 | 0.00 |
| (138,745) | Darden Restaurants Inc | Goldman Sachs International | 0 | 0.00 |
| 195,791 | Darling Ingredients Inc | Goldman Sachs International | 34,916 | 0.01 |
| 29,205 | Datadog Inc Class A | Morgan Stanley | 250 | 0.00 |
| 80,725 | Davita Healthcare Partner Inc | Morgan Stanley | 3,824 | 0.00 |
| 90,977 | Davita Healthcare Partner Inc | Goldman Sachs International | 1,969 | 0.00 |
| 39,075 | Dayforce Inc | JPMorgan Chase Bank | 6,319 | 0.00 |
| 536 | Dayforce Inc | Goldman Sachs International | 261 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---------------------------|-----------------------------|----------------------|-----------------|
| (100) | Deckers Outdoor Corp | Goldman Sachs International | 834 | 0.00 |
| (700) | Deere & Co | Goldman Sachs International | 1,118 | 0.00 |
| 83,149 | Deere & Co | Morgan Stanley | 5,269 | 0.00 |
| 305,957 | DENTSPLY SIRONA Inc | Goldman Sachs International | 25,398 | 0.00 |
| 600,000 | Deutsche Bank AG | Société Générale | 2,284 | 0.00 |
| 46,446,175 | Deutsche Telekom AG | Société Générale | 21,515 | 0.00 |
| 223,277 | Devon Energy Corp | Goldman Sachs International | 0 | 0.00 |
| 647,004 | Dexcom Inc | Goldman Sachs International | 18,463 | 0.00 |
| (17,929) | Dexcom Inc | JPMorgan Chase Bank | 5,446 | 0.00 |
| (118,689) | Dexcom Inc | Morgan Stanley | 13,694 | 0.00 |
| 585,916 | Diageo Plc | JPMorgan Chase Bank | 70,141 | 0.02 |
| 874,760 | Diageo Plc | Goldman Sachs International | 120,651 | 0.02 |
| (42,029) | Diamondback Energy Inc | Goldman Sachs International | 0 | 0.00 |
| 129,165 | Dick's Sporting Goods Inc | Goldman Sachs International | 0 | 0.00 |
| (2,387,173) | Discovery Ltd | Goldman Sachs International | 11,302 | 0.00 |
| 30 | Diversified Energy Co Plc | Goldman Sachs International | 0 | 0.00 |
| (56,711) | DocuSign Inc | JPMorgan Chase Bank | 3,034 | 0.00 |
| (52,714) | DocuSign Inc | Goldman Sachs International | 1,991 | 0.00 |
| (133,534) | DocuSign Inc | Morgan Stanley | 17,876 | 0.00 |
| (253,466) | Dollar General Corp | Goldman Sachs International | 13,324 | 0.00 |
| (138,924) | Dollar General Corp | JPMorgan Chase Bank | 7,660 | 0.00 |
| 40,170 | Dollar Tree Inc | Morgan Stanley | 929 | 0.00 |
| (100) | Domino's Pizza Inc | Goldman Sachs International | 1,583 | 0.00 |
| (78,631) | Donaldson Co Inc | Morgan Stanley | 10,557 | 0.00 |
| 22,231 | DoorDash Inc Class A | Morgan Stanley | 2,831 | 0.00 |
| 13,375 | DoorDash Inc Class A | Goldman Sachs International | 11 | 0.00 |
| 70,231 | DoorDash Inc Class A | JPMorgan Chase Bank | 1,791 | 0.00 |
| (130,066) | DoubleVerify Holdings Inc | Goldman Sachs International | 5,541 | 0.00 |
| (67,267) | DoubleVerify Holdings Inc | JPMorgan Chase Bank | 2,642 | 0.00 |
| 3,265 | Doximity Inc Class A | Goldman Sachs International | 2 | 0.00 |
| (67,653) | Doximity Inc Class A | Morgan Stanley | 716 | 0.00 |
| 976,379 | DR Horton Inc | Goldman Sachs International | 1,906 | 0.00 |
| (86,653) | Dropbox Inc Class A | Morgan Stanley | 279 | 0.00 |
| (132,314) | DTE Energy Co | Morgan Stanley | 1,348 | 0.00 |
| 35,591 | Dynatrace Inc | JPMorgan Chase Bank | 643 | 0.00 |
| 78,506 | Dynatrace Inc | Morgan Stanley | 1,042 | 0.00 |
| 78,841 | Dynatrace Inc | Goldman Sachs International | 2,471 | 0.00 |
| (299,780) | Dyne Therapeutics Inc | Morgan Stanley | 157,751 | 0.02 |
| (85,905) | EastGroup Properties Inc | Morgan Stanley | 4,394 | 0.00 |
| 62,199 | eBay Inc | Goldman Sachs International | 42 | 0.00 |
| (300) | Ecolab Inc | Goldman Sachs International | 154 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---------------------------|-----------------------------|----------------------|-----------------|
| (60,979) | Edwards Lifesciences Corp | Goldman Sachs International | 2,523 | 0.00 |
| 124,850 | eFFECTOR Therapeutics | Goldman Sachs International | 0 | 0.00 |
| 48,551 | Elanco Animal Health Inc | Morgan Stanley | 6,220 | 0.00 |
| 22,185 | Electronic Arts Inc | Goldman Sachs International | 52 | 0.00 |
| (118,309) | Electronic Arts Inc | Morgan Stanley | 14,902 | 0.00 |
| (595,766) | Elevance Health Inc | Goldman Sachs International | 7,293 | 0.00 |
| (1,080,416) | elf Beauty Inc | Goldman Sachs International | 269,551 | 0.03 |
| (646,222) | elf Beauty Inc | JPMorgan Chase Bank | 180,285 | 0.02 |
| (576,144) | Eli Lilly & Co | JPMorgan Chase Bank | 52,400 | 0.01 |
| (122,839) | Eli Lilly & Co | Morgan Stanley | 11,913 | 0.00 |
| (845,256) | Eli Lilly & Co | Goldman Sachs International | 36,515 | 0.01 |
| 249,172 | Embecta Corp | Goldman Sachs International | 35,121 | 0.01 |
| (105,927) | EMCOR Group Inc | Morgan Stanley | 27,327 | 0.01 |
| 579,648 | Enbridge Inc | Goldman Sachs International | 3,794 | 0.00 |
| (367,730) | Encompass Health Corp | Goldman Sachs International | 11,027 | 0.00 |
| 37 | Encore Capital Group Inc | Goldman Sachs International | 9 | 0.00 |
| 278,053 | Energizer Holdings Inc | Goldman Sachs International | 11,604 | 0.00 |
| 281,323 | Energizer Holdings Inc | JPMorgan Chase Bank | 8,367 | 0.00 |
| (116,237) | Energy Transfer LP | Morgan Stanley | 19,084 | 0.00 |
| (913,227) | Energy Transfer LP | JPMorgan Chase Bank | 110,897 | 0.01 |
| (133,077) | Energy Transfer LP | Goldman Sachs International | 8,789 | 0.00 |
| (34,639) | Enovis Corp | Morgan Stanley | 279 | 0.00 |
| (44,067) | Enovis Corp | Nomura | 0 | 0.00 |
| (59,904) | Entergy Corp | Morgan Stanley | 3,272 | 0.00 |
| (103,964) | Envestnet Inc | Nomura | 0 | 0.00 |
| 93,619 | Envista Holdings Corp | Goldman Sachs International | 4,997 | 0.00 |
| (196,920) | EOG Resources Inc | Goldman Sachs International | 0 | 0.00 |
| (87,932) | EPR Properties | Morgan Stanley | 1,158 | 0.00 |
| 134,349 | EQT Corp | Goldman Sachs International | 0 | 0.00 |
| 93,208 | Equifax Inc | Goldman Sachs International | 3,143 | 0.00 |
| (100) | Equinix Inc | Goldman Sachs International | 838 | 0.00 |
| 79,446 | Equinix Inc | Morgan Stanley | 108 | 0.00 |
| (164,939) | Erste Group Bank AG | JPMorgan Chase Bank | 5,319 | 0.00 |
| 91,711 | Etsy Inc | JPMorgan Chase Bank | 276 | 0.00 |
| 237,241 | Etsy Inc | Morgan Stanley | 23,816 | 0.00 |
| (79,617) | Euronet Worldwide Inc | Morgan Stanley | 7,303 | 0.00 |
| 30,219 | EverQuote Inc Class A | JPMorgan Chase Bank | 807 | 0.00 |
| 15,777 | EverQuote Inc Class A | Goldman Sachs International | 624 | 0.00 |
| (41,738) | Exelixis Inc | Morgan Stanley | 1,180 | 0.00 |
| (227,868) | Expedia Group Inc | Goldman Sachs International | 5,113 | 0.00 |
| (49,991) | Expedia Group Inc | Morgan Stanley | 5,880 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| (199,620) | Expedia Group Inc | JPMorgan Chase Bank | 6,739 | 0.00 |
| 77,976 | Expeditors Intl Wash Inc | Morgan Stanley | 979 | 0.00 |
| (300) | Extra Space Storage Inc | Goldman Sachs International | 842 | 0.00 |
| 1,130,825 | Exxon Mobil Corp | Goldman Sachs International | 1,037 | 0.00 |
| (110,861) | F5 Inc | Morgan Stanley | 1,467 | 0.00 |
| (191,515) | Fair Isaac Corp | JPMorgan Chase Bank | 12,295 | 0.00 |
| (26,482) | Fair Isaac Corp | Goldman Sachs International | 1,783 | 0.00 |
| 3,600,000 | Fastighets AB Balder | BNP Paribas | 38,852 | 0.01 |
| 9,880 | Fathom Digital Manufacturing Corporation | Goldman Sachs International | 0 | 0.00 |
| 961,368 | FedEx Corp | Goldman Sachs International | 0 | 0.00 |
| 1,904 | Fidelity National Information Services Inc | JPMorgan Chase Bank | 45 | 0.00 |
| (51,125) | Fidelity National Information Services Inc | Morgan Stanley | 9,106 | 0.00 |
| 199,977 | Fincombank SpA | Goldman Sachs International | 9,485 | 0.00 |
| (136,141) | First Citizens BancShares Inc Class A | Morgan Stanley | 150 | 0.00 |
| (86,466) | First Industrial Realty Trust Inc | Morgan Stanley | 3,112 | 0.00 |
| 78,248 | First Solar Inc | Morgan Stanley | 7,543 | 0.00 |
| (300) | First Solar Inc | Goldman Sachs International | 9,531 | 0.00 |
| (8,309,520) | FirstRand Ltd | Goldman Sachs International | 45,457 | 0.01 |
| (3,406,236) | FirstRand Ltd | JPMorgan Chase Bank | 3,810 | 0.00 |
| 50,521 | Fiserv Inc | JPMorgan Chase Bank | 1,224 | 0.00 |
| 135,481 | Fiserv Inc | Goldman Sachs International | 3,429 | 0.00 |
| 57,630 | Five Below Inc | Morgan Stanley | 13,578 | 0.00 |
| 45,260 | Fiverr International Ltd | Goldman Sachs International | 983 | 0.00 |
| (137,892) | Flex Ltd | Morgan Stanley | 41,595 | 0.01 |
| 21,672 | Flight Centre Travel Group | JPMorgan Chase Bank | 280 | 0.00 |
| 78,422 | Flight Centre Travel Group | Goldman Sachs International | 1,451 | 0.00 |
| 418,322 | Floor & Decor Holdings Inc Class A | Morgan Stanley | 43,971 | 0.01 |
| (766,240) | Fluor Corp | Nomura | 0 | 0.00 |
| 200 | FMC Corp | Goldman Sachs International | 44 | 0.00 |
| (124,838) | Ford Motor Co | Morgan Stanley | 2,333 | 0.00 |
| 21,711 | Fortinet Inc | Morgan Stanley | 374 | 0.00 |
| 110,549 | Fortrea Holdings Inc | Goldman Sachs International | 8,513 | 0.00 |
| 1,200 | Fox Corp Class A | Goldman Sachs International | 82 | 0.00 |
| (25) | Franklin BSP Realty Trust Inc | Goldman Sachs International | 5 | 0.00 |
| 76,401 | Franklin Resources Inc | Morgan Stanley | 2,039 | 0.00 |
| 453,518 | Freeport-McMoRan Inc | Goldman Sachs International | 63 | 0.00 |
| (631,258) | Freshpet Inc | JPMorgan Chase Bank | 74,117 | 0.01 |
| (795,342) | Freshpet Inc | Goldman Sachs International | 232,548 | 0.03 |
| (27,607) | Fulcrum Therapeutics Inc | JPMorgan Chase Bank | 16,027 | 0.00 |
| (37,674) | Fulcrum Therapeutics Inc | Goldman Sachs International | 6,188 | 0.00 |
| (483,224) | Gap Inc | JPMorgan Chase Bank | 47,458 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|--------------------------------|-----------------------------|----------------------|-----------------|
| 930 | Gartner Inc | JPMorgan Chase Bank | 34 | 0.00 |
| 57,930 | Gartner Inc | Goldman Sachs International | 1,922 | 0.00 |
| 77,767 | GE HealthCare Technologies Inc | Morgan Stanley | 847 | 0.00 |
| 900 | GE HealthCare Technologies Inc | Goldman Sachs International | 6 | 0.00 |
| (400) | GE Vernova Inc | Goldman Sachs International | 1,111 | 0.00 |
| 77,512 | General Mills Inc | Morgan Stanley | 870 | 0.00 |
| 765,082 | General Mills Inc | JPMorgan Chase Bank | 15,036 | 0.00 |
| 162,141 | General Mills Inc | Goldman Sachs International | 5,122 | 0.00 |
| 486,801 | Genmab A/S | JPMorgan Chase Bank | 1,031 | 0.00 |
| 4,264,087 | Genmab A/S | Goldman Sachs International | 85,290 | 0.01 |
| (87,521) | Genpact Ltd | Morgan Stanley | 435 | 0.00 |
| 46,643 | Gentex Corp | Morgan Stanley | 2,714 | 0.00 |
| 200 | Genuine Parts Co | Goldman Sachs International | 114 | 0.00 |
| 318,564 | Gilead Sciences Inc | JPMorgan Chase Bank | 5,192 | 0.00 |
| (1,000) | Gilead Sciences Inc | Goldman Sachs International | 852 | 0.00 |
| 48,765 | Gitlab Inc Class A | Morgan Stanley | 4,527 | 0.00 |
| 57,559 | Glencore Plc | JPMorgan Chase Bank | 4,124 | 0.00 |
| (37,985) | Global Payments Inc | Morgan Stanley | 869 | 0.00 |
| (48,923) | Global-e Online Ltd | JPMorgan Chase Bank | 7,932 | 0.00 |
| (66,011) | Global-e Online Ltd | Goldman Sachs International | 9,361 | 0.00 |
| 67,786 | GlobalFoundries Inc | Morgan Stanley | 5,539 | 0.00 |
| 44,767 | Globant SA | Morgan Stanley | 629 | 0.00 |
| (157,436) | GoDaddy Inc Class A | Goldman Sachs International | 23,466 | 0.00 |
| (83,266) | GoDaddy Inc Class A | JPMorgan Chase Bank | 4,815 | 0.00 |
| (103,428) | Goldman Sachs Group Inc | Morgan Stanley | 32,871 | 0.01 |
| (766) | GRAIL Inc | Goldman Sachs International | 2,218 | 0.00 |
| (81,699) | Grand Canyon Education Inc | Morgan Stanley | 11,231 | 0.00 |
| 44,586 | Graphic Packaging Holding Co | Morgan Stanley | 1,401 | 0.00 |
| 47,975 | Grocery Outlet Holding Corp | Morgan Stanley | 5,038 | 0.00 |
| (843,843) | Group 1 Automotive Inc | Morgan Stanley | 89,143 | 0.01 |
| 64,931 | GSK Plc | JPMorgan Chase Bank | 806 | 0.00 |
| 264,769 | GSK Plc | Goldman Sachs International | 19,193 | 0.00 |
| (50,887) | Guidewire Software Inc | Goldman Sachs International | 6,059 | 0.00 |
| 47,703 | GXO Logistics Inc | Morgan Stanley | 2,658 | 0.00 |
| (72,699) | H&R Block Inc | Morgan Stanley | 16,781 | 0.00 |
| 352,402 | Hain Celestial Group Inc | Goldman Sachs International | 69,372 | 0.01 |
| 144,606 | Hain Celestial Group Inc | JPMorgan Chase Bank | 26,051 | 0.00 |
| 148,963 | Haleon Plc | JPMorgan Chase Bank | 2,234 | 0.00 |
| 447,110 | Haleon Plc | Goldman Sachs International | 15,933 | 0.00 |
| 847,524 | Halliburton Co | Goldman Sachs International | 73,064 | 0.01 |
| 66,335 | Halliburton Co | JPMorgan Chase Bank | 8,118 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|--|-------------------------------|----------------------|-----------------|
| 368,894 | Harley-Davidson Inc | Morgan Stanley | 19,415 | 0.00 |
| 12 | Haynes International Inc | Goldman Sachs International | 5 | 0.00 |
| 285,347 | HCA Healthcare Inc | Goldman Sachs International | 15,031 | 0.00 |
| 78,536 | HCA Healthcare Inc | Morgan Stanley | 4,551 | 0.00 |
| 26 | Healthcare Services Group Inc | Goldman Sachs International | 7 | 0.00 |
| (4,200) | Healthpeak Properties Inc | Goldman Sachs International | 52 | 0.00 |
| (7) | Heidrick & Struggles International Inc | Goldman Sachs International | 16 | 0.00 |
| 457,275 | Helen of Troy Ltd | Goldman Sachs International | 36,923 | 0.01 |
| 81,793 | Helen of Troy Ltd | JPMorgan Chase Bank | 6,750 | 0.00 |
| 337,756 | Helmerich & Payne | Goldman Sachs International | 21,496 | 0.00 |
| 80,326 | Henry Schein Inc | Morgan Stanley | 2,650 | 0.00 |
| 30,737 | Henry Schein Inc | Goldman Sachs International | 1,143 | 0.00 |
| 1,688,989 | Herbalife Nutrition Ltd | Nomura | 0 | 0.00 |
| 81,612 | Hershey Co | Morgan Stanley | 2,995 | 0.00 |
| 1,000 | Hess Corp | Goldman Sachs International | 2,758 | 0.00 |
| (321,839) | HF Sinclair Corp | Goldman Sachs International | 0 | 0.00 |
| (85,859) | Highwoods Properties Inc | Morgan Stanley | 3,875 | 0.00 |
| 296,261 | Hilton Worldwide Holdings Inc | Goldman Sachs International | 0 | 0.00 |
| 19 | HNI Corp | Goldman Sachs International | 6 | 0.00 |
| (133,493) | Hologic Inc | Morgan Stanley | 1,067 | 0.00 |
| 600 | Hologic Inc | Goldman Sachs International | 725 | 0.00 |
| (121,816) | Home Depot Inc | Morgan Stanley | 13,764 | 0.00 |
| 488,195 | Home Reit Plc | Bank of America Merrill Lynch | 617 | 0.00 |
| (62,158) | Hon Hai Precision Industry Co Ltd | Goldman Sachs International | 4,849 | 0.00 |
| 318,465 | Hormel Foods Corp | Goldman Sachs International | 9,165 | 0.00 |
| (127,203) | Host Hotels & Resorts Inc | Morgan Stanley | 1,200 | 0.00 |
| (53,156) | Howard Hughes Holdings Inc | Morgan Stanley | 389 | 0.00 |
| 244,094 | HP Inc | Goldman Sachs International | 0 | 0.00 |
| 136,415 | Ideaya Biosciences Inc | Goldman Sachs International | 6,933 | 0.00 |
| (123,174) | IDEXX Laboratories Inc | Morgan Stanley | 10,045 | 0.00 |
| 1,448,079 | Illinois Tool Works Inc | JPMorgan Chase Bank | 79,983 | 0.01 |
| 496,851 | Illinois Tool Works Inc | Goldman Sachs International | 8,178 | 0.00 |
| 164,804 | Immunocore Holdings Plc | Goldman Sachs International | 30,382 | 0.01 |
| (866,069) | Imperial Oil Ltd | JPMorgan Chase Bank | 34,716 | 0.01 |
| (35,388) | Incyte Corp | Morgan Stanley | 2,888 | 0.00 |
| (1,200) | Incyte Corp | Goldman Sachs International | 1,317 | 0.00 |
| 48,084 | Informatica Inc Class A | Morgan Stanley | 4,669 | 0.00 |
| (158,953) | ING Groep NV | JPMorgan Chase Bank | 3,778 | 0.00 |
| (70,885) | Ingredion Inc | Goldman Sachs International | 9,956 | 0.00 |
| (89,173) | Ingredion Inc | Morgan Stanley | 81 | 0.00 |
| (18,485) | Ingredion Inc | JPMorgan Chase Bank | 3,005 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|--|-----------------------------|----------------------|-----------------|
| (52,795) | Insmed Inc | JPMorgan Chase Bank | 9,377 | 0.00 |
| (418,616) | Insmed Inc | Goldman Sachs International | 400,906 | 0.05 |
| 55,446 | Inspire Medical Systems Inc | Morgan Stanley | 8,159 | 0.00 |
| 5 | Insteel Industries Inc | Goldman Sachs International | 0 | 0.00 |
| (986,330) | Insulet Corp | Nomura | 0 | 0.00 |
| (458,962) | Insulet Corp | Goldman Sachs International | 33,199 | 0.00 |
| (130,044) | Intel Corp | Morgan Stanley | 2,963 | 0.00 |
| (1,200) | Intel Corp | Goldman Sachs International | 71 | 0.00 |
| 83,224 | Intellia Therapeutics Inc | Goldman Sachs International | 10,126 | 0.00 |
| 57,159 | Intellia Therapeutics Inc | JPMorgan Chase Bank | 3,901 | 0.00 |
| 100,172 | Inter Parfums Inc | Goldman Sachs International | 2,856 | 0.00 |
| 38,618 | Inter Parfums Inc | JPMorgan Chase Bank | 1,348 | 0.00 |
| (541,268) | Intercontinental Exchange Inc | JPMorgan Chase Bank | 12,076 | 0.00 |
| (283,327) | Intercontinental Exchange Inc | Goldman Sachs International | 4,511 | 0.00 |
| 4,928,678 | InterDigital Inc | Nomura | 1,312 | 0.00 |
| 300 | International Business Machines Corp | Goldman Sachs International | 223 | 0.00 |
| (787,918) | International Flavors & Fragrances Inc | Goldman Sachs International | 97,952 | 0.01 |
| (479,078) | International Flavors & Fragrances Inc | JPMorgan Chase Bank | 34,555 | 0.01 |
| 79,489 | International Paper Co | Morgan Stanley | 1,596 | 0.00 |
| (700) | International Paper Co | Goldman Sachs International | 2,016 | 0.00 |
| 8,750,000 | Intesa Sanpaolo SpA | Société Générale | 46,059 | 0.01 |
| (26,085) | Intra-Cellular Therapies Inc | JPMorgan Chase Bank | 1,586 | 0.00 |
| (355,115) | Intuit Inc | Goldman Sachs International | 39,386 | 0.00 |
| (410,149) | Intuit Inc | JPMorgan Chase Bank | 41,980 | 0.01 |
| (337,334) | Intuitive Surgical Inc | Goldman Sachs International | 12,836 | 0.00 |
| 44,893 | Invesco Ltd | Morgan Stanley | 2,692 | 0.00 |
| (12,929) | Invitation Homes Inc | Morgan Stanley | 748 | 0.00 |
| 700 | Invitation Homes Inc | Goldman Sachs International | 137 | 0.00 |
| (44,504) | IPG Photonics Corp | Morgan Stanley | 693 | 0.00 |
| 27,807 | Ipsen | JPMorgan Chase Bank | 429 | 0.00 |
| (100) | IQVIA Holdings Inc | Goldman Sachs International | 477 | 0.00 |
| 300 | Iron Mountain Inc | Goldman Sachs International | 150 | 0.00 |
| 18,835 | Ironwood Pharmaceuticals Inc | Goldman Sachs International | 7,219 | 0.00 |
| 349,455 | Itau Unibanco Holding SA | Goldman Sachs International | 710 | 0.00 |
| (89,373) | ITT Inc | Morgan Stanley | 1,250 | 0.00 |
| 99,918 | Jabil Inc | Morgan Stanley | 2,907 | 0.00 |
| (1,100) | Jabil Inc | Goldman Sachs International | 1,197 | 0.00 |
| (77,942) | Janus Henderson Group Plc | Morgan Stanley | 9,459 | 0.00 |
| 78,933 | Jazz Pharmaceuticals Plc | Goldman Sachs International | 6,296 | 0.00 |
| 86,787 | JB Hunt Transport Services Inc | Morgan Stanley | 6,969 | 0.00 |
| 338,262 | Johnson & Johnson | JPMorgan Chase Bank | 11,362 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| 136,157 | Johnson & Johnson | Goldman Sachs International | 3,772 | 0.00 |
| 290,178 | Johnson & Johnson | Morgan Stanley | 13,067 | 0.00 |
| (80,583) | Jones Lang LaSalle Inc | Morgan Stanley | 10,321 | 0.00 |
| 381,526 | KBC Group NV | Goldman Sachs International | 2,657 | 0.00 |
| (13) | Kelly Services Inc Class A | Goldman Sachs International | 9 | 0.00 |
| 101,001 | Kenvue Inc | JPMorgan Chase Bank | 2,800 | 0.00 |
| 491,407 | Kenvue Inc | Goldman Sachs International | 18,270 | 0.00 |
| (432,336) | Keurig Dr Pepper Inc | Goldman Sachs International | 19,644 | 0.00 |
| (947,291) | KGHM Polska Miedz SA | Goldman Sachs International | 60,741 | 0.01 |
| (87,055) | Kilroy Realty Corp | Morgan Stanley | 377 | 0.00 |
| (117,313) | Kimberly-Clark Corp | Morgan Stanley | 15,908 | 0.00 |
| (1,486,990) | Kimberly-Clark Corp | Goldman Sachs International | 103,432 | 0.01 |
| 2,000 | Kimco Realty Corp | Goldman Sachs International | 52 | 0.00 |
| 45,288 | Kinsale Capital Group Inc | Morgan Stanley | 328 | 0.00 |
| (300) | KKR & Co Inc | Goldman Sachs International | 181 | 0.00 |
| 77,908 | KKR & Co Inc | Morgan Stanley | 562 | 0.00 |
| 82,505 | Knight-Swift Transportation Holdings Inc | Morgan Stanley | 3,353 | 0.00 |
| 43,143 | Kohls Corp | Morgan Stanley | 483 | 0.00 |
| 481,820 | Koninklijke Ahold Delhaize NV | Goldman Sachs International | 17,460 | 0.00 |
| (142,620) | Kosmos Energy Ltd | Nomura | 0 | 0.00 |
| (93,078) | Kraft Heinz Co | Goldman Sachs International | 29,897 | 0.01 |
| 193,537 | Kraft Heinz Co | JPMorgan Chase Bank | 4,469 | 0.00 |
| 475,993 | Kraft Heinz Co | Morgan Stanley | 34,355 | 0.01 |
| 265,685 | Kroger Co | Goldman Sachs International | 4,839 | 0.00 |
| 392,811 | Kroger Co | Morgan Stanley | 3,034 | 0.00 |
| (2,821) | L&F Co Ltd | Goldman Sachs International | 0 | 0.00 |
| (122,959) | Lam Research Corp | Morgan Stanley | 12,150 | 0.00 |
| 69,414 | Lamb Weston Holdings Inc | JPMorgan Chase Bank | 956 | 0.00 |
| 868,421 | Lamb Weston Holdings Inc | Goldman Sachs International | 114,387 | 0.01 |
| (87,088) | Landstar System Inc | Morgan Stanley | 1,349 | 0.00 |
| (8,850) | Las Vegas Sands Corp | Morgan Stanley | 60 | 0.00 |
| (549,295) | Lear Corp | Goldman Sachs International | 0 | 0.00 |
| (45,013) | Legal & General Group Plc | Goldman Sachs International | 680 | 0.00 |
| 22,811 | Legend Biotech Corp | JPMorgan Chase Bank | 4,370 | 0.00 |
| 31,859 | Legend Biotech Corp | Goldman Sachs International | 8,310 | 0.00 |
| (700) | Leidos Holdings Inc | Goldman Sachs International | 285 | 0.00 |
| 100 | Lennar Corp Class A | Goldman Sachs International | 94 | 0.00 |
| (124,719) | Lennox International Inc | Morgan Stanley | 8,776 | 0.00 |
| (43,399) | Liberty Broadband Corp Class C | Morgan Stanley | 1,971 | 0.00 |
| 537,189 | Liberty Energy Inc | Goldman Sachs International | 159 | 0.00 |
| 52,598 | Liberty Media Corp | Morgan Stanley | 8,226 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|---|-----------------------------|----------------------|-----------------|
| (19,980) | Liberty Media Corp Class C | Morgan Stanley | 11,543 | 0.00 |
| 24 | Ligand Pharmaceuticals Inc | Goldman Sachs International | 97 | 0.00 |
| 45,666 | Lithia Motors Inc | Morgan Stanley | 153 | 0.00 |
| 7,515,835 | Live Nation Entertainment Inc | Société Générale | 0 | 0.00 |
| (133,807) | Live Nation Entertainment Inc | Morgan Stanley | 4,654 | 0.00 |
| 600 | LKQ Corp | Goldman Sachs International | 14 | 0.00 |
| 78,793 | Loews Corp | Morgan Stanley | 1,513 | 0.00 |
| 334,734 | L'Oreal SA | Morgan Stanley | 22,146 | 0.00 |
| 11,151 | Lowe's Cos Inc | Goldman Sachs International | 3,155 | 0.00 |
| (27,628) | Lumentum Holdings Inc | Morgan Stanley | 3,822 | 0.00 |
| (106,493) | LyondellBasell Industries NV Class A | Goldman Sachs International | 0 | 0.00 |
| (52,871) | Madison Square Garden Entertainment Corp | Goldman Sachs International | 928 | 0.00 |
| (379,726) | Madrigal Pharmaceuticals Inc | Goldman Sachs International | 79,771 | 0.01 |
| (60,395) | Madrigal Pharmaceuticals Inc | JPMorgan Chase Bank | 10,791 | 0.00 |
| 642,668 | Magna International Inc | Goldman Sachs International | 55,377 | 0.01 |
| (109,890) | Manhattan Associates Inc | Morgan Stanley | 22,286 | 0.00 |
| (323,635) | ManpowerGroup Inc | Goldman Sachs International | 0 | 0.00 |
| 44,125 | Maplebear Inc | Morgan Stanley | 156 | 0.00 |
| 298,504 | Marathon Oil Corp | Goldman Sachs International | 0 | 0.00 |
| 45,352 | Maravai LifeSciences Holdings Inc Class A | Morgan Stanley | 6,611 | 0.00 |
| (10) | MarineMax Inc | Goldman Sachs International | 17 | 0.00 |
| 81,742 | MarketAxess Holdings Inc | Morgan Stanley | 3,127 | 0.00 |
| (325,068) | Marks & Spencer Group Plc | Goldman Sachs International | 37,656 | 0.01 |
| (6,932) | Marriott Vacations Worldwide Corp | Morgan Stanley | 405 | 0.00 |
| 78,296 | Marsh & McLennan Cos Inc | Morgan Stanley | 70 | 0.00 |
| (200) | Marsh & McLennan Cos Inc | Goldman Sachs International | 370 | 0.00 |
| (356,387) | Martin Marietta Materials Inc | Goldman Sachs International | 0 | 0.00 |
| 12,480 | Marvell Technology Inc | Morgan Stanley | 78 | 0.00 |
| 47,048 | Marvell Technology Inc | Goldman Sachs International | 1,711 | 0.00 |
| (115,472) | Masco Corp | Morgan Stanley | 19,283 | 0.00 |
| (215,678) | Mastercard Inc Class A | Goldman Sachs International | 0 | 0.00 |
| (90,367) | Mastercard Inc Class A | Morgan Stanley | 10,871 | 0.00 |
| (246,765) | Matador Resources Co | Goldman Sachs International | 0 | 0.00 |
| (2,300) | Match Group Inc | Goldman Sachs International | 200 | 0.00 |
| 1,200 | McCormick & Co Inc | Goldman Sachs International | 460 | 0.00 |
| (67,525) | MDU Resources Group Inc | Morgan Stanley | 19,019 | 0.00 |
| 172,947 | Mediobanca SpA | Goldman Sachs International | 2,063 | 0.00 |
| (58,359) | Medpace Holdings Inc | Morgan Stanley | 30,384 | 0.01 |
| 148,475 | Medtronic Plc | Goldman Sachs International | 6,035 | 0.00 |
| 73,827 | Medtronic Plc | JPMorgan Chase Bank | 3,344 | 0.00 |
| (102,913) | Merck & Co Inc | JPMorgan Chase Bank | 4,905 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|------------------------------------|-----------------------------|----------------------|-----------------|
| (528,226) | Merck & Co Inc | Goldman Sachs International | 10,252 | 0.00 |
| 456,736 | Merck KGaA | JPMorgan Chase Bank | 13,161 | 0.00 |
| (327,076) | Merus NV | Goldman Sachs International | 236,010 | 0.03 |
| (78,590) | Merus NV | JPMorgan Chase Bank | 5,000 | 0.00 |
| 123,148 | Meta Platforms Inc Class A | Goldman Sachs International | 6,904 | 0.00 |
| (368,184) | Meta Platforms Inc Class A | Morgan Stanley | 93,772 | 0.01 |
| (166,648) | Meta Platforms Inc Class A | JPMorgan Chase Bank | 3,440 | 0.00 |
| 79,795 | MetLife Inc | Morgan Stanley | 2,855 | 0.00 |
| 31,297 | MetLife Inc | Goldman Sachs International | 355 | 0.00 |
| (70,171) | Mgic Investment Corp | Morgan Stanley | 16,714 | 0.00 |
| 1,800 | MGM Resorts International | Goldman Sachs International | 626 | 0.00 |
| (81,767) | Micron Technology Inc | Goldman Sachs International | 13,749 | 0.00 |
| (75,358) | Micron Technology Inc | Morgan Stanley | 17,187 | 0.00 |
| (446,058) | Microsoft Corp | Morgan Stanley | 55,636 | 0.01 |
| (13,255) | Middleby Corp | Nomura | 0 | 0.00 |
| 310,059 | Moderna Inc | Goldman Sachs International | 37,383 | 0.01 |
| 163,237 | Moderna Inc | JPMorgan Chase Bank | 12,164 | 0.00 |
| 12,796,757 | MOL Hungarian Oil & Gas Plc | Morgan Stanley | 734 | 0.00 |
| 473,504 | Molina Healthcare Inc | Goldman Sachs International | 33,795 | 0.01 |
| 531,632 | Molson Coors Beverage Co Class B | Morgan Stanley | 90,487 | 0.01 |
| (90,598) | Monday.com Ltd | JPMorgan Chase Bank | 9,142 | 0.00 |
| 640,009 | Mondelez International Inc Class A | Morgan Stanley | 42,070 | 0.01 |
| (124,781) | Monolithic Power Systems Inc | Morgan Stanley | 11,451 | 0.00 |
| 77,090 | Monster Beverage Corp | Morgan Stanley | 973 | 0.00 |
| 10,600 | Monster Beverage Corp | Goldman Sachs International | 176 | 0.00 |
| (121,447) | Moody's Corp | Morgan Stanley | 13,771 | 0.00 |
| 190,071 | Morgan Stanley | Goldman Sachs International | 0 | 0.00 |
| (19,474) | Morphic Holding Inc | Goldman Sachs International | 7,743 | 0.00 |
| (165,042) | Morphic Holding Inc | JPMorgan Chase Bank | 74,518 | 0.01 |
| (21,802) | Morphic Holding Inc | Morgan Stanley | 124 | 0.00 |
| (101,908) | Motorola Solutions Inc | Morgan Stanley | 32,859 | 0.01 |
| (1,542,926) | MPLX LP | JPMorgan Chase Bank | 265,199 | 0.03 |
| (60,323) | MPLX LP | Goldman Sachs International | 3,102 | 0.00 |
| (535,377) | Mr Price Group Ltd | JPMorgan Chase Bank | 12,321 | 0.00 |
| (7,513,952) | Mr Price Group Ltd | Goldman Sachs International | 26,848 | 0.00 |
| (89,082) | MSA Safety Inc | Morgan Stanley | 529 | 0.00 |
| (367,230) | Murphy Oil Corp | Goldman Sachs International | 0 | 0.00 |
| 900 | Nasdaq Inc | Goldman Sachs International | 85 | 0.00 |
| (2,910,471) | Naspers Ltd | JPMorgan Chase Bank | 1,022 | 0.00 |
| (4,535,952) | Naspers Ltd | Goldman Sachs International | 16,076 | 0.00 |
| (116,182) | Naspers Ltd | Morgan Stanley | 680 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|--------------|------------------------------------|-----------------------------|----------------------|-----------------|
| 44,562 | Natera Inc | Morgan Stanley | 1,002 | 0.00 |
| (155,665) | National Bank of Greece SA | Morgan Stanley | 11,485 | 0.00 |
| 22,640 | National Beverage Corp | Goldman Sachs International | 32 | 0.00 |
| (82,553) | National Fuel Gas Co | Morgan Stanley | 5,051 | 0.00 |
| 1,950,000 | NCL Corp Ltd | Nomura | 3,871 | 0.00 |
| 43,523 | NCR Atleos Corp | Morgan Stanley | 70 | 0.00 |
| 48,962 | NCR Corp | Morgan Stanley | 7,477 | 0.00 |
| 1,223,361 | Nestle SA | Goldman Sachs International | 38,935 | 0.00 |
| 67,848 | Nestle SA | JPMorgan Chase Bank | 2,825 | 0.00 |
| (11,246) | NetApp Inc | Morgan Stanley | 4,601 | 0.00 |
| (183,464) | Netflix Inc | Morgan Stanley | 45,655 | 0.00 |
| 1,369,324 | Netflix Inc | Goldman Sachs International | 0 | 0.00 |
| 1,429,158 | Neurocrine Biosciences Inc | Goldman Sachs International | 0 | 0.00 |
| (38,774) | Neurocrine Biosciences Inc | Morgan Stanley | 6,600 | 0.00 |
| 182,275 | Newell Brands Inc | JPMorgan Chase Bank | 43,351 | 0.01 |
| 300,707 | Newell Brands Inc | Goldman Sachs International | 67,152 | 0.01 |
| (1,200) | Newmont Corp | Goldman Sachs International | 115 | 0.00 |
| (201,398) | News Corp Class A | JPMorgan Chase Bank | 2,952 | 0.00 |
| (125,147) | News Corp Class A | Goldman Sachs International | 2,681 | 0.00 |
| (1,900) | News Corp Class B | Goldman Sachs International | 211 | 0.00 |
| 1,325,696 | NextEra Energy Inc | Goldman Sachs International | 6,287 | 0.00 |
| 80,839 | NextEra Energy Inc | Morgan Stanley | 6,282 | 0.00 |
| 225,150 | NIO Inc | Nomura | 0 | 0.00 |
| 75,931 | NiSource Inc | Morgan Stanley | 677 | 0.00 |
| (138,709) | NN Group NV | Goldman Sachs International | 2,658 | 0.00 |
| 2,162,763 | Nordea Bank Abp | Goldman Sachs International | 1,826 | 0.00 |
| 85,333 | Nordson Corp | Morgan Stanley | 6,351 | 0.00 |
| (600) | Norfolk Southern Corp | Goldman Sachs International | 45 | 0.00 |
| 1,024,793 | Norwegian Cruise Line Holdings Ltd | Nomura | 0 | 0.00 |
| (86,613) | Norwegian Cruise Line Holdings Ltd | Morgan Stanley | 184 | 0.00 |
| (11,294,954) | Novo Nordisk A/S | Goldman Sachs International | 291,578 | 0.03 |
| 42,453 | Novocure Ltd | Morgan Stanley | 1,177 | 0.00 |
| 399,134 | NRG Energy Inc | Goldman Sachs International | 0 | 0.00 |
| (56,745) | NU Holdings Ltd Class A | Morgan Stanley | 26,402 | 0.00 |
| (129,926) | NU Holdings Ltd Class A | Goldman Sachs International | 13,729 | 0.00 |
| (61,882) | NU Holdings Ltd Class A | JPMorgan Chase Bank | 6,973 | 0.00 |
| 103,952 | Nu Skin Enterprises Inc Class A | JPMorgan Chase Bank | 20,267 | 0.00 |
| 183,223 | Nu Skin Enterprises Inc Class A | Goldman Sachs International | 39,379 | 0.01 |
| 442,180 | Nucor Corp | Goldman Sachs International | 0 | 0.00 |
| (68,225) | NVIDIA Corp | JPMorgan Chase Bank | 2,358 | 0.00 |
| (296,269) | NVIDIA Corp | Morgan Stanley | 157,005 | 0.02 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|---------------|-------------------------------|-----------------------------|----------------------|-----------------|
| 193 | Oatly Group AB | Morgan Stanley | 857 | 0.00 |
| 2,324 | Oatly Group AB | Goldman Sachs International | 3,416 | 0.00 |
| 3,154 | Oatly Group AB | JPMorgan Chase Bank | 6,069 | 0.00 |
| 12,604 | Olaplex Holdings Inc | JPMorgan Chase Bank | 5,010 | 0.00 |
| 62,907 | Olaplex Holdings Inc | Goldman Sachs International | 36,481 | 0.01 |
| (27,728) | Olaplex Holdings Inc | Morgan Stanley | 3,227 | 0.00 |
| 4,700 | Old Dominion Freight Line Inc | Goldman Sachs International | 4,882 | 0.00 |
| (59,166) | Olema Pharmaceuticals Inc | JPMorgan Chase Bank | 7,286 | 0.00 |
| 161,647 | ON Semiconductor Corp | Nomura | 0 | 0.00 |
| 71,494 | ON Semiconductor Corp | Morgan Stanley | 6,444 | 0.00 |
| 1,869,968 | ONEOK Inc | Goldman Sachs International | 0 | 0.00 |
| (140,205) | Oracle Corp | Morgan Stanley | 37,990 | 0.01 |
| (40,538) | Oracle Corp | Goldman Sachs International | 5,448 | 0.00 |
| 4,904,213 | Ormat Technologies Inc | Nomura | 7,850 | 0.00 |
| 114,952 | Oscar Health Inc Class A | Goldman Sachs International | 2,498 | 0.00 |
| 78,682 | Otis Worldwide Corp | Morgan Stanley | 473 | 0.00 |
| (212,958,263) | OTP Bank Nyrt | Goldman Sachs International | 56,166 | 0.01 |
| (26,388,103) | OTP Bank Nyrt | JPMorgan Chase Bank | 5,087 | 0.00 |
| (16,648,053) | OTP Bank Nyrt | Morgan Stanley | 492 | 0.00 |
| (107,319) | Owens Corning | Morgan Stanley | 27,920 | 0.01 |
| 79,330 | PACCAR Inc | Morgan Stanley | 1,856 | 0.00 |
| 37,045 | Pacira BioSciences Inc | JPMorgan Chase Bank | 572 | 0.00 |
| 212,493 | Pacira BioSciences Inc | Goldman Sachs International | 30,461 | 0.00 |
| 1,296 | Pacira BioSciences Inc | Morgan Stanley | 136 | 0.00 |
| (21,873) | Palo Alto Networks Inc | Morgan Stanley | 5,506 | 0.00 |
| (89,481) | Palo Alto Networks Inc | Goldman Sachs International | 7,832 | 0.00 |
| (538,688) | Parker-Hannifin Corp | Morgan Stanley | 3,478 | 0.00 |
| 34 | Pathward Financial Inc | Goldman Sachs International | 35 | 0.00 |
| 37,650 | Patterson Cos Inc | Morgan Stanley | 6,485 | 0.00 |
| 162,640 | Patterson Cos Inc | Goldman Sachs International | 10,210 | 0.00 |
| 145,026 | Paychex Inc | Goldman Sachs International | 5,247 | 0.00 |
| 131,759 | Paychex Inc | JPMorgan Chase Bank | 4,794 | 0.00 |
| 80,085 | Paycom Software Inc | Goldman Sachs International | 13,468 | 0.00 |
| 58,732 | Paycor HCM Inc | Morgan Stanley | 17,022 | 0.00 |
| 59,498 | PayPal Holdings Inc | Morgan Stanley | 4,521 | 0.00 |
| 5,970,582 | Peabody Energy Corp | Nomura | 0 | 0.00 |
| (68,480) | Pegasystems Inc | Morgan Stanley | 21,232 | 0.00 |
| 47,516 | Penske Automotive Group Inc | Morgan Stanley | 2,370 | 0.00 |
| 2,375,258 | Pepkor Holdings Ltd | Goldman Sachs International | 2,438 | 0.00 |
| 2,844,758 | Pepkor Holdings Ltd | JPMorgan Chase Bank | 2,816 | 0.00 |
| 675,588 | PepsiCo Inc | Goldman Sachs International | 30,851 | 0.01 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---|-----------------------------|----------------------|-----------------|
| 432,335 | PepsiCo Inc | JPMorgan Chase Bank | 12,838 | 0.00 |
| 384,640 | PepsiCo Inc | Morgan Stanley | 15,797 | 0.00 |
| 119,940 | Perrigo Co Plc | Goldman Sachs International | 7,424 | 0.00 |
| (247,915) | Petco Health & Wellness Co Inc | Morgan Stanley | 16,174 | 0.00 |
| (61,739) | Pfizer Inc | Goldman Sachs International | 882 | 0.00 |
| 75,462 | PG&E Corp | Morgan Stanley | 1,541 | 0.00 |
| 59,132 | PG&E Corp | Goldman Sachs International | 60 | 0.00 |
| (74,218) | Phinia Inc | Morgan Stanley | 14,892 | 0.00 |
| 600 | Pinnacle West Capital Corp | Goldman Sachs International | 146 | 0.00 |
| (30,593) | Pinterest Inc Class A | JPMorgan Chase Bank | 805 | 0.00 |
| (58,794) | Pinterest Inc Class A | Goldman Sachs International | 7,749 | 0.00 |
| 427,443 | Polaris Inc | Morgan Stanley | 48,856 | 0.01 |
| 200 | Pool Corp | Goldman Sachs International | 16 | 0.00 |
| (958,684) | Porto Seguro SA | Goldman Sachs International | 1,027 | 0.00 |
| 323,877 | POSCO Holdings Inc | Goldman Sachs International | 2,382 | 0.00 |
| (354,356) | Post Holdings Inc | JPMorgan Chase Bank | 38,478 | 0.01 |
| (657,639) | Post Holdings Inc | Goldman Sachs International | 17,233 | 0.00 |
| 145,389 | Poste Italiane SpA | Goldman Sachs International | 7,838 | 0.00 |
| (603,481) | Powszechna Kasa Oszczednosci Bank Polski SA | JPMorgan Chase Bank | 4,061 | 0.00 |
| (2,455,818) | Powszechna Kasa Oszczednosci Bank Polski SA | Goldman Sachs International | 50,866 | 0.01 |
| (64,761) | Powszechny Zaklad Ubezpieczen SA | Goldman Sachs International | 1,203 | 0.00 |
| (971,247) | Powszechny Zaklad Ubezpieczen SA | JPMorgan Chase Bank | 61,525 | 0.01 |
| (900) | PPG Industries Inc | Goldman Sachs International | 447 | 0.00 |
| 77,757 | PPL Corp | Morgan Stanley | 1,911 | 0.00 |
| (20) | PRA Group Inc | Goldman Sachs International | 16 | 0.00 |
| (226,136) | Prestige Consumer Healthcare Inc | JPMorgan Chase Bank | 9,711 | 0.00 |
| (299,157) | Prestige Consumer Healthcare Inc | Goldman Sachs International | 14,581 | 0.00 |
| 19,922 | Procter & Gamble Co | JPMorgan Chase Bank | 88 | 0.00 |
| 2 | Progyny Inc | Goldman Sachs International | 5 | 0.00 |
| (65,649) | Prosus NV | Morgan Stanley | 16,234 | 0.00 |
| (209,072) | Prosus NV | Goldman Sachs International | 16,554 | 0.00 |
| (30,512) | Prosus NV | JPMorgan Chase Bank | 363 | 0.00 |
| (42,090) | Protagonist Therapeutics Inc | JPMorgan Chase Bank | 8,419 | 0.00 |
| (25,746) | Protagonist Therapeutics Inc | Morgan Stanley | 10,427 | 0.00 |
| 252,481 | Prudential Financial Inc | Goldman Sachs International | 0 | 0.00 |
| 700 | Public Service Enterprise Group Inc | Goldman Sachs International | 228 | 0.00 |
| (200) | PulteGroup Inc | Goldman Sachs International | 862 | 0.00 |
| (47,188) | Qorvo Inc | Morgan Stanley | 4,580 | 0.00 |
| (100,986) | QUALCOMM Inc | Morgan Stanley | 36,551 | 0.01 |
| (1) | Quanex Building Products Corp | Goldman Sachs International | 0 | 0.00 |
| 43,034 | QuantumScape Corp | Morgan Stanley | 5,975 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|--------------------------------------|-------------------------------|----------------------|-----------------|
| 49,507 | QuidelOrtho Corp | Morgan Stanley | 9,136 | 0.00 |
| (192,292) | RadNet Inc | Goldman Sachs International | 18,132 | 0.00 |
| 44,195 | Range Resources Corp | Morgan Stanley | 150 | 0.00 |
| 748,320 | Range Resources Corp | Goldman Sachs International | 0 | 0.00 |
| 889,602 | Range Resources Corp | JPMorgan Chase Bank | 11,292 | 0.00 |
| (24) | Ready Capital Corp | Goldman Sachs International | 10 | 0.00 |
| 800 | Realty Income Corp | Goldman Sachs International | 96 | 0.00 |
| 81,062 | Realty Income Corp | Morgan Stanley | 2,606 | 0.00 |
| (93,462) | Reckitt Benckiser Group Plc | Goldman Sachs International | 734 | 0.00 |
| (143,044) | Regeneron Pharmaceuticals Inc | Morgan Stanley | 23,911 | 0.00 |
| (27,970) | Regeneron Pharmaceuticals Inc | Goldman Sachs International | 4,547 | 0.00 |
| 300 | Regions Financial Corp | Goldman Sachs International | 215 | 0.00 |
| (89,476) | Reinsurance Group of America Class A | Morgan Stanley | 402 | 0.00 |
| (320,175) | Reliance Inc | Goldman Sachs International | 0 | 0.00 |
| 2,008,500 | Remgro Ltd | Goldman Sachs International | 12,117 | 0.00 |
| 377,601 | Remgro Ltd | Morgan Stanley | 156 | 0.00 |
| 2,499,691 | Remgro Ltd | JPMorgan Chase Bank | 2,244 | 0.00 |
| 49,460 | Remitly Global Inc | JPMorgan Chase Bank | 15,544 | 0.00 |
| 42,760 | Remitly Global Inc | Goldman Sachs International | 11,779 | 0.00 |
| 88,024 | Repligen Corp | Morgan Stanley | 6,485 | 0.00 |
| 20,659 | Repligen Corp | Goldman Sachs International | 3,401 | 0.00 |
| 32,326 | ResMed Inc | Goldman Sachs International | 906 | 0.00 |
| (179,585) | REVOLUTION Medicines Inc | JPMorgan Chase Bank | 182,257 | 0.02 |
| (41,902) | REVOLUTION Medicines Inc | Morgan Stanley | 11,297 | 0.00 |
| 79,441 | Revvity Inc | Morgan Stanley | 1,753 | 0.00 |
| 45,491 | Rexford Industrial Realty Inc | Morgan Stanley | 1,029 | 0.00 |
| 125,147 | Reynolds Consumer Products Inc | Goldman Sachs International | 1,362 | 0.00 |
| 2,100,000 | Rheinmetall AG | Bank of America Merrill Lynch | 12,658 | 0.00 |
| 47,668 | Rhythm Pharmaceuticals Inc | JPMorgan Chase Bank | 5,885 | 0.00 |
| 12,716 | Rhythm Pharmaceuticals Inc | Goldman Sachs International | 177 | 0.00 |
| 74,080 | Rightmove Plc | JPMorgan Chase Bank | 1,437 | 0.00 |
| 123,874 | Rightmove Plc | Goldman Sachs International | 6,093 | 0.00 |
| 101,971 | Rio Tinto Plc | JPMorgan Chase Bank | 3,797 | 0.00 |
| (38,007) | Robinhood Markets Inc Class A | Goldman Sachs International | 4,327 | 0.00 |
| (35,038) | Robinhood Markets Inc Class A | JPMorgan Chase Bank | 1,369 | 0.00 |
| 51,108 | Roche Holding AG | JPMorgan Chase Bank | 2,523 | 0.00 |
| (212,598) | Roche Holding AG | Goldman Sachs International | 1,513 | 0.00 |
| 42,267 | Roivant Sciences Ltd | Morgan Stanley | 1,183 | 0.00 |
| (130,838) | Roku Inc | Morgan Stanley | 5,526 | 0.00 |
| (78,250) | Rollins Inc | Morgan Stanley | 5,143 | 0.00 |
| (2,200) | Rollins Inc | Goldman Sachs International | 103 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---------------------------------|-----------------------------|----------------------|-----------------|
| 439,166 | Ross Stores Inc | Goldman Sachs International | 0 | 0.00 |
| 162,946 | Royalty Pharma Plc Class A | Goldman Sachs International | 31,783 | 0.01 |
| (85,563) | Ryan Specialty Holdings Inc | Morgan Stanley | 1,624 | 0.00 |
| 40,428 | Ryder System Inc | Goldman Sachs International | 0 | 0.00 |
| (88,830) | Ryder System Inc | Morgan Stanley | 1,609 | 0.00 |
| (654,482) | Saia Inc | Goldman Sachs International | 48,677 | 0.01 |
| (32,988) | Saipem SpA | Société Générale | 61 | 0.00 |
| 107,954 | Salesforce Inc | Goldman Sachs International | 8,332 | 0.00 |
| (180,883) | Salesforce Inc | Morgan Stanley | 3,509 | 0.00 |
| 95,017 | Sally Beauty Holdings Inc | Goldman Sachs International | 3,876 | 0.00 |
| 84,183 | Sally Beauty Holdings Inc | JPMorgan Chase Bank | 184 | 0.00 |
| (30,432) | Samsara Inc Class A | JPMorgan Chase Bank | 3,249 | 0.00 |
| (1,111,943) | Sanlam Ltd | Morgan Stanley | 6,941 | 0.00 |
| (2,345,699) | Sanlam Ltd | Goldman Sachs International | 9,578 | 0.00 |
| (2,769,104) | Sanlam Ltd | JPMorgan Chase Bank | 38,466 | 0.01 |
| (118,536) | Santander Bank Polska SA | JPMorgan Chase Bank | 922 | 0.00 |
| (532,219) | Santander Bank Polska SA | Goldman Sachs International | 23,937 | 0.00 |
| (682,082) | Sarepta Therapeutics Inc | Goldman Sachs International | 84,078 | 0.01 |
| 13,068 | SBA Communications Corp | JPMorgan Chase Bank | 568 | 0.00 |
| 78,507 | SBA Communications Corp | Goldman Sachs International | 1,626 | 0.00 |
| (134,118) | SBA Communications Corp | Morgan Stanley | 1,030 | 0.00 |
| 46,043 | Schneider National Inc Class B | Morgan Stanley | 2,155 | 0.00 |
| 34,812 | Schrodinger Inc | Goldman Sachs International | 7,705 | 0.00 |
| 11,048 | Schrodinger Inc | JPMorgan Chase Bank | 1,823 | 0.00 |
| 6,800,000 | Seagate HDD Cayman | Nomura | 1,686,302 | 0.19 |
| 7,637,115 | Seagate Technology Holdings Plc | Nomura | 0 | 0.00 |
| (63,965) | Sealed Air Corp | Morgan Stanley | 6,250 | 0.00 |
| (111,840) | SEI Investments Co | Goldman Sachs International | 0 | 0.00 |
| 318,113 | Semtech Corp | Nomura | 0 | 0.00 |
| (80,061) | Sensata Technologies Holding | Morgan Stanley | 8,731 | 0.00 |
| 44,515 | SentinelOne Inc Class A | Morgan Stanley | 1,207 | 0.00 |
| 5 | Service Properties Trust | Goldman Sachs International | 0 | 0.00 |
| (101,365) | ServiceNow Inc | Morgan Stanley | 34,556 | 0.01 |
| 1,806,652 | ServiceNow Inc | Goldman Sachs International | 23,967 | 0.00 |
| (233,836) | ServiceNow Inc | JPMorgan Chase Bank | 29,364 | 0.01 |
| (721,658) | Sharkninja Inc | Goldman Sachs International | 166,288 | 0.02 |
| (303,223) | Sharkninja Inc | JPMorgan Chase Bank | 33,270 | 0.01 |
| (103,679) | Shell Plc | JPMorgan Chase Bank | 4,016 | 0.00 |
| (1,380,504) | Shell Plc | Goldman Sachs International | 40,320 | 0.01 |
| (150,121) | Shell Plc | Morgan Stanley | 19,003 | 0.00 |
| (119,551) | Sherwin-Williams Co | Morgan Stanley | 15,482 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|--------------|----------------------------------|-------------------------------|----------------------|-----------------|
| (15,155,155) | Shift4 Payments Inc Class A | Nomura | 0 | 0.00 |
| (20,161) | Shopify Inc Class A | JPMorgan Chase Bank | 785 | 0.00 |
| (69,998) | Shopify Inc Class A | Goldman Sachs International | 1,948 | 0.00 |
| 2,724,159 | Shoprite Holdings Ltd | JPMorgan Chase Bank | 3,591 | 0.00 |
| 74,036 | Sibanye Stillwater Ltd | Bank of America Merrill Lynch | 2,696 | 0.00 |
| (14,449) | Sibanye Stillwater Ltd | Nomura | 0 | 0.00 |
| (233) | Siemens Energy AG | Bank of America Merrill Lynch | 0 | 0.00 |
| (130,309) | Simon Property Group Inc | Morgan Stanley | 2,847 | 0.00 |
| 1,213,488 | Simon Property Group Inc | Goldman Sachs International | 0 | 0.00 |
| (46,793) | Simply Good Foods Co | Morgan Stanley | 632 | 0.00 |
| (83,488) | Simply Good Foods Co | Goldman Sachs International | 9,431 | 0.00 |
| (57,537) | Sirius XM Holdings Inc | Morgan Stanley | 2,792 | 0.00 |
| 52,430 | SiteOne Landscape Supply Inc | Morgan Stanley | 7,998 | 0.00 |
| 8,460,549 | SK Hynix Inc | Goldman Sachs International | 104,579 | 0.01 |
| (214,289) | Skandinaviska Enskilda Banken AB | JPMorgan Chase Bank | 628 | 0.00 |
| (1,011,135) | Skandinaviska Enskilda Banken AB | Goldman Sachs International | 2,749 | 0.00 |
| 71,055 | Skyworks Solutions Inc | Goldman Sachs International | 0 | 0.00 |
| (61,453) | SLM Corp | Morgan Stanley | 25,406 | 0.00 |
| (81,367) | Smartsheet Inc Class A | Morgan Stanley | 7,206 | 0.00 |
| (42,582) | Snap Inc Class A | Goldman Sachs International | 3,484 | 0.00 |
| (53,828) | Snap Inc Class A | Morgan Stanley | 4,865 | 0.00 |
| (47,166) | Snap Inc Class A | JPMorgan Chase Bank | 4,472 | 0.00 |
| 68,949 | Société Générale SA | JPMorgan Chase Bank | 507 | 0.00 |
| 1,500,000 | Société Générale SA | BNP Paribas | 1,152 | 0.00 |
| 17,425 | SoFi Technologies Inc | Goldman Sachs International | 1,767 | 0.00 |
| 406,061 | Sonos Inc | Morgan Stanley | 58,112 | 0.01 |
| 49,692 | Sotera Health Co | Morgan Stanley | 8,712 | 0.00 |
| 503,460 | Southern Copper Corp | JPMorgan Chase Bank | 4,130 | 0.00 |
| 272,370 | Southern Copper Corp | Goldman Sachs International | 3,172 | 0.00 |
| (1,460,323) | Spectrum Brands Holdings Inc | Goldman Sachs International | 37,333 | 0.01 |
| (144,199) | Spectrum Brands Holdings Inc | JPMorgan Chase Bank | 1,540 | 0.00 |
| (86,594) | Spotify Technology SA | Morgan Stanley | 1,926 | 0.00 |
| (236,303) | Spotify Technology SA | JPMorgan Chase Bank | 6,109 | 0.00 |
| (172,965) | Spotify Technology SA | Goldman Sachs International | 6,263 | 0.00 |
| 129,935 | SpringWorks Therapeutics Inc | Goldman Sachs International | 15,415 | 0.00 |
| 17,719 | SpringWorks Therapeutics Inc | JPMorgan Chase Bank | 997 | 0.00 |
| (132,786) | SS&C Technologies Holdings Inc | Morgan Stanley | 1,655 | 0.00 |
| 45,720 | STAG Industrial Inc | Morgan Stanley | 738 | 0.00 |
| (3,404,655) | Standard Bank Group Ltd | JPMorgan Chase Bank | 23,756 | 0.00 |
| (6,136,719) | Standard Bank Group Ltd | Goldman Sachs International | 29,488 | 0.01 |
| (39,677) | State Street Corp | Morgan Stanley | 546 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|---|-----------------------------|----------------------|-----------------|
| (3,285) | State Street Corp | Goldman Sachs International | 0 | 0.00 |
| (128,907) | Steel Dynamics Inc | Morgan Stanley | 9,488 | 0.00 |
| 100 | Steel Dynamics Inc | Goldman Sachs International | 265 | 0.00 |
| 3,005 | Stem Inc | Nomura | 0 | 0.00 |
| 46,678 | STMicroelectronics NV | Morgan Stanley | 8,780 | 0.00 |
| (133,304) | Stoneco Ltd | Morgan Stanley | 2,884 | 0.00 |
| (616,013) | Stryker Corp | Goldman Sachs International | 1,611 | 0.00 |
| (44,597) | Summit Therapeutics Inc | JPMorgan Chase Bank | 61,850 | 0.01 |
| 44,438 | Sunrun Inc | Morgan Stanley | 8,057 | 0.00 |
| (100) | Super Micro Computer Inc | Goldman Sachs International | 6,806 | 0.00 |
| 19,634 | Supernus Pharmaceuticals Inc | Goldman Sachs International | 163 | 0.00 |
| 269,570 | Surgery Partners Inc | Goldman Sachs International | 21,250 | 0.00 |
| (4,890,997) | Swedish Orphan Biovitrum AB | Goldman Sachs International | 4,559 | 0.00 |
| (1,721,992) | Swedish Orphan Biovitrum AB | JPMorgan Chase Bank | 3,912 | 0.00 |
| (97,165) | Synchrony Financial | Morgan Stanley | 43,807 | 0.01 |
| 562,703 | Sysco Corp | Goldman Sachs International | 44,703 | 0.01 |
| 231,731 | Sysco Corp | JPMorgan Chase Bank | 21,194 | 0.00 |
| (123,760) | Sysco Corp | Morgan Stanley | 7,799 | 0.00 |
| 238,222 | T Rowe Price Group Inc | Goldman Sachs International | 0 | 0.00 |
| (87,036) | Taiwan Semiconductor Manufacturing Co Ltd | Morgan Stanley | 52,940 | 0.01 |
| (149,862) | Taiwan Semiconductor Manufacturing Co Ltd | Goldman Sachs International | 21,903 | 0.00 |
| 203,678,100 | Taiyo Yuden Co Ltd | Nomura | 959 | 0.00 |
| (77,803) | Take-Two Interactive Software Inc | Morgan Stanley | 5,622 | 0.00 |
| (86,978) | Take-Two Interactive Software Inc | Goldman Sachs International | 0 | 0.00 |
| (1,662,046) | Talen Energy Corp | Goldman Sachs International | 2,887 | 0.00 |
| (3,734) | Tanger Factory Outlet Centers Inc | Goldman Sachs International | 0 | 0.00 |
| 2,600 | Tapestry Inc | Goldman Sachs International | 367 | 0.00 |
| (768,188) | Tapestry Inc | Morgan Stanley | 53,403 | 0.01 |
| 486,871 | Targa Resources Corp | Goldman Sachs International | 358,324 | 0.04 |
| (103,737) | Targa Resources Corp | JPMorgan Chase Bank | 35,544 | 0.01 |
| (137,209) | TD SYNnex Corp | Morgan Stanley | 13,799 | 0.00 |
| (48,162) | TD SYNnex Corp | Goldman Sachs International | 0 | 0.00 |
| (565,341) | TechnipFMC Plc | Goldman Sachs International | 43,415 | 0.01 |
| (168,530) | Teleflex Inc | Goldman Sachs International | 6,471 | 0.00 |
| (136,395) | Teleflex Inc | Morgan Stanley | 2,601 | 0.00 |
| 205,592 | Tencent Holdings Ltd | Morgan Stanley | 4,436 | 0.00 |
| 432,499 | Tenet Healthcare Corp | Goldman Sachs International | 10,795 | 0.00 |
| 100 | Tesla Inc | Goldman Sachs International | 1,658 | 0.00 |
| 2,139,999 | Tetra Tech Inc | Nomura | 0 | 0.00 |
| (102,498) | Texas Pacific Land Corp | Morgan Stanley | 32,424 | 0.01 |
| 318,374 | Texas Roadhouse Inc | Goldman Sachs International | 0 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-------------|--------------------------------|-----------------------------|----------------------|-----------------|
| 44,013 | TFS Financial Corp | Morgan Stanley | 1,844 | 0.00 |
| (213,375) | Thor Industries Inc | Goldman Sachs International | 0 | 0.00 |
| (96,127) | TKO Group Holdings Inc | Goldman Sachs International | 6,049 | 0.00 |
| (139,714) | TKO Group Holdings Inc | JPMorgan Chase Bank | 7,184 | 0.00 |
| 44,672 | TKO Group Holdings Inc | Morgan Stanley | 57 | 0.00 |
| (140,431) | TKO Group Holdings Inc Class A | Goldman Sachs International | 20,589 | 0.00 |
| (100) | T-Mobile US Inc | Goldman Sachs International | 120 | 0.00 |
| (329,866) | T-Mobile US Inc | Morgan Stanley | 32,757 | 0.01 |
| 769,662 | TotalEnergies SE | Goldman Sachs International | 40,680 | 0.01 |
| 329,598 | TotalEnergies SE | JPMorgan Chase Bank | 24,121 | 0.00 |
| 850,414 | Tourmaline Oil Corp | Goldman Sachs International | 19,175 | 0.00 |
| 8,145 | TPG Inc | Morgan Stanley | 136 | 0.00 |
| 78,367 | Trane Technologies Plc | Morgan Stanley | 648 | 0.00 |
| 79,953 | Travelers Cos Inc | Morgan Stanley | 2,862 | 0.00 |
| 529,295 | TreeHouse Foods Inc | Goldman Sachs International | 36,108 | 0.01 |
| 9,972,498 | Trip.com Group Ltd | Nomura | 20,084 | 0.00 |
| 27,889 | TripAdvisor Inc | Morgan Stanley | 203 | 0.00 |
| 2,300 | Truist Financial Corp | Goldman Sachs International | 1,825 | 0.00 |
| 33 | TrustCo Bank Corp NY | Goldman Sachs International | 56 | 0.00 |
| (3,255,895) | Truworths International Ltd | JPMorgan Chase Bank | 37,776 | 0.01 |
| (5,123,817) | Truworths International Ltd | Goldman Sachs International | 19,696 | 0.00 |
| (978,414) | Tryg A/S | Goldman Sachs International | 6,016 | 0.00 |
| (743,250) | Tryg A/S | Morgan Stanley | 711 | 0.00 |
| 100 | Tyler Technologies Inc | Goldman Sachs International | 3,551 | 0.00 |
| (51,969) | Uber Technologies Inc | JPMorgan Chase Bank | 4,873 | 0.00 |
| (549,548) | Uber Technologies Inc | Morgan Stanley | 44,033 | 0.00 |
| (59,958) | Uber Technologies Inc | Goldman Sachs International | 4,554 | 0.00 |
| 17,500,000 | Uber Technologies Inc | Goldman Sachs International | 3,076,433 | 0.35 |
| 350,551 | UBS Group AG | Goldman Sachs International | 20,086 | 0.00 |
| 46,545 | UBS Group AG | JPMorgan Chase Bank | 1,762 | 0.00 |
| (249,918) | UCB SA | Morgan Stanley | 85,033 | 0.01 |
| (310,546) | UCB SA | JPMorgan Chase Bank | 135,420 | 0.02 |
| (1,107,953) | UCB SA | Goldman Sachs International | 463,958 | 0.06 |
| 79,064 | U-Haul Holding Co | Morgan Stanley | 1,394 | 0.00 |
| 45,446 | UiPath Inc Class A | Goldman Sachs International | 7,579 | 0.00 |
| 358,164 | Ulta Beauty Inc | JPMorgan Chase Bank | 4,084 | 0.00 |
| 29,050 | Under Armour Inc Class A | Morgan Stanley | 1,199 | 0.00 |
| 36,188 | Under Armour Inc Class C | Morgan Stanley | 1,062 | 0.00 |
| (1,907,923) | Unilever Plc | Goldman Sachs International | 57,363 | 0.01 |
| (988,844) | Unilever Plc | JPMorgan Chase Bank | 28,226 | 0.00 |
| (98,930) | Unilever Plc | Morgan Stanley | 1,060 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|---------------------------------------|-----------------------------|----------------------|-----------------|
| 115,346 | Union Pacific Corp | Goldman Sachs International | 914 | 0.00 |
| (75,917) | United Airlines Holdings Inc | Morgan Stanley | 13,064 | 0.00 |
| (36) | United Natural Foods Inc | Goldman Sachs International | 7 | 0.00 |
| (32,115) | United Therapeutics Corp | Morgan Stanley | 12,977 | 0.00 |
| (46,141) | United Therapeutics Corp | JPMorgan Chase Bank | 17,686 | 0.00 |
| (76,320) | United Therapeutics Corp | Goldman Sachs International | 25,296 | 0.00 |
| (651,222) | UnitedHealth Group Inc | Goldman Sachs International | 14,090 | 0.00 |
| 106,649 | Unity Software Inc | Morgan Stanley | 31,432 | 0.01 |
| (200) | Universal Health Services Inc Class B | Goldman Sachs International | 1,287 | 0.00 |
| 172,128 | Unum Group | Goldman Sachs International | 0 | 0.00 |
| (84,478) | Unum Group | Morgan Stanley | 4,768 | 0.00 |
| 73,893 | USANA Health Sciences Inc | JPMorgan Chase Bank | 2,578 | 0.00 |
| 94,513 | USANA Health Sciences Inc | Goldman Sachs International | 2,582 | 0.00 |
| (75,805) | Utz Brands Inc | JPMorgan Chase Bank | 11,184 | 0.00 |
| (95,185) | Utz Brands Inc | Goldman Sachs International | 7,851 | 0.00 |
| (62,333) | UWM Holdings Corp | Morgan Stanley | 16,210 | 0.00 |
| 378,725 | Vail Resorts Inc | Morgan Stanley | 26,018 | 0.00 |
| (71,905) | Valmont Industries Inc | Morgan Stanley | 18,060 | 0.00 |
| (461,414) | Valvoline Inc | Morgan Stanley | 24,730 | 0.00 |
| (32,230) | Vaxcyte Inc | Goldman Sachs International | 18,660 | 0.00 |
| (11,284) | Vaxcyte Inc | JPMorgan Chase Bank | 5,034 | 0.00 |
| 63,339 | Veeva Systems Inc Class A | JPMorgan Chase Bank | 1,092 | 0.00 |
| 33,571 | Veeva Systems Inc Class A | Goldman Sachs International | 1,719 | 0.00 |
| 1,300 | Ventas Inc | Goldman Sachs International | 675 | 0.00 |
| (129,414) | Ventas Inc | Morgan Stanley | 5,685 | 0.00 |
| (121,071) | Veralto Corp | Morgan Stanley | 9,014 | 0.00 |
| 93,611 | VeriSign Inc | Goldman Sachs International | 6,625 | 0.00 |
| (117,997) | Verisk Analytics Inc | Morgan Stanley | 15,473 | 0.00 |
| (209,552) | Verisk Analytics Inc | JPMorgan Chase Bank | 16,299 | 0.00 |
| (367,673) | Verisk Analytics Inc | Goldman Sachs International | 44,551 | 0.01 |
| 49,505 | VF Corp | Morgan Stanley | 8,968 | 0.00 |
| 53,239 | Viasat Inc | Morgan Stanley | 14,079 | 0.00 |
| (97,571) | Viatis Inc | Goldman Sachs International | 0 | 0.00 |
| (130,577) | Vici Properties Inc | Morgan Stanley | 2,012 | 0.00 |
| 835,590 | Virgin Galactic Holdings Inc | Nomura | 6,411 | 0.00 |
| (82,647) | Virtu Financial Inc Class A | Morgan Stanley | 1,994 | 0.00 |
| 130,575 | Visa Inc Class A | JPMorgan Chase Bank | 5,069 | 0.00 |
| 526,962 | Visa Inc Class A | Goldman Sachs International | 12,128 | 0.00 |
| 152,024 | Visa Inc Class A | Morgan Stanley | 5,339 | 0.00 |
| (43) | Vishay Intertechnology Inc | Nomura | 0 | 0.00 |
| 77,958 | Vistra Corp | Morgan Stanley | 711 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|-----------|----------------------------------|-----------------------------|----------------------|-----------------|
| (86,495) | Vistra Corp | JPMorgan Chase Bank | 104,710 | 0.01 |
| (88,636) | Vital Farms Inc | Goldman Sachs International | 66,936 | 0.01 |
| (19,829) | Vital Farms Inc | Morgan Stanley | 768 | 0.00 |
| (8,309) | Vital Farms Inc | JPMorgan Chase Bank | 891 | 0.00 |
| (80,464) | Vontier Corp | Morgan Stanley | 7,328 | 0.00 |
| (88,704) | Voya Financial Inc | Morgan Stanley | 36 | 0.00 |
| 245,735 | Voya Financial Inc | Goldman Sachs International | 0 | 0.00 |
| 767,498 | Vulcan Materials Co | JPMorgan Chase Bank | 8,607 | 0.00 |
| 1,072,931 | Vulcan Materials Co | Goldman Sachs International | 36,391 | 0.01 |
| 79,130 | Wabtec Corp | Morgan Stanley | 1,391 | 0.00 |
| 407,850 | Walgreens Boots Alliance Inc | Goldman Sachs International | 61,830 | 0.01 |
| 112,835 | Walgreens Boots Alliance Inc | Morgan Stanley | 38,343 | 0.01 |
| (286,182) | Walmart Inc | Morgan Stanley | 41,831 | 0.01 |
| (524,207) | Walmart Inc | JPMorgan Chase Bank | 92,772 | 0.01 |
| (728,837) | Walmart Inc | Goldman Sachs International | 75,152 | 0.01 |
| 182,003 | Walt Disney Co | JPMorgan Chase Bank | 4,197 | 0.00 |
| 178,043 | Walt Disney Co | Goldman Sachs International | 4,561 | 0.00 |
| 2,900 | Warner Bros Discovery Inc | Goldman Sachs International | 284 | 0.00 |
| (66,705) | WaVe Life Sciences Ltd | JPMorgan Chase Bank | 8,032 | 0.00 |
| (10,206) | WaVe Life Sciences Ltd | Goldman Sachs International | 2,858 | 0.00 |
| (10,047) | Wayfair Inc Class A | Goldman Sachs International | 351 | 0.00 |
| 1,686,346 | Wayfair Inc Class A | Nomura | 0 | 0.00 |
| (306) | Wayfair Inc Class A | JPMorgan Chase Bank | 4 | 0.00 |
| 51,307 | Wayfair Inc Class A | Morgan Stanley | 4,336 | 0.00 |
| (647,719) | Weatherford International Plc | Goldman Sachs International | 27,908 | 0.01 |
| (123,106) | Weatherford International Plc | JPMorgan Chase Bank | 4,902 | 0.00 |
| (85,825) | Webster Financial Corp | Morgan Stanley | 6,638 | 0.00 |
| 90,976 | Webuild SpA | Société Générale | 690 | 0.00 |
| 3,969,371 | WEC Energy Group Inc | Nomura | 7,604 | 0.00 |
| 524,250 | WEC Energy Group Inc | JPMorgan Chase Bank | 1,395 | 0.00 |
| (84,680) | Wendy's Co | Morgan Stanley | 131 | 0.00 |
| (81,592) | WESCO International Inc | Morgan Stanley | 633 | 0.00 |
| 398,911 | West Pharmaceutical Services Inc | Goldman Sachs International | 6,485 | 0.00 |
| (73,702) | Western Alliance Bancorp | Morgan Stanley | 17,235 | 0.00 |
| 2,244,965 | Western Digital Corp | Goldman Sachs International | 110 | 0.00 |
| (284,669) | Western Digital Corp | Morgan Stanley | 92,172 | 0.01 |
| 109,699 | Western Union Co | Goldman Sachs International | 10,234 | 0.00 |
| 154,725 | WEX Inc | Goldman Sachs International | 28,433 | 0.01 |
| 229,177 | Whitecap Resources Inc | Goldman Sachs International | 1,329 | 0.00 |
| 283,170 | Whitecap Resources Inc | JPMorgan Chase Bank | 2,715 | 0.00 |
| 3 | Whitestone REIT | Goldman Sachs International | 0 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|--|----------------------------|-----------------------------|----------------------|-----------------|
| 316,291 | Williams-Sonoma Inc | Morgan Stanley | 1,719 | 0.00 |
| 78,402 | Willis Towers Watson Plc | Morgan Stanley | 60 | 0.00 |
| 542,255 | Wingstop Inc | Goldman Sachs International | 0 | 0.00 |
| (27,238) | Winnebago Industries Inc | Goldman Sachs International | 0 | 0.00 |
| 113,088 | Wix.Com Ltd | JPMorgan Chase Bank | 3,861 | 0.00 |
| 120,144 | WK Kellogg Co | Goldman Sachs International | 13,640 | 0.00 |
| 103,458 | WK Kellogg Co | JPMorgan Chase Bank | 1,252 | 0.00 |
| (14,536) | Wolfspeed Inc | Nomura | 0 | 0.00 |
| 61,345 | Wolfspeed Inc | Morgan Stanley | 12,167 | 0.00 |
| (72,814) | Woodward Inc | Morgan Stanley | 15,610 | 0.00 |
| 154,938 | Woolworths Holdings Ltd | JPMorgan Chase Bank | 363 | 0.00 |
| 8,572,921 | Woolworths Holdings Ltd | Goldman Sachs International | 12,573 | 0.00 |
| (77,126) | Workday Inc Class A | Goldman Sachs International | 102 | 0.00 |
| 1,681,217 | WW Grainger Inc | Goldman Sachs International | 64,392 | 0.01 |
| (25,046) | Wynn Resorts Ltd | Goldman Sachs International | 0 | 0.00 |
| (300) | Xcel Energy Inc | Goldman Sachs International | 86 | 0.00 |
| (41) | Xenia Hotels & Resorts Inc | Goldman Sachs International | 1 | 0.00 |
| 2,590,000 | Xero Investments Ltd | Nomura | 84,175 | 0.01 |
| 138,920 | Xero Ltd | Nomura | 571 | 0.00 |
| 3,171,406 | Xerox Holdings Corp | Nomura | 1,619 | 0.00 |
| 44,637 | XP Inc Class A | Morgan Stanley | 3,012 | 0.00 |
| (36,222) | XPO Inc | JPMorgan Chase Bank | 370 | 0.00 |
| 28,412 | Yelp Inc | Goldman Sachs International | 982 | 0.00 |
| 98,573 | Yelp Inc | JPMorgan Chase Bank | 7,584 | 0.00 |
| 408,556 | YETI Holdings Inc | Morgan Stanley | 16,884 | 0.00 |
| (38,219) | Zai Lab Ltd | Goldman Sachs International | 1,806 | 0.00 |
| (946,711) | Zealand Pharma A/S | JPMorgan Chase Bank | 163,346 | 0.02 |
| (133,973) | Zimmer Biomet Holdings Inc | Morgan Stanley | 332 | 0.00 |
| 57,549 | Zimmer Biomet Holdings Inc | JPMorgan Chase Bank | 5,612 | 0.00 |
| 253,196 | Zimmer Biomet Holdings Inc | Goldman Sachs International | 4,750 | 0.00 |
| 11,392 | Zoetis Inc | Morgan Stanley | 188 | 0.00 |
| 172,599 | Zurich Insurance Group AG | JPMorgan Chase Bank | 737 | 0.00 |
| Total Unrealised Gain on Contracts for Differences [∞] | | | 22,180,808 | 2.49 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Purchased Swaptions 0.02% (31 December 2023: 0.00%)

| Notional Amount | Expiration Date | Description | Counterparty | Fair Value US\$ | % of Net Assets |
|--|-----------------|---|-----------------------------|-----------------|-----------------|
| Put Swaptions | | | | | |
| EUR 120,000,000 | 17/07/2024 | EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 120,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx XO.41.V1, strike rate 7.00% | Merrill Lynch International | 91,178 | 0.01 |
| EUR 60,000,000 | 17/07/2024 | EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 60,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx XO.41.V1, strike rate 7.00% | Merrill Lynch International | 45,589 | 0.01 |
| Total Fair Value on Purchased Swaptions [∞] (Premium: US\$317,001) | | | | 136,767 | 0.02 |

Credit Default Swap Contracts 0.00% (31 December 2023: 0.04%)

| Notional Amount | Termination Date | Counterparty | Reference Obligation | Fair Value US\$ | % of Net Assets |
|---|------------------|-----------------------------|--|-----------------|-----------------|
| USD 1,100,000 | 20/12/2026 | Merrill Lynch International | Selling default protection on Simon Property Group LP, 2.65%, 15/07/2030 | 17,301 | 0.00 |
| Total Fair Value on Credit Default Swap Contracts [∞] | | | | 17,301 | 0.00 |

Interest Rate Swap Contracts 0.01% (31 December 2023: 0.23%)

| Notional Amount | Expiration Date | Counterparty | Receive/(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|-----------------------------|----------------------------|------------|---------------|----------------------|-----------------|
| EUR 800,000,000 | 18/12/2024 | Merrill Lynch International | (Pay) | 3.57% | 1D €STR | 81,016 | 0.01 |
| EUR 200,000,000 | 20/11/2024 | Merrill Lynch International | (Pay) | 3.60% | 1D €STR | 1,271 | 0.00 |
| Total Unrealised Gain on Interest Rate Swap Contracts [∞] | | | | | | 82,287 | 0.01 |

[#]Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

Total Return Swap Contracts 0.15% (31 December 2023: 0.21%)

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|-----------------|------------------|---------------------|--|----------------------|-----------------|
| USD 16,432,862 | 18/03/2025 | 5.52 ¹ | Société Générale Basket SGBVRRU ² | 585,549 | 0.07 |
| USD 43,260,683 | 24/04/2025 | 0.00 ³ | Goldman Sachs GSVIDI1B Index ⁴ | 336,953 | 0.04 |
| USD (2,722,677) | 06/11/2024 | 4.88 ⁵ | Morgan Stanley Basket MSABSMBP ⁶ | 100,697 | 0.01 |
| USD (711,685) | 03/02/2026 | 4.58 ⁵ | Morgan Stanley Basket MSNBUTAN ⁶ | 48,645 | 0.01 |
| USD 233,230 | 21/09/2024 | 5.13 ⁵ | Goldman Sachs Basket GSUCPSS5 ⁴ | 43,513 | 0.01 |
| USD (863,026) | 24/09/2024 | (0.80) ³ | Morgan Stanley Basket MSCBSBTU ⁶ | 38,410 | 0.01 |
| EUR (1,163,328) | 24/06/2026 | 3.15 ⁶ | Morgan Stanley Basket MSABECDS ⁵ | 30,191 | 0.00 |
| USD 1,428,488 | 10/03/2026 | 5.08 ⁵ | Morgan Stanley Basket MSXXRTL ⁶ | 29,876 | 0.00 |
| USD (656,310) | 06/11/2024 | 5.08 ⁵ | Morgan Stanley Basket MSXXSTAP ⁶ | 28,058 | 0.00 |
| USD (630,949) | 06/11/2024 | 5.08 ⁵ | Morgan Stanley Basket MSABUDEF ⁶ | 10,147 | 0.00 |
| USD (457,490) | 06/11/2024 | 5.08 ⁵ | Morgan Stanley Basket MSABCSTP ⁶ | 8,358 | 0.00 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Total Return Swap Contracts 0.15% (31 December 2023: 0.21%) (continued)

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|--|------------------|---------------------|---|----------------------|-----------------|
| EUR (392,840) | 24/06/2026 | 3.15 ⁵ | Morgan Stanley Basket MSABECD ⁶ | 8,157 | 0.00 |
| USD (697,973) | 06/11/2024 | 5.08 ⁵ | Morgan Stanley Basket MSABCSTP ⁶ | 6,174 | 0.00 |
| USD (89,694) | 05/03/2025 | 4.99 ⁵ | Morgan Stanley Basket MSNBKWE ⁶ | 5,550 | 0.00 |
| USD (1,351,740) | 06/11/2024 | 5.07 ⁵ | Morgan Stanley Basket MSABBIO1 ⁶ | 3,219 | 0.00 |
| USD 45,742 | 21/09/2024 | 5.83 ⁵ | Goldman Sachs Basket GSUCPSL5 ⁴ | 1,102 | 0.00 |
| USD (439,055) | 24/09/2024 | (0.80) ³ | Morgan Stanley Basket MSCBSMMU ⁶ | 764 | 0.00 |
| USD (696,062) | 05/03/2025 | 4.51 ⁵ | Morgan Stanley Basket MSACWLUP ⁶ | 715 | 0.00 |
| USD (45,890) | 06/11/2024 | 4.59 ⁵ | Morgan Stanley Basket MSXXCOTF ⁶ | 239 | 0.00 |
| USD (113,489) | 06/11/2024 | 5.33 ⁵ | Morgan Stanley Basket MSNBUSPY ⁶ | 145 | 0.00 |
| USD (152,424) | 11/02/2025 | (0.80) ³ | Morgan Stanley Basket MSCBSRVU ⁶ | 36 | 0.00 |
| USD 4,375 | 06/11/2024 | 5.76 ⁵ | Morgan Stanley Basket MSNBUIWM ⁶ | 22 | 0.00 |
| USD 747 | 06/11/2024 | 5.76 ⁵ | Morgan Stanley Basket MSNBUXBI ⁶ | 1 | 0.00 |
| Total Unrealised Gain on Total Return Swap Contracts [∞] | | | | 1,286,521 | 0.15 |

¹ The 1 day SOFR is the benchmark for this total return swap contract.

² The counterparty for this total return swap contract is Société Générale.

³ Fixed Financing Cost.

⁴ The counterparty for this total return swap contract is Goldman Sachs International.

⁵ The 1 day FEDEF is the benchmark for this total return swap contract.

⁶ The counterparty for this total return swap contract is Morgan Stanley.

Correlation Swap Contracts 0.04% (31 December 2023: 0.02%)

| Notional Amount | Termination Date | Counterparty | Reference Obligation | Correlation Strike Percentage | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|--------------|--|-------------------------------|----------------------|-----------------|
| USD 5,000,000 | 20/12/2024 | BNP Paribas | Basket of S&P 500 /Nikkei 225 Index correlation swap | 80.50% | 399,351 | 0.04 |
| Total Unrealised Gain on Correlation Swap Contracts [∞] | | | | | 399,351 | 0.04 |

Variance Swap Contracts 0.50% (31 December 2023: 0.24%)

| Vega Notional Amount | Termination Date | Counterparty | Reference Obligation | Variance Strike Rate | Unrealised Gain US\$ | % of Net Assets |
|----------------------|------------------|-----------------------------|--------------------------------------|----------------------|----------------------|-----------------|
| USD 884,638 | 20/11/2024 | Goldman Sachs International | GS 128 Pairwise Theta Flat CoVol | Various | 798,712 | 0.09 |
| EUR 250,000 | 21/03/2025 | BNP Paribas | Russell 2000 Index vs S&P 500 Index | 16.00% vs 15.05% | 617,343 | 0.07 |
| USD 325,000 | 19/12/2025 | Citibank NA | FTSE MIB Index vs S&P 500 Index | 50.00% | 602,826 | 0.07 |
| USD 400,000 | 20/12/2024 | UBS | CITI 19 Names US Basket | Various | 374,379 | 0.04 |
| USD 250,000 | 20/12/2024 | UBS | GS 5 Index Thematic | Various | 338,246 | 0.04 |
| USD 400,000 | 20/12/2024 | Goldman Sachs International | GS 5 Index Thematic | 25.69% vs 28.15% | 211,520 | 0.02 |
| EUR 110,000 | 18/12/2026 | BNP Paribas | Euro Stoxx 50 Index Nikkei 225 Index | 16.40% vs 20.20% | 204,873 | 0.02 |
| EUR 75,000 | 19/12/2025 | BNP Paribas | Euro Stoxx 50 Index vs S&P 500 Index | 16.60% vs 18.40% | 153,638 | 0.02 |
| EUR 62,700 | 19/12/2025 | Goldman Sachs International | Euro Stoxx Banks Index UpVar | 18.65% | 145,075 | 0.02 |
| USD 400,000 | 20/12/2024 | BNP Paribas | BNP US Geo Basket | Various | 143,920 | 0.02 |
| USD 240,000 | 20/12/2024 | Goldman Sachs International | Euro Stoxx 50 Index vs S&P 500 Index | 22.00% vs 24.35% | 138,009 | 0.02 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Variance Swap Contracts 0.50% (31 December 2023: 0.24%) (continued)

| Vega Notional Amount | Termination Date | Counterparty | Reference Obligation | Variance Strike Rate | Unrealised Gain US\$ | % of Net Assets |
|--|------------------|-----------------------------|---|----------------------------|----------------------|-----------------|
| USD 400,000 | 20/12/2024 | UBS | UBS 38 Names US Basket | Various | 117,765 | 0.01 |
| USD 300,000 | 20/12/2024 | UBS | UBS 24 Names US Basket | Various | 111,929 | 0.01 |
| EUR 300,000 | 31/07/2024 | Goldman Sachs International | GS 34 Names Global Basket | Various | 109,278 | 0.01 |
| EUR 110,000 | 20/09/2024 | Morgan Stanley | Euro Stoxx 50 Index UpVar | 11.25% | 98,860 | 0.01 |
| EUR 125,000 | 19/12/2025 | Société Générale | SG 14 Names EU Basket | Various | 57,607 | 0.01 |
| GBP 100,000 | 19/12/2025 | BNP Paribas | Euro Stoxx 50 Index vs S&P 500 Index | 16.60% vs 14.40% | 44,343 | 0.01 |
| GBP 125,000 | 20/06/2025 | BNP Paribas | FTSE 100 Index UpVar | 17.00% | 43,711 | 0.01 |
| EUR 50,000 | 21/03/2025 | BofA Securities | Euro Stoxx Banks Index vs S&P 500 Index | 23.20% vs 17.25% | 37,897 | 0.00 |
| EUR 100,000 | 19/12/2025 | BNP Paribas | Euro Stoxx Banks Index UpVar | 19.80% | 34,784 | 0.00 |
| GBP 100,000 | 20/06/2025 | BNP Paribas | FTSE 100 Index UpVar | 17.00% | 31,469 | 0.00 |
| EUR 200,000 | 20/12/2024 | BNP Paribas | FTSE MIB Index vs Euro Stoxx 50 Index | 22.09% vs 21.64% | 26,150 | 0.00 |
| USD 500,000 | 20/12/2024 | Citibank NA | UBS 35 Names US Basket | 33.80% vs 34.00% vs 35.00% | 13,952 | 0.00 |
| EUR 250,000 | 20/06/2025 | BNP Paribas | Euro Stoxx 50 Index vs FTSE 100 Index | 34.00% vs 33.00% | 4,758 | 0.00 |
| Total Unrealised Gain on Variance Swap Contracts [∞] | | | | | 4,461,044 | 0.50 |

Volatility Swap Contracts 1.10% (31 December 2023: 1.13%)

| Notional Amount | Termination Date | Counterparty | Reference Obligation ¹ | Unrealised Gain US\$ | % of Net Assets |
|-------------------|------------------|------------------|-----------------------------------|----------------------|-----------------|
| USD 30,000,000 | 20/06/2025 | Nomura | Nomura 20 Names Global Basket | 747,247 | 0.08 |
| USD 50,000,000 | 17/01/2025 | Citibank NA | CITI 21 Names US Basket | 722,088 | 0.08 |
| USD 25,000,000 | 17/01/2025 | BofA Securities | BAML 17 Names US Basket | 698,753 | 0.08 |
| EUR 60,000,000 | 20/12/2024 | BNP | BNP Down Pairwise EU Basket | 695,534 | 0.08 |
| EUR 25,000,000 | 20/12/2024 | BofA Securities | BAML 16 Names EU Basket | 614,616 | 0.07 |
| USD 20,000,000 | 17/01/2025 | UBS | UBS 17 Names US Basket | 562,767 | 0.06 |
| USD 26,666,700 | 20/12/2024 | Société Générale | SG 15 Names Global Basket | 562,667 | 0.06 |
| USD 25,000,000 | 17/01/2025 | UBS | UBS 39 Names US Basket | 510,819 | 0.06 |
| USD 50,010,000 | 20/06/2025 | Nomura | Nomura 31 Names Global Basket | 476,592 | 0.05 |
| EUR 35,000,000 | 18/12/2026 | BNP | BNP 25 Names EU Basket | 464,483 | 0.05 |
| USD 20,000,000 | 17/01/2025 | Société Générale | SG 13 Names US Basket | 440,000 | 0.05 |
| USD 20,000,000 | 20/12/2024 | UBS | UBS 10 Names US Geo Basket | 307,475 | 0.04 |
| EUR 6,000,000,000 | 20/12/2024 | BNP | BNP 5 Names EU Basket | 301,848 | 0.04 |
| USD 30,000,000 | 20/06/2025 | UBS | UBS 20 Names US Basket | 238,817 | 0.03 |
| USD 30,000,000 | 20/06/2025 | Morgan Stanley | MS 21 Names US Basket | 204,721 | 0.02 |
| USD 40,000,000 | 17/01/2025 | UBS | UBS 24 Names US Basket | 204,577 | 0.02 |
| USD 40,000,000 | 17/01/2025 | Citibank NA | CITI 24 Names US Basket | 195,621 | 0.02 |
| EUR 20,000,000 | 20/12/2024 | BNP | BNP 15 Names EU Basket | 193,903 | 0.02 |
| USD 15,000,000 | 17/01/2025 | BofA Securities | BAML 17 Names US Basket | 190,918 | 0.02 |
| USD 12,500,000 | 20/06/2025 | BofA Securities | BAML 19 Names US Basket | 187,790 | 0.02 |
| USD 15,000,000 | 17/01/2025 | BofA Securities | BAML 18 Names US Basket | 187,262 | 0.02 |
| USD 24,260,500 | 20/06/2025 | BNP Paribas | BNP 28 Names Global Basket | 124,943 | 0.02 |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Volatility Swap Contracts 1.10% (31 December 2023: 1.13%) (continued)

| Notional Amount | Termination Date | Counterparty | Reference Obligation ¹ | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|-----------------------------|-----------------------------------|----------------------|-----------------|
| USD 14,830,000 | 20/06/2025 | Morgan Stanley | MS 31 Names Global Basket | 121,410 | 0.01 |
| USD 20,000,000 | 17/01/2025 | BNP | BNP 13 Names US Basket | 107,594 | 0.01 |
| USD 22,500,000 | 20/06/2025 | UBS | UBS 16 Names US Basket | 103,749 | 0.01 |
| EUR 13,500,000 | 17/01/2025 | BNP | BNP 19 Names Global Basket | 100,723 | 0.01 |
| USD 20,000,000 | 17/01/2025 | Morgan Stanley | MS 20 Names US Basket | 96,078 | 0.01 |
| USD 15,000,000 | 16/01/2026 | Morgan Stanley | MS 17 Names US Basket | 89,808 | 0.01 |
| USD 12,500,000 | 17/01/2025 | BNP | BNP 5 Names Down Geo Basket | 85,589 | 0.01 |
| USD 15,000,000 | 20/06/2025 | UBS | UBS 40 Names US Basket | 73,293 | 0.01 |
| EUR 1,700,000 | 20/12/2024 | Goldman Sachs International | ASML Holding NV | 41,210 | 0.01 |
| USD 10,006,200 | 16/01/2026 | UBS | UBS 34 Names US Basket | 39,824 | 0.01 |
| EUR 6,250,000 | 20/12/2024 | BNP | BNP 20 Names EU Basket | 34,995 | 0.01 |
| USD 15,000,000 | 17/01/2025 | BofA Securities | BAML 14 Names US Basket | 33,050 | 0.00 |
| USD 20,000,000 | 17/01/2025 | UBS | UBS 14 Names US Vanilla Basket | 17,888 | 0.00 |
| USD 12,500,000 | 17/01/2025 | Morgan Stanley | MS 24 Names US Basket | 14,131 | 0.00 |
| EUR 125,000 | 20/12/2024 | BNP | BNP 5 Names EU Down Geo Basket | 9,488 | 0.00 |
| EUR 125,000 | 20/12/2024 | BNP | BNP 5 Names EU Down Geo Basket | 9,488 | 0.00 |
| EUR 125,000 | 20/12/2024 | BNP | BNP 5 Names EU Down Geo Basket | 9,488 | 0.00 |
| EUR 62,500 | 20/12/2024 | BNP | BNP 5 Names EU Down Geo Basket | 4,744 | 0.00 |
| EUR 62,500 | 20/12/2024 | BNP | BNP 5 Names EU Down Geo Basket | 4,744 | 0.00 |
| Total Unrealised Gain on Volatility Swap Contracts[∞] | | | | 9,830,735 | 1.10 |

¹Volatility 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 | 730,199,337 | 81.80 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| AUD 80,000 | US\$ 53,545 | 18/09/2024 | Barclays Bank Plc | 1 | (8) | (0.00) |
| AUD 1,350,000 | US\$ 906,551 | 18/09/2024 | Citibank NA | 3 | (3,125) | (0.00) |
| AUD 801,771 | € 500,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (510) | (0.00) |
| AUD 200,000 | CAD 183,017 | 10/07/2024 | JPMorgan Chase Bank | 1 | (180) | (0.00) |
| AUD 1,370,000 | US\$ 919,282 | 18/09/2024 | State Street Bank and Trust Co | 3 | (2,471) | (0.00) |
| BRL 1,080,000 | US\$ 195,797 | 18/09/2024 | Citibank NA | 4 | (3,054) | (0.00) |
| BRL 19,649,190 | US\$ 3,630,000 | 02/07/2024 | Goldman Sachs International | 1 | (92,442) | (0.01) |
| BRL 3,864,595 | US\$ 700,000 | 02/08/2024 | JPMorgan Chase Bank | 3 | (6,828) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| BRL 71,626,575 | US\$ 13,300,000 | 02/07/2024 | JPMorgan Chase Bank | 51 | (404,650) | (0.05) |
| CAD 30,000 | US\$ 21,999 | 18/09/2024 | Citibank NA | 2 | (33) | (0.00) |
| CAD 22,300,000 | US\$ 16,328,929 | 10/07/2024 | JPMorgan Chase Bank | 5 | (28,868) | (0.00) |
| CAD 3,640,192 | AUD 4,000,000 | 10/07/2024 | JPMorgan Chase Bank | 8 | (11,124) | (0.00) |
| CAD 1,465,013 | € 1,000,000 | 10/07/2024 | JPMorgan Chase Bank | 2 | (1,303) | (0.00) |
| CAD 10,000 | US\$ 7,337 | 18/09/2024 | State Street Bank and Trust Co | 1 | (15) | (0.00) |
| CAD 10,000 | US\$ 7,337 | 18/09/2024 | UBS AG | 1 | (15) | (0.00) |
| CHF 2,050,000 | US\$ 2,336,644 | 18/09/2024 | Barclays Bank Plc | 12 | (33,286) | (0.00) |
| CHF 20,000 | US\$ 22,550 | 18/09/2024 | Citibank NA | 1 | (78) | (0.00) |
| CHF 7,500,000 | US\$ 8,432,452 | 05/07/2024 | Goldman Sachs International | 1 | (83,144) | (0.01) |
| CHF 13,375,000 | US\$ 15,117,862 | 10/07/2024 | JPMorgan Chase Bank | 4 | (219,273) | (0.02) |
| CHF 21,602,168 | € 22,650,000 | 10/07/2024 | JPMorgan Chase Bank | 7 | (221,161) | (0.02) |
| CHF 2,167,648 | £ 1,916,667 | 10/07/2024 | JPMorgan Chase Bank | 6 | (8,403) | (0.00) |
| CHF 310,000 | US\$ 351,209 | 18/09/2024 | Royal Bank of Scotland | 2 | (2,896) | (0.00) |
| CHF 1,230,000 | US\$ 1,395,152 | 18/09/2024 | State Street Bank and Trust Co | 11 | (13,138) | (0.00) |
| CHF 500,000 | US\$ 566,437 | 18/09/2024 | UBS AG | 5 | (4,643) | (0.00) |
| CLP 155,930,000 | US\$ 168,670 | 23/09/2024 | Barclays Bank Plc | 1 | (3,579) | (0.00) |
| CLP 94,205,570 | US\$ 100,000 | 12/07/2024 | JPMorgan Chase Bank | 1 | (211) | (0.00) |
| CLP 280,712,364 | US\$ 300,000 | 05/07/2024 | JPMorgan Chase Bank | 1 | (2,625) | (0.00) |
| CLP 93,612,661 | US\$ 100,000 | 25/07/2024 | JPMorgan Chase Bank | 1 | (851) | (0.00) |
| CLP 94,359,399 | US\$ 100,000 | 26/07/2024 | JPMorgan Chase Bank | 1 | (61) | (0.00) |
| CLP 92,551,324 | US\$ 100,000 | 03/07/2024 | JPMorgan Chase Bank | 1 | (1,952) | (0.00) |
| CLP 93,574,401 | US\$ 100,000 | 24/07/2024 | JPMorgan Chase Bank | 1 | (891) | (0.00) |
| CLP 90,186,590 | US\$ 100,000 | 08/07/2024 | JPMorgan Chase Bank | 1 | (4,464) | (0.00) |
| CNY 26,962,224 | US\$ 3,753,000 | 19/09/2024 | JPMorgan Chase Bank | 1 | (36,993) | (0.01) |
| CNY 207,611,656 | US\$ 28,655,800 | 10/07/2024 | JPMorgan Chase Bank | 13 | (198,249) | (0.02) |
| COP 2,358,408,000 | US\$ 600,000 | 08/07/2024 | JPMorgan Chase Bank | 2 | (31,710) | (0.00) |
| COP 411,099,800 | US\$ 100,000 | 12/07/2024 | JPMorgan Chase Bank | 1 | (1,014) | (0.00) |
| COP 2,391,645,000 | US\$ 600,000 | 15/07/2024 | JPMorgan Chase Bank | 2 | (24,431) | (0.00) |
| COP 414,236,556 | US\$ 100,000 | 29/07/2024 | JPMorgan Chase Bank | 1 | (550) | (0.00) |
| COP 2,062,410,000 | US\$ 500,000 | 26/07/2024 | JPMorgan Chase Bank | 1 | (4,602) | (0.00) |
| COP 823,938,080 | US\$ 200,000 | 22/07/2024 | JPMorgan Chase Bank | 2 | (1,951) | (0.00) |
| CZK 11,100,000 | US\$ 482,797 | 18/09/2024 | BNP Paribas | 1 | (6,966) | (0.00) |
| CZK 4,300,000 | US\$ 188,537 | 18/09/2024 | Citibank NA | 1 | (4,206) | (0.00) |
| CZK 11,525,713 | US\$ 500,000 | 10/07/2024 | JPMorgan Chase Bank | 2 | (6,720) | (0.00) |
| € 643,122 | PLN 2,820,000 | 18/09/2024 | Barclays Bank Plc | 4 | (8,900) | (0.00) |
| € 10,000 | US\$ 10,773 | 18/09/2024 | Barclays Bank Plc | 1 | (14) | (0.00) |
| € 110,000 | US\$ 118,594 | 18/09/2024 | Deutsche Bank AG | 1 | (248) | (0.00) |
| € 240,000 | TRY 9,288,264 | 18/09/2024 | Deutsche Bank AG | 3 | (1,951) | (0.00) |
| € 20,669 | PLN 90,000 | 18/09/2024 | Goldman Sachs International | 1 | (129) | (0.00) |
| € 42,600,000 | US\$ 46,354,338 | 05/07/2024 | Goldman Sachs International | 1 | (691,552) | (0.08) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| € 1,000,000 | US\$ 1,090,840 | 30/09/2024 | Goldman Sachs International | 1 | (14,370) | (0.00) |
| € 11,000,000 | NOK 125,854,723 | 10/07/2024 | JPMorgan Chase Bank | 6 | (29,006) | (0.00) |
| € 9,055,000 | £ 7,720,889 | 10/07/2024 | JPMorgan Chase Bank | 2 | (52,160) | (0.02) |
| € 22,750,000 | CAD 33,774,345 | 10/07/2024 | JPMorgan Chase Bank | 5 | (295,855) | (0.03) |
| € 115,077,477 | US\$ 124,513,855 | 10/07/2024 | JPMorgan Chase Bank | 7 | (1,134,026) | (0.13) |
| € 1,300,000 | HUF 514,866,513 | 10/07/2024 | JPMorgan Chase Bank | 6 | (3,006) | (0.00) |
| € 500,000 | PLN 2,175,694 | 10/07/2024 | JPMorgan Chase Bank | 4 | (5,099) | (0.00) |
| € 140,000 | US\$ 152,366 | 18/09/2024 | JPMorgan Chase Bank | 1 | (1,744) | (0.00) |
| € 11,250,000 | SEK 129,360,310 | 10/07/2024 | JPMorgan Chase Bank | 2 | (158,239) | (0.02) |
| € 9,117,187 | AUD 14,855,208 | 10/07/2024 | JPMorgan Chase Bank | 7 | (147,962) | (0.02) |
| € 21,375,000 | CHF 20,887,659 | 10/07/2024 | JPMorgan Chase Bank | 6 | (349,924) | (0.04) |
| € 295,535 | PLN 1,290,000 | 18/09/2024 | Royal Bank of Scotland | 2 | (2,628) | (0.00) |
| € 390,000 | US\$ 424,760 | 18/09/2024 | State Street Bank and Trust Co | 2 | (5,173) | (0.00) |
| € 605,357 | PLN 2,650,000 | 18/09/2024 | State Street Bank and Trust Co | 4 | (7,282) | (0.00) |
| € 120,000 | US\$ 129,178 | 18/09/2024 | UBS AG | 1 | (74) | (0.00) |
| € 94,696 | PLN 410,000 | 18/09/2024 | UBS AG | 1 | (10) | (0.00) |
| £ 10,000 | US\$ 12,761 | 18/09/2024 | Barclays Bank Plc | 1 | (113) | (0.00) |
| £ 90,000 | US\$ 114,705 | 18/09/2024 | Citibank NA | 3 | (869) | (0.00) |
| £ 6,850,000 | US\$ 8,728,459 | 18/09/2024 | Deutsche Bank AG | 3 | (64,307) | (0.02) |
| £ 7,000,000 | US\$ 8,940,128 | 05/07/2024 | Goldman Sachs International | 1 | (91,275) | (0.01) |
| £ 800,000 | US\$ 1,018,376 | 30/09/2024 | Goldman Sachs International | 1 | (6,416) | (0.00) |
| £ 7,682,496 | CHF 8,819,644 | 10/07/2024 | JPMorgan Chase Bank | 4 | (112,412) | (0.02) |
| £ 11,750,000 | AUD 22,532,402 | 10/07/2024 | JPMorgan Chase Bank | 6 | (197,209) | (0.02) |
| £ 8,371,741 | € 9,900,000 | 10/07/2024 | JPMorgan Chase Bank | 9 | (31,020) | (0.00) |
| £ 22,400,569 | US\$ 28,490,944 | 10/07/2024 | JPMorgan Chase Bank | 6 | (173,036) | (0.02) |
| £ 30,000 | US\$ 38,187 | 18/09/2024 | State Street Bank and Trust Co | 1 | (242) | (0.00) |
| HUF 504,343,560 | US\$ 1,400,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (31,752) | (0.01) |
| HUF 194,970,700 | € 500,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (7,131) | (0.00) |
| HUF 11,640,000 | US\$ 31,541 | 18/09/2024 | UBS AG | 1 | (40) | (0.00) |
| ILS 2,201,660 | US\$ 600,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (15,404) | (0.00) |
| ILS 100,000 | US\$ 27,139 | 18/09/2024 | State Street Bank and Trust Co | 1 | (500) | (0.00) |
| ILS 290,000 | US\$ 78,773 | 18/09/2024 | UBS AG | 1 | (1,519) | (0.00) |
| INR 41,667,312 | US\$ 500,000 | 05/07/2024 | JPMorgan Chase Bank | 1 | (246) | (0.00) |
| ¥ 28,703,469 | AUD 280,000 | 18/09/2024 | Barclays Bank Plc | 1 | (6,759) | (0.00) |
| ¥ 75,040,000 | US\$ 488,828 | 18/09/2024 | Barclays Bank Plc | 1 | (16,635) | (0.00) |
| ¥ 1,056,174 | AUD 10,000 | 18/09/2024 | BNP Paribas | 1 | (46) | (0.00) |
| ¥ 88,613,133 | AUD 840,000 | 18/09/2024 | Citibank NA | 10 | (4,529) | (0.00) |
| ¥ 2,950,000 | US\$ 18,591 | 18/09/2024 | Citibank NA | 1 | (28) | (0.00) |
| ¥ 519,797,544 | NZD 5,400,000 | 10/07/2024 | JPMorgan Chase Bank | 8 | (55,169) | (0.01) |
| ¥ 2,609,174,835 | € 15,450,000 | 10/07/2024 | JPMorgan Chase Bank | 8 | (324,667) | (0.05) |
| ¥ 1,420,193,578 | £ 7,125,000 | 10/07/2024 | JPMorgan Chase Bank | 9 | (167,594) | (0.02) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| ¥ 2,876,715,875 | US\$ 18,035,433 | 01/07/2024 | JPMorgan Chase Bank | 1 | (152,081) | (0.02) |
| ¥ 23,288,225 | AUD 220,000 | 18/09/2024 | JPMorgan Chase Bank | 3 | (683) | (0.00) |
| ¥ 1,166,967,228 | AUD 11,200,000 | 10/07/2024 | JPMorgan Chase Bank | 9 | (217,907) | (0.02) |
| ¥ 2,876,715,875 | US\$ 17,921,387 | 08/07/2024 | JPMorgan Chase Bank | 1 | (21,735) | (0.00) |
| ¥ 5,007,102,109 | US\$ 31,967,082 | 10/07/2024 | JPMorgan Chase Bank | 9 | (801,955) | (0.10) |
| ¥ 1,349,537,846 | CAD 11,837,413 | 10/07/2024 | JPMorgan Chase Bank | 8 | (252,720) | (0.03) |
| ¥ 43,621,800 | CHF 250,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (6,968) | (0.00) |
| ¥ 34,303,325 | AUD 330,000 | 18/09/2024 | State Street Bank and Trust Co | 3 | (4,982) | (0.00) |
| ¥ 67,940,000 | US\$ 442,260 | 18/09/2024 | State Street Bank and Trust Co | 2 | (14,743) | (0.00) |
| ¥ 5,292,143 | AUD 50,000 | 18/09/2024 | UBS AG | 2 | (160) | (0.00) |
| KRW 857,910,000 | US\$ 626,061 | 19/09/2024 | Citibank NA | 1 | (841) | (0.00) |
| KRW 275,065,136 | US\$ 200,000 | 05/07/2024 | JPMorgan Chase Bank | 2 | (251) | (0.00) |
| KRW 136,667,955 | US\$ 100,000 | 17/07/2024 | JPMorgan Chase Bank | 2 | (763) | (0.00) |
| KRW 1,099,646,543 | US\$ 800,000 | 03/07/2024 | JPMorgan Chase Bank | 4 | (1,237) | (0.00) |
| KRW 67,690,000 | US\$ 49,470 | 19/09/2024 | Royal Bank of Scotland | 2 | (139) | (0.00) |
| MXN 217,500,000 | US\$ 12,471,038 | 10/07/2024 | JPMorgan Chase Bank | 6 | (590,681) | (0.07) |
| NOK 400,000 | US\$ 37,939 | 18/09/2024 | Citibank NA | 1 | (297) | (0.00) |
| NOK 54,034,251 | € 4,750,000 | 10/07/2024 | JPMorgan Chase Bank | 7 | (16,794) | (0.00) |
| NOK 11,620,663 | US\$ 1,100,000 | 10/07/2024 | JPMorgan Chase Bank | 3 | (8,372) | (0.00) |
| NOK 19,500,000 | SEK 19,530,761 | 10/07/2024 | JPMorgan Chase Bank | 2 | (13,150) | (0.00) |
| NOK 1,200,000 | US\$ 114,448 | 18/09/2024 | Royal Bank of Scotland | 2 | (1,524) | (0.00) |
| NOK 2,670,000 | US\$ 253,799 | 18/09/2024 | State Street Bank and Trust Co | 7 | (2,542) | (0.00) |
| NOK 2,820,000 | US\$ 266,465 | 18/09/2024 | UBS AG | 4 | (1,092) | (0.00) |
| NZD 50,000 | US\$ 30,906 | 18/09/2024 | Barclays Bank Plc | 1 | (439) | (0.00) |
| NZD 240,000 | US\$ 147,118 | 18/09/2024 | Citibank NA | 4 | (877) | (0.00) |
| NZD 73,406,506 | AUD 68,000,000 | 10/07/2024 | JPMorgan Chase Bank | 11 | (692,159) | (0.08) |
| NZD 4,295,147 | US\$ 2,637,072 | 10/07/2024 | JPMorgan Chase Bank | 6 | (19,828) | (0.00) |
| NZD 390,000 | US\$ 238,821 | 18/09/2024 | JPMorgan Chase Bank | 3 | (1,181) | (0.00) |
| NZD 80,000 | US\$ 49,152 | 18/09/2024 | Royal Bank of Canada | 1 | (405) | (0.00) |
| NZD 410,000 | US\$ 251,137 | 18/09/2024 | Royal Bank of Scotland | 2 | (1,310) | (0.00) |
| NZD 2,120,000 | US\$ 1,298,785 | 18/09/2024 | State Street Bank and Trust Co | 1 | (6,995) | (0.00) |
| NZD 50,000 | US\$ 30,665 | 18/09/2024 | UBS AG | 1 | (198) | (0.00) |
| PLN 1,120,000 | € 259,339 | 18/09/2024 | Barclays Bank Plc | 1 | (678) | (0.00) |
| PLN 600,000 | € 138,669 | 18/09/2024 | Citibank NA | 1 | (80) | (0.00) |
| PLN 1,490,000 | € 345,417 | 18/09/2024 | Deutsche Bank AG | 1 | (1,335) | (0.00) |
| PLN 460,000 | € 106,353 | 18/09/2024 | HSBC Bank Plc | 1 | (105) | (0.00) |
| PLN 1,050,000 | US\$ 262,147 | 18/09/2024 | JPMorgan Chase Bank | 1 | (1,206) | (0.00) |
| PLN 10,254,485 | € 2,400,000 | 10/07/2024 | JPMorgan Chase Bank | 3 | (22,490) | (0.01) |
| PLN 33,800,495 | US\$ 8,600,000 | 10/07/2024 | JPMorgan Chase Bank | 3 | (192,600) | (0.02) |
| PLN 170,000 | US\$ 42,313 | 18/09/2024 | State Street Bank and Trust Co | 1 | (65) | (0.00) |
| PLN 720,000 | € 166,351 | 18/09/2024 | UBS AG | 1 | (41) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| PLN 750,000 | US\$ 186,992 | 18/09/2024 | UBS AG | 1 | (605) | (0.00) |
| SEK 9,190,000 | US\$ 880,623 | 18/09/2024 | Citibank NA | 5 | (9,283) | (0.00) |
| SEK 64,874,457 | US\$ 6,200,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | (71,706) | (0.01) |
| SEK 50,070,971 | NOK 51,000,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | (60,967) | (0.00) |
| SEK 109,626,536 | € 9,750,000 | 10/07/2024 | JPMorgan Chase Bank | 5 | (97,671) | (0.02) |
| SEK 1,430,000 | US\$ 137,276 | 18/09/2024 | State Street Bank and Trust Co | 2 | (1,692) | (0.00) |
| SEK 1,200,000 | US\$ 115,555 | 18/09/2024 | UBS AG | 1 | (1,778) | (0.00) |
| SGD 3,040,000 | US\$ 2,264,465 | 18/09/2024 | Citibank NA | 5 | (12,893) | (0.00) |
| SGD 640,000 | US\$ 477,841 | 18/09/2024 | Deutsche Bank AG | 3 | (3,827) | (0.00) |
| SGD 10,247,735 | US\$ 7,600,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | (35,566) | (0.00) |
| THB 22,180,000 | US\$ 609,825 | 18/09/2024 | BNP Paribas | 2 | (1,512) | (0.00) |
| TRY 9,340,000 | US\$ 261,872 | 18/09/2024 | Barclays Bank Plc | 2 | (264) | (0.00) |
| TRY 14,588,770 | € 380,000 | 18/09/2024 | Barclays Bank Plc | 3 | (206) | (0.00) |
| TRY 78,760,000 | US\$ 2,206,245 | 18/09/2024 | Goldman Sachs International | 1 | (226) | (0.00) |
| TRY 329,232,494 | US\$ 9,252,883 | 18/09/2024 | JPMorgan Chase Bank | 2 | (31,284) | (0.00) |
| TRY 10,733,968 | € 280,000 | 18/09/2024 | UBS AG | 3 | (591) | (0.00) |
| TWD 9,702,300 | US\$ 300,000 | 24/07/2024 | JPMorgan Chase Bank | 1 | (929) | (0.00) |
| TWD 9,692,356 | US\$ 300,000 | 08/07/2024 | JPMorgan Chase Bank | 2 | (1,339) | (0.00) |
| TWD 229,691,564 | US\$ 7,100,000 | 05/07/2024 | JPMorgan Chase Bank | 2 | (21,039) | (0.00) |
| TWD 6,468,771 | US\$ 200,000 | 03/07/2024 | JPMorgan Chase Bank | 1 | (613) | (0.00) |
| US\$ 21,613 | NOK 230,000 | 18/09/2024 | Barclays Bank Plc | 1 | (31) | (0.00) |
| US\$ 5,956 | ZAR 110,000 | 18/09/2024 | Barclays Bank Plc | 1 | (32) | (0.00) |
| US\$ 1,749,733 | € 1,630,000 | 18/09/2024 | Barclays Bank Plc | 26 | (3,932) | (0.00) |
| US\$ 540,902 | CAD 740,000 | 18/09/2024 | Barclays Bank Plc | 13 | (909) | (0.00) |
| US\$ 543,608 | £ 430,000 | 18/09/2024 | Barclays Bank Plc | 10 | (271) | (0.00) |
| US\$ 189,656 | KRW 261,670,000 | 19/09/2024 | Barclays Bank Plc | 5 | (1,042) | (0.00) |
| US\$ 268,546 | THB 9,810,000 | 18/09/2024 | Barclays Bank Plc | 3 | (505) | (0.00) |
| US\$ 46,862 | TRY 1,680,000 | 18/09/2024 | Barclays Bank Plc | 1 | (194) | (0.00) |
| US\$ 509,134 | AUD 770,000 | 18/09/2024 | Barclays Bank Plc | 3 | (6,155) | (0.00) |
| US\$ 433,620 | HUF 161,120,000 | 18/09/2024 | BNP Paribas | 7 | (2,424) | (0.00) |
| US\$ 105,872 | PLN 430,000 | 18/09/2024 | BNP Paribas | 1 | (990) | (0.00) |
| US\$ 977,214 | INR 81,820,000 | 18/09/2024 | BNP Paribas | 1 | (1,927) | (0.00) |
| US\$ 873,059 | AUD 1,320,000 | 18/09/2024 | BNP Paribas | 6 | (10,292) | (0.00) |
| US\$ 5,175,341 | THB 189,100,000 | 18/09/2024 | BNP Paribas | 9 | (10,951) | (0.00) |
| US\$ 676,211 | MXN 12,660,000 | 18/09/2024 | BNP Paribas | 5 | (7,623) | (0.00) |
| US\$ 143,979 | KRW 199,230,000 | 19/09/2024 | BNP Paribas | 3 | (1,214) | (0.00) |
| US\$ 337,835 | NOK 3,610,000 | 18/09/2024 | BNP Paribas | 3 | (1,881) | (0.00) |
| US\$ 175,097 | CAD 240,000 | 18/09/2024 | BNP Paribas | 4 | (627) | (0.00) |
| US\$ 37,654 | TRY 1,350,000 | 18/09/2024 | BNP Paribas | 1 | (159) | (0.00) |
| US\$ 901,126 | SGD 1,220,000 | 18/09/2024 | BNP Paribas | 3 | (2,466) | (0.00) |
| US\$ 400,776 | CAD 550,000 | 18/09/2024 | Citibank NA | 6 | (1,923) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|-------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| US\$ 492,229 | HUF 182,780,000 | 18/09/2024 | Citibank NA | 7 | (2,435) | (0.00) |
| US\$ 164,177 | INR 13,760,000 | 18/09/2024 | Citibank NA | 2 | (489) | (0.00) |
| US\$ 1,239,165 | KRW 1,709,880,000 | 19/09/2024 | Citibank NA | 9 | (6,946) | (0.00) |
| US\$ 24,447 | NOK 260,000 | 18/09/2024 | Citibank NA | 1 | (20) | (0.00) |
| US\$ 172,402 | PLN 700,000 | 18/09/2024 | Citibank NA | 2 | (1,559) | (0.00) |
| US\$ 30,699 | CLP 29,160,000 | 23/09/2024 | Citibank NA | 1 | (174) | (0.00) |
| US\$ 207,996 | MXN 3,880,000 | 18/09/2024 | Citibank NA | 4 | (1,584) | (0.00) |
| US\$ 669,983 | £ 530,000 | 18/09/2024 | Citibank NA | 7 | (381) | (0.00) |
| US\$ 78,611 | CHF 70,000 | 18/09/2024 | Citibank NA | 1 | (40) | (0.00) |
| US\$ 418,740 | € 390,000 | 18/09/2024 | Citibank NA | 7 | (848) | (0.00) |
| US\$ 188,530 | NZD 310,000 | 18/09/2024 | Citibank NA | 1 | (364) | (0.00) |
| US\$ 1,154,053 | AUD 1,740,000 | 18/09/2024 | Citibank NA | 12 | (10,370) | (0.00) |
| US\$ 673,095 | SGD 910,000 | 18/09/2024 | Citibank NA | 3 | (894) | (0.00) |
| US\$ 559,907 | PHP 32,880,000 | 18/09/2024 | Citibank NA | 4 | (2,312) | (0.00) |
| US\$ 290,551 | £ 230,000 | 18/09/2024 | Deutsche Bank AG | 3 | (361) | (0.00) |
| US\$ 809,760 | PLN 3,280,000 | 18/09/2024 | Deutsche Bank AG | 6 | (5,371) | (0.00) |
| US\$ 423,977 | KRW 583,770,000 | 19/09/2024 | Deutsche Bank AG | 4 | (1,456) | (0.00) |
| US\$ 95,920 | BRL 540,000 | 18/09/2024 | Deutsche Bank AG | 2 | (452) | (0.00) |
| US\$ 1,117,106 | THB 40,900,000 | 18/09/2024 | Deutsche Bank AG | 12 | (4,624) | (0.00) |
| US\$ 416,228 | TRY 15,040,000 | 18/09/2024 | Deutsche Bank AG | 2 | (5,034) | (0.00) |
| US\$ 66,541 | AUD 100,000 | 05/07/2024 | Goldman Sachs International | 1 | (249) | (0.00) |
| US\$ 1,200,434 | INR 100,600,000 | 18/09/2024 | Goldman Sachs International | 6 | (3,450) | (0.00) |
| US\$ 331,284 | PHP 19,500,000 | 18/09/2024 | Goldman Sachs International | 2 | (2,149) | (0.00) |
| US\$ 169,796 | PLN 690,000 | 18/09/2024 | Goldman Sachs International | 2 | (1,680) | (0.00) |
| US\$ 3,534,726 | BRL 19,649,190 | 02/07/2024 | Goldman Sachs International | 1 | (2,832) | (0.00) |
| US\$ 1,388,586 | € 1,300,000 | 01/07/2024 | Goldman Sachs International | 1 | (4,690) | (0.00) |
| US\$ 711,089 | MXN 13,350,000 | 18/09/2024 | Goldman Sachs International | 4 | (10,015) | (0.00) |
| US\$ 1,069,356 | € 1,000,000 | 05/07/2024 | Goldman Sachs International | 1 | (2,540) | (0.00) |
| US\$ 2,686,318 | CAD 3,700,000 | 02/07/2024 | Goldman Sachs International | 1 | (17,669) | (0.00) |
| US\$ 263,898 | TRY 9,480,000 | 18/09/2024 | HSBC Bank Plc | 2 | (1,630) | (0.00) |
| US\$ 94,210 | PLN 380,000 | 18/09/2024 | HSBC Bank Plc | 1 | (225) | (0.00) |
| US\$ 447,982 | PLN 1,810,000 | 18/09/2024 | JPMorgan Chase Bank | 3 | (1,831) | (0.00) |
| US\$ 200,000 | TWD 6,498,007 | 05/07/2024 | JPMorgan Chase Bank | 3 | (264) | (0.00) |
| US\$ 300,000 | SGD 407,096 | 10/07/2024 | JPMorgan Chase Bank | 2 | (501) | (0.00) |
| US\$ 600,000 | TWD 19,471,288 | 31/07/2024 | JPMorgan Chase Bank | 1 | (310) | (0.00) |
| US\$ 100,000 | NOK 1,067,138 | 10/07/2024 | JPMorgan Chase Bank | 1 | (245) | (0.00) |
| US\$ 8,000,000 | SEK 84,986,224 | 10/07/2024 | JPMorgan Chase Bank | 1 | (28,130) | (0.01) |
| US\$ 6,700,000 | ZAR 125,539,907 | 10/07/2024 | JPMorgan Chase Bank | 7 | (171,079) | (0.02) |
| US\$ 2,600,000 | HUF 963,052,648 | 10/07/2024 | JPMorgan Chase Bank | 3 | (12,692) | (0.00) |
| US\$ 1,800,899 | CHF 1,625,000 | 10/07/2024 | JPMorgan Chase Bank | 2 | (9,210) | (0.00) |
| US\$ 400,000 | PLN 1,629,127 | 10/07/2024 | JPMorgan Chase Bank | 1 | (5,222) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|-------------------|--------------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 444,588 | MXN 8,300,000 | 18/09/2024 | JPMorgan Chase Bank | 2 | (3,739) | (0.00) |
| US\$ 13,800,000 | TRY 460,962,789 | 10/07/2024 | JPMorgan Chase Bank | 8 | (139,753) | (0.02) |
| US\$ 100,000 | TWD 3,254,115 | 01/08/2024 | JPMorgan Chase Bank | 1 | (329) | (0.00) |
| US\$ 100,000 | KRW 137,713,864 | 02/08/2024 | JPMorgan Chase Bank | 1 | (87) | (0.00) |
| US\$ 5,147,046 | MXN 95,500,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | (69,387) | (0.01) |
| US\$ 1,657,871 | £ 1,312,500 | 10/07/2024 | JPMorgan Chase Bank | 1 | (1,339) | (0.00) |
| US\$ 29,147,461 | AUD 43,900,000 | 10/07/2024 | JPMorgan Chase Bank | 11 | (176,660) | (0.02) |
| US\$ 96,654 | € 90,000 | 18/09/2024 | JPMorgan Chase Bank | 2 | (174) | (0.00) |
| US\$ 31,837,124 | CAD 43,700,000 | 10/07/2024 | JPMorgan Chase Bank | 6 | (105,148) | (0.01) |
| US\$ 200,000 | CLP 189,709,394 | 31/07/2024 | JPMorgan Chase Bank | 1 | (917) | (0.00) |
| US\$ 397,731 | COP 1,665,709,148 | 18/07/2024 | JPMorgan Chase Bank | 2 | (2,928) | (0.00) |
| US\$ 100,000 | COP 419,235,455 | 02/08/2024 | JPMorgan Chase Bank | 1 | (585) | (0.00) |
| US\$ 507,994 | INR 42,451,820 | 08/07/2024 | JPMorgan Chase Bank | 2 | (1,240) | (0.00) |
| US\$ 2,031,976 | INR 169,620,562 | 10/07/2024 | JPMorgan Chase Bank | 5 | (2,744) | (0.00) |
| US\$ 9,184,285 | INR 768,057,541 | 22/07/2024 | JPMorgan Chase Bank | 2 | (25,086) | (0.00) |
| US\$ 5,054,465 | ¥ 812,500,000 | 10/07/2024 | JPMorgan Chase Bank | 1 | (2,685) | (0.00) |
| US\$ 200,000 | INR 16,724,775 | 01/08/2024 | JPMorgan Chase Bank | 1 | (465) | (0.00) |
| US\$ 1,184,914 | INR 99,122,144 | 31/07/2024 | JPMorgan Chase Bank | 2 | (3,217) | (0.00) |
| US\$ 1,047,062 | INR 87,484,720 | 26/07/2024 | JPMorgan Chase Bank | 2 | (1,767) | (0.00) |
| US\$ 10,000,000 | INR 836,108,400 | 18/07/2024 | JPMorgan Chase Bank | 1 | (26,797) | (0.00) |
| US\$ 75,554,208 | € 70,569,664 | 10/07/2024 | JPMorgan Chase Bank | 4 | (106,759) | (0.01) |
| US\$ 1,954,597 | NZD 3,207,907 | 10/07/2024 | JPMorgan Chase Bank | 1 | (138) | (0.00) |
| US\$ 1,200,000 | KRW 1,666,948,269 | 29/07/2024 | JPMorgan Chase Bank | 5 | (11,218) | (0.00) |
| US\$ 12,600,000 | KRW 17,433,336,618 | 25/07/2024 | JPMorgan Chase Bank | 2 | (64,374) | (0.01) |
| US\$ 14,083,739 | INR 1,174,904,519 | 05/07/2024 | JPMorgan Chase Bank | 1 | (7,949) | (0.00) |
| US\$ 100,000 | INR 8,349,652 | 03/07/2024 | JPMorgan Chase Bank | 1 | (135) | (0.00) |
| US\$ 100,000 | KRW 139,145,271 | 22/07/2024 | JPMorgan Chase Bank | 1 | (1,065) | (0.00) |
| US\$ 13,583,739 | INR 1,136,414,246 | 25/07/2024 | JPMorgan Chase Bank | 1 | (40,910) | (0.01) |
| US\$ 1,195,004 | CAD 1,640,000 | 18/09/2024 | Royal Bank of Canada | 14 | (5,768) | (0.00) |
| US\$ 710,673 | INR 59,530,000 | 18/09/2024 | Royal Bank of Canada | 4 | (1,723) | (0.00) |
| US\$ 60,288 | PHP 3,550,000 | 18/09/2024 | Royal Bank of Scotland | 1 | (414) | (0.00) |
| US\$ 669,658 | KRW 922,010,000 | 19/09/2024 | Royal Bank of Scotland | 8 | (2,276) | (0.00) |
| US\$ 226,256 | CAD 310,000 | 18/09/2024 | Royal Bank of Scotland | 4 | (719) | (0.00) |
| US\$ 112,259 | CHF 100,000 | 18/09/2024 | Royal Bank of Scotland | 1 | (100) | (0.00) |
| US\$ 214,797 | THB 7,840,000 | 18/09/2024 | Royal Bank of Scotland | 3 | (223) | (0.00) |
| US\$ 352,086 | INR 29,510,000 | 18/09/2024 | Royal Bank of Scotland | 2 | (1,060) | (0.00) |
| US\$ 78,979 | PLN 320,000 | 18/09/2024 | State Street Bank and Trust Co | 2 | (546) | (0.00) |
| US\$ 56,244 | NOK 600,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | (219) | (0.00) |
| US\$ 880,458 | € 820,000 | 18/09/2024 | State Street Bank and Trust Co | 12 | (1,756) | (0.00) |
| US\$ 278,363 | AUD 420,000 | 18/09/2024 | State Street Bank and Trust Co | 3 | (2,704) | (0.00) |
| US\$ 20,731 | ¥ 3,300,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | (35) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| US\$ 128,108 | MXN 2,390,000 | 18/09/2024 | State Street Bank and Trust Co | 2 | (989) | (0.00) |
| US\$ 170,258 | SEK 1,800,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | (407) | (0.00) |
| US\$ 961,026 | CAD 1,320,000 | 18/09/2024 | State Street Bank and Trust Co | 12 | (5,451) | (0.00) |
| US\$ 67,323 | CHF 60,000 | 18/09/2024 | State Street Bank and Trust Co | 1 | (93) | (0.00) |
| US\$ 664,127 | HUF 246,250,000 | 18/09/2024 | State Street Bank and Trust Co | 10 | (2,310) | (0.00) |
| US\$ 111,979 | TRY 4,020,000 | 18/09/2024 | UBS AG | 1 | (619) | (0.00) |
| US\$ 480,156 | NOK 5,130,000 | 18/09/2024 | UBS AG | 7 | (2,599) | (0.00) |
| US\$ 372,446 | THB 13,700,000 | 18/09/2024 | UBS AG | 3 | (3,292) | (0.00) |
| US\$ 346,023 | KRW 476,790,000 | 19/09/2024 | UBS AG | 5 | (1,447) | (0.00) |
| US\$ 185,770 | HUF 69,470,000 | 18/09/2024 | UBS AG | 2 | (2,239) | (0.00) |
| US\$ 9,104,388 | CAD 12,510,000 | 18/09/2024 | UBS AG | 5 | (55,158) | (0.01) |
| US\$ 8,579,708 | INR 718,740,000 | 18/09/2024 | UBS AG | 24 | (21,467) | (0.00) |
| US\$ 251,466 | PLN 1,030,000 | 18/09/2024 | UBS AG | 1 | (4,505) | (0.00) |
| US\$ 139,746 | NZD 230,000 | 18/09/2024 | UBS AG | 2 | (401) | (0.00) |
| US\$ 5,313,274 | PHP 312,420,000 | 18/09/2024 | UBS AG | 10 | (28,828) | (0.00) |
| US\$ 31,544 | CLP 30,010,000 | 23/09/2024 | UBS AG | 1 | (229) | (0.00) |
| US\$ 1,581,719 | AUD 2,390,000 | 18/09/2024 | UBS AG | 3 | (17,682) | (0.00) |
| US\$ 3,068,883 | TRY 108,500,000 | 26/08/2024 | UBS AG | 1 | (47,102) | (0.01) |
| ZAR 1,240,000 | US\$ 67,859 | 18/09/2024 | Barclays Bank Plc | 2 | (359) | (0.00) |
| ZAR 23,360,000 | US\$ 1,289,920 | 18/09/2024 | Citibank NA | 6 | (18,305) | (0.00) |
| ZAR 8,680,000 | US\$ 478,971 | 18/09/2024 | Deutsche Bank AG | 10 | (6,468) | (0.00) |
| ZAR 1,240,000 | US\$ 67,999 | 18/09/2024 | JPMorgan Chase Bank | 1 | (499) | (0.00) |
| ZAR 30,910,565 | US\$ 1,700,000 | 10/07/2024 | JPMorgan Chase Bank | 4 | (8,196) | (0.00) |
| ZAR 5,410,000 | US\$ 296,755 | 18/09/2024 | Royal Bank of Scotland | 1 | (2,259) | (0.00) |
| ZAR 8,730,000 | US\$ 478,525 | 18/09/2024 | State Street Bank and Trust Co | 5 | (3,302) | (0.00) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 67 | US\$ 76 | 18/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| US\$ 2,598,624 | CHF 2,348,901 | 18/07/2024 | State Street Bank and Trust Co | 1 | (20,477) | (0.00) |
| US\$ 2,606,002 | CHF 2,353,757 | 18/07/2024 | UBS AG | 2 | (18,513) | (0.00) |
| US\$ 250,975 | CHF 225,151 | 18/07/2024 | Westpac Banking Corp | 4 | (76) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 175,849 | US\$ 191,690 | 18/07/2024 | State Street Bank and Trust Co | 1 | (3,080) | (0.00) |
| € 114,819 | US\$ 123,198 | 18/07/2024 | UBS AG | 1 | (46) | (0.00) |
| € 1,105 | US\$ 1,197 | 18/07/2024 | Westpac Banking Corp | 8 | (10) | (0.00) |
| US\$ 25,029,042 | € 23,397,169 | 18/07/2024 | UBS AG | 3 | (66,034) | (0.01) |
| US\$ 967,505 | € 903,309 | 18/07/2024 | Westpac Banking Corp | 13 | (1,356) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 10,050,004 | US\$ 12,765,412 | 18/07/2024 | Westpac Banking Corp | 22 | (59,968) | (0.01) |
| US\$ 6,361,201 | £ 5,109,152 | 18/07/2024 | Goldman Sachs International | 1 | (97,904) | (0.01) |
| US\$ 7,886,193 | £ 6,284,285 | 18/07/2024 | UBS AG | 1 | (58,541) | (0.01) |
| US\$ 43,654,387 | £ 34,799,713 | 18/07/2024 | Westpac Banking Corp | 40 | (340,193) | (0.04) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|---------------|--------------------------------|-----------|----------------------|-----------------|
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 1,855,134,179 | US\$ 12,213,350 | 18/07/2024 | State Street Bank and Trust Co | 3 | (651,988) | (0.07) |
| ¥ 1,812,619,817 | US\$ 11,946,012 | 18/07/2024 | UBS AG | 1 | (649,604) | (0.07) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 20 | US\$ 15 | 18/07/2024 | UBS AG | 1 | (0) | (0.00) |
| SGD 107 | US\$ 80 | 18/07/2024 | Westpac Banking Corp | 1 | (1) | (0.00) |
| US\$ 13 | SGD 18 | 18/07/2024 | Westpac Banking Corp | 1 | (0) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (12,493,555) | (1.40) |

Futures Contracts (0.74%) (31 December 2023: (1.51%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---------------------|---|----------------------|-----------------|
| 1 | 1 Month SOFR Future November 2024 | (21) | (0.00) |
| 21 | 10-Year Mini Japanese Government Bond Future September 2024 | (2,144) | (0.00) |
| 36 | 3 Month CORRA Future December 2024 | (37) | (0.00) |
| 5 | 3 Month CORRA Future December 2025 | (1,553) | (0.00) |
| 312 | 3 Month CORRA Future June 2025 | (19,010) | (0.00) |
| 428 | 3 Month CORRA Future March 2025 | (17,320) | (0.00) |
| 100 | 3 Month SOFR Future August 2024 | (156) | (0.00) |
| 74 | 3 Month SOFR Future December 2024 | (95,004) | (0.01) |
| 4 | 3 Month SOFR Future December 2025 | (10,938) | (0.00) |
| 8 | 3 Month SOFR Future December 2026 | (1,050) | (0.00) |
| 100 | 3 Month SOFR Future July 2024 | (156) | (0.00) |
| (86) | 3 Month SOFR Future June 2025 | (11,995) | (0.00) |
| 7 | 3 Month SOFR Future June 2026 | (1,413) | (0.00) |
| 74 | 3 Month SOFR Future March 2025 | (6,880) | (0.00) |
| (112) | 3 Month SOFR Future March 2026 | (50,970) | (0.01) |
| 7 | 3 Month SOFR Future March 2027 | (1,425) | (0.00) |
| 8 | 3 Month SOFR Future March 2028 | (1,563) | (0.00) |
| 74 | 3 Month SOFR Future September 2024 | (82,787) | (0.01) |
| (77) | 3 Month SOFR Future September 2025 | (42,018) | (0.01) |
| 8 | 3 Month SOFR Future September 2026 | (1,113) | (0.00) |
| (5) | 3 Month SONIA Future December 2024 | (853) | (0.00) |
| 1 | 3 Month SONIA Future December 2025 | (348) | (0.00) |
| 4 | 3 Month SONIA Future December 2026 | (1,707) | (0.00) |
| 5 | 3 Month SONIA Future June 2025 | (269) | (0.00) |
| 2 | 3 Month SONIA Future June 2026 | (853) | (0.00) |
| (7) | 3 Month SONIA Future March 2025 | (1,659) | (0.00) |
| (28) | 3 Month SONIA Future March 2026 | (17,365) | (0.00) |
| 4 | 3 Month SONIA Future March 2027 | (1,691) | (0.00) |
| 4 | 3 Month SONIA Future September 2026 | (1,659) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---------------------|--|----------------------|-----------------|
| 347 | 30 Day Federal Funds Future July 2024 | (2,084) | (0.00) |
| (1) | 30 Day Federal Funds Future May 2025 | (563) | (0.00) |
| (4) | 3-Month Euro EURIBOR Future December 2025 | (1,099) | (0.00) |
| (44) | 3-Month Euro EURIBOR Future June 2025 | (216) | (0.00) |
| (92) | 3-Month Euro EURIBOR Future March 2025 | (20,610) | (0.00) |
| (2) | 3-Month Euro EURIBOR Future March 2026 | (415) | (0.00) |
| (16) | 3-Month Euro EURIBOR Future September 2025 | (991) | (0.00) |
| 2 | 3-Month Euro EURIBOR Future September 2026 | (455) | (0.00) |
| 200 | 3-Month Euro EURIBOR Call Option on Future August 2024, Strike Price EUR 97.50 | (233) | (0.00) |
| 400 | 3-Month Euro EURIBOR Put Option on Future August 2024, Strike Price EUR 95.63 | (3,115) | (0.00) |
| 200 | 3-Month Euro EURIBOR Put Option on Future August 2024, Strike Price EUR 95.88 | (1,550) | (0.00) |
| 800 | 3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.13 | (22,722) | (0.00) |
| 800 | 3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.63 | (36,230) | (0.01) |
| 1,040 | 3-Month Euro EURIBOR Call Option on Future July 2024, Strike Price EUR 97.00 | (1,173) | (0.00) |
| 500 | 3-Month Euro EURIBOR Call Option on Future July 2024, Strike Price EUR 97.13 | (583) | (0.00) |
| 800 | 3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.00 | (8,836) | (0.00) |
| 800 | 3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.50 | (59,279) | (0.01) |
| (2) | 90-Day Bank Bill Future December 2025 | (65) | (0.00) |
| 743 | 90-Day Bank Bill Future September 2024 | (186,898) | (0.02) |
| (560) | Australian Dollar Currency Future September 2024 | (668,072) | (0.08) |
| 6 | Australian Government Bond 10-Year Future September 2024 | (3,179) | (0.00) |
| 280 | BIST 30 Index Future August 2024 | (1,969) | (0.00) |
| (10) | BMW AG December 2024 | (2,144) | (0.00) |
| 1 | Brazil Real Currency Future July 2024 | (40) | (0.00) |
| 250 | British Pound Currency Future September 2024 | (47,412) | (0.01) |
| 441 | CAC40 Index Future July 2024 | (699,077) | (0.08) |
| 451 | Canadian 10-Year Bond Future September 2024 | (167,625) | (0.02) |
| (342) | Canadian Dollar Currency Future September 2024 | (18,124) | (0.00) |
| 74 | CBOE VIX Index Future August 2024 | (23,225) | (0.00) |
| 100 | CBOE VIX Index Future July 2024 | (3,188) | (0.00) |
| (3) | DAX Index Future September 2024 | (8,520) | (0.00) |
| 9 | DJIA Micro E-mini Future September 2024 | (1,013) | (0.00) |
| 4 | DJIA Mini E-CBOT Future September 2024 | (4,602) | (0.00) |
| 1 | E-mini Materials Future September 2024 | (150) | (0.00) |
| 24 | E-mini Russell 2000 Index Future September 2024 | (17,735) | (0.00) |
| 5 | E-mini Technology Future September 2024 | (16,710) | (0.00) |
| 4 | E-mini Utilities Future September 2024 | (5,670) | (0.00) |
| 153 | Euro Stoxx 50 Future September 2024 | (98,708) | (0.01) |
| 11 | Euro Stoxx 50 Index Dividend Future December 2025 | (782) | (0.00) |
| 350 | Euro STOXX Bank Index Future September 2024 | (15,634) | (0.00) |
| (4) | Euro/Pound Sterling Currency Future September 2024 | (1,770) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|---------------------|--|----------------------|-----------------|
| (224) | Euro-BOBL Future September 2024 | (29,751) | (0.00) |
| 20 | Euro-BTP Future September 2024 | (25,422) | (0.00) |
| 80 | Euro-BTP Call Option on Future August 2024, Strike Price EUR 119.50 | (5,258) | (0.00) |
| 20 | Euro-BTP Put Option on Future August 2024, Strike Price EUR 109.00 | (1,580) | (0.00) |
| 818 | Euro-Bund Future September 2024 | (758,603) | (0.09) |
| 570 | Euro-Bund Call Option on Future July 2024, Strike Price EUR 134.50 | (221,552) | (0.02) |
| 150 | Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 132.50 | (33,905) | (0.00) |
| 100 | Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 137.00 | (2,863) | (0.00) |
| (100) | Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 129.50 | (1,175) | (0.00) |
| (100) | Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 130.00 | (3,580) | (0.00) |
| (320) | Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 131.00 | (64,496) | (0.01) |
| 1 | Euro-Buxl 30-Year Bond Future September 2024 | (4,158) | (0.00) |
| 68 | Euro-OAT Future September 2024 | (66,666) | (0.01) |
| (2,132) | Euro-Schatz Future September 2024 | (92,599) | (0.01) |
| 591 | FTSE 100 Index Future September 2024 | (369,331) | (0.04) |
| 2 | FTSE China A50 Index Future July 2024 | (236) | (0.00) |
| 132 | FTSE/JSE Top 40 Index Future September 2024 | (20,993) | (0.00) |
| 55 | FTSE/MIB Index Future September 2024 | (72,682) | (0.01) |
| 75 | Hang Seng China Enterprises Index Future July 2024 | (28,870) | (0.01) |
| 282 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,400.00 | (95,222) | (0.01) |
| 246 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,500.00 | (64,814) | (0.01) |
| 202 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,600.00 | (31,121) | (0.00) |
| 26 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,700.00 | (4,364) | (0.00) |
| 125 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,800.00 | (14,416) | (0.00) |
| 128 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,900.00 | (10,492) | (0.00) |
| 52 | Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 7,000.00 | (2,732) | (0.00) |
| 45 | Hang Seng Index Future July 2024 | (28,172) | (0.00) |
| 17 | Hang Seng Index Option on Future July 2024, Strike Price HKD 17,800.00 | (2,644) | (0.00) |
| 17 | Hang Seng Index Option on Future July 2024, Strike Price HKD 18,200.00 | (1,231) | (0.00) |
| 12 | Hang Seng Index Option on Future July 2024, Strike Price HKD 18,500.00 | (6,484) | (0.00) |
| 24 | IBEX 35 Index Future July 2024 | (35,357) | (0.01) |
| 12 | IBEX 35 Mini Index Future July 2024 | (2,280) | (0.00) |
| (7) | Indian Rupee Currency Future July 2024 | (452) | (0.00) |
| 113 | Japan Government 10-Year Bond (OSE) Future September 2024 | (205,893) | (0.02) |
| 110 | Japanese Yen Currency Future September 2024 | (22,822) | (0.00) |
| (13) | KOSPI 200 Index Future September 2024 | (19,143) | (0.00) |
| (14) | Mini-DAX Future September 2024 | (7,604) | (0.00) |
| 13 | Mini-Hang Seng China Enterprises Index Future July 2024 | (1,461) | (0.00) |
| 47 | Mini-Hang Seng Index Future July 2024 | (8,174) | (0.00) |
| 34 | MSCI Emerging Markets Index Future September 2024 | (3,910) | (0.00) |
| 19 | NASD 100 Micro E-mini Future September 2024 | (4,622) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--|----------------------|-----------------|
| 79 | Nasdaq 100 E-mini Future September 2024 | (172,235) | (0.02) |
| 24 | New Zealand Dollar Currency Future September 2024 | (4,067) | (0.00) |
| 8 | S&P 500 Consumer Staples Index September 2024 | (5,690) | (0.00) |
| 33 | S&P 500 Micro E-mini Future September 2024 | (381) | (0.00) |
| 7 | S&P E-mini S&P MidCap 400 Future September 2024 | (11,340) | (0.00) |
| (85) | S&P/TSX 60 Index Future September 2024 | (30,533) | (0.01) |
| (452) | Short-Term Euro-BTP Future September 2024 | (6,088) | (0.00) |
| 59 | Stellantis NV December 2024 | (8,536) | (0.00) |
| 8 | STOXX Europe 600 Index Future September 2024 | (59,142) | (0.01) |
| 3 | STOXX Europe 600 Insurance Future September 2024 | (241) | (0.00) |
| 11 | STOXX Europe 600 Utilities September 2024 | (3,221) | (0.00) |
| 1 | Swiss Franc Currency Future September 2024 | (2,156) | (0.00) |
| 9 | TAIEX Future July 2024 | (6,074) | (0.00) |
| 460 | United Kingdom Long Gilt Future September 2024 | (704,068) | (0.08) |
| (1,441) | US Treasury 10-Year Note (CBT) Future September 2024 | (206,041) | (0.03) |
| (15) | US Treasury 2-Year Note (CBT) Future September 2024 | (82,470) | (0.01) |
| (12) | US Treasury 3-Year Note (CBT) Future September 2024 | (11,344) | (0.00) |
| 713 | US Treasury 5-Year Note (CBT) Future September 2024 | (98,762) | (0.01) |
| 57 | US Treasury Long Bond (CBT) Future September 2024 | (98,031) | (0.01) |
| 1 | US Treasury Ultra Bond (CBT) Future September 2024 | (3,125) | (0.00) |
| 1,480 | VSTOXX Future July 2024 | (9,596) | (0.00) |
| (109) | WIG 20 Index Future December 2049 | (32,930) | (0.01) |
| (219) | Yen Denominated Nikkei Future September 2024 | (183,082) | (0.02) |
| Total Unrealised Loss on Futures Contracts [±] | | (6,642,706) | (0.74) |

Written Options Contracts (17.64%) (31 December 2023: (23.28%))

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Call Options | | | | |
| (1,800) | 13/12/2024 | 3 Month SONIA Call Option on Future, Strike Price GBP96.20 [±] | (71,106) | (0.01) |
| (130,036) | 01/08/2028 | Advanced Energy Industries Inc, Strike Price \$137.46 [∞] | (3,627,387) | (0.41) |
| (121,230) | 29/01/2029 | Akamai Technologies Inc, Strike Price \$126.31 [∞] | (2,559,592) | (0.29) |
| (125,000) | 15/08/2025 | Akamai Technologies Inc, Strike Price \$95.00 [∞] | (1,559,599) | (0.18) |
| (12) | 19/07/2024 | Charles Schwab Corp, Strike Price \$68.00 [±] | (7,500) | (0.00) |
| (199) | 19/07/2024 | Charles Schwab Corp, Strike Price \$76.00 [±] | (25,572) | (0.00) |
| (169) | 19/07/2024 | Charles Schwab Corp, Strike Price \$80.00 [±] | (6,000) | (0.00) |
| (24) | 19/07/2024 | Charles Schwab Corp, Strike Price \$84.00 [±] | (192) | (0.00) |
| (117,000) | 20/11/2026 | Confluent Inc, Strike Price \$100.06 [∞] | (139,457) | (0.02) |
| (117,000) | 18/12/2026 | Confluent Inc, Strike Price \$100.06 [∞] | (153,908) | (0.02) |
| (116,000) | 15/01/2027 | Confluent Inc, Strike Price \$100.06 [∞] | (167,884) | (0.02) |
| (210,000) | 15/01/2027 | Conmed Corp, Strike Price \$139.47 [∞] | (632,244) | (0.07) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|--|--------------------|--------------------|
| Call Options (continued) | | | | |
| (1,395,000) | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR15.50 [∞] | (12,782,885) | (1.43) |
| (120,000) | 02/12/2024 | Dual digital option: Xtrackers MSCI Eurozone Hedged Equity and EURO STOXX Banks Index, Strike Price EUR9.33 and EUR123.95 [∞] | (6,962) | (0.00) |
| (334,375) | 29/08/2028 | Enovis Corp, Strike Price \$58.32 [∞] | (3,718,371) | (0.42) |
| (110,000) | 17/09/2027 | Envestnet Inc, Strike Price \$73.37 [∞] | (1,550,809) | (0.17) |
| (110,000) | 15/10/2027 | Envestnet Inc, Strike Price \$73.37 [∞] | (1,591,394) | (0.18) |
| (110,000) | 19/11/2027 | Envestnet Inc, Strike Price \$73.37 [∞] | (1,642,118) | (0.18) |
| (370) | 19/07/2024 | Euro Stoxx 50 Index, Strike Price EUR5,150.00 [±] | (19,827) | (0.00) |
| (300,000) | 15/06/2029 | Fluor Corp, Strike Price \$45.50 [∞] | (4,880,812) | (0.55) |
| (300,000) | 13/07/2029 | Fluor Corp, Strike Price \$45.50 [∞] | (4,919,776) | (0.55) |
| (300,000) | 13/08/2029 | Fluor Corp, Strike Price \$45.50 [∞] | (4,963,641) | (0.56) |
| (50,000) | 17/07/2026 | Insulet Corp, Strike Price \$225.00 [∞] | (2,260,987) | (0.25) |
| (60) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$195.00 [±] | (48,000) | (0.01) |
| (81) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$200.00 [±] | (40,500) | (0.01) |
| (107) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$202.50 [±] | (39,858) | (0.00) |
| (43) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$210.00 [±] | (4,838) | (0.00) |
| (80,000) | 15/12/2028 | Live Nation Entertainment Inc, Strike Price \$108.00 [∞] | (2,173,866) | (0.24) |
| (175) | 17/01/2025 | MetLife Inc, Strike Price \$70.00 [±] | (100,625) | (0.01) |
| MXN (500,000,000) | 05/07/2024 | Mexican Peso/Chinese Yuan Renminbi Currency Option, Strike Price CNY0.45 [∞] | (0) | (0.00) |
| (112,500) | 18/07/2025 | Middleby Corp, Strike Price \$130.00 [∞] | (1,619,832) | (0.18) |
| (446,500) | 09/02/2029 | ON Semiconductor Corp, Strike Price \$103.87 [∞] | (8,943,381) | (1.00) |
| (446,500) | 16/02/2029 | ON Semiconductor Corp, Strike Price \$103.87 [∞] | (8,975,259) | (1.01) |
| (2) | 19/07/2024 | Rocket Companies Inc, Strike Price \$18.00 [±] | (10) | (0.00) |
| (1) | 19/07/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,400.00 [±] | (7,025) | (0.00) |
| (55) | 15/11/2024 | S&P 500 E-mini Call Option on Future, Strike Price \$5,600.00 [±] | (448,250) | (0.05) |
| (3) | 20/12/2024 | S&P 500 Index, Strike Price \$4,500.00 [±] | (326,445) | (0.04) |
| (1) | 18/10/2024 | S&P 500 Index, Strike Price \$4,600.00 [±] | (94,670) | (0.01) |
| (6) | 17/01/2025 | S&P 500 Index, Strike Price \$4,750.00 [±] | (530,130) | (0.06) |
| (8) | 20/12/2024 | S&P 500 Index, Strike Price \$4,900.00 [±] | (578,720) | (0.07) |
| (10) | 17/01/2025 | S&P 500 Index, Strike Price \$4,900.00 [±] | (751,050) | (0.08) |
| (2) | 20/12/2024 | S&P 500 Index, Strike Price \$5,000.00 [±] | (127,180) | (0.01) |
| (1) | 20/12/2024 | S&P 500 Index, Strike Price \$5,050.00 [±] | (59,355) | (0.01) |
| (8) | 17/01/2025 | S&P 500 Index, Strike Price \$5,075.00 [±] | (481,280) | (0.05) |
| (12) | 17/01/2025 | S&P 500 Index, Strike Price \$5,225.00 [±] | (576,120) | (0.07) |
| (6) | 20/12/2024 | S&P 500 Index, Strike Price \$5,300.00 [±] | (234,180) | (0.03) |
| (20) | 17/01/2025 | S&P 500 Index, Strike Price \$5,375.00 [±] | (732,900) | (0.08) |
| (3) | 20/09/2024 | S&P 500 Index, Strike Price \$5,500.00 [±] | (40,155) | (0.00) |
| (16) | 20/12/2024 | S&P 500 Index, Strike Price \$5,500.00 [±] | (398,640) | (0.05) |
| (2) | 20/12/2024 | S&P 500 Index, Strike Price \$5,550.00 [±] | (43,570) | (0.01) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|--------------------|--------------------|
| Call Options (continued) | | | | |
| (24) | 17/01/2025 | S&P 500 Index, Strike Price \$5,575.00 ± | (559,560) | (0.06) |
| (11) | 17/01/2025 | S&P 500 Index, Strike Price \$5,700.00 ± | (180,290) | (0.02) |
| (18) | 17/01/2025 | S&P 500 Index, Strike Price \$5,900.00 ± | (148,680) | (0.02) |
| (14) | 20/12/2024 | S&P 500 Index, Strike Price \$6,000.00 ± | (56,700) | (0.01) |
| (1) | 20/12/2024 | S&P 500 Index, Strike Price \$6,100.00 ± | (2,530) | (0.00) |
| (20) | 17/01/2025 | S&P 500 Index, Strike Price \$6,100.00 ± | (73,200) | (0.01) |
| (216,740) | 01/05/2028 | Seagate Technology Holdings Plc, Strike Price \$82.47 ∞ | (8,362,295) | (0.94) |
| (400,000) | 21/01/2028 | Semtech Corp, Strike Price \$37.00 ∞ | (4,943,102) | (0.55) |
| (2,090) | 19/07/2024 | Shift4 Payments Inc, Strike Price \$67.88 ∞ | (1,346,306) | (0.15) |
| (300) | 05/07/2024 | SOFR 1 Year Mid-Curve Call Option on Future, Strike Price \$96.00 ± | (26,250) | (0.00) |
| (894,454) | 28/02/2030 | Stem Inc, Strike Price \$7.13 ∞ | (512,173) | (0.06) |
| (1) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,200.00 ± | (1,410) | (0.00) |
| (80) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,700.00 ± | (67,198) | (0.01) |
| (59) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,800.00 ± | (44,830) | (0.01) |
| (26) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,900.00 ± | (17,351) | (0.00) |
| (210) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,000.00 ± | (124,609) | (0.01) |
| (77) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,100.00 ± | (39,400) | (0.00) |
| (47) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,300.00 ± | (18,182) | (0.00) |
| (77) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,400.00 ± | (25,871) | (0.00) |
| (109) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,500.00 ± | (30,911) | (0.00) |
| (127,138) | 17/07/2028 | Tetra Tech Inc, Strike Price \$196.64 ∞ | (7,733,041) | (0.87) |
| (64) | 19/07/2024 | Uber Technologies Inc, Strike Price \$70.00 ± | (21,760) | (0.00) |
| USD (21,261,000) | 05/03/2026 | United States Dollar/Japanese Yen Currency Option, Strike Price JPY137.00 ∞ | (1,942,235) | (0.22) |
| (818,777) | 25/10/2028 | Wayfair Inc, Strike Price \$45.80 ∞ | (26,955,604) | (3.02) |
| (249,066) | 16/10/2028 | Western Digital Corp, Strike Price \$52.20 ∞ | (10,047,413) | (1.13) |
| (120,000) | 19/10/2029 | Wolfspeed Inc, Strike Price \$120.00 ∞ | (653,398) | (0.07) |
| Put Options | | | | |
| (400) | 13/12/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.38 ± | (5,000) | (0.00) |
| (400) | 11/10/2024 | 3 Month SOFR Put Option on Future, Strike Price \$94.63 ± | (5,000) | (0.00) |
| (2,000) | 13/12/2024 | 3 Month SONIA Put Option on Future, Strike Price GBP94.70 ± | (79,006) | (0.01) |
| (20,806) | 09/09/2024 | Advanced Energy Industries Inc, Strike Price \$111.45 ∞ | (155,855) | (0.02) |
| (53,892) | 15/08/2025 | Akamai Technologies Inc, Strike Price \$104.07 ∞ | (924,124) | (0.10) |
| (33,950) | 21/08/2024 | Akamai Technologies Inc, Strike Price \$109.08 ∞ | (633,086) | (0.07) |
| (62) | 19/07/2024 | Boyd Gaming Corp, Strike Price \$55.00 ± | (6,820) | (0.00) |
| (20) | 19/07/2024 | Charles Schwab Corp, Strike Price \$64.00 ± | (260) | (0.00) |
| (174) | 19/07/2024 | Charles Schwab Corp, Strike Price \$68.00 ± | (7,221) | (0.00) |
| (201) | 19/07/2024 | Charles Schwab Corp, Strike Price \$72.00 ± | (27,738) | (0.00) |
| (5) | 19/07/2024 | Charles Schwab Corp, Strike Price \$78.00 ± | (2,200) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------|-----------------|
| Put Options (continued) | | | | |
| (11,700) | 20/11/2026 | Confluent Inc, Strike Price \$76.14 [∞] | (481,182) | (0.05) |
| (11,700) | 18/12/2026 | Confluent Inc, Strike Price \$76.28 [∞] | (482,141) | (0.05) |
| (11,600) | 15/01/2027 | Confluent Inc, Strike Price \$76.41 [∞] | (478,813) | (0.05) |
| (70,547) | 15/01/2027 | Conmed Corp, Strike Price \$110.88 [∞] | (2,605,869) | (0.29) |
| (1,448,995) | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR10.99 [∞] | (16,401) | (0.00) |
| (1,448,995) | 21/03/2025 | Deutsche Telekom AG, Strike Price EUR11.83 [∞] | (21,935) | (0.00) |
| (103,656) | 30/10/2024 | Enovis Corp, Strike Price \$47.45 [∞] | (408,644) | (0.05) |
| (92,400) | 15/10/2027 | Envestnet Inc, Strike Price \$72.69 [∞] | (1,286,421) | (0.14) |
| (173,640) | 09/08/2024 | Fluor Corp, Strike Price \$36.19 [∞] | (45,043) | (0.01) |
| (10,659) | 17/07/2026 | Insulet Corp, Strike Price \$321.48 [∞] | (1,151,135) | (0.13) |
| (13) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$190.00 [±] | (715) | (0.00) |
| (27) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$192.50 [±] | (2,390) | (0.00) |
| (74) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$197.50 [±] | (16,021) | (0.00) |
| (93) | 12/07/2024 | JPMorgan Chase & Co, Strike Price \$205.00 [±] | (52,778) | (0.01) |
| (12,952) | 15/12/2028 | Live Nation Entertainment Inc, Strike Price \$101.56 [∞] | (230,453) | (0.03) |
| (175) | 17/01/2025 | MetLife Inc, Strike Price \$65.00 [±] | (45,062) | (0.01) |
| (45,713) | 18/07/2025 | Middleby Corp, Strike Price \$150.83 [∞] | (1,205,920) | (0.14) |
| (151,810) | 28/02/2025 | ON Semiconductor Corp, Strike Price \$80.75 [∞] | (2,255,762) | (0.25) |
| (122) | 17/07/2024 | POSCO Holdings Inc, Strike Price KRW488,000.00 [∞] | (10,992) | (0.00) |
| (65) | 31/07/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$4,800.00 [±] | (8,775) | (0.00) |
| (65) | 30/08/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$4,900.00 [±] | (37,375) | (0.00) |
| (59) | 20/09/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 [±] | (123,900) | (0.01) |
| (1) | 19/07/2024 | S&P 500 E-mini Put Option on Future, Strike Price \$5,380.00 [±] | (825) | (0.00) |
| (36) | 17/01/2025 | S&P 500 Index, Strike Price \$2,600.00 [±] | (13,500) | (0.00) |
| (70) | 17/01/2025 | S&P 500 Index, Strike Price \$2,700.00 [±] | (29,050) | (0.00) |
| (20) | 20/12/2024 | S&P 500 Index, Strike Price \$3,100.00 [±] | (10,000) | (0.00) |
| (24) | 17/01/2025 | S&P 500 Index, Strike Price \$3,325.00 [±] | (20,160) | (0.00) |
| (45) | 17/01/2025 | S&P 500 Index, Strike Price \$3,425.00 [±] | (42,075) | (0.01) |
| (42) | 20/12/2024 | S&P 500 Index, Strike Price \$3,500.00 [±] | (33,390) | (0.00) |
| (5) | 20/12/2024 | S&P 500 Index, Strike Price \$3,525.00 [±] | (4,100) | (0.00) |
| (60) | 17/01/2025 | S&P 500 Index, Strike Price \$3,550.00 [±] | (63,900) | (0.01) |
| (14) | 20/12/2024 | S&P 500 Index, Strike Price \$3,800.00 [±] | (15,610) | (0.00) |
| (17) | 17/01/2025 | S&P 500 Index, Strike Price \$4,050.00 [±] | (31,110) | (0.00) |
| (32) | 17/01/2025 | S&P 500 Index, Strike Price \$4,150.00 [±] | (65,760) | (0.01) |
| (28) | 20/12/2024 | S&P 500 Index, Strike Price \$4,250.00 [±] | (53,340) | (0.01) |
| (3) | 20/12/2024 | S&P 500 Index, Strike Price \$4,300.00 [±] | (6,105) | (0.00) |
| (40) | 17/01/2025 | S&P 500 Index, Strike Price \$4,300.00 [±] | (98,600) | (0.01) |
| (1) | 18/10/2024 | S&P 500 Index, Strike Price \$4,500.00 [±] | (1,305) | (0.00) |
| (9) | 20/12/2024 | S&P 500 Index, Strike Price \$4,500.00 [±] | (24,165) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

| Number of Contracts/ Notional Amount | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|--|-----------------|--|----------------------|--------------------|
| Put Options (continued) | | | | |
| (11) | 17/01/2025 | S&P 500 Index, Strike Price \$4,750.00 ± | (51,150) | (0.01) |
| (18) | 17/01/2025 | S&P 500 Index, Strike Price \$4,900.00 ± | (106,470) | (0.01) |
| (14) | 20/12/2024 | S&P 500 Index, Strike Price \$5,000.00 ± | (85,890) | (0.01) |
| (1) | 20/12/2024 | S&P 500 Index, Strike Price \$5,050.00 ± | (6,715) | (0.00) |
| (16) | 17/01/2025 | S&P 500 Index, Strike Price \$5,075.00 ± | (127,360) | (0.01) |
| (36,846) | 09/09/2024 | Seagate Technology Holdings Plc, Strike Price \$64.30 ∞ | (1,724) | (0.00) |
| (58,277) | 21/01/2028 | Semtech Corp, Strike Price \$41.74 ∞ | (1,013,678) | (0.11) |
| (1,050) | 19/07/2024 | Shift4 Payments Inc, Strike Price \$66.42 ∞ | (79,185) | (0.01) |
| (1,050) | 16/08/2024 | Shift4 Payments Inc, Strike Price \$66.42 ∞ | (287,896) | (0.03) |
| (300) | 05/07/2024 | SOFR 1 Year Mid-Curve Put Option on Future, Strike Price \$95.69 ± | (11,250) | (0.00) |
| (89,445) | 28/03/2025 | Stem Inc, Strike Price \$2.25 ∞ | (112,834) | (0.01) |
| (15) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,100.00 ± | (2,728) | (0.00) |
| (14) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,200.00 ± | (2,913) | (0.00) |
| (35) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,600.00 ± | (12,677) | (0.00) |
| (26) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,700.00 ± | (10,819) | (0.00) |
| (36) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,800.00 ± | (17,367) | (0.00) |
| (70) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD22,900.00 ± | (37,760) | (0.00) |
| (102) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,000.00 ± | (62,882) | (0.01) |
| (86) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,100.00 ± | (59,911) | (0.01) |
| (62) | 17/07/2024 | Taiwan Stock Exchange Index, Strike Price TWD23,200.00 ± | (48,734) | (0.01) |
| (34,900) | 19/08/2024 | Tetra Tech Inc, Strike Price \$165.63 ∞ | (30,554) | (0.00) |
| USD (500,000) | 23/08/2024 | United States Dollar/Turkish Lira Currency Option, Strike Price TRY33.50 ∞ | (142,423) | (0.02) |
| (67,500) | 13/05/2025 | Wayfair Inc, Strike Price \$75.94 ∞ | (1,751,980) | (0.20) |
| (41,096) | 07/11/2024 | Western Digital Corp, Strike Price \$42.46 ∞ | (8,380) | (0.00) |
| (21,739) | 19/10/2029 | Wolfspeed Inc, Strike Price \$107.31 ∞ | (1,509,047) | (0.17) |
| Total Fair Value on Written Options Contracts (Premium: US\$ 166,665,662) | | | (157,507,520) | (17.64) |

The counterparties on OTC Options Contracts are BNP Paribas, Goldman Sachs International and JPMorgan Chase Bank.

Contracts for Differences (1.10%) (31 December 2023: (1.26%))

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|----------------------|-----------------------------|-------------------------|--------------------|
| 1,000 | 3M Co | Goldman Sachs International | (652) | (0.00) |
| 69,717 | 3M Co | Morgan Stanley | (7,187) | (0.00) |
| (288,075) | 89bio Inc | Goldman Sachs International | (49,139) | (0.01) |
| (53,195) | 89bio Inc | JPMorgan Chase Bank | (4,209) | (0.00) |
| (239,552) | Abbott Laboratories | Goldman Sachs International | (5,106) | (0.00) |
| 149,516 | AbbVie Inc | JPMorgan Chase Bank | (201) | (0.00) |
| 553,944 | AbbVie Inc | Goldman Sachs International | (39,103) | (0.01) |
| (5,059,750) | Absa Group Ltd | JPMorgan Chase Bank | (11,556) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|-------------------------------------|-----------------------------|----------------------|-----------------|
| (1,852,901) | Absa Group Ltd | Goldman Sachs International | (3,715) | (0.00) |
| (704,932) | Absa Group Ltd | Morgan Stanley | (1,404) | (0.00) |
| (524,338) | Academy Sports & Outdoors Inc | Morgan Stanley | (63,911) | (0.01) |
| 200 | Accenture Plc Class A | Goldman Sachs International | (0) | (0.00) |
| (82,718) | Accenture Plc Class A | Morgan Stanley | (1,068) | (0.00) |
| (82,417) | Accor SA | Goldman Sachs International | (2,593) | (0.00) |
| (331,226) | Accor SA | JPMorgan Chase Bank | (8,294) | (0.00) |
| 90,794 | Addus HomeCare Corp | Goldman Sachs International | (24,546) | (0.01) |
| (18) | Adeia Inc | Goldman Sachs International | (7) | (0.00) |
| (1,200) | Adobe Inc | Goldman Sachs International | (1) | (0.00) |
| 27,027 | Advanced Micro Devices Inc | Morgan Stanley | (2,475) | (0.00) |
| (132,060) | AECOM | Morgan Stanley | (43) | (0.00) |
| (131,273) | AES Corp | Morgan Stanley | (13,145) | (0.00) |
| (500) | Aflac Inc | Goldman Sachs International | (89) | (0.00) |
| 73,838 | Aflac Inc | Morgan Stanley | (4,051) | (0.00) |
| 42,324 | Agilent Technologies Inc | JPMorgan Chase Bank | (3,854) | (0.00) |
| 31,876 | agilon health Inc | Morgan Stanley | (6,040) | (0.00) |
| (277,061) | agilon health Inc | Goldman Sachs International | (12,238) | (0.00) |
| 41,782 | Agree Realty Corp | Morgan Stanley | (2,887) | (0.00) |
| 43,628 | Air Lease Corp | Morgan Stanley | (64) | (0.00) |
| 72,143 | Air Products & Chemicals Inc | Morgan Stanley | (4,715) | (0.00) |
| 100 | Air Products & Chemicals Inc | Goldman Sachs International | (0) | (0.00) |
| 13,286 | Airbnb Inc Class A | Morgan Stanley | (270) | (0.00) |
| 101,527 | Airbnb Inc Class A | JPMorgan Chase Bank | (4,215) | (0.00) |
| 38,309 | Airbnb Inc Class A | Goldman Sachs International | (1,056) | (0.00) |
| 78,488 | Akamai Technologies Inc | Morgan Stanley | (169) | (0.00) |
| 500 | Akamai Technologies Inc | Goldman Sachs International | (0) | (0.00) |
| (34) | Alamo Group Inc | Goldman Sachs International | (0) | (0.00) |
| (4,559) | Alarm.com Holdings Inc | Goldman Sachs International | (306) | (0.00) |
| (93,756) | Alarm.com Holdings Inc | Morgan Stanley | (5,637) | (0.00) |
| (41,293) | Alarm.com Holdings Inc | JPMorgan Chase Bank | (2,017) | (0.00) |
| 18 | Albany International Corp Class A | Goldman Sachs International | (22) | (0.00) |
| (440,901) | Albertsons Cos Inc Class A | Morgan Stanley | (52,007) | (0.01) |
| (57,919) | Alector Inc | Goldman Sachs International | (5,870) | (0.00) |
| (244,976) | Alector Inc | JPMorgan Chase Bank | (89,555) | (0.01) |
| (11) | Alexander & Baldwin Inc | Goldman Sachs International | (0) | (0.00) |
| (300) | Alexandria Real Estate Equities Inc | Goldman Sachs International | (0) | (0.00) |
| 14,200,000 | Alibaba Group Holding Ltd | Nomura | (3,766) | (0.00) |
| (139,667) | Align Technology Inc | Morgan Stanley | (6,710) | (0.00) |
| (588,691) | Alkermes Plc | JPMorgan Chase Bank | (88,438) | (0.01) |
| (76,602) | Alkermes Plc | Goldman Sachs International | (1,504) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|---|-----------------------------|----------------------|-----------------|
| 700 | Allegion Plc | Goldman Sachs International | (1) | (0.00) |
| (445,183) | Allegro.eu SA | JPMorgan Chase Bank | (6,210) | (0.00) |
| (100) | Allstate Corp | Goldman Sachs International | (0) | (0.00) |
| 45,069 | Alphabet Inc Class A | JPMorgan Chase Bank | (3,117) | (0.00) |
| 2,217 | Alphabet Inc Class A | Goldman Sachs International | (38) | (0.00) |
| 89,949 | Alphabet Inc Class C | Goldman Sachs International | (4,892) | (0.00) |
| 44,826 | Alphabet Inc Class C | JPMorgan Chase Bank | (3,333) | (0.00) |
| 100 | Amazon.com Inc | Goldman Sachs International | (430) | (0.00) |
| 1,700 | Amcors Plc | Goldman Sachs International | (68) | (0.00) |
| (74,376) | Amdocs Ltd | Morgan Stanley | (3,235) | (0.00) |
| (88,943) | Amedisys Inc | Morgan Stanley | (140) | (0.00) |
| (300) | Ameren Corp | Goldman Sachs International | (28) | (0.00) |
| 41,089 | American Airlines Group Inc | Morgan Stanley | (562) | (0.00) |
| (1,800) | American Airlines Group Inc | Goldman Sachs International | (1) | (0.00) |
| 400 | American Electric Power Co Inc | Goldman Sachs International | (55) | (0.00) |
| 104,595 | American Express Co | Goldman Sachs International | (1,224) | (0.00) |
| 200 | American International Group Inc | Goldman Sachs International | (0) | (0.00) |
| 76,398 | American Water Works Co Inc | Morgan Stanley | (1,652) | (0.00) |
| 300 | American Water Works Co Inc | Goldman Sachs International | (311) | (0.00) |
| (37) | AMERISAFE Inc | Goldman Sachs International | (0) | (0.00) |
| (538,533) | AmerisourceBergen Corp | Goldman Sachs International | (2,904) | (0.00) |
| 128,541 | Amgen Inc | Goldman Sachs International | (20,444) | (0.00) |
| 533,023 | Amgen Inc | JPMorgan Chase Bank | (14,506) | (0.00) |
| 97,156 | Amphenol Corp Class A | Morgan Stanley | (14,097) | (0.00) |
| 338,239,200 | ANA Holdings Inc | Nomura | (170,411) | (0.02) |
| 63,409 | Analog Devices Inc | Morgan Stanley | (15,678) | (0.00) |
| 66,625 | Annaly Capital Management Inc | Morgan Stanley | (5,723) | (0.00) |
| 100 | ANSYS Inc | Goldman Sachs International | (0) | (0.00) |
| 192,607 | Antero Midstream Corp | JPMorgan Chase Bank | (36,164) | (0.01) |
| 34,839 | Antero Resources Corp | Morgan Stanley | (9,064) | (0.00) |
| (300) | AO Smith Corp | Goldman Sachs International | (0) | (0.00) |
| 78,352 | Aon Plc Class A | Morgan Stanley | (352) | (0.00) |
| (140,529) | APA Corp | Morgan Stanley | (8,369) | (0.00) |
| (1,800) | APA Corp | Goldman Sachs International | (1,468) | (0.00) |
| 37 | Apollo Commercial Real Estate Finance Inc | Goldman Sachs International | (0) | (0.00) |
| 74,060 | Appfolio Inc Class A | Goldman Sachs International | (4,369) | (0.00) |
| 184,776 | Appfolio Inc Class A | JPMorgan Chase Bank | (7,888) | (0.00) |
| 185,430 | Apple Inc | Goldman Sachs International | (19,498) | (0.00) |
| 531,514 | Aptiv Plc | JPMorgan Chase Bank | (19,473) | (0.00) |
| (26,269) | Aptiv Plc | Morgan Stanley | (2,389) | (0.00) |
| 354,862 | Aptiv Plc | Goldman Sachs International | (6,638) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|--------------------------------|-----------------------------|----------------------|-----------------|
| 66,647 | Arcellx Inc | Goldman Sachs International | (2,337) | (0.00) |
| 74,218 | Arcellx Inc | JPMorgan Chase Bank | (5,766) | (0.00) |
| (29,750) | Arcus Biosciences Inc | Goldman Sachs International | (4,093) | (0.00) |
| (30,540) | Arcus Biosciences Inc | JPMorgan Chase Bank | (7,302) | (0.00) |
| (270,781) | Argenx SE | Goldman Sachs International | (21,509) | (0.00) |
| 39 | Arlo Technologies Inc | Goldman Sachs International | (0) | (0.00) |
| (1) | Armada Hoffer Properties Inc | Goldman Sachs International | (0) | (0.00) |
| (94,262) | Armstrong World Industries Inc | Morgan Stanley | (4,357) | (0.00) |
| 69,942 | Arthur J Gallagher & Co | Morgan Stanley | (8,584) | (0.00) |
| 100 | Arthur J Gallagher & Co | Goldman Sachs International | (0) | (0.00) |
| 50 | Artivion Inc | Goldman Sachs International | (0) | (0.00) |
| 81,262 | Ascendis Pharma A/S | Goldman Sachs International | (4,704) | (0.00) |
| 81,942 | Ascendis Pharma A/S | JPMorgan Chase Bank | (2,535) | (0.00) |
| 8,177 | ASGN Inc | JPMorgan Chase Bank | (104) | (0.00) |
| 41,889 | Asia Vital Components Co Ltd | Morgan Stanley | (2,943) | (0.00) |
| 78,327 | Aspen Technology Inc | Morgan Stanley | (527) | (0.00) |
| (91,092) | ASR Nederland NV | JPMorgan Chase Bank | (385) | (0.00) |
| (226,504) | Assicurazioni Generali | Goldman Sachs International | (2,201) | (0.00) |
| (200) | Assurant Inc | Goldman Sachs International | (0) | (0.00) |
| (95,009) | Assured Guaranty Ltd | Morgan Stanley | (5,229) | (0.00) |
| 35 | Astec Industries Inc | Goldman Sachs International | (16) | (0.00) |
| (492,131) | AstraZeneca Plc | Goldman Sachs International | (6,170) | (0.00) |
| 600 | AT&T Inc | Goldman Sachs International | (1) | (0.00) |
| 70,128 | AT&T Inc | Morgan Stanley | (6,187) | (0.00) |
| 67,073 | Atlassian Corp Class A | JPMorgan Chase Bank | (2,224) | (0.00) |
| 70,756 | Atmos Energy Corp | Morgan Stanley | (7,539) | (0.00) |
| (300) | Atmos Energy Corp | Goldman Sachs International | (0) | (0.00) |
| 44,761 | AURAS Technology Co Ltd | Morgan Stanley | (2,626) | (0.00) |
| 44,899 | Autodesk Inc | Morgan Stanley | (3,898) | (0.00) |
| (356,724) | Autoliv Inc | Goldman Sachs International | (5,155) | (0.00) |
| (148,965) | Autoliv Inc | JPMorgan Chase Bank | (3,652) | (0.00) |
| (100) | AutoZone Inc | Goldman Sachs International | (0) | (0.00) |
| 72,843 | AutoZone Inc | Morgan Stanley | (4,197) | (0.00) |
| (200) | AvalonBay Communities Inc | Goldman Sachs International | (0) | (0.00) |
| (46) | Avanos Medical Inc | Goldman Sachs International | (0) | (0.00) |
| 69,699 | Avantor Inc | Morgan Stanley | (4,213) | (0.00) |
| (300) | Avery Dennison Corp | Goldman Sachs International | (0) | (0.00) |
| (200) | Axon Enterprise Inc | Goldman Sachs International | (57) | (0.00) |
| 1,100 | Baker Hughes Co | Goldman Sachs International | (1) | (0.00) |
| (2,900,000) | Balder Finland OYJ | BNP Paribas | (1,536) | (0.00) |
| 66,484 | Ball Corp | Morgan Stanley | (9,829) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|-------------------------------------|-----------------------------|----------------------|-----------------|
| 1,200 | Ball Corp | Goldman Sachs International | (1,490) | (0.00) |
| (173,343) | Banca Mediolanum SpA | Goldman Sachs International | (6,568) | (0.00) |
| (130,897) | Banca Mediolanum SpA | JPMorgan Chase Bank | (5,880) | (0.00) |
| (133,795) | Banca Monte dei Paschi di Siena SpA | Goldman Sachs International | (13,064) | (0.00) |
| (50) | BancFirst Corp | Goldman Sachs International | (0) | (0.00) |
| 4,000,000 | Banco Bilbao Vizcaya Argentaria SA | Société Générale | (136,094) | (0.02) |
| (266,999) | Banco Bradesco SA | Goldman Sachs International | (2,586) | (0.00) |
| 212,154 | Banco Comercial Portugues SA | Goldman Sachs International | (4,473) | (0.00) |
| 59,570 | Banco Comercial Portugues SA | JPMorgan Chase Bank | (215) | (0.00) |
| (190,034) | Banco Do Brasil SA | Goldman Sachs International | (1,349) | (0.00) |
| 1,800 | Bank of America Corp | Goldman Sachs International | (1) | (0.00) |
| 69,631 | Bank of America Corp | Morgan Stanley | (8,451) | (0.00) |
| 74,574 | Bank of New York Mellon Corp | Morgan Stanley | (3,690) | (0.00) |
| 600 | Bank of New York Mellon Corp | Goldman Sachs International | (1) | (0.00) |
| (121,879) | Bankinter SA | Goldman Sachs International | (2,515) | (0.00) |
| (105,581) | Barclays Plc | Goldman Sachs International | (4,730) | (0.00) |
| (8,635) | Baxter International Inc | JPMorgan Chase Bank | (684) | (0.00) |
| (55,828) | Baxter International Inc | Morgan Stanley | (15,038) | (0.00) |
| 1,600 | Baxter International Inc | Goldman Sachs International | (292) | (0.00) |
| (566,446) | BB Seguridade Participacoes SA | Goldman Sachs International | (1,956) | (0.00) |
| (319,546) | BB Seguridade Participacoes SA | Morgan Stanley | (44) | (0.00) |
| (599,246) | Becton Dickinson & Co | Goldman Sachs International | (8,594) | (0.00) |
| (48,527) | Becton Dickinson & Co | JPMorgan Chase Bank | (1,054) | (0.00) |
| (797) | BeiGene Ltd | JPMorgan Chase Bank | (89) | (0.00) |
| (29,328) | BeiGene Ltd | Goldman Sachs International | (8,361) | (0.00) |
| (228,064) | BellRing Brands Inc | Morgan Stanley | (697) | (0.00) |
| 43,886 | Berry Global Group Inc | Morgan Stanley | (22) | (0.00) |
| 337,057 | Best Buy Co Inc | Morgan Stanley | (21,256) | (0.00) |
| 5,286,393 | Bid Corp Ltd | Goldman Sachs International | (4,510) | (0.00) |
| (6,447) | Bill.com Holdings Inc | JPMorgan Chase Bank | (98) | (0.00) |
| (187,899) | Bill.com Holdings Inc | Goldman Sachs International | (10,636) | (0.00) |
| (400) | Biogen Inc | Goldman Sachs International | (0) | (0.00) |
| (505,251) | Biogen Inc | JPMorgan Chase Bank | (1,602) | (0.00) |
| (100) | Bio-Rad Laboratories Inc Class A | Goldman Sachs International | (0) | (0.00) |
| 214,476 | Birkenstock Holding Plc | Morgan Stanley | (32,171) | (0.01) |
| 37,213 | BJ's Wholesale Club Holdings Inc | Morgan Stanley | (7,336) | (0.00) |
| 500 | Blackstone Inc | Goldman Sachs International | (90) | (0.00) |
| (134,981) | Block Inc | Morgan Stanley | (827) | (0.00) |
| 35,336 | Block Inc | JPMorgan Chase Bank | (916) | (0.00) |
| (36,380) | Block Inc | Goldman Sachs International | (17) | (0.00) |
| 33,297 | Blue Owl Capital Inc | Morgan Stanley | (9,098) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|--------------------------------------|-----------------------------|----------------------|-----------------|
| 3,800,000 | BNP Paribas SA | Société Générale | (69,039) | (0.01) |
| (159,942) | BNP Paribas SA | Goldman Sachs International | (1,512) | (0.00) |
| 73,831 | Boeing Co | Morgan Stanley | (4,365) | (0.00) |
| 44,870 | BOK Financial Corp | Morgan Stanley | (903) | (0.00) |
| 388,335 | Booking Holdings Inc | Morgan Stanley | (67,122) | (0.01) |
| 161,830 | Booking Holdings Inc | Goldman Sachs International | (4,511) | (0.00) |
| (95,480) | BorgWarner Inc | Morgan Stanley | (8,008) | (0.00) |
| (1,100) | BorgWarner Inc | Goldman Sachs International | (1) | (0.00) |
| 1,300 | Boston Properties Inc | Goldman Sachs International | (352) | (0.00) |
| (7,116) | Boston Scientific Corp | JPMorgan Chase Bank | (47) | (0.00) |
| (61,675) | BPER Banca | JPMorgan Chase Bank | (589) | (0.00) |
| 161,365 | Bridgebio Pharma Inc | Goldman Sachs International | (12,741) | (0.00) |
| 36,800 | Bright Horizons Family Solutions Inc | Morgan Stanley | (9,231) | (0.00) |
| 200 | Bristol-Myers Squibb Co | Goldman Sachs International | (0) | (0.00) |
| 73,341 | Brown & Brown Inc | Morgan Stanley | (3,575) | (0.00) |
| (349,681) | Brown-Forman Corp Class B | JPMorgan Chase Bank | (62,241) | (0.01) |
| (105,072) | Brown-Forman Corp Class B | Morgan Stanley | (22,717) | (0.01) |
| (372,646) | Brown-Forman Corp Class B | Goldman Sachs International | (77,949) | (0.01) |
| (34,697) | Bruker Corp | Morgan Stanley | (402) | (0.00) |
| (200) | Bunge Global SA | Goldman Sachs International | (0) | (0.00) |
| (88,955) | BWX Technologies Inc | Morgan Stanley | (407) | (0.00) |
| 505,377 | Cactus Inc Class A | Goldman Sachs International | (16,628) | (0.00) |
| 163,502 | Cactus Inc Class A | JPMorgan Chase Bank | (12,983) | (0.00) |
| 400 | Cadence Design Systems Inc | Goldman Sachs International | (1,433) | (0.00) |
| 61,580 | Caesars Entertainment Inc | Morgan Stanley | (15,358) | (0.00) |
| 2,000 | Caesars Entertainment Inc | Goldman Sachs International | (2) | (0.00) |
| (500) | Camden Property Trust | Goldman Sachs International | (0) | (0.00) |
| 1,200 | Campbell Soup Co | Goldman Sachs International | (36) | (0.00) |
| 75,960 | Campbell Soup Co | Morgan Stanley | (1,196) | (0.00) |
| 449,052 | Canadian Pacific Kansas City Ltd | Goldman Sachs International | (3,123) | (0.00) |
| 300 | Capital One Financial Corp | Goldman Sachs International | (0) | (0.00) |
| 33 | Capitol Federal Financial Inc | Goldman Sachs International | (0) | (0.00) |
| (162,148) | Capri Holdings Ltd | Morgan Stanley | (14,516) | (0.00) |
| 13 | Cargurus Inc | Goldman Sachs International | (0) | (0.00) |
| 54,457 | Carlisle Cos Inc | Morgan Stanley | (22,343) | (0.00) |
| 70,291 | Carlyle Group Inc | Morgan Stanley | (6,952) | (0.00) |
| 75,644 | CarMax Inc | Morgan Stanley | (1,904) | (0.00) |
| (400) | CarMax Inc | Goldman Sachs International | (0) | (0.00) |
| 4,900,000 | Carnival Corp | Nomura | (22,367) | (0.01) |
| 67,077 | Carrier Global Corp | Morgan Stanley | (10,275) | (0.00) |
| 37,086 | Casey's General Stores Inc | Morgan Stanley | (7,820) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|--|-----------------------------|----------------------|-----------------|
| 200 | Catalent Inc | Goldman Sachs International | (28) | (0.00) |
| 296 | CATCHA INVT Corp | Goldman Sachs International | (37) | (0.00) |
| 224,648 | Caterpillar Inc | Goldman Sachs International | (8,022) | (0.00) |
| 25,268 | Cava Group Inc | Morgan Stanley | (19,964) | (0.00) |
| 19,594 | Cboe Global Markets Inc | Morgan Stanley | (862) | (0.00) |
| 1,400 | CBRE Group Inc Class A | Goldman Sachs International | (23) | (0.00) |
| 78,050 | CDW Corp | Morgan Stanley | (166) | (0.00) |
| 81,952 | Celldex Therapeutics Inc | JPMorgan Chase Bank | (11,746) | (0.00) |
| 51,366 | Celldex Therapeutics Inc | Goldman Sachs International | (3,657) | (0.00) |
| 78,319 | Celsius Holdings Inc | Morgan Stanley | (39) | (0.00) |
| (600) | Cencora Inc | Goldman Sachs International | (1) | (0.00) |
| (400) | Centene Corp | Goldman Sachs International | (0) | (0.00) |
| (136,989) | Centene Corp | Morgan Stanley | (6,062) | (0.00) |
| 72,853 | CenterPoint Energy Inc | Morgan Stanley | (3,956) | (0.00) |
| 1,000 | CenterPoint Energy Inc | Goldman Sachs International | (1) | (0.00) |
| 46 | Centerspace | Goldman Sachs International | (0) | (0.00) |
| (32) | Central Garden & Pet Co | Goldman Sachs International | (0) | (0.00) |
| (23) | Central Pacific Financial Corp | Goldman Sachs International | (0) | (0.00) |
| (163,218) | Ceridian HCM Holding Inc | Goldman Sachs International | (30,929) | (0.00) |
| (33,729) | Ceridian HCM Holding Inc | JPMorgan Chase Bank | (2,333) | (0.00) |
| 41,661 | Certara Inc | Morgan Stanley | (821) | (0.00) |
| 43 | CEVA Inc | Goldman Sachs International | (0) | (0.00) |
| (700) | CF Industries Holdings Inc | Goldman Sachs International | (1) | (0.00) |
| 72,934 | CH Robinson Worldwide Inc | Morgan Stanley | (4,951) | (0.00) |
| (100) | CH Robinson Worldwide Inc | Goldman Sachs International | (133) | (0.00) |
| (1,052) | Charles River Laboratories International Inc | Goldman Sachs International | (450) | (0.00) |
| 72,228 | Charles Schwab Corp | Morgan Stanley | (6,131) | (0.00) |
| 300 | Charter Communications Inc Class A | Goldman Sachs International | (0) | (0.00) |
| 100 | Chevron Corp | Goldman Sachs International | (0) | (0.00) |
| 11,900 | Chewy Inc Class A | JPMorgan Chase Bank | (2,506) | (0.00) |
| (500) | Chipotle Mexican Grill Inc | Goldman Sachs International | (0) | (0.00) |
| 200 | Chubb Ltd | Goldman Sachs International | (0) | (0.00) |
| 3,015,896 | Chugai Pharmaceutical Co | Goldman Sachs International | (6,178) | (0.00) |
| 70,344 | Church & Dwight Co Inc | Morgan Stanley | (7,179) | (0.00) |
| 200 | Cigna Group | Goldman Sachs International | (0) | (0.00) |
| 12,800 | CinCor Pharma Inc | Morgan Stanley | (19,968) | (0.00) |
| (500) | Cisco Systems Inc | Goldman Sachs International | (700) | (0.00) |
| 800 | Citigroup Inc | Goldman Sachs International | (1) | (0.00) |
| (700) | Citizens Financial Group Inc | Goldman Sachs International | (166) | (0.00) |
| (15) | City Holding Co | Goldman Sachs International | (0) | (0.00) |
| 33,590 | Clean Harbors Inc | Morgan Stanley | (10,765) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|---|-----------------------------|----------------------|-----------------|
| 30 | Clearway Energy Inc Class A | Goldman Sachs International | (0) | (0.00) |
| (31,244) | Clearway Energy Inc Class A | Morgan Stanley | (1,375) | (0.00) |
| 6,317,436 | Clicks Group Ltd | Goldman Sachs International | (9,636) | (0.00) |
| (452,426) | Clorox Co | Goldman Sachs International | (1,560) | (0.00) |
| (121,977) | Clorox Co | Morgan Stanley | (54) | (0.00) |
| (67,502) | CMS Energy Corp | Morgan Stanley | (251) | (0.00) |
| 643,494 | Coca-Cola Co | Goldman Sachs International | (32,827) | (0.01) |
| 38,346 | Cognex Corp | Morgan Stanley | (5,813) | (0.00) |
| 66,456 | Cognizant Technology Solutions Corp Class A | JPMorgan Chase Bank | (1,683) | (0.00) |
| 53,358 | Cognizant Technology Solutions Corp Class A | Goldman Sachs International | (173) | (0.00) |
| 48,490 | Coherent Corp | Morgan Stanley | (2,961) | (0.00) |
| 2,428 | Coinbase Global Inc Class A | JPMorgan Chase Bank | (6) | (0.00) |
| 640,799 | Colgate-Palmolive Co | Goldman Sachs International | (50,389) | (0.01) |
| 69,895 | Colgate-Palmolive Co | Morgan Stanley | (7,129) | (0.00) |
| (36) | Collegium Pharmaceutical Inc | Goldman Sachs International | (17) | (0.00) |
| (92,928) | Columbia Sportswear Co | Morgan Stanley | (3,995) | (0.00) |
| 53,785 | Comcast Corp Class A | Goldman Sachs International | (282) | (0.00) |
| (178,142) | Comcast Corp Class A | Morgan Stanley | (16,267) | (0.00) |
| 19,110 | Commercial Metals Co | Goldman Sachs International | (2) | (0.00) |
| (93,971) | Concentrix Corp | Morgan Stanley | (6,032) | (0.00) |
| 62,060 | Confluent Inc Class A | Morgan Stanley | (14,743) | (0.00) |
| (100) | ConocoPhillips | Goldman Sachs International | (484) | (0.00) |
| (600) | Consolidated Edison Inc | Goldman Sachs International | (1) | (0.00) |
| 76,232 | Constellation Brands Inc Class A | Morgan Stanley | (2,446) | (0.00) |
| 51,199 | Constellation Energy Corp | Morgan Stanley | (25,720) | (0.01) |
| (4,300) | Contra Abiomed Inc | Morgan Stanley | (3,139) | (0.00) |
| (37,603) | Cooper Cos Inc | Goldman Sachs International | (2,648) | (0.00) |
| 75,230 | Copart Inc | Morgan Stanley | (1,055) | (0.00) |
| 22,499 | Copart Inc | Goldman Sachs International | (413) | (0.00) |
| 19,288 | Copart Inc | JPMorgan Chase Bank | (2,986) | (0.00) |
| (29) | CoreCivic Inc | Goldman Sachs International | (0) | (0.00) |
| (3,000) | Corning Inc | Goldman Sachs International | (183) | (0.00) |
| 59,000 | Corning Inc | Morgan Stanley | (18,176) | (0.00) |
| (35) | Corsair Gaming Inc | Goldman Sachs International | (1) | (0.00) |
| (2,500) | Corteva Inc | Goldman Sachs International | (572) | (0.00) |
| (133,047) | CoStar Group Inc | Goldman Sachs International | (59) | (0.00) |
| 100 | Costco Wholesale Corp | Goldman Sachs International | (1,792) | (0.00) |
| 73,324 | Coterra Energy Inc | Morgan Stanley | (1,735) | (0.00) |
| (2,300) | Coterra Energy Inc | Goldman Sachs International | (2) | (0.00) |
| (183,124) | Coty Inc Class A | Goldman Sachs International | (23,858) | (0.01) |
| (728) | Coty Inc Class A | Morgan Stanley | (88) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|----------------------------------|-----------------------------|----------------------|-----------------|
| (46,872) | Coupang Inc | Goldman Sachs International | (1,805) | (0.00) |
| 32,244 | Coupang Inc | Morgan Stanley | (10,070) | (0.00) |
| 40,998 | Credit Acceptance Corp | Morgan Stanley | (5,233) | (0.00) |
| 9,700,000 | Credit Agricole SA | Société Générale | (152,997) | (0.03) |
| 60,457 | CrowdStrike Holdings Inc Class A | Morgan Stanley | (16,745) | (0.00) |
| 100 | CrowdStrike Holdings Inc Class A | Goldman Sachs International | (0) | (0.00) |
| 76,290 | Crown Castle Inc | Morgan Stanley | (2,423) | (0.00) |
| (10) | CSG Systems International Inc | Goldman Sachs International | (0) | (0.00) |
| 125,602 | CSL Ltd | Goldman Sachs International | (7,877) | (0.00) |
| (3,500) | CSX Corp | Goldman Sachs International | (2,312) | (0.00) |
| 76,518 | CSX Corp | Morgan Stanley | (519) | (0.00) |
| 40,327 | CubeSmart | Morgan Stanley | (4,064) | (0.00) |
| (327,068) | Cullinan Therapeutics Inc | Goldman Sachs International | (60,953) | (0.01) |
| 300 | Cummins Inc | Goldman Sachs International | (1,489) | (0.00) |
| (35) | CVB Financial Corp | Goldman Sachs International | (0) | (0.00) |
| 77,247 | CVS Health Corp | Morgan Stanley | (1,308) | (0.00) |
| 40,214,708 | CyberAgent Inc | Nomura | (206) | (0.00) |
| (33) | Cytek Biosciences Inc | Goldman Sachs International | (0) | (0.00) |
| 157,945 | Cytokinetics Inc | Goldman Sachs International | (17,815) | (0.00) |
| 37,819 | Cytokinetics Inc | Morgan Stanley | (5,151) | (0.00) |
| 144,131,100 | Daifuku Co Ltd | Nomura | (3,521) | (0.00) |
| 6,946,807 | Daiichi Sankyo Co Ltd | Goldman Sachs International | (8,946) | (0.00) |
| 200 | Danaher Corp | Goldman Sachs International | (0) | (0.00) |
| 93,027 | Danaher Corp | Morgan Stanley | (16,280) | (0.00) |
| 5,676,656 | Davide Campari-Milano NV | Société Générale | (68,873) | (0.01) |
| 300 | Delta Air Lines Inc | Goldman Sachs International | (0) | (0.00) |
| (12) | Deluxe Corp | Goldman Sachs International | (8) | (0.00) |
| (700) | Devon Energy Corp | Goldman Sachs International | (604) | (0.00) |
| (336,665) | Dick's Sporting Goods Inc | Morgan Stanley | (9,474) | (0.00) |
| 27 | Digi International Inc | Goldman Sachs International | (0) | (0.00) |
| 65,424 | Digital Realty Trust Inc | Morgan Stanley | (14,481) | (0.00) |
| 200 | Digital Realty Trust Inc | Goldman Sachs International | (0) | (0.00) |
| 253,157 | Dino Polska SA | JPMorgan Chase Bank | (2,557) | (0.00) |
| 97,078 | Dino Polska SA | Goldman Sachs International | (312) | (0.00) |
| (27,128) | Direct Line Insurance Group Plc | Goldman Sachs International | (2,022) | (0.00) |
| (100) | Discover Financial Services | Goldman Sachs International | (0) | (0.00) |
| (1,005,249) | Discovery Ltd | JPMorgan Chase Bank | (1,702) | (0.00) |
| 1,115,659 | DNB Bank ASA | JPMorgan Chase Bank | (958) | (0.00) |
| (6,825) | DocMorris AG | Goldman Sachs International | (52) | (0.00) |
| (93,347) | Dolby Laboratories Inc Class A | Morgan Stanley | (4,477) | (0.00) |
| 68,632 | Dollar General Corp | Morgan Stanley | (10,893) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|-------------------------------|-----------------------------|----------------------|-----------------|
| (190,424) | Dollar General Corp | Goldman Sachs International | (6,808) | (0.00) |
| (195,929) | Dollar General Corp | JPMorgan Chase Bank | (16,538) | (0.00) |
| (948,152) | Dollar Tree Inc | Morgan Stanley | (110,454) | (0.01) |
| (800) | Dollar Tree Inc | Goldman Sachs International | (1) | (0.00) |
| 68,572 | Dominion Energy Inc | Morgan Stanley | (7,748) | (0.00) |
| 800 | Dominion Energy Inc | Goldman Sachs International | (618) | (0.00) |
| 335,205 | Domino's Pizza Inc | Morgan Stanley | (69,329) | (0.01) |
| 63,676 | Dover Corp | Morgan Stanley | (15,462) | (0.00) |
| (600) | Dover Corp | Goldman Sachs International | (203) | (0.00) |
| 77,188 | Dow Inc | Morgan Stanley | (158) | (0.00) |
| 2,000 | Dow Inc | Goldman Sachs International | (1,628) | (0.00) |
| 100 | DR Horton Inc | Goldman Sachs International | (0) | (0.00) |
| (142,459) | DraftKings Inc Class A | Goldman Sachs International | (1,213) | (0.00) |
| 66,917 | DraftKings Inc Class A | Morgan Stanley | (10,880) | (0.00) |
| 40,844 | Driven Brands Holdings Inc | Morgan Stanley | (2,697) | (0.00) |
| 41,946 | DT Midstream Inc | Morgan Stanley | (2,804) | (0.00) |
| 100 | DTE Energy Co | Goldman Sachs International | (191) | (0.00) |
| 68,886 | Duke Energy Corp | Morgan Stanley | (8,811) | (0.00) |
| 400 | Duke Energy Corp | Goldman Sachs International | (0) | (0.00) |
| 39,780 | Dun & Bradstreet Holdings Inc | Morgan Stanley | (925) | (0.00) |
| 100 | DuPont de Nemours Inc | Goldman Sachs International | (0) | (0.00) |
| (44,240) | Dynatrace Inc | Morgan Stanley | (4,874) | (0.00) |
| (1,677,348) | Eaton Corp Plc | Goldman Sachs International | (49,657) | (0.01) |
| (358,922) | Eaton Corp Plc | JPMorgan Chase Bank | (10,428) | (0.00) |
| 32,112 | Eaton Corp Plc | Morgan Stanley | (81) | (0.00) |
| 107,851 | eBay Inc | JPMorgan Chase Bank | (1,913) | (0.00) |
| 13,145 | eBay Inc | Goldman Sachs International | (1,904) | (0.00) |
| 366,277 | Edgewell Personal Care Co | Goldman Sachs International | (48,431) | (0.01) |
| 123,625 | Edgewell Personal Care Co | JPMorgan Chase Bank | (8,367) | (0.00) |
| 200 | Edison International | Goldman Sachs International | (30) | (0.00) |
| 71,213 | Edwards Lifesciences Corp | Goldman Sachs International | (912) | (0.00) |
| 123,638 | Electronic Arts Inc | JPMorgan Chase Bank | (1,550) | (0.00) |
| 37,023 | Electronic Arts Inc | Morgan Stanley | (326) | (0.00) |
| 100 | Electronic Arts Inc | Goldman Sachs International | (0) | (0.00) |
| (100) | Eli Lilly & Co | Goldman Sachs International | (0) | (0.00) |
| 41 | Ellington Financial Inc | Goldman Sachs International | (5) | (0.00) |
| (21) | Elme Communities | Goldman Sachs International | (0) | (0.00) |
| 300 | Emerson Electric Co | Goldman Sachs International | (0) | (0.00) |
| 589,264 | Enbridge Inc | JPMorgan Chase Bank | (2,294) | (0.00) |
| (300) | Enphase Energy Inc | Goldman Sachs International | (0) | (0.00) |
| 67,169 | Entegris Inc | Morgan Stanley | (21,132) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| 400 | Energy Corp | Goldman Sachs International | (70) | (0.00) |
| 997,314 | Enterprise Products Partners LP | Goldman Sachs International | (9,966) | (0.00) |
| (20) | Enviri Corp | Goldman Sachs International | (1) | (0.00) |
| (100) | EOG Resources Inc | Goldman Sachs International | (679) | (0.00) |
| 100 | EPAM Systems Inc | Goldman Sachs International | (0) | (0.00) |
| (634,500) | EQT Corp | Goldman Sachs International | (52,919) | (0.01) |
| (1,158,898) | EQT Corp | JPMorgan Chase Bank | (121,379) | (0.02) |
| 279,925 | Equifax Inc | Goldman Sachs International | (13,146) | (0.00) |
| 11,390 | Equifax Inc | JPMorgan Chase Bank | (683) | (0.00) |
| 63,877 | Equifax Inc | Morgan Stanley | (15,322) | (0.00) |
| (1,300) | Equity Residential | Goldman Sachs International | (1) | (0.00) |
| 2,200,000 | Erste Group Bank AG | Société Générale | (27,644) | (0.01) |
| 71,429 | Essex Property Trust Inc | Morgan Stanley | (7,219) | (0.00) |
| (300) | Essex Property Trust Inc | Goldman Sachs International | (0) | (0.00) |
| (164,559) | Estee Lauder Cos Inc Class A | Morgan Stanley | (35,655) | (0.01) |
| (131,376) | Estee Lauder Cos Inc Class A | Goldman Sachs International | (36,316) | (0.01) |
| 49 | Ethan Allen Interiors Inc | Goldman Sachs International | (0) | (0.00) |
| 45,581 | Evercore Inc Class A | Morgan Stanley | (1,714) | (0.00) |
| (138,692) | Everest Group Ltd | Morgan Stanley | (3,405) | (0.00) |
| (100) | Everest Re Group Ltd | Goldman Sachs International | (0) | (0.00) |
| 200 | Evergy Inc | Goldman Sachs International | (0) | (0.00) |
| (400) | Eversource Energy | Goldman Sachs International | (0) | (0.00) |
| (47,701) | Evolent Health Inc Class A | Goldman Sachs International | (6,641) | (0.00) |
| 221,893 | Evraz Plc | Morgan Stanley | (227,224) | (0.03) |
| (43,941) | Exact Sciences Corp | Morgan Stanley | (3,144) | (0.00) |
| 88,223 | Exelixis Inc | Goldman Sachs International | (3,884) | (0.00) |
| (900) | Exelon Corp | Goldman Sachs International | (1) | (0.00) |
| (30) | eXp World Holdings Inc | Goldman Sachs International | (20) | (0.00) |
| (26,074) | Expedia Group Inc | JPMorgan Chase Bank | (451) | (0.00) |
| (700) | Expedia Group Inc | Goldman Sachs International | (298) | (0.00) |
| (300) | Expeditors International of Washington Inc | Goldman Sachs International | (0) | (0.00) |
| 62,107 | Extra Space Storage Inc | Morgan Stanley | (16,024) | (0.00) |
| 400 | Exxon Mobil Corp | Goldman Sachs International | (0) | (0.00) |
| (200) | F5 Inc | Goldman Sachs International | (0) | (0.00) |
| (100) | FactSet Research Systems Inc | Goldman Sachs International | (154) | (0.00) |
| 63,331 | Fair Isaac Corp | Morgan Stanley | (15,515) | (0.00) |
| (1,000) | Fastenal Co | Goldman Sachs International | (1) | (0.00) |
| 2,211,410 | Fastighets AB Balder | BNP Paribas | (43,095) | (0.01) |
| 501 | Federal Realty Investment Trust | Goldman Sachs International | (1) | (0.00) |
| 44,391 | Fidelity National Information Services Inc | Goldman Sachs International | (6,472) | (0.00) |
| 59,565 | Fidelity National Information Services Inc | Morgan Stanley | (19,406) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|------------------------------------|-----------------------------|----------------------|-----------------|
| 66,294 | Fifth Third Bancorp | Morgan Stanley | (2,095) | (0.00) |
| (1,300) | Fifth Third Bancorp | Goldman Sachs International | (1) | (0.00) |
| (367,479) | First Solar Inc | Goldman Sachs International | (35,503) | (0.01) |
| (529,884) | First Solar Inc | JPMorgan Chase Bank | (96,227) | (0.01) |
| 600 | FirstEnergy Corp | Goldman Sachs International | (83) | (0.00) |
| 134,879 | Fiserv Inc | Morgan Stanley | (3,094) | (0.00) |
| 40,784 | Floor & Decor Holdings Inc Class A | Morgan Stanley | (2,910) | (0.00) |
| (69,829) | Flutter Entertainment Plc | Morgan Stanley | (483) | (0.00) |
| (670,170) | Flutter Entertainment Plc | Goldman Sachs International | (80,008) | (0.01) |
| (297,821) | Flutter Entertainment Plc | JPMorgan Chase Bank | (19,723) | (0.00) |
| (94,583) | FMC Corp | Morgan Stanley | (5,574) | (0.00) |
| 42,194 | FNB Corp | Morgan Stanley | (1,070) | (0.00) |
| (732,066) | Foot Locker Inc | Morgan Stanley | (53,264) | (0.01) |
| 94,379 | Foot Locker Inc | Goldman Sachs International | (3,047) | (0.00) |
| 100 | Ford Motor Co | Goldman Sachs International | (0) | (0.00) |
| (700) | Fortinet Inc | Goldman Sachs International | (316) | (0.00) |
| 400 | Fortive Corp | Goldman Sachs International | (200) | (0.00) |
| (49) | Four Corners Property Trust Inc | Goldman Sachs International | (0) | (0.00) |
| 117,502 | Fox Corp Class A | Morgan Stanley | (4,966) | (0.00) |
| (1,800) | Fox Corp Class B | Goldman Sachs International | (204) | (0.00) |
| 1,100 | Franklin Resources Inc | Goldman Sachs International | (959) | (0.00) |
| 63,586 | Freeport-McMoRan Inc | Morgan Stanley | (13,669) | (0.00) |
| 29,701 | Frontier Communications Parent Inc | Morgan Stanley | (14,566) | (0.00) |
| (38) | Fulgent Genetics Inc | Goldman Sachs International | (0) | (0.00) |
| (138,163) | Gap Inc | Goldman Sachs International | (10,666) | (0.00) |
| (208,342) | Gap Inc | Morgan Stanley | (798) | (0.00) |
| 200 | Garmin Ltd | Goldman Sachs International | (0) | (0.00) |
| (100) | Gartner Inc | Goldman Sachs International | (0) | (0.00) |
| 64,293 | Gen Digital Inc | Morgan Stanley | (12,347) | (0.00) |
| (200) | Gen Digital Inc | Goldman Sachs International | (74) | (0.00) |
| 100 | Generac Holdings Inc | Goldman Sachs International | (685) | (0.00) |
| 73,719 | General Electric Co | Morgan Stanley | (3,844) | (0.00) |
| 200 | General Electric Co | Goldman Sachs International | (426) | (0.00) |
| (1,700) | General Mills Inc | Goldman Sachs International | (1) | (0.00) |
| (123,457) | General Motors Co | Morgan Stanley | (4,715) | (0.00) |
| (17) | Gibraltar Industries Inc | Goldman Sachs International | (0) | (0.00) |
| (47,368) | Gilead Sciences Inc | Morgan Stanley | (3,151) | (0.00) |
| 371,923 | Gilead Sciences Inc | Goldman Sachs International | (18,119) | (0.00) |
| (34) | Global Net Lease Inc | Goldman Sachs International | (0) | (0.00) |
| 300 | Global Payments Inc | Goldman Sachs International | (134) | (0.00) |
| (39,494) | Global Payments Inc | Morgan Stanley | (9,349) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|------------|---------------------------------------|-----------------------------|----------------------|-----------------|
| (89,197) | Globe Life Inc | Morgan Stanley | (358) | (0.00) |
| 2,209 | Globe Life Inc | Goldman Sachs International | (93) | (0.00) |
| 919 | Globus Medical Inc Class A | Goldman Sachs International | (26) | (0.00) |
| 36,073 | Globus Medical Inc Class A | Morgan Stanley | (8,268) | (0.00) |
| 20,311 | Globus Medical Inc Class A | JPMorgan Chase Bank | (6,887) | (0.00) |
| 46,030,400 | GMO Payment Gateway Inc | Nomura | (1,775) | (0.00) |
| 42,697 | GoDaddy Inc Class A | JPMorgan Chase Bank | (442) | (0.00) |
| 114,675 | GoDaddy Inc Class A | Goldman Sachs International | (4,339) | (0.00) |
| (117,007) | GoDaddy Inc Class A | Morgan Stanley | (491) | (0.00) |
| (44) | Gogo Inc | Goldman Sachs International | (0) | (0.00) |
| 43 | Green Dot Corp Class A | Goldman Sachs International | (12) | (0.00) |
| (20) | Green Plains Inc | Goldman Sachs International | (0) | (0.00) |
| 149,485 | Growthpoint Properties Ltd | JPMorgan Chase Bank | (936) | (0.00) |
| 1,241,673 | Growthpoint Properties Ltd | Goldman Sachs International | (10,510) | (0.00) |
| 86,509 | GSK Plc | JPMorgan Chase Bank | (782) | (0.00) |
| (66,550) | GSK Plc | Morgan Stanley | (4,266) | (0.00) |
| 37,767 | Guidewire Software Inc | Morgan Stanley | (6,859) | (0.00) |
| 448,570 | H Lundbeck A/S | Goldman Sachs International | (6,324) | (0.00) |
| 103,198 | H Lundbeck A/S | JPMorgan Chase Bank | (2,567) | (0.00) |
| 411,206 | Haleon Plc | Goldman Sachs International | (436) | (0.00) |
| (600) | Halliburton Co | Goldman Sachs International | (118) | (0.00) |
| 65,919 | Halozyme Therapeutics Inc | Goldman Sachs International | (23,191) | (0.01) |
| 16,994 | Halozyme Therapeutics Inc | JPMorgan Chase Bank | (3,704) | (0.00) |
| (42) | Hanmi Financial Corp | Goldman Sachs International | (44) | (0.00) |
| 84,362 | Hannover Rueckversicheru SE | JPMorgan Chase Bank | (397) | (0.00) |
| 396,007 | Hannover Rueckversicheru SE | Goldman Sachs International | (16,018) | (0.00) |
| (92,835) | Hanover Insurance Group Inc | Morgan Stanley | (2,119) | (0.00) |
| (89,866) | Harley-Davidson Inc | Morgan Stanley | (1,715) | (0.00) |
| (100) | Hartford Financial Services Group Inc | Goldman Sachs International | (0) | (0.00) |
| 1,900 | Hasbro Inc | Goldman Sachs International | (4,251) | (0.00) |
| (16) | Haverty Furniture Cos Inc | Goldman Sachs International | (0) | (0.00) |
| 18 | Hawkins Inc | Goldman Sachs International | (0) | (0.00) |
| 37,953 | Healthcare Realty Trust Inc | Morgan Stanley | (4,401) | (0.00) |
| 75,564 | Healthpeak Properties Inc | Morgan Stanley | (1,254) | (0.00) |
| 58,878 | Heico Corp | Morgan Stanley | (17,922) | (0.00) |
| (373,829) | Heineken NV | JPMorgan Chase Bank | (15,176) | (0.00) |
| (289,945) | Heineken NV | Goldman Sachs International | (14,605) | (0.00) |
| (290,397) | Henkel AG & Co KGaA | Goldman Sachs International | (7,084) | (0.00) |
| (367,963) | Henkel AG & Co KGaA | JPMorgan Chase Bank | (6,497) | (0.00) |
| (442,206) | Henry Schein Inc | Goldman Sachs International | (41,889) | (0.01) |
| 3,585,000 | Herbalife Ltd | Nomura | (82,326) | (0.01) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|-----------------------------------|-----------------------------|----------------------|-----------------|
| (1,257,854) | Hershey Co | Morgan Stanley | (63,060) | (0.01) |
| (5,600) | Hewlett Packard Enterprise Co | Goldman Sachs International | (1,940) | (0.00) |
| (125,276) | Hewlett Packard Enterprise Co | Morgan Stanley | (1,816) | (0.00) |
| (88,845) | Hexcel Corp | Morgan Stanley | (787) | (0.00) |
| (135,221) | HF Sinclair Corp | Morgan Stanley | (2,069) | (0.00) |
| 71,859 | Hilton Worldwide Holdings Inc | Morgan Stanley | (7,636) | (0.00) |
| (39,299) | Hims & Hers Health Inc | JPMorgan Chase Bank | (4,719) | (0.00) |
| (17,662) | Hims & Hers Health Inc | Goldman Sachs International | (46) | (0.00) |
| 300 | Home Depot Inc | Goldman Sachs International | (0) | (0.00) |
| (500) | Honeywell International Inc | Goldman Sachs International | (309) | (0.00) |
| 41 | Horace Mann Educators Corp | Goldman Sachs International | (21) | (0.00) |
| 45,734 | Hormel Foods Corp | Morgan Stanley | (595) | (0.00) |
| 128,338 | Hormel Foods Corp | JPMorgan Chase Bank | (356) | (0.00) |
| 168,767,460 | Hosiden Corp | Société Générale | (4,852) | (0.00) |
| 4,000 | Host Hotels & Resorts Inc | Goldman Sachs International | (76) | (0.00) |
| 37,199 | Houlihan Lokey Inc | Morgan Stanley | (8,046) | (0.00) |
| (388,715) | Howmet Aerospace Inc | Morgan Stanley | (29,627) | (0.00) |
| (800,963) | Howmet Aerospace Inc | Goldman Sachs International | (14,186) | (0.00) |
| (89,296) | HubSpot Inc | JPMorgan Chase Bank | (2,155) | (0.00) |
| (124,429) | HubSpot Inc | Goldman Sachs International | (3,138) | (0.00) |
| 17 | Hudson Pacific Properties Inc | Goldman Sachs International | (0) | (0.00) |
| 541,735 | Humana Inc | Goldman Sachs International | (28,692) | (0.01) |
| 74,315 | Huntington Bancshares Inc | Morgan Stanley | (848) | (0.00) |
| (700) | Huntington Bancshares Inc | Goldman Sachs International | (1) | (0.00) |
| (300) | Huntington Ingalls Industries Inc | Goldman Sachs International | (0) | (0.00) |
| (148,919) | Huntington Ingalls Industries Inc | Morgan Stanley | (15,705) | (0.00) |
| (90,532) | Huntsman Corp | Morgan Stanley | (4,062) | (0.00) |
| 59,951 | Hyatt Hotels Corp Class A | Morgan Stanley | (19,886) | (0.00) |
| 52,736,085 | Ibiden Co Ltd | Nomura | (1,883) | (0.00) |
| (522,774) | ICON Plc | Goldman Sachs International | (7,198) | (0.00) |
| 10,156 | IDEXX Laboratories Inc | JPMorgan Chase Bank | (540) | (0.00) |
| 28,582 | IDEXX Laboratories Inc | Goldman Sachs International | (6,870) | (0.00) |
| (134,357) | Illinois Tool Works Inc | Morgan Stanley | (95) | (0.00) |
| 100 | Illinois Tool Works Inc | Goldman Sachs International | (0) | (0.00) |
| 260,056 | Incyte Corp | Morgan Stanley | (11,871) | (0.00) |
| 136,992 | Incyte Corp | JPMorgan Chase Bank | (10,925) | (0.00) |
| 170,835 | Incyte Corp | Goldman Sachs International | (11,662) | (0.00) |
| 128,068,875 | INFRONEER Holdings Inc | Nomura | (2,945) | (0.00) |
| (480,429) | ING Groep NV | Goldman Sachs International | (1,197) | (0.00) |
| 300 | Ingersoll Rand Inc | Goldman Sachs International | (0) | (0.00) |
| 71,526 | Ingersoll Rand Inc | Morgan Stanley | (6,905) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| 42 | Innovative Industrial Properties Inc | Goldman Sachs International | (0) | (0.00) |
| 584 | Innovid Corp | Goldman Sachs International | (14) | (0.00) |
| (118,940) | Insmed Inc | Morgan Stanley | (3,110) | (0.00) |
| (407) | Insulet Corp | JPMorgan Chase Bank | (5) | (0.00) |
| (35,002) | Intel Corp | Morgan Stanley | (10,726) | (0.00) |
| 34,980 | Interactive Brokers Group Inc Class A | Morgan Stanley | (9,282) | (0.00) |
| 65,260 | Intercontinental Exchange Inc | Morgan Stanley | (12,469) | (0.00) |
| (3,456) | Intercontinental Exchange Inc | JPMorgan Chase Bank | (59) | (0.00) |
| 74,708 | International Business Machines Corp | Morgan Stanley | (4,217) | (0.00) |
| (42,599) | International Flavors & Fragrances Inc | Morgan Stanley | (204) | (0.00) |
| (1,200) | Interpublic Group of Cos Inc | Goldman Sachs International | (1) | (0.00) |
| (124,289) | Intesa Sanpaolo SpA | JPMorgan Chase Bank | (2,159) | (0.00) |
| 4,800,000 | Intesa Sanpaolo SpA | Société Générale | (58,722) | (0.01) |
| (73,552) | Intra-Cellular Therapies Inc | Goldman Sachs International | (7,075) | (0.00) |
| 22,922 | Intuitive Surgical Inc | Goldman Sachs International | (13,918) | (0.00) |
| 67,241 | Intuitive Surgical Inc | Morgan Stanley | (11,320) | (0.00) |
| (1,600) | Invesco Ltd | Goldman Sachs International | (1) | (0.00) |
| 38,806 | Ionis Pharmaceuticals Inc | Morgan Stanley | (5,381) | (0.00) |
| (558) | Iovance Biotherapeutics Inc | JPMorgan Chase Bank | (11) | (0.00) |
| (31,918) | Iovance Biotherapeutics Inc | Goldman Sachs International | (15,625) | (0.00) |
| 102,815 | Ipsen | Goldman Sachs International | (8,396) | (0.00) |
| (179,689) | IQVIA Holdings Inc | Goldman Sachs International | (1,447) | (0.00) |
| 222,603 | Itau Unibanco Holding SA | Morgan Stanley | (639) | (0.00) |
| 300 | Jack Henry & Associates Inc | Goldman Sachs International | (0) | (0.00) |
| (500) | Jacobs Solutions Inc | Goldman Sachs International | (0) | (0.00) |
| 169,853,918 | JAFCO Group Co Ltd | Nomura | (2,205) | (0.00) |
| 11,000 | Jaws Mustang | Goldman Sachs International | (375) | (0.00) |
| (700) | JB Hunt Transport Services Inc | Goldman Sachs International | (844) | (0.00) |
| 8,416 | JD.com Inc | Morgan Stanley | (1,645) | (0.00) |
| 167,662,380 | JFE Holdings Inc | Goldman Sachs International | (2,957) | (0.00) |
| (366,637) | JM Smucker Co | JPMorgan Chase Bank | (15,399) | (0.00) |
| (250,673) | JM Smucker Co | Goldman Sachs International | (19,285) | (0.00) |
| 105,768 | Johnson & Johnson | Goldman Sachs International | (834) | (0.00) |
| 1,400 | Johnson Controls International Plc | Goldman Sachs International | (1) | (0.00) |
| 69,140 | Johnson Controls International Plc | Morgan Stanley | (8,638) | (0.00) |
| 100 | JPMorgan Chase & Co | Goldman Sachs International | (0) | (0.00) |
| (141,546) | Julius Baer Group Ltd | Goldman Sachs International | (4,598) | (0.00) |
| (22,668) | Julius Baer Group Ltd | JPMorgan Chase Bank | (507) | (0.00) |
| (1,200) | Juniper Networks Inc | Goldman Sachs International | (1) | (0.00) |
| 321,036,000 | Kansai Paint Co Ltd | Nomura | (8,757) | (0.00) |
| 2,000,000 | KBC Group NV | Société Générale | (24,605) | (0.01) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|------------------------------|-----------------------------|----------------------|-----------------|
| (100) | Kellanova | Goldman Sachs International | (0) | (0.00) |
| (554,166) | Kellogg Co | Goldman Sachs International | (3,804) | (0.00) |
| (729,037) | Kellogg Co | JPMorgan Chase Bank | (4,100) | (0.00) |
| 351,021 | Kellogg Co | Morgan Stanley | (962) | (0.00) |
| 34,877 | Kemper Corp | Morgan Stanley | (10,212) | (0.00) |
| (33) | Kennametal Inc | Goldman Sachs International | (0) | (0.00) |
| 2,400 | Kenvue Inc | Goldman Sachs International | (1,240) | (0.00) |
| (137,084) | Keros Therapeutics Inc | JPMorgan Chase Bank | (6,381) | (0.00) |
| (380,242) | Keros Therapeutics Inc | Goldman Sachs International | (67,208) | (0.01) |
| (2,900) | Keurig Dr Pepper Inc | Goldman Sachs International | (2) | (0.00) |
| 70,522 | Keurig Dr Pepper Inc | Morgan Stanley | (4,031) | (0.00) |
| 74,439 | KeyCorp | Morgan Stanley | (1,770) | (0.00) |
| (500) | KeyCorp | Goldman Sachs International | (0) | (0.00) |
| 358,704 | Keyera Corp | JPMorgan Chase Bank | (43,038) | (0.01) |
| 339,338 | Keyera Corp | Goldman Sachs International | (41,284) | (0.01) |
| (500) | Keysight Technologies Inc | Goldman Sachs International | (281) | (0.00) |
| (62,090) | Kimberly-Clark Corp | Morgan Stanley | (350) | (0.00) |
| 300 | Kimberly-Clark Corp | Goldman Sachs International | (0) | (0.00) |
| (140,663) | Kimberly-Clark Corp | JPMorgan Chase Bank | (2,366) | (0.00) |
| 73,841 | Kimco Realty Corp | Morgan Stanley | (2,879) | (0.00) |
| 70,508 | Kinder Morgan Inc | Morgan Stanley | (4,934) | (0.00) |
| (200) | Kinder Morgan Inc | Goldman Sachs International | (0) | (0.00) |
| 34,643 | King Slide Works Co Ltd | Morgan Stanley | (2,384) | (0.00) |
| 72,548 | KLA Corp | Morgan Stanley | (16,391) | (0.00) |
| 155,893 | Klaviyo Inc Class A | Goldman Sachs International | (6,846) | (0.00) |
| 96,593 | Kohls Corp | Goldman Sachs International | (1,350) | (0.00) |
| 419,272 | Kohls Corp | JPMorgan Chase Bank | (13,668) | (0.00) |
| 134,754 | Kroger Co | JPMorgan Chase Bank | (733) | (0.00) |
| (1,500) | Kroger Co | Goldman Sachs International | (1) | (0.00) |
| 7,733 | Kymera Therapeutics Inc | JPMorgan Chase Bank | (2,105) | (0.00) |
| (119,985) | Kymera Therapeutics Inc | Goldman Sachs International | (29,136) | (0.00) |
| 311,550 | Labcorp Holdings Inc | Goldman Sachs International | (3,399) | (0.00) |
| 75,117 | Labcorp Holdings Inc | Morgan Stanley | (3,254) | (0.00) |
| (46) | Lakeland Financial Corp | Goldman Sachs International | (0) | (0.00) |
| 22,531 | Lam Research Corp | Morgan Stanley | (6,193) | (0.00) |
| 44,541 | Lamar Advertising Co Class A | Morgan Stanley | (738) | (0.00) |
| 77,561 | Lamb Weston Holdings Inc | Morgan Stanley | (617) | (0.00) |
| (300) | Lamb Weston Holdings Inc | Goldman Sachs International | (183) | (0.00) |
| (600) | Las Vegas Sands Corp | Goldman Sachs International | (1) | (0.00) |
| (103,552) | Lear Corp | Morgan Stanley | (13,777) | (0.00) |
| 49 | LeMaitre Vascular Inc | Goldman Sachs International | (0) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|------------|---|-----------------------------|----------------------|-----------------|
| 35,693 | Lennar Corp Class B | Morgan Stanley | (9,159) | (0.00) |
| (405,245) | Lennox International Inc | Goldman Sachs International | (2,624) | (0.00) |
| (405,510) | Lennox International Inc | JPMorgan Chase Bank | (753) | (0.00) |
| 42,185 | Liberty Media Corp Class A | Morgan Stanley | (4,000) | (0.00) |
| 31,972 | Liberty Media Corp Class C | Morgan Stanley | (2,652) | (0.00) |
| 69,038 | Linde Plc | Morgan Stanley | (9,330) | (0.00) |
| (1) | Liquidity Services Inc | Goldman Sachs International | (0) | (0.00) |
| (236,049) | Lithia Motors Inc Class A | Morgan Stanley | (23,322) | (0.01) |
| 42,906 | Littelfuse Inc | Morgan Stanley | (1,902) | (0.00) |
| (89,385) | Live Nation Entertainment Inc | Goldman Sachs International | (47) | (0.00) |
| 12,000,000 | Live Nation Entertainment Inc | Nomura | (65,076) | (0.01) |
| 121,704 | Lloyds Banking Group Plc | Goldman Sachs International | (1,238) | (0.00) |
| 100 | Lockheed Martin Corp | Goldman Sachs International | (0) | (0.00) |
| 600 | Loews Corp | Goldman Sachs International | (1,149) | (0.00) |
| (89,754) | Louisiana-Pacific Corp | Morgan Stanley | (5,659) | (0.00) |
| (178,369) | Lululemon Athletica Inc | Morgan Stanley | (47,679) | (0.01) |
| (1,400) | Lululemon Athletica Inc | Goldman Sachs International | (1) | (0.00) |
| 41,381 | Lumentum Holdings Inc | Morgan Stanley | (5,094) | (0.00) |
| (72,731) | M&G Plc | Goldman Sachs International | (480) | (0.00) |
| (300) | M&T Bank Corp | Goldman Sachs International | (360) | (0.00) |
| (10,190) | Madison Square Garden Entertainment Corp | JPMorgan Chase Bank | (686) | (0.00) |
| 43,736 | Madison Square Garden Sports Corp Class A | Morgan Stanley | (988) | (0.00) |
| 33,538 | Madrigal Pharmaceuticals Inc | Goldman Sachs International | (10,570) | (0.00) |
| (91,384) | ManpowerGroup Inc | Morgan Stanley | (2,219) | (0.00) |
| 38,412 | Maplebear Inc | JPMorgan Chase Bank | (2,008) | (0.00) |
| (1,700) | Marathon Oil Corp | Goldman Sachs International | (1) | (0.00) |
| (200) | MarketAxess Holdings Inc | Goldman Sachs International | (682) | (0.00) |
| (42,403) | Marks & Spencer Group Plc | JPMorgan Chase Bank | (4,690) | (0.00) |
| 1,028,489 | Marriott International Inc Class A | Goldman Sachs International | (37,740) | (0.01) |
| 72,960 | Martin Marietta Materials Inc | Morgan Stanley | (5,456) | (0.00) |
| (100) | Martin Marietta Materials Inc | Goldman Sachs International | (54) | (0.00) |
| 65,346 | Marvell Technology Inc | Morgan Stanley | (13,889) | (0.00) |
| (900) | Masco Corp | Goldman Sachs International | (166) | (0.00) |
| (366,271) | Mastercard Inc Class A | JPMorgan Chase Bank | (6,220) | (0.00) |
| (206,307) | Mastercard Inc Class A | Goldman Sachs International | (4,714) | (0.00) |
| (71,926) | Match Group Inc | Morgan Stanley | (297) | (0.00) |
| (89,469) | Mattel Inc | Morgan Stanley | (5,142) | (0.00) |
| (13) | Matthews International Corp Class A | Goldman Sachs International | (0) | (0.00) |
| 76,501 | McCormick & Co Inc | Morgan Stanley | (1,132) | (0.00) |
| (731,708) | McCormick & Co Inc | Goldman Sachs International | (2,934) | (0.00) |
| (530,655) | McCormick & Co Inc | JPMorgan Chase Bank | (510) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|--|-----------------------------|----------------------|-----------------|
| 100 | McDonald's Corp | Goldman Sachs International | (0) | (0.00) |
| 536,619 | McKesson Corp | Goldman Sachs International | (4,043) | (0.00) |
| 249,397 | MEG Energy Corp | Goldman Sachs International | (3,678) | (0.00) |
| 29 | Mercer International Inc | Goldman Sachs International | (4) | (0.00) |
| (1,620,636) | Merck & Co Inc | Goldman Sachs International | (60,922) | (0.01) |
| (500,677) | Merck & Co Inc | JPMorgan Chase Bank | (15,003) | (0.00) |
| (142,947) | Merck & Co Inc | Morgan Stanley | (5,411) | (0.00) |
| 613,372 | Merck KGaA | Goldman Sachs International | (10,686) | (0.00) |
| 6,679 | Merck KGaA | JPMorgan Chase Bank | (405) | (0.00) |
| 16 | Mercury General Corp | Goldman Sachs International | (0) | (0.00) |
| (100) | Meta Platforms Inc | Goldman Sachs International | (0) | (0.00) |
| (38) | Metallus Inc | Goldman Sachs International | (0) | (0.00) |
| 22,961 | Mettler-Toledo International Inc | Goldman Sachs International | (4,971) | (0.00) |
| 101,784 | Microchip Technology Inc | Morgan Stanley | (7,179) | (0.00) |
| 300 | Microchip Technology Inc | Goldman Sachs International | (0) | (0.00) |
| 49,622 | Micron Technology Inc | Morgan Stanley | (28,043) | (0.01) |
| 48,722 | Microsoft Corp | Goldman Sachs International | (4,346) | (0.00) |
| (600) | Mid-America Apartment Communities Inc | Goldman Sachs International | (1) | (0.00) |
| 69,566 | Mid-America Apartment Communities Inc | Morgan Stanley | (1,664) | (0.00) |
| (607) | Mirati Therapeutics | Morgan Stanley | (303) | (0.00) |
| 36,709 | Mister Car Wash Inc | Morgan Stanley | (2,294) | (0.00) |
| 36,084 | MKS Instruments Inc | Morgan Stanley | (8,491) | (0.00) |
| 44,814 | Mohawk Industries Inc | Morgan Stanley | (1,348) | (0.00) |
| 600 | Mohawk Industries Inc | Goldman Sachs International | (1) | (0.00) |
| 41,160,428 | MOL Hungarian Oil & Gas Plc | Goldman Sachs International | (783) | (0.00) |
| (124,772) | Molina Healthcare Inc | Morgan Stanley | (4,770) | (0.00) |
| 100 | Molina Healthcare Inc | Goldman Sachs International | (1,078) | (0.00) |
| 77,079 | Molson Coors Beverage Co Class B | Morgan Stanley | (805) | (0.00) |
| (2,100) | Molson Coors Beverage Co Class B | Goldman Sachs International | (74) | (0.00) |
| 300 | Mondelez International Inc Class A | Goldman Sachs International | (0) | (0.00) |
| (737,490) | Monster Beverage Corp | Goldman Sachs International | (33,981) | (0.01) |
| (176,677) | Monster Beverage Corp | Morgan Stanley | (2,170) | (0.00) |
| (22,857) | Monster Beverage Corp | JPMorgan Chase Bank | (1,466) | (0.00) |
| (400) | Morgan Stanley | Goldman Sachs International | (335) | (0.00) |
| (64,365) | Morningstar Inc | Morgan Stanley | (1,562) | (0.00) |
| 2,400 | Mosaic Co | Goldman Sachs International | (2) | (0.00) |
| (100) | Motorola Solutions Inc | Goldman Sachs International | (10) | (0.00) |
| (126,191) | Muenchener Rueckversicherungs-Gesellschaft AG (MunichRe) | Morgan Stanley | (446) | (0.00) |
| (84,137) | Muenchener Rueckversicherungs-Gesellschaft AG (MunichRe) | Goldman Sachs International | (307) | (0.00) |
| (172,898) | Murphy USA Inc | Morgan Stanley | (6,126) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|---------------|------------------------------------|-------------------------------|----------------------|-----------------|
| (426,818) | Murphy USA Inc | Goldman Sachs International | (5,204) | (0.00) |
| 80,590,465 | Nagoya Railroad Co Ltd | Nomura | (1,712) | (0.00) |
| 65,504 | Nasdaq Inc | Morgan Stanley | (11,712) | (0.00) |
| 88,387 | National Beverage Corp | JPMorgan Chase Bank | (2,045) | (0.00) |
| 310,778 | National Fuel Gas Co | Goldman Sachs International | (27,404) | (0.01) |
| 40,071 | National Fuel Gas Co | JPMorgan Chase Bank | (4,715) | (0.00) |
| 38,331 | National Storage Affiliates Trust | Morgan Stanley | (6,152) | (0.00) |
| 148,710 | Natwest Group Plc | Goldman Sachs International | (14,025) | (0.00) |
| (30) | Navient Corp | Goldman Sachs International | (0) | (0.00) |
| 3,238,888 | Nedbank Group Ltd | Goldman Sachs International | (25,798) | (0.01) |
| 2,619,227 | Nedbank Group Ltd | JPMorgan Chase Bank | (35,425) | (0.01) |
| 671,981 | Nedbank Group Ltd | Morgan Stanley | (6,419) | (0.00) |
| (900) | NetApp Inc | Goldman Sachs International | (384) | (0.00) |
| 9,152 | NetApp Inc | Morgan Stanley | (2,350) | (0.00) |
| 139,369 | Netflix Inc | Goldman Sachs International | (12,254) | (0.00) |
| (189,509) | Neumora Therapeutics Inc | Goldman Sachs International | (57,651) | (0.01) |
| 181,891 | Neurocrine Biosciences Inc | Goldman Sachs International | (10,677) | (0.00) |
| 29,698 | Neurocrine Biosciences Inc | JPMorgan Chase Bank | (779) | (0.00) |
| 16 | New York Mortgage Trust Inc | Goldman Sachs International | (6) | (0.00) |
| 39,915 | New York Times Co Class A | JPMorgan Chase Bank | (1,709) | (0.00) |
| 156,450 | New York Times Co Class A | Goldman Sachs International | (14,415) | (0.00) |
| 42,343 | Newmarket Corp | Morgan Stanley | (2,939) | (0.00) |
| 66,020 | Newmont Corp | Morgan Stanley | (10,734) | (0.00) |
| (2,700) | News Corp Class A | Goldman Sachs International | (163) | (0.00) |
| 73,565 | News Corp Class B | Morgan Stanley | (1,813) | (0.00) |
| (18) | NexPoint Residential Trust Inc | Goldman Sachs International | (0) | (0.00) |
| 700 | NextEra Energy Inc | Goldman Sachs International | (1) | (0.00) |
| 1,200 | NIKE Inc Class B | Goldman Sachs International | (2,174) | (0.00) |
| 1,100,000 | NIO Inc | Nomura | (308,722) | (0.04) |
| 1,000,000 | NIO Inc | Bank of America Merrill Lynch | (2,716) | (0.00) |
| 1,882,158,400 | Nippon Steel Corp | Société Générale | (33,092) | (0.01) |
| 1,500 | NiSource Inc | Goldman Sachs International | (1) | (0.00) |
| (400) | Nordson Corp | Goldman Sachs International | (0) | (0.00) |
| 77,322 | Northern Trust Corp | Morgan Stanley | (1,841) | (0.00) |
| (1,900) | Norwegian Cruise Line Holdings Ltd | Goldman Sachs International | (2) | (0.00) |
| 283,341 | NOV Inc | Goldman Sachs International | (317) | (0.00) |
| 42,568 | NOV Inc | Morgan Stanley | (530) | (0.00) |
| 42,467 | Novartis AG | Goldman Sachs International | (566) | (0.00) |
| 95,765 | Novartis AG | JPMorgan Chase Bank | (2,035) | (0.00) |
| (900) | NRG Energy Inc | Goldman Sachs International | (1) | (0.00) |
| (11) | Nu Skin Enterprises Inc Class A | Goldman Sachs International | (0) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|-------------------------------------|-----------------------------|----------------------|-----------------|
| 43,978 | Nutanix Inc Class A | Morgan Stanley | (31) | (0.00) |
| (11) | NV5 Global Inc | Goldman Sachs International | (0) | (0.00) |
| (100) | NVIDIA Corp | Goldman Sachs International | (0) | (0.00) |
| 100 | NXP Semiconductors NV | Goldman Sachs International | (0) | (0.00) |
| 470,111 | Ocado Group Plc | Société Générale | (11,575) | (0.00) |
| 700 | Occidental Petroleum Corp | Goldman Sachs International | (1) | (0.00) |
| 76,655 | Occidental Petroleum Corp | Morgan Stanley | (1,497) | (0.00) |
| 342,062 | Oddity Tech Ltd Class A | Goldman Sachs International | (26,382) | (0.01) |
| 43,618 | OGE Energy Corp | Morgan Stanley | (451) | (0.00) |
| 123,094 | Okta Inc | Goldman Sachs International | (4,152) | (0.00) |
| (59,608) | Okta Inc | Morgan Stanley | (1,264) | (0.00) |
| 776,103 | Old Dominion Freight Line | Goldman Sachs International | (29,901) | (0.01) |
| (85,797) | Olema Pharmaceuticals Inc | Goldman Sachs International | (18,157) | (0.00) |
| (101,951) | Olin Corp | Morgan Stanley | (15,373) | (0.00) |
| 35,692 | Ollie's Bargain Outlet Holdings Inc | Morgan Stanley | (8,812) | (0.00) |
| 43,673 | Omega Healthcare Investors Inc | Morgan Stanley | (982) | (0.00) |
| (400) | Omnicom Group Inc | Goldman Sachs International | (0) | (0.00) |
| (80,709) | ON Semiconductor Corp | Morgan Stanley | (7,755) | (0.00) |
| (1,200) | ON Semiconductor Corp | Goldman Sachs International | (722) | (0.00) |
| 875,463 | ONEOK Inc | JPMorgan Chase Bank | (30,724) | (0.01) |
| 63,182 | ONEOK Inc | Morgan Stanley | (15,435) | (0.00) |
| (400) | ONEOK Inc | Goldman Sachs International | (501) | (0.00) |
| (186,506) | Option Care Health Inc | Goldman Sachs International | (13,623) | (0.00) |
| 25,716 | Oracle Corp | Goldman Sachs International | (5,001) | (0.00) |
| 9,265 | Oracle Corp | JPMorgan Chase Bank | (2,092) | (0.00) |
| 100 | O'Reilly Automotive Inc | Goldman Sachs International | (0) | (0.00) |
| 77,607 | O'Reilly Automotive Inc | Morgan Stanley | (467) | (0.00) |
| 79,249 | Orion Oyj | Goldman Sachs International | (9,810) | (0.00) |
| 1,247,414 | Ormat Technologies Inc | Goldman Sachs International | (25,186) | (0.01) |
| 68,121,000 | OSG Corp | Nomura | (2,564) | (0.00) |
| (94,625) | Oshkosh Corp | Morgan Stanley | (2,219) | (0.00) |
| (100) | Otis Worldwide Corp | Goldman Sachs International | (23) | (0.00) |
| (551,843) | PACCAR Inc | JPMorgan Chase Bank | (22,366) | (0.00) |
| (21,662) | PACCAR Inc | Goldman Sachs International | (459) | (0.00) |
| 900 | PACCAR Inc | Goldman Sachs International | (1) | (0.00) |
| 12,774 | Pacira BioSciences Inc | JPMorgan Chase Bank | (506) | (0.00) |
| 200 | Packaging Corp of America | Goldman Sachs International | (0) | (0.00) |
| 107,416 | Pagseguro Digital Ltd Class A | Morgan Stanley | (3,611) | (0.00) |
| 65,424 | Palantir Technologies Inc Class A | Morgan Stanley | (10,486) | (0.00) |
| 14 | Palomar Holdings Inc | Goldman Sachs International | (0) | (0.00) |
| (2,166,713) | Pandora A/S | Goldman Sachs International | (14,919) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|----------------------------------|-----------------------------|----------------------|-----------------|
| (422,553) | Pandora A/S | JPMorgan Chase Bank | (4,443) | (0.00) |
| (130,091) | Paramount Global Class B | Morgan Stanley | (6,162) | (0.00) |
| (1,000) | Paramount Global Class B | Goldman Sachs International | (129) | (0.00) |
| (548,726) | Parker-Hannifin Corp | Goldman Sachs International | (12,213) | (0.00) |
| (100) | Paychex Inc | Goldman Sachs International | (70) | (0.00) |
| 300 | Paycom Software Inc | Goldman Sachs International | (0) | (0.00) |
| (31,600) | PayPal Holdings Inc | Goldman Sachs International | (6,425) | (0.00) |
| (46) | PC Connection Inc | Goldman Sachs International | (0) | (0.00) |
| 8,150,000 | Peabody Energy Corp | Nomura | (10,803) | (0.00) |
| 35,634 | Pegasystems Inc | JPMorgan Chase Bank | (1,036) | (0.00) |
| 59,713 | Pegasystems Inc | Goldman Sachs International | (1,305) | (0.00) |
| (786,338) | Pembina Pipeline Corp | Morgan Stanley | (1,913) | (0.00) |
| 32,729 | Penn Entertainment Inc | Morgan Stanley | (11,396) | (0.00) |
| (205,265) | Pentair Plc | Goldman Sachs International | (14,609) | (0.00) |
| (134,138) | PepsiCo Inc | Morgan Stanley | (1,191) | (0.00) |
| (614,621) | PepsiCo Inc | Goldman Sachs International | (24,073) | (0.01) |
| (44,687) | Perrigo Co Plc | Goldman Sachs International | (2,583) | (0.00) |
| (93,650) | Perrigo Co Plc | Morgan Stanley | (4,209) | (0.00) |
| (134,033) | Perrigo Co Plc | JPMorgan Chase Bank | (9,547) | (0.00) |
| 15,149 | Petco Health & Wellness Co Inc | Morgan Stanley | (20,174) | (0.00) |
| 394,450 | Petropavlovsk Plc | Morgan Stanley | (5,992) | (0.00) |
| (45,022) | Pfizer Inc | Morgan Stanley | (694) | (0.00) |
| 315,777 | Pfizer Inc | Goldman Sachs International | (8,492) | (0.00) |
| 76,919 | Phillips 66 | Morgan Stanley | (2,277) | (0.00) |
| 300 | Phillips 66 | Goldman Sachs International | (0) | (0.00) |
| 44,295 | Pinnacle Financial Partners Inc | Morgan Stanley | (1,706) | (0.00) |
| 52,671 | Pinterest Inc Class A | Morgan Stanley | (24,295) | (0.01) |
| 19 | Pitney Bowes Inc | Goldman Sachs International | (0) | (0.00) |
| 36,942 | Planet Fitness Inc Class A | Morgan Stanley | (7,048) | (0.00) |
| (200) | PNC Financial Services Group Inc | Goldman Sachs International | (497) | (0.00) |
| (103,831) | Polaris Inc | Morgan Stanley | (14,770) | (0.00) |
| (194,797) | POSCO Holdings Inc | Goldman Sachs International | (2,062) | (0.00) |
| 37,762 | Post Holdings Inc | Morgan Stanley | (6,906) | (0.00) |
| 800 | PPL Corp | Goldman Sachs International | (74) | (0.00) |
| (700) | Principal Financial Group Inc | Goldman Sachs International | (1) | (0.00) |
| 18 | ProAssurance Corp | Goldman Sachs International | (0) | (0.00) |
| 79,058 | PROCEPT BioRobotics Corp | Goldman Sachs International | (15,344) | (0.00) |
| 697,501 | Procter & Gamble Co | Goldman Sachs International | (20,704) | (0.00) |
| 482,790 | Procter & Gamble Co | Morgan Stanley | (22,576) | (0.00) |
| 56,798 | Progressive Corp | Morgan Stanley | (20,511) | (0.00) |
| (100) | Progressive Corp | Goldman Sachs International | (0) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|-------------------------------|-----------------------------|----------------------|-----------------|
| 76,012 | Prologis Inc | Morgan Stanley | (3,240) | (0.00) |
| 800 | Prologis Inc | Goldman Sachs International | (1) | (0.00) |
| (42,298) | Prosus NV | JPMorgan Chase Bank | (1,501) | (0.00) |
| (60,723) | Prosus NV | Goldman Sachs International | (643) | (0.00) |
| (42) | Proto Labs Inc | Goldman Sachs International | (10) | (0.00) |
| 77,210 | PTC Inc | Morgan Stanley | (1,562) | (0.00) |
| 400 | PTC Inc | Goldman Sachs International | (0) | (0.00) |
| (300) | Public Storage | Goldman Sachs International | (559) | (0.00) |
| (122,243) | PulteGroup Inc | JPMorgan Chase Bank | (4,852) | (0.00) |
| (136,026) | PulteGroup Inc | Morgan Stanley | (1,833) | (0.00) |
| 66,278 | Pure Storage Inc Class A | Morgan Stanley | (16,149) | (0.00) |
| (89,171) | PVH Corp | Morgan Stanley | (661) | (0.00) |
| 78,077 | Qorvo Inc | Morgan Stanley | (2,911) | (0.00) |
| 200 | Qorvo Inc | Goldman Sachs International | (0) | (0.00) |
| 14,752 | QUALCOMM Inc | Morgan Stanley | (3,084) | (0.00) |
| (1,196,786) | Quanta Services Inc | Goldman Sachs International | (22,549) | (0.01) |
| (318,521) | Quanta Services Inc | JPMorgan Chase Bank | (17,597) | (0.00) |
| 58,039 | Quanta Services Inc | Morgan Stanley | (16,623) | (0.00) |
| (432,010) | Quest Diagnostics Inc | Goldman Sachs International | (4,389) | (0.00) |
| 49 | QuinStreet Inc | Goldman Sachs International | (0) | (0.00) |
| 41,097 | R1 RCM Inc | Morgan Stanley | (33) | (0.00) |
| 500 | Ralph Lauren Corp | Goldman Sachs International | (0) | (0.00) |
| (48,567) | Rambus Inc | Morgan Stanley | (1,781) | (0.00) |
| (500) | Raymond James Financial Inc | Goldman Sachs International | (0) | (0.00) |
| 39,981 | RBC Bearings Inc | Morgan Stanley | (4,905) | (0.00) |
| 143,705 | REA Group Ltd | Goldman Sachs International | (5,339) | (0.00) |
| 109,639 | REA Group Ltd | JPMorgan Chase Bank | (1,818) | (0.00) |
| (37) | Redwood Trust Inc | Goldman Sachs International | (4) | (0.00) |
| 37,799 | Regency Centers Corp | Morgan Stanley | (267) | (0.00) |
| 400 | Regency Centers Corp | Goldman Sachs International | (64) | (0.00) |
| 485,967 | Regeneron Pharmaceuticals Inc | Goldman Sachs International | (73,699) | (0.01) |
| (8,491) | Regeneron Pharmaceuticals Inc | JPMorgan Chase Bank | (91) | (0.00) |
| 64,798 | Regions Financial Corp | Morgan Stanley | (13,533) | (0.00) |
| (244,217) | Relay Therapeutics Inc | Goldman Sachs International | (74,405) | (0.01) |
| (36,183) | Relay Therapeutics Inc | JPMorgan Chase Bank | (10,692) | (0.00) |
| 7,510 | RELX Plc | JPMorgan Chase Bank | (754) | (0.00) |
| 49,913 | RELX Plc | Goldman Sachs International | (13,228) | (0.00) |
| (101,813) | Remitly Global Inc | Goldman Sachs International | (25,385) | (0.00) |
| 76,904 | Republic Services Inc | Morgan Stanley | (1,012) | (0.00) |
| (600) | Republic Services Inc Class A | Goldman Sachs International | (958) | (0.00) |
| 15,088 | ResMed Inc | JPMorgan Chase Bank | (5,859) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|-------------------------------------|-------------------------------|----------------------|-----------------|
| 161,539 | ResMed Inc | Goldman Sachs International | (5,695) | (0.00) |
| (14,300) | Resolute Forest Products Inc | Morgan Stanley | (8,294) | (0.00) |
| 5 | Retail Opportunity Investments Corp | Goldman Sachs International | (0) | (0.00) |
| (300) | Revvity Inc | Goldman Sachs International | (0) | (0.00) |
| 300,575 | Reynolds Consumer Products Inc | JPMorgan Chase Bank | (575) | (0.00) |
| 2,613,698 | Rheinmetall AG | Bank of America Merrill Lynch | (908) | (0.00) |
| (83,491) | Rithm Capital Corp | Morgan Stanley | (723) | (0.00) |
| (100,511) | Robert Half International Inc | Morgan Stanley | (11,394) | (0.00) |
| 106,814 | Robinhood Markets Inc Class A | JPMorgan Chase Bank | (6,534) | (0.00) |
| (29,113) | Robinhood Markets Inc Class A | Goldman Sachs International | (108) | (0.00) |
| 41,080 | Robinhood Markets Inc Class A | Morgan Stanley | (34,211) | (0.01) |
| 1,002,194 | Roche Holding AG | Goldman Sachs International | (110,539) | (0.01) |
| (38,195) | Rocket Cos Inc Class A | JPMorgan Chase Bank | (1,746) | (0.00) |
| 31,813 | Rocket Cos Inc Class A | Morgan Stanley | (9,526) | (0.00) |
| (56,715) | Rocket Cos Inc Class A | Goldman Sachs International | (1,076) | (0.00) |
| (123,760) | Rocket Pharmaceuticals Inc | Goldman Sachs International | (4,645) | (0.00) |
| (247,906) | Rocket Pharmaceuticals Inc | JPMorgan Chase Bank | (51,947) | (0.01) |
| 1,206,346 | Rockwell Automation Inc | Goldman Sachs International | (21,906) | (0.00) |
| 78,419 | Rockwell Automation Inc | Morgan Stanley | (2,768) | (0.00) |
| 31,925 | Rockwell Automation Inc | JPMorgan Chase Bank | (2,085) | (0.00) |
| 100 | Roper Technologies Inc | Goldman Sachs International | (0) | (0.00) |
| 74,851 | Roper Technologies Inc | Morgan Stanley | (3,359) | (0.00) |
| (300) | Royal Caribbean Cruises Ltd | Goldman Sachs International | (0) | (0.00) |
| 600 | RTX Corp | Goldman Sachs International | (1) | (0.00) |
| (521,671) | Ryanair Holdings Plc | JPMorgan Chase Bank | (55,543) | (0.01) |
| 100 | S&P Global Inc | Goldman Sachs International | (0) | (0.00) |
| (13) | Sabre Corp | Goldman Sachs International | (0) | (0.00) |
| 49 | Safehold Inc | Goldman Sachs International | (0) | (0.00) |
| 38,568 | Saia Inc | Morgan Stanley | (7,815) | (0.00) |
| (135,071) | Salesforce Inc | Morgan Stanley | (619) | (0.00) |
| 159,493 | Salesforce Inc | JPMorgan Chase Bank | (9,533) | (0.00) |
| 500,000 | Salini SpA | Nomura | (1,454) | (0.00) |
| 121,802 | Sampo Oyj | JPMorgan Chase Bank | (2,026) | (0.00) |
| 114,002 | Sampo Oyj Class A | Goldman Sachs International | (1,080) | (0.00) |
| 94,665 | Sanofi | JPMorgan Chase Bank | (3,339) | (0.00) |
| 161,108 | Sanofi | Goldman Sachs International | (562) | (0.00) |
| 8,566 | Sanofi SA | Goldman Sachs International | (510) | (0.00) |
| 29,281 | Sanofi SA | JPMorgan Chase Bank | (1,274) | (0.00) |
| 61,135 | SAP SE | Morgan Stanley | (11,120) | (0.00) |
| (130,551) | Sarepta Therapeutics Inc | Goldman Sachs International | (6,678) | (0.00) |
| (306,605) | Sarepta Therapeutics Inc | JPMorgan Chase Bank | (13,487) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-------------|---|-------------------------------|----------------------|-----------------|
| 15 | Saul Centers Inc | Goldman Sachs International | (0) | (0.00) |
| 700 | Schlumberger NV | Goldman Sachs International | (1) | (0.00) |
| 44,035 | Schlumberger NV | Morgan Stanley | (298) | (0.00) |
| (544,363) | Scotts Miracle-Gro Co | Goldman Sachs International | (25,477) | (0.01) |
| (88,461) | Scotts Miracle-Gro Co | Morgan Stanley | (1,980) | (0.00) |
| (16) | Seacoast Banking Corp of Florida | Goldman Sachs International | (0) | (0.00) |
| 93,890 | Seagate Technology Holdings Plc | Morgan Stanley | (16,562) | (0.00) |
| 3,900 | Seagate Technology Holdings Plc | Goldman Sachs International | (3) | (0.00) |
| 600 | Sempra | Goldman Sachs International | (1) | (0.00) |
| 76,365 | Sempra | Morgan Stanley | (1,472) | (0.00) |
| 44,027 | Service Corp International | Morgan Stanley | (225) | (0.00) |
| (46) | Shenandoah Telecommunications Co | Goldman Sachs International | (0) | (0.00) |
| 300 | Sherwin-Williams Co | Goldman Sachs International | (0) | (0.00) |
| (22,118) | Shopify Inc Class A | Morgan Stanley | (196) | (0.00) |
| (71,616) | Shopify Inc Class A | Goldman Sachs International | (2,143) | (0.00) |
| 9,770,670 | Shoprite Holdings Ltd | Goldman Sachs International | (40,930) | (0.01) |
| (1,352,021) | Signet Jewelers Ltd | Morgan Stanley | (125,631) | (0.02) |
| (20,686) | Simply Good Foods Co | JPMorgan Chase Bank | (2,945) | (0.00) |
| (21) | Simulations Plus Inc | Goldman Sachs International | (0) | (0.00) |
| (13) | SiriusPoint Ltd | Goldman Sachs International | (0) | (0.00) |
| 4,200,000 | SK Hynix Inc | Bank of America Merrill Lynch | (40,717) | (0.01) |
| (354,164) | Skechers USA Inc Class A | Goldman Sachs International | (144) | (0.00) |
| 54,827 | Skyworks Solutions Inc | Morgan Stanley | (2,186) | (0.00) |
| 35,838 | Smartsheet Inc Class A | JPMorgan Chase Bank | (1,900) | (0.00) |
| 73,129 | Smartsheet Inc Class A | Goldman Sachs International | (797) | (0.00) |
| (133,168) | Snap-on Inc | Morgan Stanley | (3,754) | (0.00) |
| (400) | Snap-on Inc | Goldman Sachs International | (0) | (0.00) |
| 2,500,000 | Societe Generale SA | BNP Paribas | (4,780) | (0.00) |
| 65,161 | Solidcore Resources Plc | Morgan Stanley | (140,096) | (0.02) |
| 77,031 | Solventum Corp | Morgan Stanley | (2,864) | (0.00) |
| 300 | Solventum Corp | Goldman Sachs International | (0) | (0.00) |
| (87,975) | Sonoco Products Co | Morgan Stanley | (1,065) | (0.00) |
| (26) | Sotera Health Co | Goldman Sachs International | (0) | (0.00) |
| 600 | Southern Co | Goldman Sachs International | (1) | (0.00) |
| 71,397 | Southern Co | Morgan Stanley | (6,091) | (0.00) |
| (21) | Southside Bancshares Inc | Goldman Sachs International | (0) | (0.00) |
| 76,311 | Southwest Airlines Co | Morgan Stanley | (1,079) | (0.00) |
| 1,500 | Southwest Airlines Co | Goldman Sachs International | (18) | (0.00) |
| 38,241 | Southwestern Energy Co | Morgan Stanley | (156) | (0.00) |
| 29,718 | Spirit AeroSystems Holdings Inc Class A | Morgan Stanley | (13,817) | (0.00) |
| 24,750 | SpringBig Holdings Inc | Goldman Sachs International | (190) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|-----------------------------------|-------------------------------|----------------------|-----------------|
| (154,902) | SpringWorks Therapeutics Inc | JPMorgan Chase Bank | (27,510) | (0.01) |
| (104,821) | SpringWorks Therapeutics Inc | Goldman Sachs International | (18,023) | (0.00) |
| 21,716 | Sprout Social Inc Class A | JPMorgan Chase Bank | (1,867) | (0.00) |
| 483,532 | Sprouts Farmers Market Inc | Goldman Sachs International | (59,545) | (0.01) |
| (359,091) | Standard Chartered Plc | Société Générale | (1,253) | (0.00) |
| 400 | Stanley Black & Decker Inc | Goldman Sachs International | (1,036) | (0.00) |
| 200 | Starbucks Corp | Goldman Sachs International | (392) | (0.00) |
| (300) | State Street Corp | Goldman Sachs International | (0) | (0.00) |
| 44,129 | Stericycle Inc | Morgan Stanley | (603) | (0.00) |
| 78,126 | STERIS Plc | Morgan Stanley | (1,641) | (0.00) |
| 300 | STERIS Plc | Goldman Sachs International | (0) | (0.00) |
| 1,800,000 | Stillwater Mining Co | Bank of America Merrill Lynch | (13,773) | (0.00) |
| (222,931) | Structure Therapeutics Inc | JPMorgan Chase Bank | (67,823) | (0.01) |
| 47,949 | Stryker Corp | Goldman Sachs International | (6,670) | (0.00) |
| 38 | Summit Hotel Properties Inc | Goldman Sachs International | (0) | (0.00) |
| (4,860) | Summit Therapeutics Inc | Goldman Sachs International | (304) | (0.00) |
| (36) | SunCoke Energy Inc | Goldman Sachs International | (0) | (0.00) |
| (150,154) | Suncor Energy Inc | Goldman Sachs International | (3,460) | (0.00) |
| (200,620) | Suncor Energy Inc | JPMorgan Chase Bank | (13,413) | (0.00) |
| 7,138 | Supernus Pharmaceuticals Inc | JPMorgan Chase Bank | (46) | (0.00) |
| 2,691,311 | Svenska Handelsbanken | Goldman Sachs International | (10,071) | (0.00) |
| 960,833 | Swedbank AB Class A | JPMorgan Chase Bank | (1,616) | (0.00) |
| 803,552 | Swedish Orphan Biovitrum AB | Goldman Sachs International | (3,138) | (0.00) |
| 569,289 | Swedish Orphan Biovitrum AB | JPMorgan Chase Bank | (2,549) | (0.00) |
| 265,969 | Swiss Life Holding AG | Goldman Sachs International | (13,950) | (0.00) |
| (122,595) | Swiss Prime Site AG | Société Générale | (196) | (0.00) |
| (309,869) | Swiss Re AG | Goldman Sachs International | (2,102) | (0.00) |
| (1,300) | Synchrony Financial | Goldman Sachs International | (1,803) | (0.00) |
| 200 | Synopsys Inc | Goldman Sachs International | (0) | (0.00) |
| 74,604 | Synopsys Inc | Morgan Stanley | (3,218) | (0.00) |
| 43,707 | Synovus Financial Corp | Morgan Stanley | (2,812) | (0.00) |
| 1,000 | Sysco Corp | Goldman Sachs International | (1,484) | (0.00) |
| (200) | T Rowe Price Group Inc | Goldman Sachs International | (0) | (0.00) |
| (83,378) | Take-Two Interactive Software Inc | JPMorgan Chase Bank | (5,670) | (0.00) |
| (13,622) | Take-Two Interactive Software Inc | Goldman Sachs International | (336) | (0.00) |
| 71,305 | Take-Two Interactive Software Inc | Morgan Stanley | (6,249) | (0.00) |
| (68,304) | Talen Energy Corp | Morgan Stanley | (421) | (0.00) |
| 28,721 | Tandem Diabetes Care Inc | Morgan Stanley | (13,673) | (0.00) |
| (310,573) | Tandem Diabetes Care Inc | Goldman Sachs International | (47,605) | (0.01) |
| 53,569 | Targa Resources Corp | Morgan Stanley | (24,505) | (0.01) |
| (400) | Targa Resources Corp | Goldman Sachs International | (0) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|------------|--------------------------------|-----------------------------|----------------------|-----------------|
| 300 | Target Corp | Goldman Sachs International | (0) | (0.00) |
| (586,392) | TC Energy Corp | JPMorgan Chase Bank | (27,911) | (0.01) |
| (462,538) | TC Energy Corp | Goldman Sachs International | (24,720) | (0.01) |
| (800) | TE Connectivity Ltd | Goldman Sachs International | (1) | (0.00) |
| (128,895) | TechnipFMC Plc | JPMorgan Chase Bank | (2,013) | (0.00) |
| 35,571 | TechnipFMC Plc | Morgan Stanley | (8,517) | (0.00) |
| 46 | TechTarget Inc | Goldman Sachs International | (0) | (0.00) |
| (300) | Teledyne Technologies Inc | Goldman Sachs International | (202) | (0.00) |
| 77,983 | Teledyne Technologies Inc | Morgan Stanley | (961) | (0.00) |
| 200 | Teleflex Inc | Goldman Sachs International | (0) | (0.00) |
| 41,296 | Tempur Sealy International Inc | Morgan Stanley | (4,070) | (0.00) |
| 108,629 | Tencent Holdings Ltd | Morgan Stanley | (19,463) | (0.00) |
| 1,385,798 | Tencent Holdings Ltd | Goldman Sachs International | (2,327) | (0.00) |
| (87,947) | Tenet Healthcare Corp | Morgan Stanley | (807) | (0.00) |
| (102,556) | Teradata Corp | Morgan Stanley | (14,528) | (0.00) |
| (100) | Teradyne Inc | Goldman Sachs International | (0) | (0.00) |
| (69,859) | Terns Pharmaceuticals Inc | Goldman Sachs International | (13,432) | (0.00) |
| (66,539) | Terns Pharmaceuticals Inc | JPMorgan Chase Bank | (9,688) | (0.00) |
| 100 | Texas Instruments Inc | Goldman Sachs International | (0) | (0.00) |
| 70,256 | Texas Instruments Inc | Morgan Stanley | (8,124) | (0.00) |
| (89,282) | Texas Roadhouse Inc | Morgan Stanley | (684) | (0.00) |
| (800) | Textron Inc | Goldman Sachs International | (1) | (0.00) |
| 5,728 | TG Therapeutics Inc | Goldman Sachs International | (9,148) | (0.00) |
| 48 | Thryv Holdings Inc | Goldman Sachs International | (0) | (0.00) |
| (8) | Titan International Inc | Goldman Sachs International | (0) | (0.00) |
| 500 | TJX Cos Inc | Goldman Sachs International | (0) | (0.00) |
| 67,541 | T-Mobile US Inc | Morgan Stanley | (10,239) | (0.00) |
| 49,297 | T-Mobile US Inc | JPMorgan Chase Bank | (3,608) | (0.00) |
| 89,287 | T-Mobile US Inc | Goldman Sachs International | (10,040) | (0.00) |
| 53,239 | Toast Inc Class A | Morgan Stanley | (21,839) | (0.00) |
| 84,070 | Toast Inc Class A | Goldman Sachs International | (4,904) | (0.00) |
| 105,239 | Toast Inc Class A | JPMorgan Chase Bank | (8,703) | (0.00) |
| 87,117,261 | Tokyu Corp | Société Générale | (1,403) | (0.00) |
| (30,743) | Toll Brothers Inc | Goldman Sachs International | (1,741) | (0.00) |
| 42,283 | TopBuild Corp | Morgan Stanley | (3,061) | (0.00) |
| 70,319 | Toro Co | Morgan Stanley | (8,592) | (0.00) |
| 63,552 | Tractor Supply Co | Morgan Stanley | (15,534) | (0.00) |
| 300 | Tractor Supply Co | Goldman Sachs International | (951) | (0.00) |
| 40,633 | Trade Desk Inc Class A | JPMorgan Chase Bank | (259) | (0.00) |
| 62,785 | Tradeweb Markets Inc Class A | Morgan Stanley | (14,285) | (0.00) |
| (349,839) | Trane Technologies Plc | JPMorgan Chase Bank | (6,169) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|--------------|---------------------------------------|-----------------------------|----------------------|-----------------|
| (820,564) | Trane Technologies Plc | Goldman Sachs International | (21,499) | (0.00) |
| 59,469,952 | Transcosmos Inc | Nomura | (1,643) | (0.00) |
| (259,913) | TransUnion | JPMorgan Chase Bank | (1,878) | (0.00) |
| 53,347 | TransUnion | Morgan Stanley | (24,496) | (0.01) |
| (167,833) | TransUnion | Goldman Sachs International | (516) | (0.00) |
| 100 | Travelers Cos Inc | Goldman Sachs International | (0) | (0.00) |
| 19,146 | TreeHouse Foods Inc | JPMorgan Chase Bank | (884) | (0.00) |
| (2,100) | Trimble Inc | Goldman Sachs International | (60) | (0.00) |
| (86,911) | Trip.com Group Ltd | JPMorgan Chase Bank | (8,021) | (0.00) |
| (51,302) | Trip.com Group Ltd | Goldman Sachs International | (2,036) | (0.00) |
| 329 | Tritium DCFC Ltd | Goldman Sachs International | (1) | (0.00) |
| 76,555 | Truist Financial Corp | Morgan Stanley | (2,438) | (0.00) |
| 74,073 | Tyler Technologies Inc | Morgan Stanley | (5,208) | (0.00) |
| (103,448) | Tyson Foods Inc Class A | Morgan Stanley | (600) | (0.00) |
| 400 | Tyson Foods Inc Class A | Goldman Sachs International | (0) | (0.00) |
| 71,452 | Uber Technologies Inc | Morgan Stanley | (8,542) | (0.00) |
| (1,700) | Uber Technologies Inc | Goldman Sachs International | (1) | (0.00) |
| (17,500,000) | Uber Technologies Inc1 | Goldman Sachs International | (320,750) | (0.04) |
| 44,099 | Ubiquiti Inc | Morgan Stanley | (601) | (0.00) |
| (2,000) | UDR Inc | Goldman Sachs International | (24) | (0.00) |
| 72,172 | UDR Inc | Morgan Stanley | (5,919) | (0.00) |
| (92,380) | UGI Corp | Morgan Stanley | (5,810) | (0.00) |
| 72,475 | UiPath Inc Class A | Morgan Stanley | (840) | (0.00) |
| (273,015) | Ultragenyx Pharmaceutical Inc | Goldman Sachs International | (12,726) | (0.00) |
| (223,675) | Ultragenyx Pharmaceutical Inc | JPMorgan Chase Bank | (8,178) | (0.00) |
| 39,596 | Ultragenyx Pharmaceutical Inc | Morgan Stanley | (3,832) | (0.00) |
| (189,841) | Unicredit SpA | Goldman Sachs International | (9,268) | (0.00) |
| (136,356) | Union Pacific Corp | Morgan Stanley | (750) | (0.00) |
| (500) | Union Pacific Corp | Goldman Sachs International | (270) | (0.00) |
| (1,200) | United Airlines Holdings Inc | Goldman Sachs International | (143) | (0.00) |
| 1,342,237 | United Parcel Service Inc Class B | Goldman Sachs International | (2,708) | (0.00) |
| (1,190,500) | United Rentals Inc | Goldman Sachs International | (8,914) | (0.00) |
| 100 | UnitedHealth Group Inc | Goldman Sachs International | (0) | (0.00) |
| (27) | Universal Health Realty Income Trust | Goldman Sachs International | (9) | (0.00) |
| 500,222 | Universal Health Services Inc Class B | Goldman Sachs International | (21,588) | (0.00) |
| 300 | US Bancorp | Goldman Sachs International | (0) | (0.00) |
| 70,585 | US Bancorp | Morgan Stanley | (6,196) | (0.00) |
| 33 | USANA Health Sciences Inc | Goldman Sachs International | (18) | (0.00) |
| 9,512 | Vail Resorts Inc | Morgan Stanley | (161) | (0.00) |
| 200 | Valero Energy Corp | Goldman Sachs International | (0) | (0.00) |
| (138,969) | Veeva Systems Inc Class A | Morgan Stanley | (6,466) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|-----------|--|-----------------------------|----------------------|-----------------|
| 7,239 | Veralto Corp | Goldman Sachs International | (10,945) | (0.00) |
| (145,920) | VeriSign Inc | Morgan Stanley | (12,967) | (0.00) |
| 183,930 | VeriSign Inc | JPMorgan Chase Bank | (1,710) | (0.00) |
| 93,921 | VeriSign Inc | Goldman Sachs International | (767) | (0.00) |
| (300) | Verisk Analytics Inc | Goldman Sachs International | (0) | (0.00) |
| 41,535 | Verizon Communications Inc | Morgan Stanley | (1,924) | (0.00) |
| (200) | Verizon Communications Inc | Goldman Sachs International | (145) | (0.00) |
| (44,510) | Vertex Pharmaceuticals Inc | Morgan Stanley | (544) | (0.00) |
| 126,630 | Vertex Pharmaceuticals Inc | Goldman Sachs International | (38,276) | (0.01) |
| (164,535) | VF Corp | Goldman Sachs International | (8,672) | (0.00) |
| (18) | Viad Corp | Goldman Sachs International | (4) | (0.00) |
| (3,000) | Viatris Inc | Goldman Sachs International | (225) | (0.00) |
| (2,100) | VICI Properties Inc | Goldman Sachs International | (310) | (0.00) |
| (171,340) | Visa Inc Class A | Goldman Sachs International | (8,264) | (0.00) |
| (800) | Vistra Corp | Goldman Sachs International | (1) | (0.00) |
| 281,504 | Vita Coco Co Inc | Goldman Sachs International | (34,655) | (0.01) |
| 77,727 | Vita Coco Co Inc | JPMorgan Chase Bank | (4,837) | (0.00) |
| (100) | Vulcan Materials Co | Goldman Sachs International | (181) | (0.00) |
| 67,350 | Vulcan Materials Co | Morgan Stanley | (11,412) | (0.00) |
| 3,700 | Walgreens Boots Alliance Inc | Goldman Sachs International | (5,484) | (0.00) |
| 44,169 | Walmart Inc | Morgan Stanley | (2,928) | (0.00) |
| (223,166) | Walt Disney Co | Morgan Stanley | (12,236) | (0.00) |
| 400 | Walt Disney Co | Goldman Sachs International | (0) | (0.00) |
| 29,542 | Warner Bros Discovery Inc | Morgan Stanley | (475) | (0.00) |
| (106,191) | Warner Music Group Corp Class A | Morgan Stanley | (15,462) | (0.00) |
| 67,841 | Waste Management Inc | Morgan Stanley | (10,512) | (0.00) |
| (500) | Waste Management Inc | Goldman Sachs International | (0) | (0.00) |
| 66,751 | Watsco Inc | Morgan Stanley | (11,830) | (0.00) |
| (29,865) | WaVe Life Sciences Ltd | Morgan Stanley | (263) | (0.00) |
| (235,253) | Wayfair Inc Class A | JPMorgan Chase Bank | (24,712) | (0.01) |
| 3,600,000 | Wayfair Inc | Nomura | (5,402) | (0.00) |
| (500) | WEC Energy Group Inc | Goldman Sachs International | (0) | (0.00) |
| (100) | Wells Fargo & Co | Goldman Sachs International | (199) | (0.00) |
| 70,914 | Wells Fargo & Co | Morgan Stanley | (9,489) | (0.00) |
| 200 | Welltower Inc | Goldman Sachs International | (0) | (0.00) |
| 77,422 | Welltower Inc | Morgan Stanley | (1,667) | (0.00) |
| 100 | West Pharmaceutical Services Inc | Goldman Sachs International | (0) | (0.00) |
| 52,195 | Western Digital Corp | Morgan Stanley | (24,818) | (0.01) |
| (91,012) | Western Union Co | Morgan Stanley | (5,986) | (0.00) |
| 500 | Westinghouse Air Brake Technologies Corp | Goldman Sachs International | (0) | (0.00) |
| 69,371 | Westlake Corp | Morgan Stanley | (7,860) | (0.00) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|---|---------------------------------------|-----------------------------|----------------------|-----------------|
| 200 | Westrock Co | Goldman Sachs International | (0) | (0.00) |
| (136,305) | Weyerhaeuser Co | Morgan Stanley | (4,313) | (0.00) |
| 2,600 | Weyerhaeuser Co | Goldman Sachs International | (771) | (0.00) |
| 42,292 | Whirlpool Corp | Morgan Stanley | (3,248) | (0.00) |
| 43,520 | White Mountains Insurance Group | Morgan Stanley | (1,892) | (0.00) |
| 62,570 | Williams Cos Inc | Morgan Stanley | (14,703) | (0.00) |
| (1,400) | Williams Cos Inc | Goldman Sachs International | (1) | (0.00) |
| 27,813 | Wix.Com Ltd | Goldman Sachs International | (166) | (0.00) |
| (93,974) | WK Kellogg Co | Morgan Stanley | (10,119) | (0.00) |
| 209,950 | Woodside Energy Group Ltd | JPMorgan Chase Bank | (6,442) | (0.00) |
| (18) | World Acceptance Corp | Goldman Sachs International | (0) | (0.00) |
| (74,352) | Worldline SA | JPMorgan Chase Bank | (31) | (0.00) |
| 71,244 | WR Berkley Corp | Morgan Stanley | (5,405) | (0.00) |
| 300 | WR Berkley Corp | Goldman Sachs International | (696) | (0.00) |
| (300) | Wynn Resorts Ltd | Goldman Sachs International | (0) | (0.00) |
| (459,862) | Wynn Resorts Ltd | Morgan Stanley | (52,939) | (0.01) |
| (70,839) | Xenon Pharmaceuticals Inc | Morgan Stanley | (13,284) | (0.00) |
| (216,995) | Xenon Pharmaceuticals Inc | Goldman Sachs International | (3,453) | (0.00) |
| 4,081 | Xero Ltd | Morgan Stanley | (60) | (0.00) |
| 77,151 | Xero Ltd | JPMorgan Chase Bank | (1,678) | (0.00) |
| 5,511 | Xero Ltd | Goldman Sachs International | (94) | (0.00) |
| 1,159,842 | Xero Ltd | Nomura | (662) | (0.00) |
| 56,660 | Xylem Inc | Morgan Stanley | (20,887) | (0.00) |
| 300 | Xylem Inc | Goldman Sachs International | (0) | (0.00) |
| (10,596) | Zai Lab Ltd | Morgan Stanley | (308) | (0.00) |
| (251,251) | Zai Lab Ltd | JPMorgan Chase Bank | (57,691) | (0.01) |
| 62,433 | Zebra Technologies Corp Class A | Morgan Stanley | (16,089) | (0.00) |
| (400) | Zebra Technologies Corp Class A | Goldman Sachs International | (0) | (0.00) |
| 64,843 | Zillow Group Inc Class C | Morgan Stanley | (11,095) | (0.00) |
| (76,901) | Zillow Group Inc Class C | Goldman Sachs International | (101) | (0.00) |
| 50,192 | Zoetis Inc | Goldman Sachs International | (3,884) | (0.00) |
| (147,810) | Zoom Video Communications Inc Class A | Morgan Stanley | (12,460) | (0.00) |
| 88,303 | Zscaler Inc | JPMorgan Chase Bank | (5,953) | (0.00) |
| 33,499 | Zscaler Inc | Goldman Sachs International | (3,400) | (0.00) |
| Total Unrealised Loss on Contracts for Differences ⁰⁰ | | | (9,751,332) | (1.10) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Swaptions (0.01%) (31 December 2023: (0.00%))

| Notional Amount | Expiration Date | Description | Counterparty | Fair Value US\$ | % of Net Assets |
|---|-----------------|---|-----------------------------|-----------------|-----------------|
| Put Swaptions | | | | | |
| EUR (120,000,000) | 17/07/2024 | EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 120,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S41, strike 8.00% | Merrill Lynch International | (42,212) | (0.01) |
| EUR (60,000,000) | 17/07/2024 | EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 60,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S41, strike 8.00% | Merrill Lynch International | (21,106) | (0.00) |
| Total Fair Value on Written Swaptions[∞] (Premium: US\$171,038) | | | | (63,318) | (0.01) |

Credit Default Swap Contracts (0.04%) (31 December 2023: (0.08%))

| Notional Amount | Termination Date | Counterparty | Reference Obligation | Fair Value US\$ | % of Net Assets |
|--|------------------|-----------------------------|--|------------------|-----------------|
| USD 1,000,000 | 20/06/2025 | Goldman Sachs International | Selling default protection on Meituan, 2.13%, 28/10/2025 | (5,615) | (0.00) |
| USD 1,040,000 | 20/06/2027 | Goldman Sachs International | Selling default protection on SK Hynix, 2.36%, 19/01/2031 | (13,625) | (0.00) |
| USD 1,100,000 | 20/12/2026 | JPMorgan Chase Bank | Selling default protection on Simon Property Group LP, 2.65%, 15/07/2030 | (16,459) | (0.00) |
| USD 2,500,000 | 20/06/2027 | Goldman Sachs International | Selling default protection on SK Hynix, 2.36%, 19/01/2031 | (32,753) | (0.00) |
| EUR 13,000,000 | 20/12/2024 | Nomura | Selling default protection on POSCO Holdings Inc, 2.75%, 15/07/2024 | (41,029) | (0.00) |
| JPY 500,000,000 | 20/12/2026 | Goldman Sachs International | Selling default protection on ANA Holdings Inc, 1.22%, 06/03/2024 | (57,908) | (0.01) |
| JPY 750,000,000 | 20/12/2026 | JPMorgan Chase Bank | Selling default protection on ANA Holdings Inc, 1.22%, 06/03/2024 | (86,863) | (0.02) |
| USD 17,700,000 | 20/06/2025 | Goldman Sachs International | Selling default protection on Meituan, 2.13%, 28/10/2025 | (99,381) | (0.01) |
| Total Fair Value on Credit Default Swap Contracts[∞] | | | | (353,633) | (0.04) |

Interest Rate Swap Contracts (0.02%) (31 December 2023: (0.56%))

| Notional Amount | Expiration Date | Counterparty | Receive/(Pay) [#] | Fixed Rate | Variable Rate | Unrealised Loss US\$ | % of Net Assets |
|--|-----------------|-----------------------------|----------------------------|------------|---------------|----------------------|-----------------|
| EUR 200,000,000 | 20/11/2024 | Merrill Lynch International | Receive | 3.52% | 1D €STR | (4,574) | (0.00) |
| EUR 800,000,000 | 18/06/2025 | Merrill Lynch International | Receive | 3.09% | 1D €STR | (6,774) | (0.00) |
| EUR 800,000,000 | 18/06/2025 | Merrill Lynch International | (Pay) | 2.98% | 1D €STR | (20,878) | (0.00) |
| EUR 29,400,000 | 18/06/2026 | Merrill Lynch International | (Pay) | 2.88% | 1D €STR | (31,216) | (0.00) |
| EUR 32,389,000 | 18/06/2026 | Merrill Lynch International | (Pay) | 2.88% | 1D €STR | (35,685) | (0.01) |
| EUR 800,000,000 | 18/12/2024 | Merrill Lynch International | Receive | 3.47% | 1D €STR | (70,504) | (0.01) |
| Total Unrealised Loss on Interest Rate Swap Contracts[∞] | | | | | | (169,631) | (0.02) |

[#]Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Total Return Swap Contracts (0.18%) (31 December 2023: (0.20%))

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Loss US\$ | % of Net Assets |
|-----------------|------------------|---------------------|---|----------------------|-----------------|
| USD 30,650 | 24/09/2024 | 0.80 ¹ | Morgan Stanley Basket MSCBSSHU ² | (127) | (0.00) |
| USD (111,645) | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSNBUIQQ ² | (536) | (0.00) |
| USD (346,454) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUXRT ² | (549) | (0.00) |
| USD (221,172) | 06/11/2024 | 5.08 ³ | Morgan Stanley Basket MSNBUXLV ² | (784) | (0.00) |
| USD (21,972) | 05/03/2025 | 5.02 ³ | Morgan Stanley Basket MSNBUIGV ² | (1,784) | (0.00) |
| USD (218,022) | 06/11/2024 | 5.08 ³ | Morgan Stanley Basket MSNBURSP ² | (2,356) | (0.00) |
| USD (43,401) | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSNBUIQQ ² | (2,728) | (0.00) |
| USD 856,044 | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSNBUIQQ ² | (2,749) | (0.00) |
| USD (226,495) | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUXBI ² | (3,056) | (0.00) |
| USD (750,409) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUXRT ² | (3,443) | (0.00) |
| USD 584,249 | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUIHI ² | (3,513) | (0.00) |
| EUR (733,049) | 12/11/2025 | 3.15 ⁴ | Morgan Stanley Basket MSABEUPH ² | (5,237) | (0.00) |
| USD (1,773,371) | 06/11/2024 | 4.03 ³ | Morgan Stanley Basket MSACHDGE ² | (6,149) | (0.00) |
| USD (364,112) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUSPY ² | (7,692) | (0.00) |
| USD (562,947) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUXRT ² | (7,891) | (0.00) |
| USD (658,061) | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSABHLTH ² | (8,907) | (0.00) |
| USD (135,129) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (9,075) | (0.00) |
| USD (551,142) | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUIWM ² | (9,357) | (0.00) |
| USD (575,687) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUSPY ² | (9,999) | (0.00) |
| USD (603,577) | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUIWM ² | (10,480) | (0.00) |
| USD (713,549) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (12,129) | (0.00) |
| USD (676,207) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUSPY ² | (14,128) | (0.00) |
| EUR (495,549) | 12/11/2025 | 3.15 ⁴ | Morgan Stanley Basket MSABMCPH ² | (14,186) | (0.00) |
| USD (444,086) | 06/11/2024 | 4.54 ³ | Morgan Stanley Basket MSNBUIAM ² | (14,742) | (0.00) |
| USD (210,607) | 06/11/2024 | 5.03 ³ | Morgan Stanley Basket MSNBUXLC ² | (14,972) | (0.00) |
| USD (102,845) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (15,431) | (0.00) |
| USD (348,585) | 10/03/2026 | 5.03 ³ | Morgan Stanley Basket MSNBUXLY ² | (15,578) | (0.00) |
| USD (205,496) | 05/03/2025 | 5.02 ³ | Morgan Stanley Basket MSNBUIGV ² | (19,571) | (0.00) |
| USD (634,012) | 10/03/2026 | 5.03 ³ | Morgan Stanley Basket MSNBUXLY ² | (21,482) | (0.00) |
| USD (222,501) | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUIWM ² | (21,576) | (0.00) |
| USD (901,662) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (24,444) | (0.00) |
| USD (684,015) | 25/02/2026 | (0.90) ¹ | Morgan Stanley Basket MSZMOMO ² | (31,129) | (0.01) |
| USD (589,529) | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSNBUIQQ ² | (39,225) | (0.01) |
| USD (1,249,033) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUXLP ² | (48,449) | (0.01) |
| USD (843,562) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (50,353) | (0.01) |
| USD (625,279) | 24/09/2024 | (0.80) ¹ | Morgan Stanley Basket MSCBSMMU ² | (69,519) | (0.01) |
| USD (1,165,110) | 06/11/2024 | 5.76 ³ | Morgan Stanley Basket MSNBUXBI ² | (77,446) | (0.01) |
| USD (176,409) | 06/11/2024 | 4.99 ³ | Morgan Stanley Basket MSNBUSMH ² | (103,632) | (0.01) |
| USD (903,962) | 06/11/2024 | 5.33 ³ | Morgan Stanley Basket MSNBUSPY ² | (169,875) | (0.02) |
| USD (857,317) | 06/11/2024 | 5.11 ³ | Morgan Stanley Basket MSNBUIQQ ² | (209,213) | (0.02) |
| USD (880,935) | 06/11/2024 | 5.03 ³ | Morgan Stanley Basket MSNBUXLK ² | (225,260) | (0.03) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Total Return Swap Contracts (0.18%) (31 December 2023: (0.20%)) (continued)

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Loss US\$ | % of Net Assets |
|--|------------------|-------------------|---|----------------------|-----------------|
| USD (1,270,051) | 06/11/2024 | 5.03 ³ | Morgan Stanley Basket MSNBUXLC ² | (316,409) | (0.04) |
| Total Unrealised Loss on Total Return Swap Contracts [∞] | | | | (1,625,161) | (0.18) |

¹ Fixed Financing Cost.

² The counterparty for this total return swap contract is Morgan Stanley.

³ The 1 day FEDEF is the benchmark for this total return swap contract.

⁴ The 1 month EURIBOR is the benchmark for this total return swap contract.

Variance Swap Contracts (0.05%) (31 December 2023: (0.03%))

| Vega Notional Amount | Termination Date | Counterparty | Reference Obligation | Variance Strike Rate | Unrealised Loss US\$ | % of Net Assets |
|--|------------------|-----------------------------|---|-------------------------------|----------------------|-----------------|
| USD 500,000 | 19/12/2025 | BNP Paribas | S&P 500 Index vs Nikkei 225 Index | 29.03% vs 32.03% | (2,171) | (0.00) |
| EUR 63,000 | 20/06/2025 | BNP Paribas | BNP 15 Names EU Basket | Various | (8,235) | (0.00) |
| USD 100,000 | 19/12/2025 | BNP Paribas | UBS 50 Names Global Basket | 27.55% vs 30.70% | (17,466) | (0.00) |
| EUR 40,000 | 19/12/2025 | JPMorgan Chase Bank | Euro Stoxx Banks Index UpVar | 21.45% | (19,951) | (0.00) |
| USD 750,000 | 19/12/2025 | BNP Paribas | Russell 2000 Index vs Nasdaq-100 Index | 24.60% vs 27.95% | (57,561) | (0.01) |
| EUR 100,000 | 20/06/2025 | Citibank NA | CITI 20 Names EU Basket | Various | (59,025) | (0.01) |
| EUR 27,500 | 20/09/2024 | JPMorgan Chase Bank | Euro Stoxx Banks Index UpVar | 11.40% | (87,348) | (0.01) |
| USD 45,000 | 20/12/2024 | Goldman Sachs International | Euro Stoxx Banks Index vs S&P 500 Index | 22.80% vs 16.40% ¹ | (178,972) | (0.02) |
| Total Unrealised Loss on Variance Swap Contracts [∞] | | | | | (430,729) | (0.05) |

¹ Volatility Strike Rate

Volatility Swap Contracts (0.70%) (31 December 2023: (0.56%))

| Notional Amount | Termination Date | Counterparty | Reference Obligation ¹ | Unrealised Loss US\$ | % of Net Assets |
|-----------------|------------------|------------------|-----------------------------------|----------------------|-----------------|
| USD 20,000,000 | 17/01/2025 | Morgan Stanley | MS 31 Names US Basket | (6,176) | (0.00) |
| USD 20,000,000 | 17/01/2025 | Morgan Stanley | MS 22 Names US Basket | (17,781) | (0.00) |
| EUR 40,000,000 | 20/12/2024 | BNP | BNP 15 Names EU Basket | (19,854) | (0.00) |
| EUR 3,750,000 | 20/12/2024 | BNP | BNP 20 Names EU Basket | (24,025) | (0.00) |
| USD 21,363,700 | 17/01/2025 | Citibank NA | CITI 25 Names US Basket | (24,705) | (0.00) |
| USD 17,500,000 | 17/01/2025 | Morgan Stanley | MS 27 Names US Basket | (25,225) | (0.00) |
| EUR 10,000,000 | 20/12/2024 | BofA Securities | BAML 12 Names EU Basket | (28,396) | (0.00) |
| EUR 10,000,000 | 20/12/2024 | BNP | BNP 20 Names EU Basket | (39,450) | (0.01) |
| USD 30,000,000 | 17/01/2025 | BofA Securities | BAML 22 Names US Basket | (42,262) | (0.01) |
| USD 30,000,000 | 20/06/2025 | Nomura | Nomura 20 Names Global Basket | (78,758) | (0.01) |
| USD 11,500,000 | 20/12/2024 | BNP | BNP 16 Names EU Basket | (79,212) | (0.01) |
| EUR 10,000,000 | 20/12/2024 | Morgan Stanley | MS 15 Names EU Basket | (127,302) | (0.01) |
| EUR 22,500,000 | 17/01/2025 | BNP | BNP 38 Names Global Basket | (147,626) | (0.02) |
| EUR 35,000,000 | 20/12/2024 | Société Générale | SG 12 Names EU Basket | (176,303) | (0.02) |
| USD 20,000,000 | 20/06/2025 | BNP | BNP 31 Names Global Basket | (205,122) | (0.02) |

Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Volatility Swap Contracts (0.70%) (31 December 2023: (0.56%)) (continued)

| Notional Amount | Termination Date | Counterparty | Reference Obligation ¹ | Unrealised Loss US\$ | % of Net Assets |
|---|------------------|---------------------|--|----------------------|-----------------|
| EUR 12,500,000 | 20/12/2024 | BNP | BNP 20 Names EU Basket | (210,318) | (0.02) |
| USD 20,000,000 | 17/01/2025 | JPMorgan Chase Bank | JPMorgan Chase Bank 16 Names US Basket | (216,962) | (0.02) |
| USD 40,000,000 | 17/01/2025 | UBS | UBS 29 Names US Basket | (220,975) | (0.03) |
| USD 20,000,000 | 17/01/2025 | Morgan Stanley | MS 22 Names US Basket | (271,020) | (0.03) |
| EUR 30,000,000 | 20/12/2024 | BNP | BNP 10 Names EU Basket | (334,175) | (0.04) |
| USD 20,000,000 | 17/01/2025 | BofA Securities | BAML 19 Names US Basket | (373,877) | (0.04) |
| EUR 21,551,100 | 20/12/2024 | Société Générale | SG 15 Names Global Basket | (401,895) | (0.05) |
| USD 50,000,000 | 17/01/2025 | Citibank NA | CITI 24 Names US Basket | (444,215) | (0.05) |
| USD 20,000,000 | 17/01/2025 | Morgan Stanley | MS 26 Names US Basket | (478,112) | (0.05) |
| EUR 23,500,000 | 17/01/2025 | BNP | BNP 43 Names EU Basket | (486,853) | (0.06) |
| USD 20,000,000 | 17/01/2025 | BofA Securities | BAML 27 Names US Basket | (528,240) | (0.06) |
| USD 30,000,000 | 17/01/2025 | Morgan Stanley | MS 16 Names US Basket | (1,215,997) | (0.14) |
| Total Unrealised Loss on Volatility Swap Contracts[∞] | | | | (6,224,836) | (0.70) |

¹Volatility 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 | (195,262,421) | (21.88) |
| Net Financial Assets at Fair Value through Profit or Loss | 534,936,916 | 59.92 |
| Other Net Assets | 357,773,470 | 40.08 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 892,710,386 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 40,378,822 | 3.57 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 458,245,095 | 40.58 |
| ± Financial derivative instruments traded on a regulated market | 41,269,430 | 3.65 |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (4,956,431) | (0.44) |
| Total Investments | 534,936,916 | 47.36 |

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 101.27% (31 December 2023: 93.23%) | | | |
| United States Dollar | | | |
| 9,110 | AbbVie Inc | 1,562,547 | 2.12 |
| 585 | Adobe Inc | 324,991 | 0.44 |
| 4,978 | Advanced Micro Devices Inc | 807,481 | 1.09 |
| 19,172 | Alphabet Inc Class A | 3,492,180 | 4.73 |
| 31,720 | Amazon.com Inc | 6,129,890 | 8.31 |
| 3,485 | Amphenol Corp Class A | 234,784 | 0.32 |
| 4,189 | Analog Devices Inc | 956,181 | 1.30 |
| 18,955 | Apple Inc | 3,992,302 | 5.41 |
| 267 | ASML Holding NV | 273,069 | 0.37 |
| 3,568 | Avery Dennison Corp | 780,143 | 1.06 |
| 16,346 | Boston Scientific Corp | 1,258,805 | 1.71 |
| 1,664 | Broadcom Inc | 2,671,602 | 3.62 |
| 22,383 | Brookfield Asset Management Ltd Class A | 851,673 | 1.15 |
| 4,226 | CDW Corp | 945,948 | 1.28 |
| 20,221 | Chewy Inc Class A | 550,820 | 0.75 |
| 3,186 | CME Group Inc Class A | 626,368 | 0.85 |
| 1,393 | Constellation Energy Corp | 278,976 | 0.38 |
| 1,216 | Costco Wholesale Corp | 1,033,588 | 1.40 |
| 3,074 | Dollar Tree Inc | 328,211 | 0.44 |
| 660 | Eli Lilly & Co | 597,551 | 0.81 |
| 4,079 | Equifax Inc | 988,994 | 1.34 |
| 1,465 | Home Depot Inc | 504,312 | 0.68 |
| 2,543 | Intuit Inc | 1,671,285 | 2.27 |
| 25,922 | Keurig Dr Pepper Inc | 865,795 | 1.17 |
| 3,329 | Mastercard Inc Class A | 1,468,622 | 1.99 |
| 20,869 | Match Group Inc | 634,000 | 0.86 |
| 4,304 | McDonald's Corp | 1,096,831 | 1.49 |
| 8,158 | Meta Platforms Inc Class A | 4,113,427 | 5.57 |
| 1,848 | Micron Technology Inc | 243,067 | 0.33 |
| 15,819 | Microsoft Corp | 7,070,302 | 9.58 |
| 2,782 | Netflix Inc | 1,877,516 | 2.54 |
| 18,676 | NextEra Energy Inc | 1,322,448 | 1.79 |
| 13,658 | NIKE Inc Class B | 1,029,403 | 1.40 |
| 2,669 | Novo Nordisk A/S ADR | 380,973 | 0.52 |
| 45,557 | NVIDIA Corp | 5,628,112 | 7.63 |
| 7,818 | Okta Inc Class A | 731,843 | 0.99 |
| 3,080 | S&P Global Inc | 1,373,680 | 1.86 |
| 8,156 | Salesforce Inc | 2,096,908 | 2.84 |
| 1,797 | ServiceNow Inc | 1,413,646 | 1.92 |

US Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|--|------------------------------|-------------------|-----------------|
| Equities 101.27% (31 December 2023: 93.23%) (continued) | | | |
| United States Dollar (continued) | | | |
| 12,441 | Sweetgreen Inc Class A | 374,972 | 0.51 |
| 1,860 | Synopsys Inc | 1,106,812 | 1.50 |
| 6,209 | TE Connectivity Ltd | 934,020 | 1.27 |
| 2,687 | Thermo Fisher Scientific Inc | 1,485,911 | 2.01 |
| 14,688 | TJX Cos Inc | 1,617,149 | 2.19 |
| 6,526 | Uber Technologies Inc | 474,310 | 0.64 |
| 2,897 | Union Pacific Corp | 655,475 | 0.89 |
| 2,531 | UnitedHealth Group Inc | 1,288,937 | 1.75 |
| 6,887 | Visa Inc Class A | 1,807,631 | 2.45 |
| 16,593 | Walmart Inc | 1,123,512 | 1.52 |
| 2,461 | Waste Management Inc | 525,030 | 0.71 |
| 5,013 | Workday Inc Class A | 1,120,706 | 1.52 |
| Total Equities * | | 74,722,739 | 101.27 |
| Total Investments | | 74,722,739 | 101.27 |

Forward Currency Contracts 0.55% (31 December 2023: 2.55%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| US\$ 90 | € 83 | 18/07/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| <i>JPY Hedged Classes</i> | | | | | | |
| US\$ 2,516,589 | ¥ 388,468,164 | 18/07/2024 | Citibank NA | 6 | 95,621 | 0.13 |
| US\$ 662,672 | ¥ 100,518,440 | 18/07/2024 | Royal Bank of Canada | 2 | 36,232 | 0.05 |
| US\$ 197,691 | ¥ 31,467,997 | 18/07/2024 | UBS AG | 1 | 1,579 | 0.00 |
| US\$ 8,245,106 | ¥ 1,279,120,138 | 18/07/2024 | Westpac Banking Corp | 3 | 273,515 | 0.37 |
| Total Unrealised Gain on Forward Currency Contracts ** | | | | | 406,947 | 0.55 |

| | Fair Value US\$ | % of Net Assets |
|--|-------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 75,129,686 | 101.82 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.35%) (31 December 2023: (0.24%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|-----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 28,070 | US\$ 30,120 | 18/07/2024 | Westpac Banking Corp | 1 | (13) | (0.00) |
| <i>JPY Hedged Classes</i> | | | | | | |
| ¥ 4,556,102,117 | US\$ 29,998,549 | 18/07/2024 | Citibank NA | 8 | (1,604,514) | (2.17) |
| ¥ 24,558,166 | US\$ 158,768 | 18/07/2024 | Royal Bank of Canada | 1 | (5,719) | (0.01) |

US Equity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (2.35%) (31 December 2023: (0.24%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|-------------------|------------------|----------------------|-----------|----------------------------|----------------------------------|
| <i>JPY Hedged Classes (continued)</i> | | | | | | |
| ¥ 261,505,598 | US\$ 1,693,422 | 18/07/2024 | UBS AG | 5 | (63,696) | (0.09) |
| ¥ 214,011,883 | US\$ 1,390,958 | 18/07/2024 | Westpac Banking Corp | 4 | (57,217) | (0.08) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,731,159) | (2.35) |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (1,731,159) | (2.35) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 73,398,527 | 99.47 |
| Other Net Assets | | | | | 385,696 | 0.53 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 73,784,223 | 100.00 |
| Portfolio Analysis | | | | | US\$ | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | | | | | 74,722,739 | 98.56 |
| [∞] Financial derivative instruments that are traded OTC | | | | | (1,324,212) | (1.75) |
| Total Investments | | | | | 73,398,527 | 96.81 |

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 94.75% (31 December 2023: 90.98%) | | | | | |
| United States Dollar | | | | | |
| 97,500,000 | United States Treasury Note/Bond | 4.00% | 15/12/2025 | 96,256,494 | 13.54 |
| 96,900,000 | United States Treasury Note/Bond | 4.13% | 15/06/2026 | 95,798,519 | 13.47 |
| 108,300,000 | United States Treasury Note/Bond | 4.25% | 31/05/2025 | 107,400,491 | 15.10 |
| 87,200,000 | United States Treasury Note/Bond | 4.25% | 31/01/2026 | 86,372,281 | 12.15 |
| 72,200,000 | United States Treasury Note/Bond | 4.63% | 28/02/2025 | 71,905,490 | 10.11 |
| 102,200,000 | United States Treasury Note/Bond | 4.63% | 15/03/2026 | 101,856,671 | 14.33 |
| 114,200,000 | United States Treasury Note/Bond | 5.00% | 31/08/2025 | 114,126,395 | 16.05 |
| Total Government Bonds * | | | | 673,716,341 | 94.75 |
| Total Investments | | | | 673,716,341 | 94.75 |

Forward Currency Contracts 0.78% (31 December 2023: 1.67%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|------------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 10,417,968 | US\$ 11,144,279 | 18/07/2024 | Citibank NA | 4 | 29,710 | 0.00 |
| € 60,443 | US\$ 64,587 | 18/07/2024 | Goldman Sachs International | 1 | 242 | 0.00 |
| € 285,261 | US\$ 305,190 | 18/07/2024 | Westpac Banking Corp | 14 | 774 | 0.00 |
| US\$ 2,591,870 | € 2,386,704 | 18/07/2024 | Westpac Banking Corp | 47 | 31,962 | 0.01 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 5,524,042 | US\$ 6,897,478 | 18/07/2024 | Goldman Sachs International | 2 | 86,139 | 0.01 |
| £ 268,375,482 | US\$ 335,307,309 | 18/07/2024 | Westpac Banking Corp | 42 | 3,979,015 | 0.56 |
| US\$ 1,056,680 | £ 829,511 | 18/07/2024 | Goldman Sachs International | 1 | 7,994 | 0.00 |
| US\$ 183,161,614 | £ 143,769,855 | 18/07/2024 | Westpac Banking Corp | 45 | 1,404,528 | 0.20 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 26,999 | US\$ 19,908 | 18/07/2024 | Goldman Sachs International | 3 | 29 | 0.00 |
| SGD 1,120,241 | US\$ 826,948 | 18/07/2024 | Westpac Banking Corp | 20 | 293 | 0.00 |
| US\$ 22,813 | SGD 30,716 | 18/07/2024 | Citibank NA | 2 | 131 | 0.00 |
| US\$ 14,668 | SGD 19,775 | 18/07/2024 | Goldman Sachs International | 2 | 65 | 0.00 |
| US\$ 30,413 | SGD 40,985 | 18/07/2024 | Westpac Banking Corp | 11 | 146 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 5,541,028 | 0.78 |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 679,257,369 | 95.53 |

US Equity Index PutWrite - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.04%) (31 December 2023: (0.07%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 105,151 | US\$ 114,629 | 18/07/2024 | Citibank NA | 1 | (1,847) | (0.00) |
| € 228,046 | US\$ 245,355 | 18/07/2024 | Goldman Sachs International | 2 | (760) | (0.00) |
| € 438,135 | US\$ 474,953 | 18/07/2024 | Westpac Banking Corp | 17 | (5,021) | (0.00) |
| US\$ 72,774 | € 68,035 | 18/07/2024 | Citibank NA | 1 | (198) | (0.00) |
| US\$ 103,587 | € 97,067 | 18/07/2024 | Goldman Sachs International | 1 | (525) | (0.00) |
| US\$ 514,967 | € 481,577 | 18/07/2024 | Westpac Banking Corp | 15 | (1,558) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 2,960,139 | US\$ 3,762,502 | 18/07/2024 | Goldman Sachs International | 2 | (20,228) | (0.00) |
| £ 7,980,616 | US\$ 10,125,880 | 18/07/2024 | Westpac Banking Corp | 18 | (36,606) | (0.00) |
| US\$ 4,677,025 | £ 3,753,783 | 18/07/2024 | Citibank NA | 2 | (68,592) | (0.01) |
| US\$ 8,443,687 | £ 6,771,003 | 18/07/2024 | Goldman Sachs International | 3 | (116,368) | (0.02) |
| US\$ 4,477,589 | £ 3,585,442 | 18/07/2024 | Westpac Banking Corp | 20 | (55,207) | (0.01) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 20,362 | US\$ 15,070 | 18/07/2024 | Citibank NA | 1 | (34) | (0.00) |
| SGD 41,138 | US\$ 30,611 | 18/07/2024 | Goldman Sachs International | 3 | (232) | (0.00) |
| SGD 2,201,708 | US\$ 1,635,245 | 18/07/2024 | Westpac Banking Corp | 40 | (9,395) | (0.00) |
| US\$ 11,249 | SGD 15,260 | 18/07/2024 | Citibank NA | 2 | (19) | (0.00) |
| US\$ 17,366 | SGD 23,581 | 18/07/2024 | Goldman Sachs International | 2 | (47) | (0.00) |
| US\$ 8 | SGD 11 | 18/07/2024 | Westpac Banking Corp | 2 | (0) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (316,637) | (0.04) |

Written Options Contracts (0.75%) (31 December 2023: (0.72%))

| Number of Contracts | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---------------------|-----------------|---|-----------------|-----------------|
| Put Options | | | | |
| (66) | 05/07/2024 | CBOE S&P 500 Index, Strike Price \$5,375.00 | (24,420) | (0.00) |
| (17) | 05/07/2024 | CBOE S&P 500 Index, Strike Price \$5,385.00 | (7,905) | (0.00) |
| (101) | 12/07/2024 | CBOE S&P 500 Index, Strike Price \$5,440.00 | (290,880) | (0.04) |
| (112) | 05/07/2024 | CBOE S&P 500 Index, Strike Price \$5,445.00 | (181,440) | (0.03) |
| (149) | 12/07/2024 | CBOE S&P 500 Index, Strike Price \$5,445.00 | (452,960) | (0.06) |
| (109) | 26/07/2024 | CBOE S&P 500 Index, Strike Price \$5,475.00 | (614,760) | (0.09) |
| (58) | 26/07/2024 | CBOE S&P 500 Index, Strike Price \$5,480.00 | (338,720) | (0.05) |
| (29) | 26/07/2024 | CBOE S&P 500 Index, Strike Price \$5,485.00 | (167,765) | (0.02) |
| (129) | 05/07/2024 | CBOE S&P 500 Index, Strike Price \$5,490.00 | (426,345) | (0.06) |
| (128) | 26/07/2024 | CBOE S&P 500 Index, Strike Price \$5,490.00 | (766,080) | (0.11) |
| (2) | 02/08/2024 | CBOE S&P 500 Index, Strike Price \$5,490.00 | (13,690) | (0.00) |
| (20) | 12/07/2024 | CBOE S&P 500 Index, Strike Price \$5,495.00 | (103,800) | (0.01) |
| (55) | 12/07/2024 | CBOE S&P 500 Index, Strike Price \$5,500.00 | (297,825) | (0.04) |
| (304) | 19/07/2024 | S&P 500 Index, Strike Price \$5,480.00 | (1,530,640) | (0.22) |

US Equity Index PutWrite - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Written Options Contracts (0.75%) (31 December 2023: (0.72%)) (Continued)

| Number of Contracts | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|--|-----------------|--|--------------------|--------------------|
| Put Options (Continued) | | | | |
| (6) | 19/07/2024 | S&P 500 Index, Strike Price \$5,495.00 | (34,200) | (0.01) |
| (13) | 19/07/2024 | S&P 500 Index, Strike Price \$5,500.00 | (77,415) | (0.01) |
| Total Fair Value on Written Options Contracts * (Premium: US\$ 7,109,854) | | | (5,328,845) | (0.75) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (5,645,482) | (0.79) |
| Net Financial Assets at Fair Value through Profit or Loss | 673,611,887 | 94.74 |
| Other Net Assets | 37,461,689 | 5.26 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 711,073,576 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 673,716,341 | 93.80 |
| ± Financial derivative instruments traded on a regulated market | (5,328,845) | (0.74) |
| ∞ Financial derivative instruments that are traded OTC | 5,224,391 | 0.73 |
| Total Investments | 673,611,887 | 93.79 |

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 98.01% (31 December 2023: 95.28%) | | | |
| United States Dollar | | | |
| 20,637 | AbbVie Inc | 3,539,658 | 0.36 |
| 24,722 | Advanced Micro Devices Inc | 4,010,156 | 0.41 |
| 355,118 | Agnico Eagle Mines Ltd | 23,224,717 | 2.35 |
| 123,479 | American International Group Inc | 9,167,081 | 0.93 |
| 25,347 | Analog Devices Inc | 5,785,706 | 0.59 |
| 9,785 | Aon Plc Class A | 2,872,680 | 0.29 |
| 22,006 | Avery Dennison Corp | 4,811,612 | 0.49 |
| 1,395 | Baker Hughes Co Class A | 49,062 | 0.01 |
| 395,633 | Bank of America Corp | 15,734,324 | 1.59 |
| 87,320 | Becton Dickinson & Co | 20,407,557 | 2.07 |
| 60,759 | Berkshire Hathaway Inc Class B | 24,716,761 | 2.50 |
| 8,468 | BlackRock Inc Class A | 6,667,026 | 0.67 |
| 23,232 | Capital One Financial Corp | 3,216,470 | 0.33 |
| 459,311 | CenterPoint Energy Inc | 14,229,455 | 1.44 |
| 159,567 | Citigroup Inc | 10,126,122 | 1.02 |
| 35,231 | Clorox Co | 4,807,975 | 0.49 |
| 130,801 | Colgate-Palmolive Co | 12,692,929 | 1.28 |
| 110,536 | ConocoPhillips | 12,643,108 | 1.28 |
| 25,408 | Cummins Inc | 7,036,238 | 0.71 |
| 92,644 | Danaher Corp | 23,147,103 | 2.34 |
| 230,434 | Dominion Energy Inc | 11,291,266 | 1.14 |
| 235,147 | DTE Energy Co | 26,103,669 | 2.64 |
| 326,757 | Duke Energy Corp | 32,750,854 | 3.31 |
| 35,211 | Elevance Health Inc | 19,079,433 | 1.93 |
| 413,205 | Exelon Corp | 14,301,025 | 1.45 |
| 349,016 | Exxon Mobil Corp | 40,178,722 | 4.07 |
| 215,097 | FirstEnergy Corp | 8,231,762 | 0.83 |
| 553,547 | Freeport-McMoRan Inc | 26,902,384 | 2.72 |
| 10,938 | Goldman Sachs Group Inc | 4,947,476 | 0.50 |
| 8,139 | HCA Healthcare Inc | 2,614,898 | 0.26 |
| 1,461 | Humana Inc | 545,903 | 0.06 |
| 70,521 | International Business Machines Corp | 12,196,607 | 1.23 |
| 229,228 | Johnson & Johnson | 33,503,965 | 3.39 |
| 135,671 | JPMorgan Chase & Co | 27,440,817 | 2.78 |
| 368,409 | Kroger Co | 18,394,661 | 1.86 |
| 128,837 | Las Vegas Sands Corp | 5,701,037 | 0.58 |
| 277,923 | Merck & Co Inc | 34,406,867 | 3.48 |

US Large Cap Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|-----------------|
| Equities 98.01% (31 December 2023: 95.28%) (continued) | | | |
| United States Dollar (continued) | | | |
| 41,306 | Micron Technology Inc | 5,432,978 | 0.55 |
| 245,517 | Mondelez International Inc Class A | 16,066,633 | 1.63 |
| 7,425 | Moody's Corp | 3,125,405 | 0.32 |
| 51,086 | Morgan Stanley | 4,965,048 | 0.50 |
| 462,148 | Newmont Corp | 19,350,137 | 1.96 |
| 134,125 | NextEra Energy Inc | 9,497,391 | 0.96 |
| 93,036 | Occidental Petroleum Corp | 5,864,059 | 0.59 |
| 56,533 | Oracle Corp | 7,982,460 | 0.81 |
| 96,368 | PayPal Holdings Inc | 5,592,235 | 0.57 |
| 943,187 | Pfizer Inc | 26,390,372 | 2.67 |
| 129,439 | Philip Morris International Inc | 13,116,054 | 1.33 |
| 176,285 | PNC Financial Services Group Inc | 27,408,792 | 2.77 |
| 282,334 | Procter & Gamble Co | 46,562,523 | 4.71 |
| 203,011 | Public Service Enterprise Group Inc | 14,961,911 | 1.51 |
| 58,599 | QUALCOMM Inc | 11,671,749 | 1.18 |
| 295,485 | Rio Tinto Plc ADR | 19,481,326 | 1.97 |
| 45,092 | S&P Global Inc | 20,111,032 | 2.04 |
| 388,837 | Sempra | 29,574,942 | 2.99 |
| 16,694 | Sherwin-Williams Co | 4,981,990 | 0.50 |
| 152,418 | Southern Copper Corp | 16,421,515 | 1.66 |
| 35,843 | Stryker Corp | 12,195,581 | 1.23 |
| 87,801 | Suncor Energy Inc | 3,345,218 | 0.34 |
| 336,714 | Teva Pharmaceutical Industries Ltd ADR | 5,471,603 | 0.55 |
| 3,225 | Thermo Fisher Scientific Inc | 1,783,425 | 0.18 |
| 23,346 | T-Mobile US Inc | 4,113,098 | 0.42 |
| 140,712 | Truist Financial Corp | 5,466,661 | 0.55 |
| 35,488 | UBS Group AG | 1,048,316 | 0.11 |
| 35,212 | Valero Energy Corp | 5,519,833 | 0.56 |
| 301,572 | Verizon Communications Inc | 12,436,829 | 1.26 |
| 462,262 | Walmart Inc | 31,299,760 | 3.17 |
| 23,931 | Waste Management Inc | 5,105,440 | 0.52 |
| 212,880 | Wells Fargo & Co | 12,642,943 | 1.28 |
| 406,020 | Wheaton Precious Metals Corp | 21,283,568 | 2.15 |
| 146,369 | Williams Cos Inc | 6,220,683 | 0.63 |
| 41,446 | Zimmer Biomet Holdings Inc | 4,498,134 | 0.46 |
| | Total Equities * | 968,466,730 | 98.01 |
| | Total Investments | 968,466,730 | 98.01 |

US Large Cap Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.01% (31 December 2023: 0.06%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-------------------|------------------|-------------------------|-----------|----------------------------|----------------------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 10,984,237 | US\$ 11,750,346 | 18/07/2024 | Citibank NA | 2 | 31,004 | 0.00 |
| € 11,161,820 | US\$ 11,940,285 | 18/07/2024 | Standard Chartered Bank | 3 | 31,536 | 0.01 |
| € 186,967 | US\$ 199,831 | 18/07/2024 | Westpac Banking Corp | 11 | 704 | 0.00 |
| US\$ 189,571 | € 174,546 | 18/07/2024 | Citibank NA | 1 | 2,359 | 0.00 |
| US\$ 199,984 | € 184,414 | 18/07/2024 | Standard Chartered Bank | 1 | 2,187 | 0.00 |
| US\$ 1,785,873 | € 1,645,828 | 18/07/2024 | Westpac Banking Corp | 69 | 20,611 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 471,345 | US\$ 588,884 | 18/07/2024 | Standard Chartered Bank | 5 | 7,001 | 0.00 |
| £ 23,838 | US\$ 29,743 | 18/07/2024 | Westpac Banking Corp | 6 | 394 | 0.00 |
| US\$ 18,082 | £ 14,189 | 18/07/2024 | Standard Chartered Bank | 3 | 145 | 0.00 |
| US\$ 29,147 | £ 22,866 | 18/07/2024 | Westpac Banking Corp | 5 | 239 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 96,180 | 0.01 |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Assets at Fair Value through Profit or Loss | | | | | 968,562,910 | 98.02 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2023: (0.01%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|-------------------|------------------|-------------------------|-----------|-------------------------|--------------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 748,718 | US\$ 816,109 | 18/07/2024 | Citibank NA | 3 | (13,058) | (0.00) |
| € 437,409 | US\$ 474,878 | 18/07/2024 | Standard Chartered Bank | 2 | (5,727) | (0.00) |
| € 738,501 | US\$ 796,630 | 18/07/2024 | Westpac Banking Corp | 21 | (4,536) | (0.00) |
| US\$ 273,790 | € 255,982 | 18/07/2024 | Citibank NA | 1 | (768) | (0.00) |
| US\$ 183,225 | € 171,329 | 18/07/2024 | Standard Chartered Bank | 1 | (537) | (0.00) |
| US\$ 2,225,521 | € 2,082,810 | 18/07/2024 | Westpac Banking Corp | 21 | (8,437) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 20,821 | US\$ 26,491 | 18/07/2024 | Standard Chartered Bank | 4 | (169) | (0.00) |
| £ 24,895 | US\$ 31,575 | 18/07/2024 | Westpac Banking Corp | 7 | (103) | (0.00) |
| US\$ 9,150 | £ 7,347 | 18/07/2024 | Citibank NA | 1 | (139) | (0.00) |
| US\$ 6,942 | £ 5,579 | 18/07/2024 | Standard Chartered Bank | 1 | (111) | (0.00) |
| US\$ 14,429 | £ 11,487 | 18/07/2024 | Westpac Banking Corp | 3 | (92) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (33,677) | (0.00) |

US Large Cap Value - 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 | (33,677) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 968,529,233 | 98.02 |
| Other Net Assets | 19,559,016 | 1.98 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 988,088,249 | 100.00 |
| | | |
| Portfolio Analysis | US\$ | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 968,466,730 | 97.07 |
| ∞ Financial derivative instruments that are traded OTC | 62,503 | 0.01 |
| Total Investments | 968,529,233 | 97.08 |

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 88.95% (31 December 2023: 85.22%) | | | |
| Euro | | | |
| 10,679 | Airbus SE* | 1,466,752 | 0.75 |
| Total Euro | | 1,466,752 | 0.75 |
| United States Dollar | | | |
| 8,089 | AbbVie Inc* | 1,387,425 | 0.70 |
| 2,074 | Adobe Inc* | 1,152,190 | 0.59 |
| 3,712 | Advanced Micro Devices Inc* | 602,124 | 0.31 |
| 38,327 | Alphabet Inc Class A* | 6,981,263 | 3.54 |
| 43,026 | Amazon.com Inc* | 8,314,774 | 4.22 |
| 27,634 | Amphenol Corp Class A* | 1,861,703 | 0.95 |
| 9,216 | Analog Devices Inc* | 2,103,644 | 1.07 |
| 29,192 | Apple Inc* | 6,148,419 | 3.12 |
| 6,585 | Asbury Automotive Group Inc* | 1,500,524 | 0.76 |
| 8,812 | Ashland Inc* | 832,646 | 0.42 |
| 1,660 | ASML Holding NV* | 1,697,732 | 0.86 |
| 13,503 | Avantor Inc* | 286,264 | 0.15 |
| 9,639 | Avery Dennison Corp* | 2,107,567 | 1.07 |
| 12,608 | BGC Group Inc Class A* | 104,646 | 0.05 |
| 32,374 | Boston Scientific Corp* | 2,493,122 | 1.27 |
| 1,341 | Broadcom Inc* | 2,153,016 | 1.09 |
| 37,318 | Brookfield Asset Management Ltd Class A* | 1,419,950 | 0.72 |
| 20,920 | Brookfield Corp* | 869,017 | 0.44 |
| 7,808 | CDW Corp* | 1,747,743 | 0.89 |
| 102,578 | Celebration Bidco Holdings LLC** | 1,538,670 | 0.78 |
| 84,956 | CenterPoint Energy Inc* | 2,631,937 | 1.34 |
| 21,432 | Chevron Corp* | 3,352,393 | 1.70 |
| 44,460 | Chewy Inc Class A* | 1,211,090 | 0.62 |
| 11,149 | Citigroup Inc* | 707,516 | 0.36 |
| 13,010 | CME Group Inc Class A* | 2,557,766 | 1.30 |
| 2,670 | Constellation Energy Corp* | 534,721 | 0.27 |
| 849 | Costco Wholesale Corp* | 721,642 | 0.37 |
| 25,659 | Dollar Tree Inc* | 2,739,611 | 1.39 |
| 451 | Eli Lilly & Co* | 408,326 | 0.21 |
| 9,541 | Equifax Inc* | 2,313,311 | 1.17 |
| 43,272 | European Wax Center Inc Class A* | 429,691 | 0.22 |
| 21,658 | First Watch Restaurant Group Inc* | 380,314 | 0.19 |
| 62,586 | FirstEnergy Corp* | 2,395,166 | 1.22 |
| 4,639 | General Electric Co* | 737,462 | 0.37 |
| 3,508 | Home Depot Inc* | 1,207,594 | 0.61 |

US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------------|-----------------|-----------------|
| Equities 88.95% (31 December 2023: 85.22%) (continued) | | | |
| United States Dollar (continued) | | | |
| 364 | HubSpot Inc* | 214,684 | 0.11 |
| 1,731 | Humana Inc* | 646,788 | 0.33 |
| 3,487 | Illumina Inc* | 363,973 | 0.18 |
| 3,568 | Intuit Inc* | 2,344,925 | 1.19 |
| 14,850 | Jacobs Solutions Inc* | 2,074,693 | 1.05 |
| 9,146 | Johnson & Johnson* | 1,336,779 | 0.68 |
| 22,772 | JPMorgan Chase & Co* | 4,605,865 | 2.34 |
| 119,708 | Keurig Dr Pepper Inc* | 3,998,247 | 2.03 |
| 1,428 | Klaviyo Inc Class A* | 35,543 | 0.02 |
| 1,900 | Loar Holdings Inc* | 101,479 | 0.05 |
| 2,619 | Marriott International Inc Class A* | 633,196 | 0.32 |
| 7,078 | Mastercard Inc Class A* | 3,122,530 | 1.59 |
| 85,246 | Match Group Inc* | 2,589,773 | 1.32 |
| 17,270 | McDonald's Corp* | 4,401,087 | 2.23 |
| 11,641 | Meta Platforms Inc Class A* | 5,869,625 | 2.98 |
| 4,200 | Micron Technology Inc* | 552,426 | 0.28 |
| 22,878 | Microsoft Corp* | 10,225,322 | 5.19 |
| 17,006 | Mondelez International Inc Class A* | 1,112,873 | 0.57 |
| 2,041 | MSCI Inc Class A* | 983,252 | 0.50 |
| 4,157 | Netflix Inc* | 2,805,476 | 1.42 |
| 52,626 | NextEra Energy Inc* | 3,726,447 | 1.89 |
| 23,353 | NIKE Inc Class B* | 1,760,116 | 0.89 |
| 7,436 | Norfolk Southern Corp* | 1,596,435 | 0.81 |
| 2,155 | Novo Nordisk A/S ADR* | 307,605 | 0.16 |
| 26,947 | nVent Electric Plc* | 2,064,410 | 1.05 |
| 37,057 | NVIDIA Corp* | 4,578,022 | 2.32 |
| 16,100 | Okta Inc Class A* | 1,507,121 | 0.77 |
| 73,103 | Paramount Global Class B* | 759,540 | 0.39 |
| 77,520 | Paycor HCM Inc* | 984,504 | 0.50 |
| 6,469 | Procter & Gamble Co* | 1,066,867 | 0.54 |
| 94,768 | Repay Holdings Corp Class A* | 1,000,750 | 0.51 |
| 6,719 | S&P Global Inc* | 2,996,674 | 1.52 |
| 18,094 | Salesforce Inc* | 4,651,967 | 2.36 |
| 2,895 | ServiceNow Inc* | 2,277,410 | 1.16 |
| 40,837 | Sweetgreen Inc Class A* | 1,230,827 | 0.63 |
| 3,081 | Synopsys Inc* | 1,833,380 | 0.93 |
| 8,405 | TE Connectivity Ltd* | 1,264,364 | 0.64 |
| 3,405 | Thermo Fisher Scientific Inc* | 1,882,965 | 0.96 |
| 34,350 | TJX Cos Inc* | 3,781,935 | 1.92 |

US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------|--------------------|-----------------|
| Equities 88.95% (31 December 2023: 85.22%) (continued) | | | |
| United States Dollar (continued) | | | |
| 17,867 | Uber Technologies Inc* | 1,298,574 | 0.66 |
| 14,096 | Union Pacific Corp* | 3,189,361 | 1.62 |
| 3,432 | UnitedHealth Group Inc* | 1,747,780 | 0.89 |
| 3,150 | Viking Holdings Ltd* | 106,911 | 0.05 |
| 11,437 | Visa Inc Class A* | 3,001,869 | 1.52 |
| 33,745 | Walmart Inc* | 2,284,874 | 1.16 |
| 9,326 | Waste Management Inc* | 1,989,609 | 1.01 |
| 89,500 | Waystar Holding Corp* | 1,924,250 | 0.98 |
| 16,584 | WEC Energy Group Inc* | 1,301,181 | 0.66 |
| 8,671 | Workday Inc Class A* | 1,938,489 | 0.98 |
| Total United States Dollar | | 173,703,752 | 88.20 |
| Total Equities | | 175,170,504 | 88.95 |

| | | | |
|--|---------------------------------|------------------|-------------|
| Real Estate Investment Trusts 1.53% (31 December 2023: 1.81%) | | | |
| United States Dollar | | | |
| 2,104 | Equinix Inc | 1,591,886 | 0.81 |
| 7,251 | SBA Communications Corp Class A | 1,423,371 | 0.72 |
| Total Real Estate Investment Trusts * | | 3,015,257 | 1.53 |

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--|--------|---------------|--------------------|-----------------|
| Corporate Bonds 0.21% (31 December 2023: 3.92%) | | | | | |
| United States Dollar | | | | | |
| 1,095,119 | Anagram Holdings LLC/Anagram International Inc | 10.00% | 15/08/2026 | 0 | 0.00 |
| 410,000 | Uber Technologies Inc | 8.00% | 01/11/2026 | 414,009 | 0.21 |
| Total Corporate Bonds ** | | | | 414,009 | 0.21 |
| Term Loans^ 0.25% (31 December 2023: 0.25%) | | | | | |
| United States Dollar | | | | | |
| 487,831 | Celebration Bidco LLC | 15.50% | 29/12/2028 | 487,831 | 0.25 |
| Total Term Loans † | | | | 487,831 | 0.25 |
| Total Investments | | | | 179,087,601 | 90.94 |

Forward Currency Contracts 0.14% (31 December 2023: 1.68%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---------------------------|-----------------|---------------|----------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 35,745,602 | US\$ 38,240,917 | 18/07/2024 | Citibank NA | 1 | 98,706 | 0.05 |
| € 35,745,602 | US\$ 38,237,679 | 18/07/2024 | UBS AG | 1 | 101,944 | 0.05 |
| € 2,070,187 | US\$ 2,219,083 | 18/07/2024 | Westpac Banking Corp | 12 | 1,336 | 0.00 |
| US\$ 701,974 | € 647,841 | 18/07/2024 | UBS AG | 1 | 7,120 | 0.00 |

US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Forward Currency Contracts 0.14% (31 December 2023: 1.68%) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes (continued)</i> | | | | | | |
| US\$ 3,708,946 | € 3,421,954 | 18/07/2024 | Westpac Banking Corp | 49 | 38,662 | 0.02 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 22,248 | US\$ 27,824 | 18/07/2024 | Goldman Sachs International | 1 | 302 | 0.00 |
| £ 983,897 | US\$ 1,229,511 | 18/07/2024 | UBS AG | 2 | 14,353 | 0.01 |
| £ 1,276,574 | US\$ 1,596,677 | 18/07/2024 | Westpac Banking Corp | 6 | 17,197 | 0.01 |
| US\$ 54,464 | £ 42,794 | 18/07/2024 | Goldman Sachs International | 2 | 363 | 0.00 |
| US\$ 451,766 | £ 355,194 | 18/07/2024 | Westpac Banking Corp | 4 | 2,723 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 730 | US\$ 538 | 18/07/2024 | Goldman Sachs International | 1 | 1 | 0.00 |
| SGD 264,532 | US\$ 195,304 | 18/07/2024 | Westpac Banking Corp | 4 | 39 | 0.00 |
| US\$ 1,871 | SGD 2,523 | 18/07/2024 | UBS AG | 2 | 8 | 0.00 |
| US\$ 8,579 | SGD 11,578 | 18/07/2024 | Westpac Banking Corp | 7 | 29 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 282,783 | 0.14 |

Futures Contracts 0.01% (31 December 2023: 0.00%)

| Number of Contracts | Description | Unrealised Gain US\$ | % of Net Assets |
|--|---|----------------------|-----------------|
| (25) | Nasdaq 100 E-mini Future September 2024 | 10,919 | 0.01 |
| Total Unrealised Gain on Futures Contracts [‡] | | 10,919 | 0.01 |

Contracts for Differences 0.25% (31 December 2023: 0.32%)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|---------|--------------------------------|-------------------------------|----------------------|-----------------|
| 153,987 | Agilent Technologies Inc | JPMorgan Chase Bank | 2,589 | 0.00 |
| 70,975 | Agilon Health Inc | Goldman Sachs International | 1,382 | 0.00 |
| 56,668 | Best Buy Co Inc | Bank of America Merrill Lynch | 115 | 0.00 |
| 562,591 | Best Buy Co Inc | Goldman Sachs International | 43,444 | 0.02 |
| 421,111 | Cava Group Inc | JPMorgan Chase Bank | 5,392 | 0.00 |
| 61,805 | Cava Group Inc | Goldman Sachs International | 791 | 0.00 |
| 27,603 | Cava Group Inc | Bank of America Merrill Lynch | 353 | 0.00 |
| 354,749 | Centene Corp | Goldman Sachs International | 10,030 | 0.01 |
| 282,623 | Conagra Brands Inc | Goldman Sachs International | 2,857 | 0.00 |
| 175,036 | Conagra Brands Inc | JPMorgan Chase Bank | 1,769 | 0.00 |
| 291,123 | Darden Restaurants Inc | JPMorgan Chase Bank | 4,312 | 0.00 |
| 114,130 | Darden Restaurants Inc | Goldman Sachs International | 1,690 | 0.00 |
| 393,233 | Davita Healthcare Partner Inc | Goldman Sachs International | 7,487 | 0.01 |
| 255,884 | Dayforce Inc | Bank of America Merrill Lynch | 2,192 | 0.00 |
| 202,037 | Dominion Energy Inc | Goldman Sachs International | 1,877 | 0.00 |
| 302,921 | Estee Lauder Companies Class A | Bank of America Merrill Lynch | 22,557 | 0.01 |
| 454,871 | Exelon Corp | Goldman Sachs International | 7,455 | 0.01 |

US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Contracts for Differences 0.25% (31 December 2023: 0.32%) (continued)

| Units | Security Description | Counterparty | Unrealised Gain US\$ | % of Net Assets |
|--|------------------------------------|-------------------------------|----------------------|-----------------|
| 130,296 | Floor & Decor Holdings Inc Class A | Bank of America Merrill Lynch | 21,160 | 0.01 |
| 879,060 | Floor & Decor Holdings Inc Class A | Goldman Sachs International | 142,757 | 0.07 |
| 94,462 | Floor & Decor Holdings Inc Class A | JPMorgan Chase Bank | 15,340 | 0.01 |
| 233,346 | General Mills Inc | Bank of America Merrill Lynch | 3,295 | 0.00 |
| 339,312 | General Mills Inc | Goldman Sachs International | 15,747 | 0.01 |
| 202,785 | Graco Inc | JPMorgan Chase Bank | 2,153 | 0.00 |
| 66,638 | Guess? Inc | Goldman Sachs International | 3,142 | 0.00 |
| 24,147 | Guess? Inc | Bank of America Merrill Lynch | 1,139 | 0.00 |
| 274,832 | Illinois Tool Works Inc | JPMorgan Chase Bank | 2,298 | 0.00 |
| 273,880 | Illinois Tool Works Inc | Goldman Sachs International | 2,290 | 0.00 |
| 187,000 | Ingersoll Rand Inc | Goldman Sachs International | 4,984 | 0.00 |
| 440,904 | Interpublic Group of Cos Inc | Goldman Sachs International | 7,559 | 0.01 |
| 171,680 | Interpublic Group of Cos Inc | Bank of America Merrill Lynch | 2,943 | 0.00 |
| 231,477 | JM Smucker Co | JPMorgan Chase Bank | 6,537 | 0.00 |
| 229,909 | JM Smucker Co | Goldman Sachs International | 3,133 | 0.00 |
| 93,828 | Kontoor Brands Inc | Goldman Sachs International | 1,315 | 0.00 |
| 105,418 | Kontoor Brands Inc | Bank of America Merrill Lynch | 3,459 | 0.00 |
| 97,226 | Levi Strauss & Co Class A | Goldman Sachs International | 18,165 | 0.01 |
| 98,252 | Lululemon Athletica Inc | Bank of America Merrill Lynch | 4,476 | 0.00 |
| 630,508 | Omnicom Group Inc | Goldman Sachs International | 2,690 | 0.00 |
| 240,245 | Oxford Industries Inc | Goldman Sachs International | 4,070 | 0.00 |
| 456,602 | PayPal Holdings Inc | Goldman Sachs International | 16,216 | 0.01 |
| 657,960 | Shutterstock Inc | Goldman Sachs International | 15,174 | 0.01 |
| 78,646 | Shutterstock Inc | Bank of America Merrill Lynch | 1,814 | 0.00 |
| 327,255 | Sonic Automotive Inc Class A | JPMorgan Chase Bank | 17,824 | 0.01 |
| 243,504 | Sonic Automotive Inc Class A | Goldman Sachs International | 13,262 | 0.01 |
| 95,237 | Southern Co | JPMorgan Chase Bank | 137 | 0.00 |
| 300,049 | Southern Co | Goldman Sachs International | 430 | 0.00 |
| 139,166 | Super Micro Computer Inc | Goldman Sachs International | 10,685 | 0.01 |
| 333,267 | T Rowe Price Group Inc | JPMorgan Chase Bank | 4,969 | 0.00 |
| 976,825 | T Rowe Price Group Inc | Goldman Sachs International | 14,563 | 0.01 |
| 454,889 | Texas Instruments Inc | JPMorgan Chase Bank | 868 | 0.00 |
| 637,218 | Trade Desk Inc Class A | Goldman Sachs International | 66 | 0.00 |
| 227,971 | Trade Desk Inc Class A | JPMorgan Chase Bank | 24 | 0.00 |
| 283,417 | Upbound Group Inc | Goldman Sachs International | 10,742 | 0.01 |
| 143,986 | Waters Corp | JPMorgan Chase Bank | 2,028 | 0.00 |
| 1,003,065 | WW Grainger Inc | Goldman Sachs International | 6,294 | 0.00 |
| Total Unrealised Gain on Contracts for Differences [∞] | | | 500,040 | 0.25 |

US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Total Return Swap Contracts 0.00% (31 December 2023: 0.00%)

| | Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Gain US\$ | % of Net Assets |
|--|-----------------|------------------|-------------------|-------------------------------------|----------------------|-----------------|
| USD | (1,943,893) | 08/09/2025 | 5.86 ¹ | JPMorgan Basket JPNBSX ² | 3,638 | 0.00 |
| Total Unrealised Gain on Total Return Swap Contracts [∞] | | | | | 3,638 | 0.00 |

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 contract is JPMorgan Chase Bank.

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 179,884,981 | 91.34 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.06%) (31 December 2023: (0.18%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 433,120 | US\$ 472,163 | 18/07/2024 | Citibank NA | 1 | (7,612) | (0.00) |
| € 1,114,579 | US\$ 1,199,530 | 18/07/2024 | Goldman Sachs International | 2 | (4,067) | (0.00) |
| € 782,332 | US\$ 847,283 | 18/07/2024 | UBS AG | 2 | (8,178) | (0.01) |
| € 8,060,713 | US\$ 8,719,884 | 18/07/2024 | Westpac Banking Corp | 37 | (74,213) | (0.04) |
| US\$ 2,175,563 | € 2,033,597 | 18/07/2024 | Citibank NA | 2 | (5,610) | (0.00) |
| US\$ 2,167,806 | € 2,026,523 | 18/07/2024 | UBS AG | 1 | (5,780) | (0.00) |
| US\$ 2,521,874 | € 2,359,961 | 18/07/2024 | Westpac Banking Corp | 16 | (9,347) | (0.01) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 12,518 | US\$ 16,084 | 18/07/2024 | UBS AG | 1 | (258) | (0.00) |
| £ 396,070 | US\$ 503,615 | 18/07/2024 | Westpac Banking Corp | 12 | (2,894) | (0.00) |
| US\$ 32,485 | £ 26,106 | 18/07/2024 | Goldman Sachs International | 2 | (519) | (0.00) |
| US\$ 29,248 | £ 23,415 | 18/07/2024 | Westpac Banking Corp | 2 | (354) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 863 | US\$ 641 | 18/07/2024 | UBS AG | 1 | (4) | (0.00) |
| SGD 18,567 | US\$ 13,810 | 18/07/2024 | Westpac Banking Corp | 11 | (98) | (0.00) |
| US\$ 666 | SGD 904 | 18/07/2024 | Goldman Sachs International | 1 | (1) | (0.00) |
| US\$ 96,578 | SGD 130,825 | 18/07/2024 | Westpac Banking Corp | 8 | (30) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (118,965) | (0.06) |

Futures Contracts (0.08%) (31 December 2023: (0.51%))

| Number of Contracts | Description | Unrealised Loss US\$ | % of Net Assets |
|--|--------------------------------------|----------------------|-----------------|
| (165) | S&P 500 E-mini Future September 2024 | (154,275) | (0.08) |
| Total Unrealised Loss on Futures Contracts [*] | | (154,275) | (0.08) |

US Long Short Equity – Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (continued)

Written Options Contracts (0.00%) (31 December 2023: (0.01%))

| Number of Contracts | Expiration Date | Type | Fair Value US\$ | % of Net Assets |
|---|-----------------|---------------------------------|-----------------|-----------------|
| Call Options | | | | |
| (100) | 19/07/2024 | Chewy Inc, Strike Price \$45.00 | (4,650) | (0.00) |
| Total Fair Value on Written Options Contracts * (Premium: US\$ 14,455) | | | (4,650) | (0.00) |

Contracts for Differences (0.27%) (31 December 2023: (1.40%))

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|---------|--------------------------------------|-------------------------------|----------------------|-----------------|
| 254,068 | Arm Holdings Plc | JPMorgan Chase Bank | (5,311) | (0.00) |
| 68,176 | Arm Holdings Plc | Goldman Sachs International | (1,425) | (0.00) |
| 122,972 | Arm Holdings Plc ADR | Bank of America Merrill Lynch | (2,571) | (0.00) |
| 222,993 | Asana Inc Class A | Goldman Sachs International | (36,118) | (0.02) |
| 513,659 | Campbell Soup Co | Goldman Sachs International | (3,275) | (0.00) |
| 96,758 | CarMax Inc | Bank of America Merrill Lynch | (1,190) | (0.00) |
| 887,032 | CarMax Inc | Goldman Sachs International | (19,678) | (0.01) |
| 566,256 | Credit Acceptance Corp | Goldman Sachs International | (37,318) | (0.02) |
| 300,625 | Dollar General Corp | Goldman Sachs International | (12,752) | (0.01) |
| 257,319 | Dollar General Corp | JPMorgan Chase Bank | (10,915) | (0.01) |
| 688,415 | Everest Group Ltd | Goldman Sachs International | (5,881) | (0.00) |
| 23,501 | Exlservice Holdings Inc | Goldman Sachs International | (1,728) | (0.00) |
| 232,066 | Exlservice Holdings Inc | Bank of America Merrill Lynch | (17,069) | (0.01) |
| 219,088 | Genpact Ltd | Bank of America Merrill Lynch | (7,632) | (0.00) |
| 19,320 | Genpact Ltd | Goldman Sachs International | (673) | (0.00) |
| 321,161 | International Business Machines Corp | Goldman Sachs International | (6,576) | (0.00) |
| 454,415 | Iron Mountain Inc | JPMorgan Chase Bank | (7,029) | (0.00) |
| 124,447 | Iron Mountain Inc | Goldman Sachs International | (1,925) | (0.00) |
| 339,219 | ITT Inc | Goldman Sachs International | (1,997) | (0.00) |
| 147,501 | JM Smucker Co | Bank of America Merrill Lynch | (730) | (0.00) |
| 662,984 | Lamar Advertising Co Class A | JPMorgan Chase Bank | (30,298) | (0.02) |
| 119,698 | Lamar Advertising Co Class A | Goldman Sachs International | (5,470) | (0.00) |
| 90,368 | Lemonade Inc | Goldman Sachs International | (10,475) | (0.01) |
| 268,579 | Marketaxess Holdings Inc | Bank of America Merrill Lynch | (1,584) | (0.00) |
| 271,555 | Marketaxess Holdings Inc | Goldman Sachs International | (1,602) | (0.00) |
| 190,822 | Moelis & Co Class A | Bank of America Merrill Lynch | (13,793) | (0.01) |
| 587,633 | Moelis & Co Class A | Goldman Sachs International | (50,735) | (0.03) |
| 774,765 | Palantir Technologies Inc Class A | Goldman Sachs International | (9,999) | (0.01) |
| 243,767 | Paycom Software Inc | Goldman Sachs International | (258) | (0.00) |
| 80,528 | Procore Technologies Inc | Bank of America Merrill Lynch | (4,114) | (0.00) |
| 845,625 | Procore Technologies Inc | Goldman Sachs International | (40,110) | (0.02) |
| 196,431 | Restaurant Brands International Inc | Goldman Sachs International | (3,077) | (0.00) |
| 245,648 | Sally Beauty Holdings Inc | Goldman Sachs International | (8,354) | (0.00) |

US Long Short Equity – Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (continued)

Contracts for Differences (0.27%) (31 December 2023: (1.40%)) (continued)

| Units | Security Description | Counterparty | Unrealised Loss US\$ | % of Net Assets |
|---|----------------------------|-------------------------------|----------------------|-----------------|
| 571,680 | Samsara Inc Class A | Goldman Sachs International | (113,583) | (0.06) |
| 157,875 | Sprouts Farmers Market Inc | Bank of America Merrill Lynch | (12,157) | (0.01) |
| 178,521 | Sprouts Farmers Market Inc | Goldman Sachs International | (13,747) | (0.01) |
| 181,402 | Target Corp | Goldman Sachs International | (3,868) | (0.00) |
| 417,253 | Tesla Inc | Bank of America Merrill Lynch | (23,365) | (0.01) |
| 559 | Tesla Inc | Goldman Sachs International | (31) | (0.00) |
| 85,871 | Wendy's Co | Goldman Sachs International | (1,925) | (0.00) |
| 99,797 | Wendy's Co | Bank of America Merrill Lynch | (1,118) | (0.00) |
| 196,685 | World Acceptance Corp | JPMorgan Chase Bank | (3,611) | (0.00) |
| Total Loss on Contracts for Differences [∞] | | | (535,067) | (0.27) |

Total Return Swap Contracts (0.90%) (31 December 2023: (2.37%))

| Notional Amount | Termination Date | Variable Rate | Reference Entity | Unrealised Loss US\$ | % of Net Assets |
|--|------------------|-------------------|--|----------------------|-----------------|
| USD (111,720) | 19/11/2024 | 4.57 ¹ | S&P Retail Select Industry Index ² | (23,419) | (0.01) |
| USD (274,838) | 19/11/2024 | 4.57 ¹ | S&P Retail Select Industry Index ² | (35,186) | (0.02) |
| USD (1,089,980) | 19/11/2024 | 4.57 ¹ | S&P Retail Select Industry Index ² | (142,167) | (0.07) |
| USD (1,554,290) | 02/05/2025 | 5.67 ¹ | S&P 500 Equal Weight Total Return Index ² | (273,758) | (0.14) |
| USD (3,796,688) | 19/07/2024 | 5.35 ¹ | JPMorgan Basket JPNBLQGS ² | (1,284,785) | (0.66) |
| Total Unrealised Loss on Total Return Swap Contracts [∞] | | | | (1,759,315) | (0.90) |

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 contract is JPMorgan Chase Bank.

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (2,572,272) | (1.31) |
| Net Financial Assets at Fair Value through Profit or Loss | 177,312,709 | 90.03 |
| Other Net Assets | 19,625,191 | 9.97 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 196,937,900 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 176,647,091 | 88.18 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 1,952,679 | 0.98 |
| † Other transferable securities and/or money market instruments | 487,831 | 0.24 |
| ± Financial derivative instruments traded on a regulated market | (148,006) | (0.07) |
| ∞ Financial derivative instruments that are traded OTC and centrally cleared | (1,626,886) | (0.81) |
| Total Investments | 177,312,709 | 88.52 |

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 99.95% (31 December 2023: 99.12%) | | | |
| United States Dollar | | | |
| 102,000 | Alphabet Inc Class C | 18,708,840 | 5.46 |
| 67,000 | Amazon.com Inc | 12,947,750 | 3.78 |
| 92,800 | Apollo Global Management Inc | 10,956,896 | 3.20 |
| 71,000 | Apple Inc | 14,954,020 | 4.36 |
| 319,000 | Aramark | 10,852,380 | 3.17 |
| 32,800 | Avery Dennison Corp | 7,171,720 | 2.09 |
| 78,000 | Ball Corp | 4,681,560 | 1.37 |
| 32,200 | Becton Dickinson & Co | 7,525,462 | 2.20 |
| 44,000 | Berkshire Hathaway Inc Class B | 17,899,200 | 5.22 |
| 52,000 | BJ's Wholesale Club Holdings Inc | 4,567,680 | 1.33 |
| 975 | Booking Holdings Inc | 3,862,463 | 1.13 |
| 304,000 | Brookfield Corp | 12,628,160 | 3.69 |
| 18,000 | Charles River Laboratories International Inc | 3,718,440 | 1.09 |
| 28,000 | Chubb Ltd | 7,142,240 | 2.08 |
| 277,000 | CSX Corp | 9,265,650 | 2.70 |
| 6,000 | Deere & Co | 2,241,780 | 0.65 |
| 36,100 | Eagle Materials Inc | 7,850,306 | 2.29 |
| 68,200 | EOG Resources Inc | 8,584,334 | 2.50 |
| 440,000 | Graphic Packaging Holding Co | 11,532,400 | 3.37 |
| 37,000 | HCA Healthcare Inc | 11,887,360 | 3.47 |
| 57,000 | Intercontinental Exchange Inc | 7,802,730 | 2.28 |
| 49,000 | JPMorgan Chase & Co | 9,910,740 | 2.89 |
| 17,300 | Lowe's Cos Inc | 3,813,958 | 1.11 |
| 26,000 | McDonald's Corp | 6,625,840 | 1.93 |
| 45,500 | Microsoft Corp | 20,336,225 | 5.93 |
| 95,800 | Mondelez International Inc Class A | 6,269,152 | 1.83 |
| 31,000 | Motorola Solutions Inc | 11,967,550 | 3.49 |
| 80,000 | Nasdaq Inc | 4,820,800 | 1.41 |
| 60,000 | NextEra Energy Inc | 4,248,600 | 1.24 |
| 26,400 | Nordson Corp | 6,123,216 | 1.79 |
| 54,000 | Oracle Corp | 7,624,800 | 2.22 |
| 39,100 | QUALCOMM Inc | 7,787,938 | 2.27 |
| 17,400 | Rockwell Automation Inc | 4,789,872 | 1.40 |
| 45,000 | TJX Cos Inc | 4,954,500 | 1.45 |
| 56,000 | T-Mobile US Inc | 9,866,080 | 2.88 |
| 79,900 | TransUnion | 5,925,384 | 1.73 |
| 192,000 | US Foods Holding Corp | 10,172,160 | 2.97 |
| 54,600 | Veralto Corp | 5,212,662 | 1.52 |
| 26,000 | Verisk Analytics Inc Class A | 7,008,300 | 2.05 |

US Multi Cap Opportunities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|-----------------|
| Equities 99.95% (31 December 2023: 99.12%) (continued) | | | |
| United States Dollar (continued) | | | |
| 5,600 | WD-40 Co | 1,229,984 | 0.36 |
| 44,500 | Westinghouse Air Brake Technologies Corp | 7,033,225 | 2.05 |
| Total Equities * | | 342,502,357 | 99.95 |
| Total Investments | | 342,502,357 | 99.95 |

Forward Currency Contracts 0.15% (31 December 2023: 0.46%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 285,609 | US\$ 188,451 | 18/07/2024 | Goldman Sachs International | 8 | 2,375 | 0.00 |
| AUD 26,050 | US\$ 17,300 | 18/07/2024 | UBS AG | 1 | 105 | 0.00 |
| AUD 6,831,421 | US\$ 4,443,093 | 18/07/2024 | Westpac Banking Corp | 48 | 121,201 | 0.04 |
| US\$ 282,754 | AUD 422,796 | 18/07/2024 | Westpac Banking Corp | 7 | 271 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 7,651,879 | US\$ 8,185,479 | 18/07/2024 | UBS AG | 4 | 21,688 | 0.01 |
| € 18,841 | US\$ 20,189 | 18/07/2024 | Westpac Banking Corp | 7 | 19 | 0.00 |
| US\$ 42,034 | € 38,624 | 18/07/2024 | Goldman Sachs International | 1 | 607 | 0.00 |
| US\$ 248,781 | € 228,686 | 18/07/2024 | UBS AG | 3 | 3,499 | 0.00 |
| US\$ 754,612 | € 698,592 | 18/07/2024 | Westpac Banking Corp | 25 | 5,324 | 0.00 |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 106 | US\$ 134 | 18/07/2024 | Westpac Banking Corp | 1 | 0 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 711,882 | US\$ 524,799 | 18/07/2024 | Goldman Sachs International | 2 | 890 | 0.00 |
| SGD 36,942,625 | US\$ 27,274,100 | 18/07/2024 | Westpac Banking Corp | 23 | 6,177 | 0.00 |
| US\$ 324,086 | SGD 434,973 | 18/07/2024 | Goldman Sachs International | 1 | 2,880 | 0.00 |
| US\$ 1,123,943 | SGD 1,513,534 | 18/07/2024 | UBS AG | 5 | 6,275 | 0.00 |
| US\$ 1,226,463 | SGD 1,652,695 | 18/07/2024 | Westpac Banking Corp | 37 | 6,028 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 50,572 | ZAR 918,150 | 18/07/2024 | UBS AG | 1 | 351 | 0.00 |
| US\$ 2,221,166 | ZAR 40,234,620 | 18/07/2024 | Westpac Banking Corp | 9 | 20,411 | 0.01 |
| ZAR 119,124,531 | US\$ 6,236,652 | 18/07/2024 | Goldman Sachs International | 11 | 279,228 | 0.08 |
| ZAR 2,433,156 | US\$ 130,880 | 18/07/2024 | UBS AG | 1 | 2,209 | 0.00 |
| ZAR 55,842,435 | US\$ 3,003,099 | 18/07/2024 | Westpac Banking Corp | 54 | 51,376 | 0.01 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 530,914 | 0.15 |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 343,033,271 | 100.10 |

US Multi Cap Opportunities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.04%) (31 December 2023: (0.08%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|----------------|---------------|-----------------------------|-----------|----------------------|--------------------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 45,349 | US\$ 30,344 | 18/07/2024 | Westpac Banking Corp | 4 | (45) | (0.00) |
| US\$ 51,098 | AUD 76,970 | 18/07/2024 | Goldman Sachs International | 4 | (327) | (0.00) |
| US\$ 29,593 | AUD 44,500 | 18/07/2024 | UBS AG | 2 | (139) | (0.00) |
| US\$ 2,315,606 | AUD 3,552,219 | 18/07/2024 | Westpac Banking Corp | 40 | (57,749) | (0.02) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 367,503 | US\$ 396,876 | 18/07/2024 | Goldman Sachs International | 4 | (2,703) | (0.00) |
| € 350,184 | US\$ 377,179 | 18/07/2024 | UBS AG | 5 | (1,584) | (0.00) |
| € 344,559 | US\$ 375,453 | 18/07/2024 | Westpac Banking Corp | 11 | (5,890) | (0.00) |
| US\$ 91,367 | € 85,617 | 18/07/2024 | Goldman Sachs International | 1 | (463) | (0.00) |
| US\$ 108,711 | € 101,550 | 18/07/2024 | UBS AG | 2 | (208) | (0.00) |
| US\$ 391,584 | € 366,122 | 18/07/2024 | Westpac Banking Corp | 11 | (1,106) | (0.00) |
| <i>GBP Hedged Classes</i> | | | | | | |
| £ 23,562 | US\$ 29,891 | 18/07/2024 | Westpac Banking Corp | 1 | (104) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 1,599,797 | US\$ 1,191,152 | 18/07/2024 | Goldman Sachs International | 4 | (9,782) | (0.00) |
| SGD 4,236,937 | US\$ 3,144,698 | 18/07/2024 | Westpac Banking Corp | 54 | (15,932) | (0.01) |
| US\$ 1,977,173 | SGD 2,683,541 | 18/07/2024 | Westpac Banking Corp | 14 | (4,487) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 319,487 | ZAR 6,039,497 | 18/07/2024 | Goldman Sachs International | 6 | (10,862) | (0.00) |
| US\$ 206,705 | ZAR 3,879,420 | 18/07/2024 | UBS AG | 3 | (5,492) | (0.00) |
| US\$ 1,296,227 | ZAR 24,150,094 | 18/07/2024 | Westpac Banking Corp | 44 | (24,738) | (0.01) |
| ZAR 2,731,833 | US\$ 150,111 | 18/07/2024 | Goldman Sachs International | 2 | (686) | (0.00) |
| ZAR 276,586 | US\$ 15,255 | 18/07/2024 | Westpac Banking Corp | 8 | (127) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (142,424) | (0.04) |
| | | | | | Fair Value | % of Net |
| | | | | | US\$ | Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (142,424) | (0.04) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 342,890,847 | 100.06 |
| Other Net Liabilities | | | | | (215,355) | (0.06) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 342,675,492 | 100.00 |
| Portfolio Analysis | | | | | US\$ | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | | | | | 342,502,357 | 99.45 |
| [∞] Financial derivative instruments that are traded OTC | | | | | 388,490 | 0.11 |
| Total Investments | | | | | 342,890,847 | 99.56 |

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 1.14% (31 December 2023: 0.00%) | | | |
| United States Dollar | | | |
| 116,460 | Brookfield Corp | 4,837,748 | 1.14 |
| Total Equities * | | 4,837,748 | 1.14 |
| Real Estate Investment Trusts 97.58% (31 December 2023: 97.54%) | | | |
| United States Dollar | | | |
| 290,652 | American Healthcare REIT Inc | 4,246,426 | 1.00 |
| 191,259 | American Tower Corp | 37,176,924 | 8.76 |
| 126,830 | AvalonBay Communities Inc | 26,239,859 | 6.18 |
| 134,861 | Camden Property Trust | 14,714,684 | 3.47 |
| 105,420 | Crown Castle Inc | 10,299,534 | 2.43 |
| 60,617 | Digital Realty Trust Inc | 9,216,815 | 2.17 |
| 44,371 | Equinix Inc | 33,571,099 | 7.91 |
| 118,930 | Equity LifeStyle Properties Inc | 7,745,911 | 1.82 |
| 173,311 | Essential Properties Realty Trust Inc | 4,802,448 | 1.13 |
| 77,919 | Extra Space Storage Inc | 12,109,392 | 2.85 |
| 62,253 | Federal Realty Investment Trust | 6,285,685 | 1.48 |
| 132,826 | Gaming & Leisure Properties Inc | 6,005,063 | 1.41 |
| 1,419,986 | Hudson Pacific Properties Inc | 6,830,133 | 1.61 |
| 201,679 | Invitation Homes Inc | 7,238,259 | 1.70 |
| 193,065 | Iron Mountain Inc | 17,302,485 | 4.08 |
| 377,229 | Kimco Realty Corp | 7,340,876 | 1.73 |
| 401,199 | Macerich Co | 6,194,513 | 1.46 |
| 225,423 | Omega Healthcare Investors Inc | 7,720,738 | 1.82 |
| 272,927 | Prologis Inc | 30,652,431 | 7.22 |
| 91,511 | Public Storage | 26,323,139 | 6.20 |
| 249,252 | Realty Income Corp | 13,165,491 | 3.10 |
| 337,034 | Retail Opportunity Investments Corp | 4,189,333 | 0.99 |
| 137,629 | Rexford Industrial Realty Inc | 6,136,877 | 1.45 |
| 67,531 | SBA Communications Corp Class A | 13,256,335 | 3.12 |
| 130,074 | Simon Property Group Inc | 19,745,233 | 4.65 |
| 126,812 | Sun Communities Inc | 15,260,556 | 3.59 |
| 264,232 | UDR Inc | 10,873,147 | 2.56 |
| 343,993 | Ventas Inc | 17,633,081 | 4.15 |
| 147,164 | VICI Properties Inc Class A | 4,214,777 | 0.99 |
| 182,627 | Welltower Inc | 19,038,865 | 4.48 |
| 309,272 | Weyerhaeuser Co | 8,780,232 | 2.07 |
| Total Real Estate Investment Trusts * | | 414,310,341 | 97.58 |
| Total Investments | | 419,148,089 | 98.72 |

US Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.29% (31 December 2023: 0.44%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|-----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 1,929,283 | US\$ 1,274,794 | 18/07/2024 | Goldman Sachs International | 9 | 14,223 | 0.01 |
| AUD 192,563 | US\$ 127,973 | 18/07/2024 | UBS AG | 2 | 684 | 0.00 |
| AUD 19,590,773 | US\$ 12,748,087 | 18/07/2024 | Westpac Banking Corp | 50 | 341,143 | 0.08 |
| US\$ 111,927 | AUD 167,287 | 18/07/2024 | Westpac Banking Corp | 3 | 157 | 0.00 |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 1,443,813 | US\$ 1,598,060 | 18/07/2024 | UBS AG | 8 | 11,838 | 0.00 |
| CHF 64,276 | US\$ 71,462 | 18/07/2024 | Westpac Banking Corp | 8 | 207 | 0.00 |
| US\$ 41,409 | CHF 37,025 | 18/07/2024 | Goldman Sachs International | 2 | 125 | 0.00 |
| US\$ 11,688 | CHF 10,435 | 18/07/2024 | UBS AG | 1 | 52 | 0.00 |
| US\$ 107,021 | CHF 95,687 | 18/07/2024 | Westpac Banking Corp | 2 | 326 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 13,125,288 | US\$ 14,040,681 | 18/07/2024 | UBS AG | 4 | 37,096 | 0.01 |
| € 158,284 | US\$ 169,449 | 18/07/2024 | Westpac Banking Corp | 13 | 323 | 0.00 |
| US\$ 76,228 | € 70,414 | 18/07/2024 | Goldman Sachs International | 2 | 703 | 0.00 |
| US\$ 471,914 | € 433,620 | 18/07/2024 | UBS AG | 5 | 6,826 | 0.00 |
| US\$ 1,009,200 | € 935,125 | 18/07/2024 | Westpac Banking Corp | 37 | 6,214 | 0.00 |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 17,726,966 | US\$ 2,270,579 | 18/07/2024 | Goldman Sachs International | 2 | 1,106 | 0.00 |
| HKD 19,152,766 | US\$ 2,453,120 | 18/07/2024 | UBS AG | 7 | 1,280 | 0.00 |
| HKD 2,902,822 | US\$ 371,748 | 18/07/2024 | Westpac Banking Corp | 23 | 246 | 0.00 |
| US\$ 29,793 | HKD 232,355 | 18/07/2024 | UBS AG | 1 | 17 | 0.00 |
| US\$ 125,420 | HKD 977,748 | 18/07/2024 | Westpac Banking Corp | 16 | 123 | 0.00 |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 7,992 | US\$ 5,892 | 18/07/2024 | Goldman Sachs International | 2 | 10 | 0.00 |
| SGD 603,143 | US\$ 445,258 | 18/07/2024 | Westpac Banking Corp | 22 | 135 | 0.00 |
| US\$ 6,640 | SGD 8,943 | 18/07/2024 | Goldman Sachs International | 2 | 36 | 0.00 |
| US\$ 20,528 | SGD 27,639 | 18/07/2024 | UBS AG | 4 | 118 | 0.00 |
| US\$ 48,234 | SGD 64,883 | 18/07/2024 | Westpac Banking Corp | 15 | 320 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 234,655 | ZAR 4,277,507 | 18/07/2024 | Goldman Sachs International | 1 | 684 | 0.00 |
| US\$ 119,304 | ZAR 2,165,989 | 18/07/2024 | UBS AG | 1 | 829 | 0.00 |
| US\$ 167,253 | ZAR 3,034,550 | 18/07/2024 | Westpac Banking Corp | 12 | 1,269 | 0.00 |
| ZAR 309,790,295 | US\$ 16,229,523 | 18/07/2024 | Goldman Sachs International | 16 | 715,403 | 0.17 |
| ZAR 10,845,518 | US\$ 583,384 | 18/07/2024 | UBS AG | 1 | 9,845 | 0.00 |
| ZAR 43,738,807 | US\$ 2,319,813 | 18/07/2024 | Westpac Banking Corp | 37 | 72,613 | 0.02 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 1,223,951 | 0.29 |

US Real Estate Securities - 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 | 420,372,040 | 99.01 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.04%) (31 December 2023: (0.08%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|-------------------|------------------|-----------------------------|-----------|-------------------------|--------------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 387,110 | US\$ 258,877 | 18/07/2024 | Goldman Sachs International | 2 | (236) | (0.00) |
| AUD 145,403 | US\$ 97,391 | 18/07/2024 | Westpac Banking Corp | 7 | (243) | (0.00) |
| US\$ 984,080 | AUD 1,489,745 | 18/07/2024 | Goldman Sachs International | 7 | (11,267) | (0.00) |
| US\$ 265,197 | AUD 401,157 | 18/07/2024 | UBS AG | 3 | (2,829) | (0.00) |
| US\$ 2,196,026 | AUD 3,345,709 | 18/07/2024 | Westpac Banking Corp | 55 | (39,349) | (0.01) |
| <i>CHF Hedged Classes</i> | | | | | | |
| CHF 58,599 | US\$ 65,642 | 18/07/2024 | UBS AG | 5 | (302) | (0.00) |
| CHF 40,423 | US\$ 45,327 | 18/07/2024 | Westpac Banking Corp | 3 | (254) | (0.00) |
| US\$ 31,244 | CHF 28,216 | 18/07/2024 | Goldman Sachs International | 3 | (218) | (0.00) |
| US\$ 132,752 | CHF 120,176 | 18/07/2024 | UBS AG | 6 | (1,247) | (0.00) |
| US\$ 139,020 | CHF 125,596 | 18/07/2024 | Westpac Banking Corp | 11 | (1,024) | (0.00) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 335,944 | US\$ 361,974 | 18/07/2024 | Goldman Sachs International | 5 | (1,650) | (0.00) |
| € 371,955 | US\$ 402,155 | 18/07/2024 | UBS AG | 4 | (3,208) | (0.00) |
| € 572,793 | US\$ 622,584 | 18/07/2024 | Westpac Banking Corp | 29 | (8,225) | (0.00) |
| US\$ 151,614 | € 141,755 | 18/07/2024 | Goldman Sachs International | 1 | (428) | (0.00) |
| US\$ 2,822,680 | € 2,638,900 | 18/07/2024 | UBS AG | 4 | (7,723) | (0.00) |
| US\$ 6,595,942 | € 6,153,290 | 18/07/2024 | Westpac Banking Corp | 12 | (3,884) | (0.00) |
| <i>HKD Hedged Classes</i> | | | | | | |
| HKD 1,551,619 | US\$ 198,947 | 18/07/2024 | UBS AG | 3 | (108) | (0.00) |
| HKD 1,533,597 | US\$ 196,744 | 18/07/2024 | Westpac Banking Corp | 11 | (216) | (0.00) |
| US\$ 40,074 | HKD 312,925 | 18/07/2024 | Goldman Sachs International | 1 | (27) | (0.00) |
| US\$ 255,710 | HKD 1,996,006 | 18/07/2024 | UBS AG | 4 | (76) | (0.00) |
| US\$ 821,617 | HKD 6,416,558 | 18/07/2024 | Westpac Banking Corp | 20 | (655) | (0.00) |
| <i>SGD Hedged Classes</i> | | | | | | |
| SGD 14,517 | US\$ 10,803 | 18/07/2024 | Goldman Sachs International | 2 | (83) | (0.00) |
| SGD 14,482 | US\$ 10,743 | 18/07/2024 | UBS AG | 2 | (49) | (0.00) |
| SGD 96,165 | US\$ 71,405 | 18/07/2024 | Westpac Banking Corp | 34 | (393) | (0.00) |
| US\$ 3,850 | SGD 5,224 | 18/07/2024 | Goldman Sachs International | 1 | (7) | (0.00) |
| US\$ 6,186 | SGD 8,398 | 18/07/2024 | UBS AG | 1 | (15) | (0.00) |
| US\$ 25,788 | SGD 35,013 | 18/07/2024 | Westpac Banking Corp | 6 | (68) | (0.00) |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 1,038,871 | ZAR 19,597,022 | 18/07/2024 | Goldman Sachs International | 9 | (33,048) | (0.01) |
| US\$ 788,696 | ZAR 14,828,335 | 18/07/2024 | UBS AG | 3 | (22,385) | (0.01) |

US Real Estate Securities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (0.04%) (31 December 2023: (0.08%)) (Continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|--|----------------|---------------|-----------------------------|-----------|------------------------|--------------------------|
| <i>ZAR Hedged Classes (Continued)</i> | | | | | | |
| US\$ 1,916,667 | ZAR 36,039,150 | 18/07/2024 | Westpac Banking Corp | 56 | (54,603) | (0.01) |
| ZAR 8,779,092 | US\$ 481,151 | 18/07/2024 | Goldman Sachs International | 3 | (952) | (0.00) |
| ZAR 123,186 | US\$ 6,763 | 18/07/2024 | Westpac Banking Corp | 6 | (25) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (194,797) | (0.04) |
| | | | | | Fair Value US\$ | % of Net Assets |
| Total Financial Liabilities at Fair Value through Profit or Loss | | | | | (194,797) | (0.04) |
| Net Financial Assets at Fair Value through Profit or Loss | | | | | 420,177,243 | 98.97 |
| Other Net Assets | | | | | 4,380,861 | 1.03 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 424,558,104 | 100.00 |
| Portfolio Analysis | | | | | US\$ | % of Total Assets |
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | | | | | 419,148,089 | 97.38 |
| [∞] Financial derivative instruments that are traded OTC | | | | | 1,029,154 | 0.24 |
| Total Investments | | | | | 420,177,243 | 97.62 |

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 98.31% (31 December 2023: 98.17%) | | | |
| United States Dollar | | | |
| 34,577 | Advanced Energy Industries Inc* | 3,760,594 | 0.62 |
| 3,335 | American States Water Co* | 242,021 | 0.04 |
| 72,254 | AMERISAFE Inc* | 3,171,228 | 0.52 |
| 66,247 | Amphastar Pharmaceuticals Inc* | 2,649,880 | 0.44 |
| 42,799 | AptarGroup Inc* | 6,026,527 | 1.00 |
| 70,028 | Arcosa Inc* | 5,841,035 | 0.97 |
| 15,787 | Armstrong World Industries Inc* | 1,787,720 | 0.30 |
| 43,106 | Asbury Automotive Group Inc* | 9,822,564 | 1.62 |
| 32,501 | Aspen Technology Inc* | 6,455,674 | 1.07 |
| 1,621 | Atrion Corp* | 733,389 | 0.12 |
| 48,990 | Bank of Hawaii Corp* | 2,802,718 | 0.46 |
| 125,018 | Bio-Techne Corp* | 8,957,540 | 1.48 |
| 40,954 | Bright Horizons Family Solutions Inc* | 4,508,216 | 0.75 |
| 6,053 | Cable One Inc* | 2,142,762 | 0.35 |
| 68,702 | Cactus Inc Class A* | 3,623,343 | 0.60 |
| 28,214 | Casella Waste Systems Inc Class A* | 2,799,393 | 0.46 |
| 42,118 | CBIZ Inc* | 3,120,944 | 0.52 |
| 19,036 | Chemed Corp* | 10,328,553 | 1.71 |
| 25,064 | Church & Dwight Co Inc* | 2,598,635 | 0.43 |
| 216,900 | CNX Resources Corp* | 5,270,670 | 0.87 |
| 12,941 | Colliers International Group Inc* | 1,444,863 | 0.24 |
| 111,717 | Community Financial System Inc* | 5,274,160 | 0.87 |
| 59,028 | CommVault Systems Inc* | 7,176,034 | 1.19 |
| 164,779 | Computer Modelling Group Ltd** | 1,580,231 | 0.26 |
| 11,251 | CorVel Corp* | 2,860,792 | 0.47 |
| 27,029 | CRA International Inc* | 4,654,934 | 0.77 |
| 28,184 | Crane Co* | 4,086,116 | 0.68 |
| 37,336 | CSW Industrials Inc* | 9,905,614 | 1.64 |
| 53,808 | Cullen/Frost Bankers Inc* | 5,468,507 | 0.90 |
| 48,229 | Eagle Materials Inc* | 10,487,878 | 1.73 |
| 209,472 | Element Solutions Inc* | 5,680,881 | 0.94 |
| 71,930 | Enerpac Tool Group Corp Class A* | 2,746,287 | 0.45 |
| 15,113 | Enpro Inc* | 2,199,999 | 0.36 |
| 70,978 | ESAB Corp* | 6,702,453 | 1.11 |
| 37,755 | ESCO Technologies Inc* | 3,965,785 | 0.66 |
| 93,603 | Exponent Inc* | 8,903,517 | 1.47 |
| 9,759 | Fair Isaac Corp* | 14,527,833 | 2.40 |
| 37,335 | Federal Signal Corp* | 3,123,819 | 0.52 |
| 125,284 | First Financial Bankshares Inc* | 3,699,637 | 0.61 |

US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------------|-----------------|-----------------|
| Equities 98.31% (31 December 2023: 98.17%) (continued) | | | |
| United States Dollar (continued) | | | |
| 59,116 | FirstService Corp* | 9,007,505 | 1.49 |
| 54,954 | Floor & Decor Holdings Inc Class A* | 5,462,977 | 0.90 |
| 64,295 | Fox Factory Holding Corp* | 3,098,376 | 0.51 |
| 25,915 | FTI Consulting Inc* | 5,585,460 | 0.92 |
| 113,464 | Glacier Bancorp Inc* | 4,234,476 | 0.70 |
| 65,804 | Graco Inc* | 5,216,941 | 0.86 |
| 79,008 | Grocery Outlet Holding Corp* | 1,747,657 | 0.29 |
| 124,456 | Haemonetics Corp* | 10,296,245 | 1.70 |
| 165,461 | Hagerty Inc Class A* | 1,720,794 | 0.28 |
| 25,416 | Hamilton Lane Inc Class A* | 3,140,909 | 0.52 |
| 282,963 | Hayward Holdings Inc* | 3,480,445 | 0.58 |
| 331,969 | Hillman Solutions Corp* | 2,937,926 | 0.49 |
| 37,212 | Houlihan Lokey Inc Class A* | 5,018,410 | 0.83 |
| 18,976 | ICON Plc* | 5,948,407 | 0.98 |
| 16,367 | IDACORP Inc* | 1,524,586 | 0.25 |
| 17,894 | Installed Building Products Inc* | 3,680,438 | 0.61 |
| 22,882 | Jack Henry & Associates Inc* | 3,798,870 | 0.63 |
| 33,837 | Kadant Inc* | 9,940,634 | 1.64 |
| 117,955 | Kirby Corp* | 14,122,752 | 2.34 |
| 42,750 | Lakeland Financial Corp* | 2,629,980 | 0.44 |
| 163,480 | Lattice Semiconductor Corp* | 9,480,205 | 1.57 |
| 15,468 | LCI Industries* | 1,599,082 | 0.26 |
| 32,944 | Lindsay Corp* | 4,048,159 | 0.67 |
| 39,200 | Littelfuse Inc* | 10,019,128 | 1.66 |
| 55,498 | Manhattan Associates Inc* | 13,690,247 | 2.26 |
| 63,183 | Matador Resources Co* | 3,765,707 | 0.62 |
| 36,338 | MKS Instruments Inc* | 4,745,016 | 0.78 |
| 52,979 | Nexstar Media Group Inc Class A* | 8,795,044 | 1.45 |
| 20,597 | Nordson Corp* | 4,777,268 | 0.79 |
| 33,674 | Novanta Inc* | 5,492,566 | 0.91 |
| 186,193 | Oceaneering International Inc* | 4,405,326 | 0.73 |
| 21,635 | Omega Flex Inc* | 1,109,443 | 0.18 |
| 24,311 | Pool Corp* | 7,471,500 | 1.24 |
| 129,759 | Power Integrations Inc* | 9,107,784 | 1.51 |
| 75,022 | Prosperity Bancshares Inc* | 4,586,845 | 0.76 |
| 8,408 | Quaker Chemical Corp* | 1,426,838 | 0.24 |
| 67,627 | Qualys Inc* | 9,643,610 | 1.60 |
| 41,370 | RBC Bearings Inc* | 11,160,799 | 1.85 |
| 97,563 | Richelieu Hardware Ltd** | 2,936,836 | 0.49 |

US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|--------------------|-----------------|
| Equities 98.31% (31 December 2023: 98.17%) (continued) | | | |
| United States Dollar (continued) | | | |
| 41,020 | RLI Corp* | 5,771,104 | 0.95 |
| 28,529 | Rogers Corp* | 3,440,883 | 0.57 |
| 100,961 | Rollins Inc* | 4,925,887 | 0.81 |
| 50,919 | Shift4 Payments Inc Class A* | 3,734,909 | 0.62 |
| 45,990 | Simply Good Foods Co* | 1,661,619 | 0.28 |
| 8,849 | Simpson Manufacturing Co Inc* | 1,491,322 | 0.25 |
| 56,750 | Simulations Plus Inc* | 2,759,185 | 0.46 |
| 22,426 | SiteOne Landscape Supply Inc* | 2,722,741 | 0.45 |
| 233,132 | Sitio Royalties Corp Class A* | 5,504,247 | 0.91 |
| 61,362 | SPS Commerce Inc* | 11,545,874 | 1.91 |
| 63,473 | SPX Technologies Inc* | 9,022,052 | 1.49 |
| 34,049 | Standex International Corp* | 5,486,996 | 0.91 |
| 165,575 | Stevanato Group SpA* | 3,036,645 | 0.50 |
| 48,119 | Stewart Information Services Corp* | 2,987,228 | 0.49 |
| 55,377 | Stock Yards Bancorp Inc* | 2,750,576 | 0.46 |
| 55,696 | TechTarget Inc* | 1,736,044 | 0.29 |
| 53,510 | Tetra Tech Inc* | 10,941,725 | 1.81 |
| 2,953 | Texas Pacific Land Corp* | 2,168,299 | 0.36 |
| 57,537 | Texas Roadhouse Inc Class A* | 9,879,678 | 1.63 |
| 88,233 | Tidewater Inc* | 8,400,664 | 1.39 |
| 76,359 | Toro Co* | 7,140,330 | 1.18 |
| 19,124 | Tractor Supply Co* | 5,163,480 | 0.85 |
| 42,374 | Transcat Inc* | 5,071,320 | 0.84 |
| 485,872 | Transocean Ltd* | 2,599,415 | 0.43 |
| 13,455 | Tyler Technologies Inc* | 6,764,905 | 1.12 |
| 27,109 | UFP Technologies Inc* | 7,153,252 | 1.18 |
| 143,860 | United Community Banks Inc* | 3,662,676 | 0.61 |
| 152,076 | Utz Brands Inc* | 2,530,545 | 0.42 |
| 37,295 | Valmont Industries Inc* | 10,235,613 | 1.69 |
| 35,178 | Valvoline Inc* | 1,519,690 | 0.25 |
| 138,535 | Vertex Inc Class A* | 4,994,187 | 0.83 |
| 67,930 | Viper Energy Inc Class A* | 2,549,413 | 0.42 |
| 16,469 | Watsco Inc* | 7,629,100 | 1.26 |
| 20,978 | WD-40 Co* | 4,607,608 | 0.76 |
| 14,109 | West Pharmaceutical Services Inc* | 4,647,363 | 0.77 |
| 650 | White Mountains Insurance Group Ltd* | 1,181,342 | 0.20 |
| 14,159 | Winmark Corp* | 4,992,888 | 0.83 |
| | Total Equities | 594,398,742 | 98.31 |
| | Total Investments | 594,398,742 | 98.31 |

US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.04% (31 December 2023: 0.12%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 515,997 | US\$ 341,182 | 18/07/2024 | Goldman Sachs International | 10 | 3,573 | 0.00 |
| AUD 118,311 | US\$ 78,570 | 18/07/2024 | UBS AG | 1 | 477 | 0.00 |
| AUD 6,659,887 | US\$ 4,342,862 | 18/07/2024 | Westpac Banking Corp | 48 | 106,826 | 0.02 |
| US\$ 33,696 | AUD 50,297 | 18/07/2024 | Goldman Sachs International | 1 | 91 | 0.00 |
| US\$ 24,079 | AUD 35,942 | 18/07/2024 | Westpac Banking Corp | 5 | 65 | 0.00 |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 5,105,488 | US\$ 5,461,564 | 18/07/2024 | UBS AG | 3 | 14,424 | 0.01 |
| € 45,776 | US\$ 49,016 | 18/07/2024 | Westpac Banking Corp | 12 | 82 | 0.00 |
| US\$ 34,205 | € 31,749 | 18/07/2024 | Goldman Sachs International | 1 | 152 | 0.00 |
| US\$ 327,063 | € 300,702 | 18/07/2024 | UBS AG | 6 | 4,540 | 0.00 |
| US\$ 1,016,983 | € 940,707 | 18/07/2024 | Westpac Banking Corp | 24 | 8,010 | 0.00 |
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 34,144 | ZAR 621,353 | 18/07/2024 | Goldman Sachs International | 3 | 158 | 0.00 |
| US\$ 66,570 | ZAR 1,214,938 | 18/07/2024 | Westpac Banking Corp | 4 | 115 | 0.00 |
| ZAR 27,656,842 | US\$ 1,448,402 | 18/07/2024 | Goldman Sachs International | 13 | 64,372 | 0.01 |
| ZAR 641,162 | US\$ 34,488 | 18/07/2024 | UBS AG | 1 | 582 | 0.00 |
| ZAR 5,964,524 | US\$ 320,061 | 18/07/2024 | Westpac Banking Corp | 45 | 6,184 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | 209,651 | 0.04 |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 594,608,393 | 98.35 |

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.01%) (31 December 2023: (0.02%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---------------------------|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>AUD Hedged Classes</i> | | | | | | |
| AUD 35,648 | US\$ 23,826 | 18/07/2024 | Goldman Sachs International | 1 | (8) | (0.00) |
| AUD 127,195 | US\$ 85,118 | 18/07/2024 | Westpac Banking Corp | 6 | (134) | (0.00) |
| US\$ 258,717 | AUD 390,744 | 18/07/2024 | Goldman Sachs International | 8 | (2,351) | (0.00) |
| US\$ 195,415 | AUD 294,376 | 18/07/2024 | UBS AG | 5 | (1,268) | (0.00) |
| US\$ 946,226 | AUD 1,442,526 | 18/07/2024 | Westpac Banking Corp | 36 | (17,572) | (0.01) |
| <i>EUR Hedged Classes</i> | | | | | | |
| € 361,028 | US\$ 389,743 | 18/07/2024 | Goldman Sachs International | 6 | (2,516) | (0.00) |
| € 170,856 | US\$ 184,181 | 18/07/2024 | UBS AG | 4 | (927) | (0.00) |
| € 304,842 | US\$ 331,201 | 18/07/2024 | Westpac Banking Corp | 21 | (4,234) | (0.00) |
| US\$ 54,997 | € 51,536 | 18/07/2024 | Goldman Sachs International | 1 | (278) | (0.00) |
| US\$ 502,739 | € 469,887 | 18/07/2024 | UBS AG | 5 | (1,247) | (0.00) |
| US\$ 370,697 | € 346,863 | 18/07/2024 | Westpac Banking Corp | 11 | (1,338) | (0.00) |

US Small Cap - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts (0.01%) (31 December 2023: (0.02%)) (continued)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>ZAR Hedged Classes</i> | | | | | | |
| US\$ 131,277 | ZAR 2,469,982 | 18/07/2024 | Goldman Sachs International | 11 | (3,826) | (0.00) |
| US\$ 64,554 | ZAR 1,212,683 | 18/07/2024 | UBS AG | 3 | (1,778) | (0.00) |
| US\$ 360,210 | ZAR 6,716,205 | 18/07/2024 | Westpac Banking Corp | 33 | (7,157) | (0.00) |
| ZAR 515,526 | US\$ 28,357 | 18/07/2024 | Goldman Sachs International | 3 | (159) | (0.00) |
| ZAR 161,627 | US\$ 8,903 | 18/07/2024 | UBS AG | 1 | (62) | (0.00) |
| ZAR 226,469 | US\$ 12,420 | 18/07/2024 | Westpac Banking Corp | 8 | (32) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (44,887) | (0.01) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (44,887) | (0.01) |
| Net Financial Assets at Fair Value through Profit or Loss | 594,563,506 | 98.34 |
| Other Net Assets | 10,032,988 | 1.66 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 604,596,494 | 100.00 |

Portfolio Analysis

| | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 589,881,675 | 97.28 |
| ** Transferable securities and/or money market instruments dealt in on a regulated market | 4,517,067 | 0.74 |
| [∞] Financial derivative instruments that are traded OTC | 164,764 | 0.03 |
| Total Investments | 594,563,506 | 98.05 |

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 94.81% (31 December 2023: 93.24%) | | | |
| United States Dollar | | | |
| 86,330 | Acadia Healthcare Co Inc | 5,830,728 | 1.75 |
| 389,031 | Accuray Inc | 708,037 | 0.21 |
| 254,134 | Adeia Inc | 2,842,489 | 0.85 |
| 88,050 | AerCap Holdings NV | 8,206,260 | 2.46 |
| 261,104 | Alight Inc Class A | 1,926,947 | 0.57 |
| 58,192 | ALLETE Inc | 3,628,271 | 1.09 |
| 260,388 | Amneal Pharmaceuticals Inc | 1,653,464 | 0.49 |
| 52,970 | Arcosa Inc | 4,418,228 | 1.32 |
| 35,106 | Atmos Energy Corp | 4,095,115 | 1.23 |
| 75,165 | AtriCure Inc | 1,711,507 | 0.51 |
| 82,189 | Avanos Medical Inc | 1,637,205 | 0.49 |
| 37,557 | Avery Dennison Corp | 8,211,838 | 2.46 |
| 492,501 | Babcock & Wilcox Enterprises Inc | 714,127 | 0.21 |
| 226,868 | Banc of California Inc | 2,899,373 | 0.87 |
| 141,189 | Bloom Energy Corp Class A | 1,728,153 | 0.52 |
| 73,269 | Box Inc Class A | 1,937,232 | 0.58 |
| 32,029 | Bread Financial Holdings Inc | 1,427,212 | 0.43 |
| 71,033 | Caleres Inc | 2,386,709 | 0.71 |
| 47,458 | Cannae Holdings Inc | 860,888 | 0.26 |
| 56,166 | CEVA Inc | 1,083,442 | 0.32 |
| 14,903 | Charles River Laboratories International Inc | 3,078,662 | 0.92 |
| 167,941 | Ciena Corp | 8,091,397 | 2.42 |
| 14,153 | Clean Harbors Inc | 3,200,701 | 0.96 |
| 312,673 | Cleveland-Cliffs Inc | 4,812,038 | 1.44 |
| 139,881 | CNX Resources Corp | 3,399,108 | 1.02 |
| 438,568 | Cognyte Software Ltd | 3,350,660 | 1.00 |
| 38,680 | Coherent Corp | 2,802,753 | 0.84 |
| 1,083,447 | Conduent Inc | 3,532,037 | 1.06 |
| 295,578 | Criteo SA ADR | 11,149,202 | 3.34 |
| 95,537 | CytoSorbents Corp | 67,162 | 0.02 |
| 122,619 | Devon Energy Corp | 5,812,141 | 1.74 |
| 59,105 | Dril-Quip Inc | 1,099,353 | 0.33 |
| 375,663 | Enviri Corp | 3,241,972 | 0.97 |
| 42,548 | Haemonetics Corp | 3,519,996 | 1.05 |
| 199,203 | Hain Celestial Group Inc | 1,376,493 | 0.41 |
| 27,867 | Helios Technologies Inc | 1,330,649 | 0.40 |
| 346,852 | Huntington Bancshares Inc | 4,571,509 | 1.37 |
| 218,492 | indie Semiconductor Inc Class A | 1,348,096 | 0.40 |
| 213,569 | Infinera Corp | 1,300,635 | 0.39 |

US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|-----------------|-----------------|
| Equities 94.81% (31 December 2023: 93.24%) (continued) | | | |
| United States Dollar (continued) | | | |
| 345,599 | Innoviz Technologies Ltd | 320,543 | 0.10 |
| 72,041 | Integra LifeSciences Holdings Corp | 2,099,275 | 0.63 |
| 407,371 | International Game Technology Plc | 8,334,811 | 2.50 |
| 11,018 | ION Geophysical Corp | 0 | 0.00 |
| 19,040 | IPG Photonics Corp | 1,606,786 | 0.48 |
| 29,057 | Itron Inc | 2,875,481 | 0.86 |
| 162,694 | KBR Inc | 10,435,193 | 3.12 |
| 389,622 | Kyndryl Holdings Inc | 10,250,955 | 3.07 |
| 509,648 | Lions Gate Entertainment Corp Class B | 4,367,683 | 1.31 |
| 70,471 | MACOM Technology Solutions Holdings Inc | 7,855,402 | 2.35 |
| 297,010 | Markforged Holding Corp | 121,774 | 0.04 |
| 86,226 | Mercury Systems Inc | 2,327,240 | 0.70 |
| 13,054 | Molina Healthcare Inc | 3,880,954 | 1.16 |
| 96,858 | New Jersey Resources Corp | 4,139,711 | 1.24 |
| 83,078 | nLight Inc | 908,042 | 0.27 |
| 81,984 | Northwestern Energy Group Inc | 4,105,759 | 1.23 |
| 72,587 | ODP Corp | 2,850,492 | 0.86 |
| 121,952 | OneSpan Inc | 1,563,425 | 0.47 |
| 245,695 | OPENLANE Inc | 4,076,080 | 1.22 |
| 313,058 | OraSure Technologies Inc | 1,333,627 | 0.40 |
| 120,078 | Ormat Technologies Inc | 8,609,593 | 2.58 |
| 24,123 | OSI Systems Inc | 3,317,395 | 0.99 |
| 108,733 | Patterson Cos Inc | 2,622,640 | 0.78 |
| 146,158 | Patterson-UTI Energy Inc | 1,514,197 | 0.45 |
| 97,504 | Portland General Electric Co | 4,216,073 | 1.26 |
| 700,683 | Quantum Corp | 286,650 | 0.09 |
| 85,789 | Radware Ltd | 1,564,791 | 0.47 |
| 100,284 | Rambus Inc | 5,892,688 | 1.76 |
| 292,191 | Resideo Technologies Inc | 5,715,256 | 1.71 |
| 1,054,222 | Ribbon Communications Inc | 3,468,390 | 1.04 |
| 100,034 | Semtech Corp | 2,989,016 | 0.90 |
| 331,203 | Standard BioTools Inc | 586,229 | 0.18 |
| 322,898 | Stratasys Ltd | 2,709,114 | 0.81 |
| 236,466 | TechnipFMC Plc | 6,183,586 | 1.85 |
| 6,639 | Teledyne Technologies Inc | 2,575,799 | 0.77 |
| 70,583 | Tempur Sealy International Inc | 3,341,399 | 1.00 |
| 714,411 | TETRA Technologies Inc | 2,471,862 | 0.74 |
| 68,607 | Texas Capital Bancshares Inc | 4,194,632 | 1.26 |
| 82,756 | TreeHouse Foods Inc | 3,032,180 | 0.91 |

US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

| Number of Shares | Security Description | Fair Value US\$ | % of Net Assets |
|---|-----------------------------|--------------------|-----------------|
| Equities 94.81% (31 December 2023: 93.24%) (continued) | | | |
| United States Dollar (continued) | | | |
| 14,272 | Twin Discount Inc | 168,124 | 0.05 |
| 311,677 | Under Armour Inc Class C | 2,035,251 | 0.61 |
| 400,857 | Unisys Corp | 1,655,539 | 0.49 |
| 38,327 | United Parks & Resorts Inc | 2,081,539 | 0.62 |
| 103,824 | Varex Imaging Corp | 1,529,328 | 0.46 |
| 36,746 | Varonis Systems Inc Class B | 1,762,706 | 0.53 |
| 281,835 | Veeco Instruments Inc | 13,164,513 | 3.94 |
| 88,633 | Verint Systems Inc | 2,853,982 | 0.86 |
| 335,906 | Viasat Inc | 4,266,006 | 1.28 |
| 194,460 | Viavi Solutions Inc | 1,335,940 | 0.40 |
| 128,177 | Vistra Corp | 11,020,658 | 3.30 |
| 9,001 | Whirlpool Corp | 919,902 | 0.28 |
| 24,562 | Wix.com Ltd | 3,907,077 | 1.17 |
| 111,916 | Wolfspeed Inc | 2,547,208 | 0.76 |
| 203,303 | Xperi Inc | 1,669,118 | 0.50 |
| 108,423 | Zimvie Inc | 1,978,720 | 0.59 |
| | Total Equities * | 316,632,123 | 94.81 |

| Principal Amount | Security Description | Coupon | Maturity Date | Fair Value US\$ | % of Net Assets |
|--|--------------------------------|--------|---------------|--------------------|-----------------|
| Corporate Bonds 0.00% (31 December 2023: 0.00%) | | | | | |
| United States Dollar | | | | | |
| 32,000 | Ion Geophysical Escrow Corp | 8.00% | 15/12/2025 | 0 | 0.00 |
| | Total Corporate Bonds * | | | 0 | 0.00 |
| | Total Investments | | | 316,632,123 | 94.81 |

Forward Currency Contracts 0.00% (31 December 2023: 0.00%)

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Gain US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 1,045,491 | US\$ 1,118,411 | 18/07/2024 | Westpac Banking Corp | 3 | 2,950 | 0.00 |
| US\$ 22,254 | € 20,630 | 18/07/2024 | Goldman Sachs International | 2 | 126 | 0.00 |
| US\$ 101,587 | € 93,725 | 18/07/2024 | Westpac Banking Corp | 8 | 1,063 | 0.00 |
| | | | | | 4,139 | 0.00 |
| Total Unrealised Gain on Forward Currency Contracts [∞] | | | | | | |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets at Fair Value through Profit or Loss | 316,636,262 | 94.81 |

US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.00%) (31 December 2023: (0.00%))

| Amount Receivable | Amount Payable | Maturity Date | Counterparty | Contracts | Unrealised Loss US\$ | % of Net Assets |
|---|----------------|---------------|-----------------------------|-----------|----------------------|-----------------|
| <i>EUR Hedged Classes</i> | | | | | | |
| € 58,989 | US\$ 63,726 | 18/07/2024 | Goldman Sachs International | 4 | (456) | (0.00) |
| € 100,737 | US\$ 109,208 | 18/07/2024 | Westpac Banking Corp | 10 | (1,161) | (0.00) |
| US\$ 28,066 | € 26,287 | 18/07/2024 | Goldman Sachs International | 2 | (128) | (0.00) |
| US\$ 57,325 | € 53,585 | 18/07/2024 | Westpac Banking Corp | 4 | (148) | (0.00) |
| Total Unrealised Loss on Forward Currency Contracts [∞] | | | | | (1,893) | (0.00) |

| | Fair Value US\$ | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Liabilities at Fair Value through Profit or Loss | (1,893) | (0.00) |
| Net Financial Assets at Fair Value through Profit or Loss | 316,634,369 | 94.81 |
| Other Net Assets | 17,328,738 | 5.19 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 333,963,107 | 100.00 |

| Portfolio Analysis | US\$ | % of Total Assets |
|--|--------------------|-------------------|
| * Transferable securities and/or money market instruments admitted to an official stock exchange listing | 316,632,123 | 94.53 |
| ∞ Financial derivative instruments that are traded OTC | 2,246 | 0.00 |
| Total Investments | 316,634,369 | 94.53 |

Balance Sheets

| | 5G Connectivity | Absolute Return Multi Strategy | China A-Share Equity | China Bond | China Equity | Climate Innovation | CLO Income | Commodities |
|--|----------------------|-----------------------------------|-------------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| | As at | As at | As at | As at | As at | As at | As at | As at |
| Note | 30 June 2024 | 30 June 2024* | 30 June 2024 | 30 June 2024 | 30 June 2024 | 30 June 2024 | 30 June 2024 | 30 June 2024 |
| | US\$ | US\$ | CNY | CNY | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | 1,134,381,062 | – | 14,032,190 | 174,092,568 | 134,306,732 | 3,038,979 | 468,768,927 | 144,228,976 |
| Cash and cash equivalents | 2 44,831,055 | 93,271 | 787,495 | 14,995,185 | 6,168,312 | 137,005 | 24,828,272 | 21,314,182 |
| Receivable for investments sold | 2,987,728 | 13,359 | – | 7 | – | 10,062 | – | – |
| Receivable for shares issued | 7,614,872 | – | – | 343 | 435,974 | – | – | 294,887 |
| Due from brokers | – | – | – | 523,667 | – | – | – | – |
| Income receivable and other assets | 246,145 | 1,049 | 98,754 | 1,973,769 | 463,307 | 12,529 | 6,920,464 | 753,346 |
| Total Assets | 1,190,060,862 | 107,679 | 14,918,439 | 191,585,539 | 141,374,325 | 3,198,575 | 500,517,663 | 166,591,391 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | 607,196 | – | – | 1,118,018 | 23,531 | – | 378,552 | 66,805 |
| Payable for shares redeemed | 8,692,699 | – | – | 2,783 | 436,340 | – | – | 207,831 |
| Accrued expenses | 1,469,195 | 4,860 | 325,170 | 373,081 | 208,767 | 6,973 | 252,644 | 125,989 |
| Payable for investments purchased | 4,478,446 | – | 61,260 | – | 227,348 | 50 | 57,704,970 | 744,150 |
| Other payables | 80,834 | 102,819 | 84,932 | 190,052 | 41,059 | 7,959 | 316,586 | 20,026 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | 15,328,370 | 107,679 | 471,362 | 1,683,934 | 937,045 | 14,982 | 58,652,752 | 1,164,801 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 1,174,732,492 | – | 14,447,077 | 189,901,605 | 140,437,280 | 3,183,593 | 441,864,911 | 165,426,590 |

* Absolute Return Multi Strategy liquidated on 20 December 2021.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | Corporate Hybrid Bond | Developed Market FMP – 2027 | Emerging Market Debt - Hard Currency | Emerging Market Debt - Local Currency | Emerging Market Debt Blend | Emerging Market Debt Sustainable Investment Grade Blend | Emerging Markets Equity | Euro Bond |
|--|-----------------------|-----------------------------|--------------------------------------|---------------------------------------|----------------------------|---|-------------------------|--------------------|
| Note | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 |
| | EUR | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ | EUR |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | 1,965,166,961 | 125,999,339 | 2,579,415,266 | 1,096,901,732 | 473,236,805 | 60,998,924 | 113,055,631 | 14,307,045 |
| Cash and cash equivalents | 2 68,511,690 | 9,458,247 | 25,508,028 | 27,533,340 | 17,777,015 | 366,041 | 5,315,701 | 54,173 |
| Receivable for investments sold | 1,304 | – | – | 42,043,947 | 8,456,162 | 732,142 | – | 177,894 |
| Receivable for shares issued | 2,987,553 | – | 5,205,207 | 887,744 | 119,102 | 94 | 161,978 | – |
| Due from brokers | – | – | 15,596,265 | 24,432,589 | 8,042,286 | 993,557 | – | 204,052 |
| Income receivable and other assets | 37,894,247 | 1,389,382 | 48,971,298 | 26,707,757 | 10,143,011 | 1,006,755 | 350,612 | 209,523 |
| Total Assets | 2,074,561,755 | 136,846,968 | 2,674,696,064 | 1,218,507,109 | 517,774,381 | 64,097,513 | 118,883,922 | 14,952,687 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | 5,662,368 | 172 | 10,733,896 | 30,217,066 | 9,904,154 | 208,749 | 260,167 | 67,700 |
| Payable for shares redeemed | 12,939,503 | – | 9,725,630 | 32,003,586 | 199,282 | – | 2,603,242 | – |
| Due to brokers | – | – | – | 2,070,000 | 600,000 | – | – | – |
| Accrued expenses | 1,237,844 | 104,430 | 1,864,528 | 848,687 | 400,498 | 66,738 | 151,029 | 37,194 |
| Payable for investments purchased | – | – | 12,985,993 | 20,989,469 | 7,003,147 | 317,280 | 571,866 | 754,445 |
| Other payables | 123,791 | 6,611 | 226,585 | 3,284,349 | 953,391 | 48,150 | 1,375,065 | 22,752 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | 19,963,506 | 111,213 | 35,536,632 | 89,413,157 | 19,060,472 | 640,917 | 4,961,369 | 882,091 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 2,054,598,249 | 136,735,755 | 2,639,159,432 | 1,129,093,952 | 498,713,909 | 63,456,596 | 113,922,553 | 14,070,596 |

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Euro Bond Absolute Return | European High Yield Bond | European Sustainable Equity | Event Driven | Global Bond | Global Diversified Income FMP – 2024 | Global Equity Megatrends | Global Flexible Credit Income |
|--|------|------------------------------|-----------------------------|--------------------------------|-----------------------|-----------------------|--|-----------------------------|----------------------------------|
| | Note | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024* | As at 30 June 2024 | As at 30 June 2024 |
| | | EUR | EUR | EUR | US\$ | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 52,068,784 | 505,851,385 | 147,657,183 | 132,033,196 | 109,443,290 | 39,188 | 228,302,772 | 409,782,698 |
| Cash and cash equivalents | 2 | 730,799 | 11,456,697 | 2,531,691 | 4,991,886 | 4,127,590 | 102,064,901 | 7,822,399 | 1,343,192 |
| Receivable for investments sold | | 1,146,344 | 5,981,759 | 1,063,411 | – | 491,503 | – | – | 366,886 |
| Receivable for shares issued | | 470,000 | 111,827 | 160,174 | 3,130,906 | 14,344 | – | 4,389,479 | 320,564 |
| Due from brokers | | 1,010,605 | – | – | – | 526,629 | – | – | 2,342,927 |
| Income receivable and other assets | | 739,820 | 7,629,377 | 115,671 | 522,772 | 936,303 | 175,501 | 699,950 | 6,156,370 |
| Total Assets | | 56,166,352 | 531,031,045 | 151,528,130 | 140,678,760 | 115,539,659 | 102,279,590 | 241,214,600 | 420,312,637 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 462,769 | 1,030,935 | – | 166,820 | 1,435,071 | 1,221 | 2,045 | 1,161,512 |
| Bank overdraft | 3 | 86,386 | – | – | – | – | – | – | – |
| Payable for shares redeemed | | – | 144,529 | – | 66,656 | 5,007 | 101,951,468 | 1,325,575 | 173,000 |
| Accrued expenses | | 40,651 | 124,912 | 75,114 | 90,024 | 75,893 | 106,610 | 274,352 | 209,335 |
| Payable for investments purchased | | 2,177,168 | 14,925,432 | 1,832 | 633,645 | 2,513,002 | 342 | 1,192,378 | 5,854,124 |
| Other payables | | 131,622 | 37,278 | 13,756 | 1,030,217 | 37,700 | 219,949 | 15,667 | 26,611 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 2,898,596 | 16,263,086 | 90,702 | 1,987,362 | 4,066,673 | 102,279,590 | 2,810,017 | 7,424,582 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 53,267,756 | 514,767,959 | 151,437,428 | 138,691,398 | 111,472,986 | – | 238,404,583 | 412,888,055 |

* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Global High Yield SDG Engagement | Global Investment Grade Credit | Global Opportunistic Bond | Global Real Estate Securities | Global Sustainable Equity | Global Sustainable Value | High Yield Bond | InnovAsia 5G |
|--|------|-------------------------------------|-----------------------------------|---------------------------------|----------------------------------|------------------------------|-----------------------------|-----------------------|-----------------------|
| | Note | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 |
| | | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 613,672,808 | 84,513,121 | 65,135,981 | 19,750,983 | 156,728,176 | 77,181,125 | 2,132,931,018 | 20,914,842 |
| Cash and cash equivalents | 2 | 9,940,922 | 2,728,010 | 3,245,372 | 215,085 | 2,239,859 | 512,843 | 19,126,776 | 765,493 |
| Receivable for investments sold | | 853,785 | – | 274,201 | 5 | – | – | 7,366,399 | 121,582 |
| Receivable for shares issued | | 7,006,797 | – | 14,687 | – | 70,818 | 230,870 | 3,977,243 | – |
| Due from brokers | | 153,187 | – | 1,748,899 | – | – | – | 270,000 | – |
| Income receivable and other assets | | 10,892,823 | 1,093,366 | 792,130 | 81,173 | 67,371 | 119,751 | 35,229,790 | 23,786 |
| Total Assets | | 642,520,322 | 88,334,497 | 71,211,270 | 20,047,246 | 159,106,224 | 78,044,589 | 2,198,901,226 | 21,825,703 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 532,720 | 155,977 | 2,607,917 | 1,869 | – | 3,747 | 3,591,696 | 16,298 |
| Payable for shares redeemed | | 713,868 | – | 56 | 15,726 | 8,267 | 5,266 | 3,730,625 | – |
| Accrued expenses | | 250,987 | 38,129 | 68,325 | 54,679 | 69,720 | 62,989 | 1,999,688 | 51,545 |
| Payable for investments purchased | | 7,083,847 | 381,549 | 1,653,037 | – | 67 | 54 | 17,501,942 | 51 |
| Other payables | | 60,284 | 7,005 | 177,458 | 18,530 | 18,043 | 35,652 | 348,275 | 114,388 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 8,641,706 | 582,660 | 4,506,793 | 90,804 | 96,097 | 107,708 | 27,172,226 | 182,282 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 633,878,616 | 87,751,837 | 66,704,477 | 19,956,442 | 159,010,127 | 77,936,881 | 2,171,729,000 | 21,643,421 |

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Japan Equity Engagement | Macro Opportunities FX | Next Generation Mobility | Next Generation Space Economy | Responsible Asian Debt - Hard Currency | Short Duration Emerging Market Debt | Short Duration High Yield SDG Engagement | Strategic Income |
|--|------|----------------------------|---------------------------|-----------------------------|----------------------------------|--|---|--|-----------------------|
| | Note | As at 30 June 2024 | As at 30 June 2024* | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 |
| | | JPY | EUR | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 17,688,029,737 | – | 145,923,726 | 30,059,270 | 61,233,595 | 3,751,799,290 | 686,418,320 | 3,397,768,710 |
| Cash and cash equivalents | 2 | 376,498,754 | 70,541 | 2,432,025 | 1,707,587 | 4,043,493 | 21,147,814 | 10,215,327 | 29,194,938 |
| Receivable for investments sold | | 57,459,010 | – | 470,283 | – | 203,750 | 112,919 | 5,737,664 | 98,737,092 |
| Receivable for shares issued | | 8,124,772 | – | 1,010,219 | 298,842 | – | 4,361,375 | 409,379 | 16,820,260 |
| Due from brokers | | – | – | – | – | 258,923 | – | – | 4,408,246 |
| Income receivable and other assets | | 24,182,427 | 16 | 90,613 | 16,045 | 756,178 | 54,406,806 | 10,772,223 | 24,192,153 |
| Total Assets | | 18,154,294,700 | 70,557 | 149,926,866 | 32,081,744 | 66,495,939 | 3,831,828,204 | 713,552,913 | 3,571,121,399 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 93,694 | – | 616 | – | 54,952 | 32,012,576 | 6,439,402 | 14,456,683 |
| Bank overdraft | 3 | 46,966 | 5,877 | – | – | – | – | – | 351 |
| Payable for shares redeemed | | 1,849,658 | – | 230,203 | 4,301 | – | 4,385,621 | 4,961,788 | 32,067,205 |
| Due to brokers | | – | – | – | – | – | – | – | 470,000 |
| Accrued expenses | | 9,123,993 | 30,727 | 241,941 | 49,491 | 42,747 | 2,149,206 | 467,476 | 2,282,893 |
| Payable for investments purchased | | 10,223 | – | 590,751 | 264 | 1,347,361 | 21,927,487 | 4,757,096 | 525,020,103 |
| Other payables | | 1,966,252 | 33,953 | 30,651 | 21,008 | 18,660 | 229,737 | 87,155 | 1,808,244 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 13,090,786 | 70,557 | 1,094,162 | 75,064 | 1,463,720 | 60,704,627 | 16,712,917 | 576,105,479 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 18,141,203,914 | – | 148,832,704 | 32,006,680 | 65,032,219 | 3,771,123,577 | 696,839,996 | 2,995,015,920 |

*Macro Opportunities FX liquidated on 8 February 2024.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Sustainable Asia High Yield | Sustainable Emerging Market Corporate Debt | Sustainable Emerging Market Debt - Hard Currency | Tactical Macro | Ultra Short Term Euro Bond | Uncorrelated Strategies | US Equity | US Equity Index PutWrite |
|--|------|--------------------------------|--|---|-------------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|
| | Note | As at 30 June 2024 US\$ | As at 30 June 2024 US\$ | As at 30 June 2024 US\$ | As at 30 June 2024 US\$ | As at 30 June 2024 EUR | As at 30 June 2024 US\$ | As at 30 June 2024 US\$ | As at 30 June 2024 US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 29,656,305 | 114,794,495 | 555,365,700 | 24,372,147 | 1,130,841,971 | 730,199,337 | 75,129,686 | 679,257,369 |
| Cash and cash equivalents | 2 | 428,632 | 1,915,815 | 8,393,987 | 8,676,068 | 49,636,298 | 129,913,148 | 607,244 | 30,249,985 |
| Receivable for investments sold | | 203,750 | 3,881 | – | 13,196 | 22,136,187 | 25,184,094 | – | 972,407 |
| Receivable for shares issued | | – | 2,123,721 | 12,039,610 | – | 3,226,349 | 900,616 | 66,950 | 1,075,438 |
| Due from brokers | | 68,946 | 304,676 | 7,863,926 | 606,268 | 8,230,936 | 237,812,173 | – | – |
| Income receivable and other assets | | 530,825 | 1,906,408 | 9,538,047 | 7,264 | 11,444,725 | 5,584,103 | 10,697 | 6,690,641 |
| Total Assets | | 30,888,458 | 121,048,996 | 593,201,270 | 33,674,943 | 1,225,516,466 | 1,129,593,471 | 75,814,577 | 718,245,840 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 5,195 | 816,943 | 6,650,411 | 207,399 | 3,871,204 | 195,262,421 | 1,731,159 | 5,645,482 |
| Bank overdraft | 3 | – | – | – | 661 | – | 522,654 | – | – |
| Payable for shares redeemed | | – | 86,419 | 35,120 | – | 975,916 | 7,152,254 | 209,617 | 1,068,166 |
| Due to brokers | | – | – | – | – | – | 8,727,959 | – | – |
| Accrued expenses | | 71,310 | 140,950 | 235,804 | 11,740 | 284,191 | 740,661 | 80,658 | 309,062 |
| Payable for investments purchased | | 599,434 | 2,219,175 | 9,618,596 | 27,806 | 20,624,007 | 16,705,043 | – | 92,599 |
| Other payables | | 7,297 | 36,470 | 42,157 | 19,058 | 263,149 | 7,772,093 | 8,920 | 56,955 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 683,236 | 3,299,957 | 16,582,088 | 266,664 | 26,018,467 | 236,883,085 | 2,030,354 | 7,172,264 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 30,205,222 | 117,749,039 | 576,619,182 | 33,408,279 | 1,199,497,999 | 892,710,386 | 73,784,223 | 711,073,576 |

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | US Large Cap Value | US Long Short Equity | US Multi Cap Opportunities | US Real Estate Securities | US Small Cap | US Small Cap Intrinsic Value | Company Total* |
|--|------|-----------------------|-------------------------|-------------------------------|------------------------------|-----------------------|---------------------------------|-----------------------|
| | Note | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 | As at 30 June 2024 |
| | | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 968,562,910 | 179,884,981 | 343,033,271 | 420,372,040 | 594,608,393 | 316,636,262 | 27,620,427,787 |
| Cash and cash equivalents | 2 | 16,895,412 | 8,379,117 | 288,588 | 5,188,259 | 9,988,504 | 17,381,878 | 800,697,373 |
| Receivable for investments sold | | 8,963,062 | 759,832 | 184,597 | 3,424,962 | 426,428 | – | 242,168,647 |
| Receivable for shares issued | | 2,561,727 | 23,305 | 763,440 | 433,999 | 1,184,375 | 816,071 | 82,122,385 |
| Due from brokers | | – | 11,176,608 | – | – | – | – | 326,801,489 |
| Income receivable and other assets | | 637,890 | 94,882 | 150,474 | 990,819 | 203,412 | 125,953 | 333,095,012 |
| Total Assets | | 997,621,001 | 200,318,725 | 344,420,370 | 430,410,079 | 606,411,112 | 334,960,164 | 29,405,312,693 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 33,677 | 2,572,272 | 142,424 | 194,797 | 44,887 | 1,893 | 340,395,862 |
| Bank overdraft | 3 | – | – | – | – | – | – | 622,841 |
| Payable for shares redeemed | | 3,237,366 | 100,798 | 1,069,939 | 1,379,899 | 756,717 | 256,432 | 233,946,600 |
| Due to brokers | | – | – | – | – | – | – | 11,867,959 |
| Accrued expenses | | 734,504 | 254,085 | 470,502 | 702,198 | 618,751 | 270,486 | 20,845,877 |
| Payable for investments purchased | | 5,427,863 | 188,023 | – | 3,508,610 | 327,710 | 443,701 | 775,890,902 |
| Other payables | | 99,342 | 265,647 | 62,013 | 66,471 | 66,553 | 24,545 | 20,017,496 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 9,532,752 | 3,380,825 | 1,744,878 | 5,851,975 | 1,814,618 | 997,057 | 1,403,587,537 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 988,088,249 | 196,937,900 | 342,675,492 | 424,558,104 | 604,596,494 | 333,963,107 | 28,001,725,156 |

* The Aggregate Financial Statements have been adjusted to account for balances held in the name of the Company and to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | 5G Connectivity | Absolute Return Multi Strategy | China A-Share Equity | China Bond | China Equity | Climate Innovation | CLO Income | Commodities | |
|--|--------------------------------------|---------------------------------------|-------------------------------------|-------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|------------|
| Note | As at 31 December 2023 US\$ | As at 31 December 2023* US\$ | As at 31 December 2023 CNY | As at 31 December 2023 CNY | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | 996,857,530 | 6,311 | 13,480,937 | 447,117,129 | 172,463,571 | 2,831,398 | 179,297,062 | 122,546,345 | |
| Cash and cash equivalents | 2 | 43,643,862 | 98,859 | 1,074,845 | 9,446,611 | 6,017,190 | 83,875 | 12,287,210 | 33,206,631 |
| Receivable for investments sold | 11,966,904 | 737 | 26,607 | – | 908,831 | 27,029 | – | 306 | |
| Receivable for shares issued | 871,569 | – | – | – | – | – | – | 589,538 | |
| Due from brokers | – | – | – | 682,867 | – | – | – | 7,330,000 | |
| Income receivable and other assets | 360,533 | 1,078 | 192,783 | 5,178,845 | 92,331 | 14,640 | 3,974,020 | 662,121 | |
| Total Assets | 1,053,700,398 | 106,985 | 14,775,172 | 462,425,452 | 179,481,923 | 2,956,942 | 195,558,292 | 164,334,941 | |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | 1,033,321 | – | – | 2,361,945 | 423,344 | – | 2,570,754 | 210,126 | |
| Bank overdraft | 3 | 68 | – | – | – | – | – | – | |
| Payable for shares redeemed | 5,027,207 | – | – | 637,738 | 561,527 | – | – | 90,830 | |
| Accrued expenses | 1,457,148 | 11,217 | 359,457 | 422,278 | 244,205 | 3,183 | 149,265 | 135,790 | |
| Payable for investments purchased | 2,582,227 | – | 150,009 | 606 | 451 | 27,707 | 7,173,352 | 10,239,576 | |
| Other payables | 73,484 | 95,768 | 51,874 | 156,777 | 26,109 | 3,497 | 18,616 | 12,060 | |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | 10,173,455 | 106,985 | 561,340 | 3,579,344 | 1,255,636 | 34,387 | 9,911,987 | 10,688,382 | |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 1,043,526,943 | – | 14,213,832 | 458,846,108 | 178,226,287 | 2,922,555 | 185,646,305 | 153,646,559 | |

* Absolute Return Multi Strategy liquidated on 20 December 2021.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | Corporate Hybrid Bond | Developed Market FMP – 2027 | Emerging Market Debt - Hard Currency | Emerging Market Debt - Local Currency | Emerging Market Debt Blend | Emerging Market Debt Sustainable Investment Grade Blend | Emerging Markets Equity | Emerging Markets Select Equity |
|--|------------------------|-----------------------------|--------------------------------------|---------------------------------------|----------------------------|---|-------------------------|--------------------------------|
| Note | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023 | As at 31 December 2023* |
| | EUR | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ | US\$ |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | 1,766,641,213 | 135,817,055 | 2,588,612,804 | 1,244,671,584 | 504,428,604 | 61,503,601 | 89,056,214 | – |
| Cash and cash equivalents | 2 79,423,824 | 503,437 | 2,306,275 | 34,899,630 | 15,095,815 | 2,754,078 | 3,296,182 | 163,972 |
| Receivable for investments sold | 1,744 | – | 23,722 | 838 | 252,512 | 20,345 | 194 | – |
| Receivable for shares issued | 7,249,268 | – | 8,718,437 | 1,094,199 | 178,023 | 1,182 | 25,864 | – |
| Due from brokers | – | – | 22,175,962 | 16,010,321 | 7,902,696 | 679,691 | – | – |
| Income receivable and other assets | 30,551,766 | 1,479,818 | 55,368,515 | 25,831,472 | 10,166,996 | 915,984 | 271,103 | 20,832 |
| Total Assets | 1,883,867,815 | 137,800,310 | 2,677,205,715 | 1,322,508,044 | 538,024,646 | 65,874,881 | 92,649,557 | 184,804 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | 7,732,130 | 393 | 15,874,903 | 27,976,015 | 8,849,676 | 679,582 | 787,152 | – |
| Bank overdraft | 3 – | – | 31,716 | – | – | – | – | – |
| Payable for shares redeemed | 5,064,442 | 239,940 | 8,966,177 | 781,709 | 500,516 | – | 128,823 | – |
| Due to brokers | – | – | – | 2,230,000 | 390,000 | – | – | – |
| Accrued expenses | 1,188,602 | 100,867 | 1,919,504 | 1,023,619 | 449,175 | 70,618 | 142,423 | 47,821 |
| Payable for investments purchased | – | 35 | – | – | 393 | 243 | 409,316 | – |
| Other payables | 66,178 | 1,256 | 594,760 | 4,629,054 | 1,047,079 | 56,889 | 494,342 | 136,983 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | 14,051,352 | 342,491 | 27,387,060 | 36,640,397 | 11,236,839 | 807,332 | 1,962,056 | 184,804 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | 1,869,816,463 | 137,457,819 | 2,649,818,655 | 1,285,867,647 | 526,787,807 | 65,067,549 | 90,687,501 | – |

* Emerging Markets Select Equity liquidated on 7 September 2023.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Euro Bond Absolute Return | European High Yield Bond | European Sustainable Equity | Event Driven | Global Bond | Global Diversified Income FMP – 2024 | Global Equity Megatrends |
|--|------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|--------------------------------------|--|--------------------------------------|
| | Note | As at 31 December 2023 EUR | As at 31 December 2023 EUR | As at 31 December 2023 EUR | As at 31 December 2023 EUR | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 10,219,503 | 33,385,909 | 387,635,250 | 171,225,790 | 120,057,191 | 111,175,172 | 141,493,045 |
| Cash and cash equivalents | 2 | 127,676 | 460,317 | 16,624,528 | 1,127,268 | 13,500,176 | 1,162,072 | 5,262,402 |
| Receivable for investments sold | | – | – | 10 | 1,032,578 | 253 | – | 1,620 |
| Receivable for shares issued | | – | – | 102,548 | 443 | 441,776 | 240 | 788,588 |
| Due from brokers | | 217,984 | 1,822,858 | – | – | – | 802,148 | – |
| Income receivable and other assets | | 145,715 | 473,859 | 6,544,828 | 120,283 | 10,722 | 1,061,825 | 273,742 |
| Total Assets | | 10,710,878 | 36,142,943 | 410,907,164 | 173,506,362 | 134,010,118 | 114,201,457 | 147,819,397 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 81,140 | 1,615,336 | 1,281,452 | – | 155,365 | 3,890,491 | – |
| Bank overdraft | 3 | – | 412,247 | – | 42 | – | – | 13 |
| Payable for shares redeemed | | – | – | 98,287 | 1,292,679 | 161,583 | 14,939 | 3,100,333 |
| Accrued expenses | | 42,325 | 47,082 | 110,226 | 84,070 | 79,389 | 80,067 | 224,956 |
| Payable for investments purchased | | – | – | 963,852 | 1,639 | 5,896,768 | 1,438,589 | – |
| Other payables | | 14,319 | 41,451 | 37,030 | 30,381 | 1,304,865 | 34,571 | 11,252 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 137,784 | 2,116,116 | 2,490,847 | 1,408,811 | 7,597,970 | 5,458,657 | 3,336,541 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 10,573,094 | 34,026,827 | 408,416,317 | 172,097,551 | 126,412,148 | 108,742,800 | 144,482,856 |

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Global Flexible Credit Income | Global High Yield SDG Engagement | Global High Yield Sustainable Action | Global Investment Grade Credit | Global Opportunistic Bond | Global Real Estate Securities | Global Sustainable Equity | Global Sustainable Value |
|--|------|--------------------------------------|--------------------------------------|---|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|
| | Note | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023* US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 368,099,040 | 544,440,088 | – | 83,459,890 | 70,656,593 | 20,510,136 | 153,603,419 | 54,991,923 |
| Cash and cash equivalents | 2 | 25,482,094 | 10,709,205 | 52,318 | 3,401,463 | 1,529,454 | 211,649 | 781,170 | 544,936 |
| Receivable for investments sold | | – | 820,711 | – | – | 110,692 | – | 618,618 | – |
| Receivable for shares issued | | 435,297 | 187,598 | – | – | 19,690 | 12,500 | 159,181 | 20,869 |
| Due from brokers | | 3,225,584 | – | – | – | 1,153,721 | – | – | – |
| Income receivable and other assets | | 5,792,332 | 9,463,589 | 1 | 1,093,184 | 732,900 | 102,538 | 72,293 | 84,087 |
| Total Assets | | 403,034,347 | 565,621,191 | 52,319 | 87,954,537 | 74,203,050 | 20,836,823 | 155,234,681 | 55,641,815 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 8,620,881 | 6,738,234 | – | 1,107,450 | 7,756,007 | 250,684 | – | 46,897 |
| Payable for shares redeemed | | 1,835,312 | 345,199 | – | – | – | 54,826 | 9,808 | 17,218 |
| Due to brokers | | 200,000 | – | – | – | – | – | – | – |
| Accrued expenses | | 238,837 | 244,147 | 29,617 | 46,561 | 72,646 | 58,316 | 77,887 | 65,609 |
| Payable for investments purchased | | 1,500,862 | 97,458 | – | – | 911,501 | 1 | 540,903 | 6 |
| Other payables | | 25,474 | 32,248 | 22,702 | 22,701 | 53,133 | 12,983 | 32,788 | 46,191 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 12,421,366 | 7,457,286 | 52,319 | 1,176,712 | 8,793,287 | 376,810 | 661,386 | 175,921 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 390,612,981 | 558,163,905 | – | 86,777,825 | 65,409,763 | 20,460,013 | 154,573,295 | 55,465,894 |

*Global High Yield Sustainable Action liquidated on 16 June 2023.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | High Yield Bond | InnovAsia 5G | Japan Equity Engagement | Macro Opportunities FX | Multi-Asset Income | Next Generation Mobility | Next Generation Space Economy | Responsible Asian Debt - Hard Currency |
|--|--------------------------------------|--------------------------------------|-------------------------------------|-------------------------------------|---------------------------------------|--------------------------------------|--------------------------------------|--|
| Note | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 JPY | As at 31 December 2023 EUR | As at 31 December 2023* US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ |
| Current Assets | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | 2,133,705,667 | 22,824,022 | 16,090,377,079 | 7,381,837 | – | 152,835,153 | 18,674,716 | 60,597,643 |
| Cash and cash equivalents | 2 | 73,617,932 | 1,128,943 | 90,965,141 | 126,875 | 58,916 | 11,689,060 | 943,288 |
| Receivable for investments sold | | 27,132,212 | – | – | – | – | 415,564 | 294 |
| Receivable for shares issued | | 8,426,020 | – | 9,477,834 | 22,386 | – | 323,006 | 167,685 |
| Due from brokers | | – | – | – | – | – | – | 128,088 |
| Income receivable and other assets | | 37,739,993 | 20,417 | 43,887,262 | 17,813 | 231 | 69,192 | 5,544 |
| Total Assets | | 2,280,621,824 | 23,973,382 | 16,234,707,316 | 7,548,911 | 59,147 | 165,331,975 | 19,791,527 |
| Current Liabilities | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 15,443,334 | 60,136 | 42,002,252 | 4,613,695 | – | 10,365 | – |
| Bank overdraft | 3 | – | 6,560 | 69,286 | – | – | – | – |
| Payable for shares redeemed | | 4,565,230 | 16,084 | 2,684,590 | 4,194 | – | 486,682 | – |
| Accrued expenses | | 2,119,832 | 54,304 | 11,646,832 | 33,119 | 39,739 | 276,843 | 35,580 |
| Payable for investments purchased | | 6,528,399 | 86 | – | 44 | – | 179,180 | – |
| Other payables | | 154,310 | 66,092 | 775,641 | 16,053 | 19,408 | 22,840 | 12,017 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 28,811,105 | 203,262 | 57,178,601 | 4,667,105 | 59,147 | 975,910 | 47,597 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 2,251,810,719 | 23,770,120 | 16,177,528,715 | 2,881,806 | – | 164,356,065 | 19,743,930 |

* Multi-Asset Income liquidated on 6 July 2023.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Short Duration Emerging Market Debt | Short Duration High Yield SDG Engagement | Strategic Income | Sustainable Asia High Yield | Sustainable Emerging Market Corporate Debt | Sustainable Emerging Market Debt - Hard Currency | Tactical Macro | Ultra Short Term Euro Bond |
|--|------|---|--|--------------------------------------|--------------------------------------|--|---|--------------------------------------|-------------------------------------|
| | Note | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 EUR |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 3,882,376,064 | 692,929,732 | 2,163,075,623 | 26,910,034 | 92,566,505 | 432,174,496 | 23,429,706 | 965,478,305 |
| Cash and cash equivalents | 2 | 14,257,955 | 44,469,256 | 55,205,634 | 1,163,077 | 3,976,271 | 7,042,532 | 3,554,300 | 11,222,572 |
| Receivable for investments sold | | 11,329,362 | 10,775,834 | 22,831,706 | – | – | – | – | – |
| Receivable for shares issued | | 5,275,293 | 336,109 | 91,892,501 | – | 30,010 | – | – | 3,219,672 |
| Due from brokers | | 5,350,000 | – | 22,631,176 | 108,311 | 425,554 | 4,811,634 | 526,958 | 11,144,095 |
| Income receivable and other assets | | 51,967,946 | 11,302,348 | 16,507,617 | 513,607 | 1,463,373 | 7,824,139 | 6,453 | 10,766,896 |
| Total Assets | | 3,970,556,620 | 759,813,279 | 2,372,144,257 | 28,695,029 | 98,461,713 | 451,852,801 | 27,517,417 | 1,001,831,540 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 9,131,675 | 3,114,085 | 25,175,764 | 58,767 | 472,118 | 5,706,695 | 262,401 | 8,016,867 |
| Bank overdraft | 3 | – | – | 377 | – | – | – | 68,223 | – |
| Payable for shares redeemed | | 2,760,383 | 241,544 | 3,405,075 | 746 | 28,695 | 16,636 | – | 440,357 |
| Due to brokers | | – | – | 520,000 | – | – | – | – | – |
| Accrued expenses | | 2,320,930 | 510,397 | 1,529,024 | 58,670 | 146,162 | 215,044 | 10,585 | 258,073 |
| Payable for investments purchased | | 1,500,740 | 11,465,702 | 321,393,124 | – | – | 90 | 93 | – |
| Other payables | | 73,325 | 47,104 | 517,312 | 11,895 | 25,601 | 22,066 | 13,807 | 243,945 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 15,787,053 | 15,378,832 | 352,540,676 | 130,078 | 672,576 | 5,960,531 | 355,109 | 8,959,242 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 3,954,769,567 | 744,434,447 | 2,019,603,581 | 28,564,951 | 97,789,137 | 445,892,270 | 27,162,308 | 992,872,298 |

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | Uncorrelated Strategies | Uncorrelated Trading | US Equity | US Equity Index PutWrite | US Large Cap Value | US Long Short Equity | US Multi Cap Opportunities | US Real Estate Securities |
|--|------|--------------------------------------|---------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|
| | Note | As at 31 December 2023 US\$ | As at 31 December 2023* US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ | As at 31 December 2023 US\$ |
| Current Assets | | | | | | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 1,476,262,171 | – | 47,126,139 | 675,485,941 | 1,852,695,638 | 182,183,949 | 398,826,631 | 522,351,479 |
| Cash and cash equivalents | 2 | 215,995,568 | 198,922 | 2,317,070 | 56,170,541 | 129,487,412 | 4,926,902 | 2,020,942 | 12,824,749 |
| Receivable for investments sold | | 15,185,048 | – | 3,038 | 1,711,903 | 27,677,469 | 466,494 | 2,749,439 | 1,290,830 |
| Receivable for shares issued | | 43,677,979 | – | 266,617 | 1,578,418 | 1,825,988 | 43,717 | 937,914 | 3,439,184 |
| Due from brokers | | 456,802,391 | – | – | – | – | 18,176,471 | – | – |
| Income receivable and other assets | | 76,645,645 | 1,324 | 37,095 | 1,742,599 | 2,702,827 | 559,458 | 211,780 | 1,534,038 |
| Total Assets | | 2,284,568,802 | 200,246 | 49,749,959 | 736,689,402 | 2,014,389,334 | 206,356,991 | 404,746,706 | 541,440,280 |
| Current Liabilities | | | | | | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 499,958,213 | – | 118,963 | 5,789,899 | 115,827 | 8,738,101 | 325,170 | 441,683 |
| Bank overdraft | 3 | 659 | – | – | – | – | – | – | – |
| Payable for shares redeemed | | 4,375,209 | – | 349,690 | 1,255,511 | 11,729,299 | 692,205 | 3,342,769 | 6,007,211 |
| Accrued expenses | | 1,133,015 | 110,069 | 74,355 | 349,539 | 1,158,780 | 280,090 | 547,484 | 895,622 |
| Payable for investments purchased | | 81,242,292 | – | – | 165,070 | 62,146,829 | 14,013 | – | 941,735 |
| Other payables | | 71,157,993 | 90,177 | 4,802 | 31,383 | 48,221 | 1,162,291 | 39,248 | 44,044 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 657,867,381 | 200,246 | 547,810 | 7,591,402 | 75,198,956 | 10,886,700 | 4,254,671 | 8,330,295 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 1,626,701,421 | – | 49,202,149 | 729,098,000 | 1,939,190,378 | 195,470,291 | 400,492,035 | 533,109,985 |

*Uncorrelated Trading liquidated 24 May 2023.

The accompanying notes form an integral part of the financial statements.

Balance Sheets (Continued)

| | | US Small Cap | US Small Cap | Company Total* |
|--|------|--------------------------------------|---|--------------------------------------|
| | Note | As at 31 December 2023 US\$ | Intrinsic Value As at 31 December 2023 US\$ | As at 31 December 2023 US\$ |
| Current Assets | | | | |
| Financial Assets at Fair Value through Profit or Loss | | 623,039,280 | 301,736,793 | 27,392,822,906 |
| Cash and cash equivalents | 2 | 12,744,703 | 18,299,118 | 1,025,815,249 |
| Receivable for investments sold | | 369 | 1,402,699 | 138,871,900 |
| Receivable for shares issued | | 2,127,779 | 477,091 | 185,808,216 |
| Due from brokers | | – | – | 582,901,730 |
| Income receivable and other assets | | 193,802 | 125,377 | 385,748,047 |
| Total Assets | | 638,105,933 | 322,041,078 | 29,711,968,048 |
| Current Liabilities | | | | |
| Financial Liabilities at Fair Value through Profit or Loss | | 137,144 | 398 | 688,709,657 |
| Bank overdraft | 3 | – | – | 563,542 |
| Payable for shares redeemed | | 3,284,597 | 40,900 | 72,180,295 |
| Due to brokers | | – | – | 3,340,000 |
| Accrued expenses | | 639,284 | 275,610 | 22,069,430 |
| Payable for investments purchased | | 154,493 | 140,859 | 517,779,908 |
| Other payables | | 38,646 | 14,694 | 82,992,460 |
| Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares) | | 4,254,164 | 472,461 | 1,387,635,292 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 633,851,769 | 321,568,617 | 28,324,332,756 |

* The Aggregate Financial Statements have been adjusted to account for balances held in the name of the Company and to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts

| | Note | 5G Connectivity Six Months Ended 30 June 2024 US\$ | Absolute Return Multi Strategy Six Months Ended 30 June 2024* US\$ | China A-Share Equity Six Months Ended 30 June 2024 CNY | China Bond Six Months Ended 30 June 2024 CNY | China Equity Six Months Ended 30 June 2024 US\$ | Climate Innovation Six Months Ended 30 June 2024 US\$ | CLO Income Six Months Ended 30 June 2024 US\$ | Commodities Six Months Ended 30 June 2024 US\$ |
|---|------|---|--|--|---|--|--|--|---|
| Income | | | | | | | | | |
| Interest Income | | 980,327 | 2,379 | 248 | 4,185,247 | 48,623 | 2,246 | 14,040,192 | 2,732,530 |
| Dividend Income | | 3,498,123 | – | 192,443 | – | 2,166,947 | 36,136 | – | – |
| Miscellaneous Income | | 26,801 | 3 | 20,946 | – | – | – | 4,249 | – |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 281,032,084 | (2,382) | 152,193 | 10,497,342 | 7,328,932 | 232,532 | 9,953,402 | 6,474,331 |
| | | 285,537,335 | – | 365,830 | 14,682,589 | 9,544,502 | 270,914 | 23,997,843 | 9,206,861 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 7,646,229 | – | 64,052 | 64,238 | 911,400 | 151 | 858,813 | 345,400 |
| Distribution Fee | 5 | 376,266 | – | – | – | 78 | – | – | 1,512 |
| Administration Fee | 5 | 323,031 | – | 119,851 | 211,697 | 57,566 | 11,102 | 72,343 | 57,613 |
| Commitment Fee | 16 | 83,938 | – | 1,107 | 28,218 | 12,902 | 222 | 15,932 | 11,939 |
| Custody Fee | 5 | 56,840 | – | 41,635 | 119,909 | 21,491 | 3,240 | 5,810 | 5,784 |
| Depository Fee | 5 | 22,036 | – | 283 | 5,946 | 2,831 | 63 | 5,609 | 3,279 |
| Professional Fee | 7 | 105,424 | – | 139,634 | 253,529 | 52,559 | 20,003 | 35,824 | 25,441 |
| Directors' Fee | 6 | 1,634 | – | 11,771 | 11,563 | 1,629 | 1,730 | 1,647 | 1,637 |
| Transaction Costs | 7 | 1,134,372 | – | 168,921 | 71,831 | 169,566 | 6,292 | 8,681 | 17,521 |
| Audit Fee | 7 | 5,015 | – | 35,249 | 36,199 | 5,185 | 4,977 | 5,148 | 5,029 |
| VAT Rebate | | (3,873) | – | (54) | (1,564) | (641) | (11) | (762) | (572) |
| Other Expenses | 7 | 8,315 | – | 31,014 | 101,325 | 10,631 | 11,862 | 4,234 | 5,131 |
| Expense Waiver | 5 | – | – | (604,541) | (426,451) | – | (55,117) | – | – |
| Total Expenses | | 9,759,227 | – | 8,922 | 476,440 | 1,245,197 | 4,514 | 1,013,279 | 479,714 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | – | – | – | – | – | – | 168 | – |
| Distribution Paid | 1 | – | – | 105,250 | 62,455 | 163 | – | 5,370,533 | – |
| | | – | – | 105,250 | 62,455 | 163 | – | 5,370,701 | – |
| Withholding Tax | | 791,730 | – | 18,413 | – | 143,307 | 5,362 | – | 21,544 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 274,986,378 | – | 233,245 | 14,143,694 | 8,155,835 | 261,038 | 17,613,863 | 8,705,603 |

* 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 | Corporate Hybrid Bond Six Months Ended 30 June 2024 EUR | Developed Market FMP – 2027 Six Months Ended 30 June 2024 US\$ | Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Emerging Market Debt - Local Currency Six Months Ended 30 June 2024 US\$ | Emerging Market Debt Blend Six Months Ended 30 June 2024 US\$ | Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2024 US\$ | Emerging Markets Equity Six Months Ended 30 June 2024 US\$ | Euro Bond Six Months Ended 30 June 2024 EUR |
|---|------|--|--|--|---|---|--|--|--|
| Income | | | | | | | | | |
| Interest Income | | 47,940,250 | 2,938,519 | 74,387,402 | 38,523,712 | 16,422,450 | 1,530,193 | 67,201 | 200,327 |
| Dividend Income | | – | – | – | – | – | – | 1,446,721 | – |
| Miscellaneous Income | | – | – | – | 203,671 | 63,822 | 4,464 | 2,532 | 2,499 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 41,332,731 | (481,249) | 26,799,207 | (89,707,161) | (23,606,263) | (3,846,843) | 15,042,447 | (93,820) |
| | | 89,272,981 | 2,457,270 | 101,186,609 | (50,979,778) | (7,119,991) | (2,312,186) | 16,558,901 | 109,006 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 6,533,809 | 391,020 | 9,513,104 | 4,037,655 | 1,700,715 | 126,330 | 413,969 | 18,814 |
| Distribution Fee | 5 | 87,994 | – | 139,580 | 75,970 | 16,588 | – | 17,820 | – |
| Administration Fee | 5 | 410,435 | 35,707 | 678,394 | 353,034 | 196,604 | 52,457 | 83,067 | 26,896 |
| Commitment Fee | 16 | 145,500 | 8,969 | 207,364 | 95,697 | 40,636 | 4,923 | 7,509 | 819 |
| Custody Fee | 5 | 59,604 | 3,461 | 86,517 | 399,416 | 90,019 | 7,129 | 27,586 | 5,328 |
| Depository Fee | 5 | 40,527 | 2,806 | 51,788 | 23,915 | 10,371 | 1,263 | 1,927 | 242 |
| Professional Fee | 7 | 134,993 | 28,398 | 183,849 | 126,805 | 69,299 | 23,131 | 68,228 | 17,389 |
| Directors' Fee | 6 | 1,486 | 1,729 | 1,633 | 1,613 | 1,647 | 1,626 | 1,614 | 1,553 |
| Transaction Costs | 7 | 33,145 | 545 | 152,100 | 136,523 | 103,311 | 33,309 | 248,784 | 4,908 |
| Audit Fee | 7 | 5,384 | 7,131 | 6,065 | 6,123 | 5,812 | 4,902 | 5,426 | 4,437 |
| VAT Rebate | | (7,165) | (507) | (9,731) | (4,665) | (1,937) | (238) | (340) | (41) |
| Other Expenses | 7 | 4,550 | 3,342 | 8,711 | 10,948 | 7,070 | 4,237 | 5,298 | 5,060 |
| Expense Waiver | 5 | – | – | – | (46,450) | – | (62,741) | (119,214) | (53,332) |
| Total Expenses | | 7,450,262 | 482,601 | 11,019,374 | 5,216,584 | 2,240,135 | 196,328 | 761,674 | 32,073 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 1,534 | – | 1,225 | 17,137 | 3,406 | – | 1,500 | 208 |
| Distribution Paid | 1 | 8,699,251 | 682,902 | 16,984,685 | 8,423,284 | 3,428,980 | – | 67,046 | 118,318 |
| | | 8,700,785 | 682,902 | 16,985,910 | 8,440,421 | 3,432,386 | – | 68,546 | 118,526 |
| Withholding Tax | | – | 8,942 | 51,657 | 675,603 | 192,233 | 26,253 | 161,687 | – |
| Capital Gain Tax | | – | – | – | (451,616) | (75,671) | (6,936) | 1,109,844 | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 73,121,934 | 1,282,825 | 73,129,668 | (64,860,770) | (12,909,074) | (2,527,831) | 14,457,150 | (41,593) |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Euro Bond Absolute Return Six Months Ended 30 June 2024 EUR | European High Yield Bond Six Months Ended 30 June 2024 EUR | European Sustainable Equity Six Months Ended 30 June 2024 EUR | Event Driven Six Months Ended 30 June 2024 US\$ | Global Bond Six Months Ended 30 June 2024 US\$ | Global Diversified Income FMP – 2024 Six Months Ended 30 June 2024* US\$ | Global Equity Megatrends Six Months Ended 30 June 2024 US\$ | Global Flexible Credit Income Six Months Ended 30 June 2024 US\$ |
|---|------|--|---|--|--|---|---|--|---|
| Income | | | | | | | | | |
| Interest Income | | 761,941 | 12,624,642 | 29,096 | 824,267 | 2,244,449 | 2,223,103 | 106,870 | 12,925,815 |
| Dividend Income | | – | – | 2,268,710 | – | – | – | 1,451,942 | 1,188 |
| Miscellaneous Income | | 6,553 | – | 24,247 | – | – | 23,776 | – | 76,735 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 1,737,711 | 5,980,195 | 7,441,490 | 4,323,280 | (5,090,623) | 1,409,273 | 23,650,882 | 337,160 |
| | | 2,506,205 | 18,604,837 | 9,763,543 | 5,147,547 | (2,846,174) | 3,656,152 | 25,209,694 | 13,340,898 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 13,813 | 423,853 | 238,506 | 311,192 | 8,791 | 372,992 | 970,800 | 939,359 |
| Distribution Fee | 5 | – | 3,183 | 210 | – | 3,053 | – | 166,606 | 31,456 |
| Administration Fee | 5 | 31,173 | 126,430 | 52,560 | 45,512 | 80,162 | 42,390 | 85,135 | 113,193 |
| Commitment Fee | 16 | 2,592 | 31,125 | 13,473 | 8,255 | 8,563 | 13,351 | 12,554 | 30,465 |
| Custody Fee | 5 | 5,330 | 11,251 | 9,820 | 5,661 | 5,790 | 5,000 | 5,814 | 6,091 |
| Depository Fee | 5 | 838 | 10,385 | 3,486 | 3,569 | 2,159 | 2,534 | 3,781 | 8,224 |
| Professional Fee | 7 | 15,411 | 49,146 | 32,989 | 42,270 | 36,726 | 38,792 | 33,669 | 42,465 |
| Directors' Fee | 6 | 1,554 | 1,485 | 1,516 | 1,545 | 1,618 | 1,291 | 1,638 | 1,628 |
| Performance Fee | 5 | – | – | – | 990,102 | – | – | – | – |
| Transaction Costs | 7 | 13,046 | 19,505 | 96,992 | 15,804 | 47,441 | 5,197 | 65,005 | 37,281 |
| Audit Fee | 7 | 4,500 | 4,912 | 4,702 | 5,055 | 4,996 | 10,946 | 4,976 | 7,339 |
| VAT Rebate | | (138) | (1,592) | (650) | (460) | (403) | (552) | (565) | (1,460) |
| Other Expenses | 7 | 4,518 | 5,076 | 4,331 | 4,748 | 4,719 | 6,630 | 22,009 | 5,733 |
| Expense Waiver | 5 | (32,518) | – | – | – | (58,502) | – | – | – |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | – | (154) |
| Total Expenses | | 60,119 | 684,759 | 457,935 | 1,433,253 | 145,113 | 498,571 | 1,371,422 | 1,221,620 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 5,942 | 174 | – | 33 | 192 | – | 437 | 653 |
| Distribution Paid | 1 | 115 | 145,373 | 730,669 | – | 1,484 | 1,311,432 | – | 12,332 |
| | | 6,057 | 145,547 | 730,669 | 33 | 1,676 | 1,311,432 | 437 | 12,985 |
| Withholding Tax | | – | 54,409 | 345,663 | 7,895 | 31,394 | 7,458 | 157,570 | 61,163 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 2,440,029 | 17,720,122 | 8,229,276 | 3,706,366 | (3,024,357) | 1,838,691 | 23,680,265 | 12,045,130 |

* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Global High Yield SDG Engagement Six Months Ended 30 June 2024 US\$ | Global Investment Grade Credit Six Months Ended 30 June 2024 US\$ | Global Opportunistic Bond Six Months Ended 30 June 2024 US\$ | Global Real Estate Securities Six Months Ended 30 June 2024 US\$ | Global Sustainable Equity Six Months Ended 30 June 2024 US\$ | Global Sustainable Value Six Months Ended 30 June 2024 US\$ | High Yield Bond Six Months Ended 30 June 2024 US\$ | InnovAsia 5G Six Months Ended 30 June 2024 US\$ |
|---|------|---|---|--|--|--|---|---|--|
| Income | | | | | | | | | |
| Interest Income | | 18,203,643 | 1,991,396 | 1,472,848 | 5,692 | 29,511 | 9,105 | 73,646,457 | 18,994 |
| Dividend Income | | – | – | 376 | 425,149 | 965,545 | 1,033,375 | 64,197 | 82,076 |
| Miscellaneous Income | | 199,059 | 17,111 | 23,106 | – | 23,256 | – | 1,447,568 | 12,848 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | (8,768,913) | (921,284) | (1,381,561) | (1,586,504) | 9,611,749 | 3,528,187 | (17,610,014) | 2,035,406 |
| | | 9,633,789 | 1,087,223 | 114,769 | (1,155,663) | 10,630,061 | 4,570,667 | 57,548,208 | 2,149,324 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 1,026,705 | 22,718 | 52,974 | 77,331 | 194,510 | 89,033 | 9,427,215 | 122,115 |
| Distribution Fee | 5 | 3,714 | – | – | 7,911 | 1,572 | 2,184 | 729,343 | 193 |
| Administration Fee | 5 | 166,004 | 52,377 | 76,451 | 34,506 | 51,635 | 41,212 | 708,619 | 28,627 |
| Commitment Fee | 16 | 43,220 | 6,638 | 5,045 | 1,708 | 12,318 | 4,283 | 171,253 | 1,847 |
| Custody Fee | 5 | 9,110 | 5,829 | 5,813 | 5,767 | 5,775 | 5,789 | 13,932 | 5,919 |
| Depository Fee | 5 | 11,452 | 1,734 | 1,285 | 379 | 3,198 | 1,312 | 43,597 | 735 |
| Professional Fee | 7 | 61,433 | 17,836 | 25,271 | 33,438 | 36,397 | 32,214 | 195,105 | 35,052 |
| Directors' Fee | 6 | 1,635 | 1,604 | 1,637 | 1,640 | 1,630 | 1,658 | 1,650 | 1,516 |
| Transaction Costs | 7 | 56,945 | 4,388 | 23,933 | 38,133 | 12,650 | 78,221 | 99,230 | 116,514 |
| Audit Fee | 7 | 5,411 | 4,910 | 5,023 | 5,095 | 5,100 | 5,019 | 8,538 | 5,205 |
| VAT Rebate | | (2,073) | (320) | (241) | (75) | (573) | (215) | (8,239) | (86) |
| Other Expenses | 7 | 5,913 | 4,234 | 4,655 | 4,704 | 4,877 | 5,453 | 8,133 | 4,713 |
| Expense Waiver | 5 | (27,881) | (10,759) | (80,918) | (78,476) | – | (33,919) | – | (69,206) |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | (8,359) | – |
| Total Expenses | | 1,361,588 | 111,189 | 120,928 | 132,061 | 329,089 | 232,244 | 11,390,017 | 253,144 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 2,383 | 6 | 49 | 323 | 263 | 750 | 52,127 | 25 |
| Distribution Paid | 1 | 225,898 | – | 176,021 | 398 | – | – | 49,641,286 | – |
| | | 228,281 | 6 | 176,070 | 721 | 263 | 750 | 49,693,413 | 25 |
| Withholding Tax | | – | 2,016 | 5,194 | 61,590 | 266,712 | 175,362 | 164,022 | 11,048 |
| Capital Gain Tax | | – | – | 945 | – | – | (1,449) | – | 88,281 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 8,043,920 | 974,012 | (188,368) | (1,350,035) | 10,033,997 | 4,163,760 | (3,699,244) | 1,796,826 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Japan Equity Engagement Six Months Ended 30 June 2024 JPY | Macro Opportunities FX Six Months Ended 30 June 2024* EUR | Next Generation Mobility Six Months Ended 30 June 2024 US\$ | Next Generation Space Economy Six Months Ended 30 June 2024 US\$ | Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Short Duration Emerging Market Debt Six Months Ended 30 June 2024 US\$ | Short Duration High Yield SDG Engagement Six Months Ended 30 June 2024 US\$ | Strategic Income Six Months Ended 30 June 2024 US\$ |
|---|------|---|---|---|--|--|---|--|--|
| Income | | | | | | | | | |
| Interest Income | | – | 1,924 | 95,960 | 31,737 | 1,360,689 | 85,974,995 | 22,322,766 | 64,072,992 |
| Dividend Income | | 182,032,228 | – | 1,081,317 | 149,092 | – | – | 4,285 | 2,592 |
| Miscellaneous Income | | – | 92 | – | – | 634 | – | 466,803 | 404,949 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 1,777,667,064 | 11,479 | 12,683,821 | 2,023,243 | 352,196 | (82,974,288) | (25,916,720) | (62,231,712) |
| | | 1,959,699,292 | 13,495 | 13,861,098 | 2,204,072 | 1,713,519 | 3,000,707 | (3,122,866) | 2,248,821 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 33,173,489 | 1,241 | 1,036,693 | 120,181 | 11,440 | 10,789,002 | 2,259,897 | 11,064,267 |
| Distribution Fee | 5 | – | – | 179,143 | 28,922 | 1,534 | 341,110 | 30,965 | 604,122 |
| Administration Fee | 5 | 7,624,231 | 15,857 | 69,886 | 27,231 | 57,586 | 847,649 | 210,564 | 757,053 |
| Commitment Fee | 16 | 1,425,360 | 1,691 | 12,215 | 1,727 | 4,923 | 286,173 | 55,601 | 181,056 |
| Custody Fee | 5 | 981,046 | 1,875 | 5,736 | 5,971 | 5,774 | 132,666 | 5,720 | 23,973 |
| Depository Fee | 5 | 333,525 | 11 | 3,031 | 994 | 1,280 | 75,051 | 14,034 | 54,728 |
| Professional Fee | 7 | 4,244,279 | 24,787 | 42,027 | 28,380 | 42,801 | 263,765 | 85,777 | 168,188 |
| Directors' Fee | 6 | 237,495 | 914 | 1,635 | 1,645 | 1,611 | 1,663 | 1,614 | 1,627 |
| Transaction Costs | 7 | 15,887,334 | 14,952 | 105,212 | 20,552 | 6,165 | 64,501 | 35,856 | 370,578 |
| Audit Fee | 7 | 745,606 | 9,033 | 5,144 | 4,851 | 5,122 | 6,366 | 6,715 | 4,336 |
| VAT Rebate | | (63,222) | (9) | (595) | (77) | (236) | (14,453) | (2,703) | (7,739) |
| Other Expenses | 7 | 460,178 | 6,503 | 5,797 | 8,397 | 4,930 | 5,444 | 6,142 | 5,742 |
| Expense Waiver | 5 | – | (73,559) | – | (60,523) | (75,259) | – | – | – |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | (556) | (337) |
| Total Expenses | | 65,049,321 | 3,296 | 1,465,924 | 188,251 | 67,671 | 12,798,937 | 2,709,626 | 13,227,594 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 297,093 | 163 | – | – | – | 6,192 | – | 1,466 |
| Distribution Paid | 1 | 222,657 | – | – | – | 9,707 | 16,030,616 | 7,754,816 | 41,733,492 |
| | | 519,750 | 163 | – | – | 9,707 | 16,036,808 | 7,754,816 | 41,734,958 |
| Withholding Tax | | 27,304,834 | – | 197,689 | 15,952 | 9 | – | 20,461 | 284,584 |
| Capital Gain Tax | | – | – | – | – | – | – | – | 58,784 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 1,866,825,387 | 10,036 | 12,197,485 | 1,999,869 | 1,636,132 | (25,835,038) | (13,607,769) | (53,057,099) |

*Macro Opportunities FX liquidated on 8 February 2024.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| Note | Sustainable Asia High Yield Six Months Ended 30 June 2024 US\$ | Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2024 US\$ | Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Tactical Macro Six Months Ended 30 June 2024 US\$ | Ultra Short Term Euro Bond Six Months Ended 30 June 2024 EUR | Uncorrelated Strategies Six Months Ended 30 June 2024 US\$ | US Equity Six Months Ended 30 June 2024 US\$ | US Equity Index PutWrite Six Months Ended 30 June 2024 US\$ |
|---|--|--|---|--|--|--|---|---|
| Income | | | | | | | | |
| Interest Income | 771,806 | 2,908,996 | 13,044,695 | 307,449 | 15,128,541 | 18,575,092 | 36,569 | 16,026,580 |
| Dividend Income | – | – | – | 552 | – | 165,445 | 277,703 | – |
| Miscellaneous Income | – | – | – | – | 79,553 | 537 | – | – |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | 1,530,702 | (1,932,234) | (9,709,685) | 336,057 | 20,853,631 | (55,620,556) | 4,301,133 | 39,732,113 |
| | 2,302,508 | 976,762 | 3,335,010 | 644,058 | 36,061,725 | (36,879,482) | 4,615,405 | 55,758,693 |
| Expenses | | | | | | | | |
| Management Fee | 5 718 | 345,622 | 994,785 | 5,421 | 964,147 | 4,082,687 | 253,775 | 1,670,590 |
| Advisory Fee | 5 – | – | – | – | – | 4,530,690 | – | – |
| Distribution Fee | 5 – | 13,609 | – | – | 20,769 | 37,353 | 19,916 | 5,441 |
| Administration Fee | 5 30,899 | 67,027 | 102,175 | 13,375 | 239,340 | 854,084 | 34,563 | 196,078 |
| Commitment Fee | 16 2,212 | 7,739 | 37,715 | 2,146 | 79,345 | 110,075 | 4,583 | 60,071 |
| Custody Fee | 5 5,830 | 5,702 | 14,395 | 5,175 | 33,671 | 94,032 | 5,785 | 5,796 |
| Depositary Fee | 5 589 | 2,095 | 10,034 | 640 | 21,944 | 82,560 | 1,375 | 15,969 |
| Professional Fee | 7 33,548 | 45,718 | 34,260 | 23,262 | 69,553 | 295,825 | 21,402 | 77,169 |
| Directors' Fee | 6 1,648 | 1,614 | 1,645 | 1,603 | 1,495 | 1,644 | 1,657 | 1,592 |
| Transaction Costs | 7 4,228 | 15,372 | 34,894 | 12,083 | 41,668 | 3,544,780 | 13,350 | 55,476 |
| Audit Fee | 7 4,978 | 5,620 | 4,958 | 4,985 | 4,775 | 5,350 | 4,889 | 5,349 |
| VAT Rebate | | (106) | (367) | (104) | (3,807) | (5,608) | (195) | (2,765) |
| Other Expenses | 7 7,631 | 4,657 | 4,132 | 8,538 | 4,508 | 272,661 | 4,332 | 4,294 |
| Expense Waiver | 5 (59,628) | (66,946) | – | (33,052) | – | (186,088) | (11,089) | – |
| Total Expenses | 32,547 | 447,462 | 1,237,298 | 44,072 | 1,477,408 | 13,720,045 | 354,343 | 2,095,060 |
| Finance Costs | | | | | | | | |
| Interest Expense | – | – | 339 | 1,541 | – | 61,654 | 3,713 | – |
| Distribution Paid | 1 146,711 | 107,157 | – | – | 59,642 | – | – | 3,580,434 |
| | 146,711 | 107,157 | 339 | 1,541 | 59,642 | 61,654 | 3,713 | 3,580,434 |
| Withholding Tax | 8,070 | 14 | 381,988 | – | – | 1,448,431 | 80,543 | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 2,115,180 | 422,129 | 1,715,385 | 598,445 | 34,524,675 | (52,109,612) | 4,176,806 | 50,083,199 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | | US Large Cap Value | US Long Short Equity | US Multi Cap Opportunities | US Real Estate Securities | US Small Cap | US Small Cap Intrinsic Value | Company Total* |
|---|------|--|--|--|--|--|--|--|
| | Note | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ | Six Months Ended 30 June 2024 US\$ |
| Income | | | | | | | | |
| Interest Income | | 842,895 | 627,268 | 45,936 | 156,589 | 371,023 | 479,064 | 577,040,616 |
| Dividend Income | | 17,656,851 | 1,031,113 | 1,920,394 | 8,387,643 | 2,668,519 | 1,188,729 | 49,387,148 |
| Miscellaneous Income | | 12,552 | 19,562 | – | – | – | – | 3,159,230 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 65,873,311 | 2,198,936 | 36,638,292 | (27,963,771) | 19,432,810 | 5,969,663 | 257,209,188 |
| | | 84,385,609 | 3,876,879 | 38,604,622 | (19,419,539) | 22,472,352 | 7,637,456 | 886,796,182 |
| Expenses | | | | | | | | |
| Management Fee | 5 | 4,071,871 | 1,217,514 | 2,224,111 | 3,099,492 | 3,129,728 | 1,330,694 | 96,377,003 |
| Advisory Fee | 5 | – | – | – | – | – | – | 4,530,690 |
| Distribution Fee | 5 | 77,606 | 15,164 | 178,970 | 478,434 | 110,231 | 3,303 | 3,821,100 |
| Administration Fee | 5 | 309,514 | 98,095 | 177,110 | 330,477 | 207,708 | 95,740 | 9,007,088 |
| Commitment Fee | 16 | 118,273 | 15,284 | 28,896 | 38,387 | 48,703 | 25,102 | 2,161,113 |
| Custody Fee | 5 | 12,665 | 5,767 | 5,784 | 5,723 | 5,737 | 5,761 | 1,317,822 |
| Depository Fee | 5 | 23,948 | 3,779 | 6,973 | 9,078 | 12,398 | 6,557 | 621,856 |
| Professional Fee | 7 | 123,552 | 43,214 | 77,588 | 87,950 | 83,806 | 43,415 | 3,446,509 |
| Directors' Fee | 6 | 1,648 | 1,640 | 1,681 | 1,634 | 1,614 | 1,624 | 85,500 |
| Performance Fee | 5 | – | 138,911 | – | – | – | – | 1,129,013 |
| Transaction Costs | 7 | 484,376 | 48,830 | 110,487 | 242,947 | 111,071 | 55,068 | 8,328,307 |
| Audit Fee | 7 | 5,423 | 5,278 | 5,664 | 6,044 | 5,509 | 4,997 | 295,688 |
| VAT Rebate | | (6,512) | (717) | (1,435) | (1,900) | (2,321) | (1,185) | (104,403) |
| Other Expenses | 7 | 7,818 | 4,383 | 4,704 | 5,253 | 5,235 | 19,063 | 614,249 |
| Expense Waiver | 5 | – | – | – | – | – | – | (1,451,429) |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | (9,406) |
| Total Expenses | | 5,230,182 | 1,597,142 | 2,820,533 | 4,303,519 | 3,719,419 | 1,590,139 | 130,170,700 |
| Finance Costs | | | | | | | | |
| Interest Expense | | – | 203 | 59 | – | – | – | 166,482 |
| Distribution Paid | 1 | 15,934,212 | 91,812 | 10,296 | 1,978,486 | – | – | 184,288,900 |
| | | 15,934,212 | 92,015 | 10,355 | 1,978,486 | – | – | 184,455,382 |
| Withholding Tax | | 4,882,865 | 292,328 | 555,158 | 1,941,504 | 714,386 | 294,415 | 14,763,568 |
| Capital Gain Tax | | – | – | – | – | – | – | 722,183 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 58,338,350 | 1,895,394 | 35,218,576 | (27,643,048) | 18,038,547 | 5,752,902 | 556,684,349 |

Income and expenses arose solely from continuing operations, except for Absolute Return Multi Strategy, Global Diversified Income FMP – 2024 and Macro Opportunities FX which liquidated on 20 December 2021, 28 June 2024 and 8 February 2024, respectively. There are no recognised gains and losses in the financial period other than those dealt with in the Aggregate Profit and Loss Accounts.

* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | 5G Connectivity Six Months Ended 30 June 2023 US\$ | Absolute Return Multi Strategy Six Months Ended 30 June 2023* US\$ | China A- Share Equity Six Months Ended 30 June 2023 CNY | China Bond Six Months Ended 30 June 2023 CNY | China Equity Six Months Ended 30 June 2023 US\$ | CLO Income Six Months Ended 30 June 2023 US\$ | Commodities Six Months Ended 30 June 2023 US\$ | Corporate Hybrid Bond Six Months Ended 30 June 2023 EUR |
|---|------|---|--|---|---|--|--|---|---|
| Income | | | | | | | | | |
| Interest Income | | 708,077 | 2,250 | 49 | 7,232,460 | 50,537 | 7,589,008 | 1,225,148 | 36,107,542 |
| Dividend Income | | 2,394,114 | 13,148 | 214,795 | – | 4,181,209 | 217,245 | – | – |
| Miscellaneous Income | | – | 1,832 | – | – | – | – | – | – |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 209,834,008 | (17,230) | (711,393) | 31,770,361 | (31,713,085) | 5,010,161 | (6,897,537) | 4,697,512 |
| | | 212,936,199 | – | (496,549) | 39,002,821 | (27,481,339) | 12,816,414 | (5,672,389) | 40,805,054 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 7,049,822 | – | 72,941 | 155,200 | 1,835,198 | 379,682 | 165,439 | 5,689,682 |
| Distribution Fee | 5 | 310,464 | – | – | – | 99 | – | 1,232 | 100,046 |
| Administration Fee | 5 | 271,063 | – | 80,572 | 239,700 | 87,421 | 43,932 | 31,756 | 384,653 |
| Commitment Fee | 16 | 95,433 | – | 1,044 | 17,387 | 19,662 | 8,985 | 6,895 | 123,931 |
| Custody Fee | 5 | 63,226 | – | 38,110 | 130,146 | 37,867 | 5,689 | 5,580 | 62,530 |
| Depositary Fee | 5 | 25,215 | – | 405 | 11,480 | 7,687 | 3,347 | 2,311 | 43,848 |
| Professional Fee | 7 | 91,925 | – | 143,791 | 204,648 | 52,360 | 25,345 | 17,720 | 83,514 |
| Directors' Fee | 6 | 2,400 | – | 15,245 | 14,814 | 2,447 | 2,258 | 2,328 | 2,050 |
| Transaction Costs | 7 | 1,254,317 | – | 62,617 | 131,408 | 243,310 | 26,170 | 13,032 | 43,832 |
| Audit Fee | 7 | 4,858 | – | 31,888 | 26,760 | 4,564 | 4,676 | 5,227 | 4,819 |
| VAT Rebate | | (2,234) | – | (40) | (2,085) | (742) | (404) | (302) | (8,051) |
| Other Expenses | 7 | 22,147 | – | 16,205 | 112,507 | 10,582 | 1,005 | 1,535 | 4,597 |
| Expense Waiver | 5 | – | – | (352,629) | (289,561) | – | – | – | – |
| Total Expenses | | 9,188,636 | – | 110,149 | 752,404 | 2,300,455 | 500,685 | 252,753 | 6,535,451 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 641 | – | – | 8,303 | – | – | – | 136,188 |
| Distribution Paid | 1 | – | – | 15,082 | 137,148 | 3,216 | 5,413,500 | – | 8,023,661 |
| | | 641 | – | 15,082 | 145,451 | 3,216 | 5,413,500 | – | 8,159,849 |
| Withholding Tax | | 527,142 | – | 21,220 | 5,743 | 279,784 | – | – | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 203,219,780 | – | (643,000) | 38,099,223 | (30,064,794) | 6,902,229 | (5,925,142) | 26,109,754 |

* Absolute Return Multi Strategy liquidated on 20 December 2021.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | | Emerging Market Debt - Hard Currency | Emerging Market Debt - Local Currency | Emerging Market Debt Blend | Emerging Market Debt Sustainable Investment Grade Blend | Emerging Markets Equity | Emerging Markets Select Equity | Euro Bond | Euro Bond Absolute Return |
|---|------|--|---|--|--|--|--|---|---|
| | Note | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 US\$ | Six Months Ended 30 June 2023 EUR | Six Months Ended 30 June 2023 EUR |
| Income | | | | | | | | | |
| Interest Income | | 72,179,288 | 37,580,057 | 13,321,574 | 1,304,157 | 118,430 | 56,878 | 143,081 | 668,520 |
| Dividend Income | | – | 113,951 | 75,335 | – | 1,786,378 | 1,046,958 | – | – |
| Miscellaneous Income | | – | 832,193 | 185,553 | 3,693 | 131 | 4,061 | 1,183 | 2,891 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 61,016,046 | 73,227,074 | 18,916,573 | (607,068) | 8,032,589 | 2,337,756 | 185,227 | (113,093) |
| | | 133,195,334 | 111,753,275 | 32,499,035 | 700,782 | 9,937,528 | 3,445,653 | 329,491 | 558,318 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 9,383,425 | 4,423,000 | 1,606,572 | 145,046 | 779,682 | 406,099 | 16,560 | 25,668 |
| Distribution Fee | 5 | 128,406 | 116,918 | 13,881 | – | 23,323 | – | – | – |
| Administration Fee | 5 | 636,474 | 400,452 | 204,271 | 47,499 | 111,957 | 31,626 | 21,425 | 33,684 |
| Commitment Fee | 16 | 173,309 | 90,481 | 33,745 | 3,868 | 12,855 | 6,234 | 639 | 3,174 |
| Custody Fee | 5 | 88,161 | 434,480 | 83,125 | 6,088 | 62,548 | 26,629 | 5,580 | 5,524 |
| Depository Fee | 5 | 62,342 | 31,594 | 11,760 | 1,460 | 3,933 | 2,390 | 237 | 1,190 |
| Professional Fee | 7 | 131,406 | 117,539 | 62,035 | 18,551 | 67,467 | 31,002 | 14,656 | 16,862 |
| Directors' Fee | 6 | 2,432 | 2,384 | 2,334 | 2,424 | 2,421 | 2,427 | 2,252 | 2,253 |
| Transaction Costs | 7 | 167,037 | 314,790 | 157,104 | 34,816 | 538,001 | 162,200 | 8,431 | 17,553 |
| Audit Fee | 7 | 4,488 | 4,740 | 5,243 | 5,085 | 4,256 | 4,774 | 3,925 | 3,960 |
| VAT Rebate | | (11,092) | (5,982) | (2,112) | (217) | (695) | (419) | (43) | (216) |
| Other Expenses | 7 | 5,039 | 16,189 | 15,483 | 2,821 | 2,822 | 2,758 | 2,825 | 2,841 |
| Expense Waiver | 5 | – | (52,448) | (4,691) | (57,102) | (123,252) | – | (48,444) | (32,670) |
| Total Expenses | | 10,771,427 | 5,894,137 | 2,188,750 | 210,339 | 1,485,318 | 675,720 | 28,043 | 79,823 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 767 | 35,706 | 8,636 | 78 | 539 | – | 8 | 1,176 |
| Distribution Paid | 1 | 17,257,280 | 10,217,619 | 2,192,115 | – | 211,792 | – | 96,302 | 76 |
| | | 17,258,047 | 10,253,325 | 2,200,751 | 78 | 212,331 | – | 96,310 | 1,252 |
| Withholding Tax | | – | 356,428 | 12,508 | 11,976 | 195,699 | 132,528 | – | – |
| Capital Gain Tax | | – | 673,345 | 96,371 | 13,795 | 180,671 | 87,263 | – | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 105,165,860 | 94,576,040 | 28,000,655 | 464,594 | 7,863,509 | 2,550,142 | 205,138 | 477,243 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | European High Yield Bond Six Months Ended 30 June 2023 EUR | European Sustainable Equity Six Months Ended 30 June 2023 EUR | Event Driven Six Months Ended 30 June 2023 US\$ | Global Bond Six Months Ended 30 June 2023 US\$ | Global Diversified Income FMP – 2024 Six Months Ended 30 June 2023 US\$ | Global Equity Megatrends Six Months Ended 30 June 2023 US\$ | Global Flexible Credit Income Six Months Ended 30 June 2023 US\$ | Global High Yield SDG Engagement Six Months Ended 30 June 2023 US\$ |
|---|------|---|--|--|---|--|--|---|--|
| Income | | | | | | | | | |
| Interest Income | | 1,351,236 | 29,487 | 213,608 | 2,511,947 | 3,484,238 | 23,886 | 10,847,451 | 13,724,612 |
| Dividend Income | | – | 2,089,868 | – | – | – | 573,655 | 12,914 | – |
| Miscellaneous Income | | – | – | – | 4,311 | – | 6,970 | 97 | 3,578 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 397,944 | 21,509,454 | 3,595,406 | (45,955) | 1,094,703 | 12,702,921 | 16,539,736 | 2,309,957 |
| | | 1,749,180 | 23,628,809 | 3,809,014 | 2,470,303 | 4,578,941 | 13,307,432 | 27,400,198 | 16,038,147 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 32,889 | 277,005 | 147,300 | 3,716 | 451,201 | 613,815 | 776,349 | 835,729 |
| Distribution Fee | 5 | 1,935 | 147 | – | 2,665 | – | 122,385 | 24,275 | 3,629 |
| Administration Fee | 5 | 45,120 | 47,016 | 22,237 | 74,733 | 48,916 | 57,629 | 99,038 | 138,787 |
| Commitment Fee | 16 | 3,140 | 11,163 | 1,749 | 9,703 | 11,044 | 6,033 | 24,861 | 28,103 |
| Custody Fee | 5 | 5,331 | 9,287 | 4,542 | 5,477 | 5,951 | 5,703 | 7,922 | 6,087 |
| Depositary Fee | 5 | 1,333 | 4,402 | 706 | 3,495 | 3,981 | 2,267 | 8,681 | 11,806 |
| Professional Fee | 7 | 27,529 | 23,829 | 27,304 | 29,865 | 30,609 | 18,538 | 36,591 | 37,498 |
| Directors' Fee | 6 | 2,035 | 2,112 | 1,923 | 2,429 | 2,246 | 2,439 | 2,317 | 2,252 |
| Performance Fee | 5 | – | – | 211,938 | – | – | – | – | – |
| Transaction Costs | 7 | 9,902 | 49,203 | 4,831 | 32,322 | 3,038 | 20,639 | 37,159 | 65,522 |
| Audit Fee | 7 | 4,318 | 4,036 | 5,098 | 4,415 | 4,713 | 4,529 | 4,958 | 4,576 |
| VAT Rebate | | (212) | (547) | (211) | (614) | (382) | (230) | (849) | (1,577) |
| Other Expenses | 7 | 2,642 | 2,474 | 2,672 | 2,385 | 2,894 | 13,107 | 3,365 | 3,593 |
| Expense Waiver | 5 | (44,351) | – | (22,212) | (9,385) | – | – | – | (32,415) |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | (701) | – |
| Total Expenses | | 91,611 | 430,127 | 407,877 | 161,206 | 564,211 | 866,854 | 1,023,966 | 1,103,590 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 2 | – | 127 | 20 | – | 26 | – | 6 |
| Distribution Paid | 7 | 11,380 | 1,048,292 | – | 1,109 | 1,932,504 | – | 9,063 | 148,757 |
| | | 11,382 | 1,048,292 | 127 | 1,129 | 1,932,504 | 26 | 9,063 | 148,763 |
| Withholding Tax | | 1,915 | 369,229 | 4,281 | 19,816 | 1,695 | 87,327 | 26,804 | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 1,644,272 | 21,781,161 | 3,396,729 | 2,288,152 | 2,080,531 | 12,353,225 | 26,340,365 | 14,785,794 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Global High Yield Sustainable Action Six Months Ended 30 June 2023* US\$ | Global Investment Grade Credit Six Months Ended 30 June 2023 US\$ | Global Opportunistic Bond Six Months Ended 30 June 2023 US\$ | Global Real Estate Securities Six Months Ended 30 June 2023 US\$ | Global Sustainable Equity Six Months Ended 30 June 2023 US\$ | Global Sustainable Value Six Months Ended 30 June 2023 US\$ | High Yield Bond Six Months Ended 30 June 2023 US\$ | InnovAsia 5G Six Months Ended 30 June 2023 US\$ |
|---|------|---|--|---|---|---|--|---|--|
| Income | | | | | | | | | |
| Interest Income | | 380,455 | 1,693,072 | 1,452,317 | 27,424 | 30,199 | 7,013 | 75,652,442 | 14,435 |
| Dividend Income | | – | – | 4,090 | 723,396 | 833,357 | 857,017 | 697,828 | 79,819 |
| Miscellaneous Income | | 47 | – | 29,537 | – | – | 3,964 | 323,809 | – |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 302,666 | 1,077,872 | 495,428 | (47,627) | 19,966,585 | 3,309,467 | 20,518,228 | 3,399,353 |
| | | 683,168 | 2,770,944 | 1,981,372 | 703,193 | 20,830,141 | 4,177,461 | 97,192,307 | 3,493,607 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 36,223 | 23,614 | 55,110 | 124,243 | 188,507 | 58,102 | 9,987,791 | 84,920 |
| Distribution Fee | 5 | – | – | – | 9,543 | 1,764 | 2,067 | 908,028 | 165 |
| Administration Fee | 5 | 70,047 | 39,390 | 69,879 | 33,056 | 48,564 | 29,364 | 772,201 | 26,255 |
| Commitment Fee | 16 | 1,194 | 7,105 | 4,742 | 2,338 | 8,550 | 2,714 | 155,346 | 1,013 |
| Custody Fee | 5 | 6,000 | 5,942 | 5,697 | 5,951 | 5,951 | 5,785 | 15,995 | 5,808 |
| Depository Fee | 5 | 462 | 2,154 | 1,669 | 906 | 3,548 | 1,204 | 56,815 | 218 |
| Professional Fee | 7 | 38,938 | 16,547 | 23,495 | 28,288 | 28,885 | 31,643 | 181,785 | 40,955 |
| Directors' Fee | 6 | 2,387 | 2,102 | 2,253 | 2,236 | 2,238 | 2,298 | 2,338 | 2,007 |
| Transaction Costs | 7 | 2,818 | 2,063 | 32,610 | 49,744 | 18,200 | 73,660 | 136,448 | 73,810 |
| Audit Fee | 7 | 10,617 | 5,716 | 4,904 | 4,726 | 4,710 | 4,522 | 6,465 | 5,734 |
| VAT Rebate | | (44) | (249) | (338) | (170) | (338) | (219) | (6,839) | (42) |
| Other Expenses | 7 | 5,121 | 1,030 | 3,600 | 2,971 | 1,158 | 2,722 | 5,803 | 2,220 |
| Expense Waiver | 5 | (122,957) | (20,390) | (65,637) | (44,740) | – | (45,185) | – | (101,872) |
| Advisory Fee Waiver | 5 | – | – | (222) | – | – | – | (37,869) | – |
| Total Expenses | | 50,806 | 85,024 | 137,762 | 219,092 | 311,737 | 168,677 | 12,184,307 | 141,191 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 25 | 101 | 68 | – | 649 | 211 | – | – |
| Distribution Paid | 1 | 289,047 | – | 143,211 | 140,153 | – | – | 43,826,657 | – |
| | | 289,072 | 101 | 143,279 | 140,153 | 649 | 211 | 43,826,657 | – |
| Withholding Tax | | – | – | 1,939 | 137,925 | 227,315 | 172,475 | 254,577 | 9,673 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 343,290 | 2,685,819 | 1,698,392 | 206,023 | 20,290,440 | 3,836,098 | 40,926,766 | 3,342,743 |

* Global High Yield Sustainable Action liquidated on 16 June 2023.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Japan Equity Engagement Six Months Ended 30 June 2023 JPY | Macro Opportunities FX Six Months Ended 30 June 2023 EUR | Multi-Asset Income Six Months Ended 30 June 2023 US\$ | Next Generation Mobility Six Months Ended 30 June 2023 US\$ | Next Generation Space Economy Six Months Ended 30 June 2023 US\$ | Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2023 US\$ | Short Duration Emerging Market Debt Six Months Ended 30 June 2023 US\$ | Short Duration High Yield SDG Engagement Six Months Ended 30 June 2023 US\$ |
|---|------|---|--|--|---|--|--|---|--|
| Income | | | | | | | | | |
| Interest Income | | – | 100,878 | 143,181 | 238,086 | 9,480 | 926,410 | 103,141,171 | 19,740,389 |
| Dividend Income | | 225,363,637 | – | 76,971 | 878,990 | 67,976 | – | – | 46,575 |
| Miscellaneous Income | | – | – | 185 | – | – | 1,046 | – | 47,823 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 4,242,762,887 | (1,146,642) | 122,546 | 33,472,595 | 1,727,044 | 148,134 | 14,940,138 | (7,515,909) |
| | | 4,468,126,524 | (1,045,764) | 342,883 | 34,589,671 | 1,804,500 | 1,075,590 | 118,081,309 | 12,318,878 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 35,481,710 | 75,149 | 65,813 | 1,107,812 | 45,208 | 14,782 | 13,525,302 | 2,055,746 |
| Distribution Fee | 5 | – | – | 15,904 | 182,960 | 6,835 | 2,132 | 362,688 | 56,819 |
| Administration Fee | 5 | 5,850,914 | 30,852 | 85,816 | 68,262 | 12,251 | 32,249 | 1,016,745 | 190,804 |
| Commitment Fee | 16 | 1,465,972 | 2,167 | 746 | 10,909 | 693 | 2,154 | 342,360 | 41,696 |
| Custody Fee | 5 | 1,231,491 | 5,744 | 6,569 | 5,304 | 5,730 | 5,973 | 187,271 | 6,112 |
| Depository Fee | 5 | 537,464 | 792 | 368 | 4,029 | 134 | 1,038 | 124,180 | 15,909 |
| Professional Fee | 7 | 2,805,402 | 20,107 | 55,886 | 32,611 | 24,602 | 22,773 | 214,731 | 73,295 |
| Directors' Fee | 6 | 310,557 | 2,080 | 2,450 | 2,433 | 2,341 | 2,208 | 2,405 | 2,421 |
| Transaction Costs | 7 | 14,704,177 | 22,954 | 48,717 | 27,620 | 11,703 | 5,416 | 76,146 | 37,392 |
| Audit Fee | 7 | 549,772 | 4,353 | 11,145 | 5,071 | 6,812 | 4,856 | 5,402 | 5,304 |
| VAT Rebate | | (67,540) | (90) | (47) | (655) | (32) | (211) | (22,608) | (2,733) |
| Other Expenses | 7 | 383,450 | 3,135 | 9,532 | 5,399 | 740 | 2,719 | 7,959 | 3,777 |
| Expense Waiver | 5 | – | (58,267) | (206,453) | – | (52,532) | (44,375) | – | – |
| Advisory Fee Waiver | 5 | – | – | – | – | – | – | – | (2,527) |
| Total Expenses | | 63,253,369 | 108,976 | 96,446 | 1,451,755 | 64,485 | 51,714 | 15,842,581 | 2,484,015 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | – | 195 | 1,058 | – | – | 49 | 22,571 | – |
| Distribution Paid | 1 | 111,381,658 | 5 | 4,025 | – | – | 375,286 | 27,272,467 | 2,729,818 |
| | | 111,381,658 | 200 | 5,083 | – | – | 375,335 | 27,295,038 | 2,729,818 |
| Withholding Tax | | 33,921,407 | – | 7,319 | 154,852 | 7,945 | 24 | – | 6,018 |
| Capital Gain Tax | | – | – | 709 | – | – | – | – | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 4,259,570,090 | (1,154,940) | 233,326 | 32,983,064 | 1,732,070 | 648,517 | 74,943,690 | 7,099,027 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Strategic Income Six Months Ended 30 June 2023 US\$ | Sustainable Asia High Yield Six Months Ended 30 June 2023 US\$ | Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2023 US\$ | Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$ | Tactical Macro Six Months Ended 30 June 2023* US\$ | Ultra Short Term Euro Bond Six Months Ended 30 June 2023 EUR | Uncorrelated Strategies Six Months Ended 30 June 2023 US\$ | Uncorrelated Trading Six Months Ended 30 June 2023** US\$ |
|---|------|--|--|--|---|---|--|--|---|
| Income | | | | | | | | | |
| Interest Income | | 31,064,030 | 917,330 | 2,537,550 | 5,877,340 | 1,333 | 9,761,262 | 20,162,574 | 3,568,239 |
| Dividend Income | | 28,176 | – | – | – | – | – | – | – |
| Miscellaneous Income | | 119,770 | – | – | – | – | 43,432 | – | 8,248 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | (4,695,469) | (433,446) | 1,262,661 | 5,520,039 | – | 5,647,618 | (103,720,069) | (12,686,374) |
| | | 26,516,507 | 483,884 | 3,800,211 | 11,397,379 | 1,333 | 15,452,312 | (83,557,495) | (9,109,887) |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 4,750,284 | 4,463 | 346,500 | 448,124 | – | 628,851 | 19,704,011 | 2,845,723 |
| Distribution Fee | 5 | 487,344 | – | 14,761 | – | – | 936 | 84,068 | – |
| Administration Fee | 5 | 462,404 | 26,622 | 65,509 | 59,198 | – | 202,483 | 1,428,365 | 347,786 |
| Commitment Fee | 16 | 95,410 | 2,399 | 6,181 | 16,222 | – | 52,962 | 201,105 | 54,101 |
| Custody Fee | 5 | 18,410 | 5,716 | 5,933 | 5,692 | – | 33,409 | 160,166 | 62,274 |
| Depository Fee | 5 | 35,510 | 756 | 2,393 | 5,754 | – | 20,854 | 139,287 | 45,183 |
| Professional Fee | 7 | 82,872 | 40,403 | 50,173 | 21,729 | – | 41,597 | 313,720 | 68,646 |
| Directors' Fee | 6 | 2,385 | 2,403 | 2,421 | 2,318 | – | 2,078 | 2,318 | 2,397 |
| Transaction Costs | 7 | 155,360 | 8,302 | 21,211 | 24,446 | – | 44,854 | 9,693,000 | 1,040,743 |
| Audit Fee | 7 | 10,373 | 4,288 | 4,974 | 5,141 | – | 4,414 | 4,530 | 9,096 |
| VAT Rebate | | (6,275) | (83) | (440) | (1,050) | – | (3,714) | (8,044) | (1,707) |
| Other Expenses | 7 | 4,601 | 2,311 | 2,427 | 1,762 | – | 3,386 | 2,638,950 | 287,209 |
| Expense Waiver | 5 | – | (69,080) | (76,526) | (6,420) | – | – | – | (155,312) |
| Advisory Fee Waiver | 5 | (1,529) | – | – | – | – | – | – | – |
| Total Expenses | | 6,097,149 | 28,500 | 445,517 | 582,916 | – | 1,032,110 | 34,361,476 | 4,606,139 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 2,516 | – | 1,353 | 92 | – | – | 77,487 | 83,462 |
| Distribution Paid | 1 | 8,040,452 | 187,353 | 98,923 | – | – | 14,618 | – | – |
| | | 8,042,968 | 187,353 | 100,276 | 92 | – | 14,618 | 77,487 | 83,462 |
| Withholding Tax | | 236,777 | 1,827 | 196 | 121,222 | – | – | 5,314,284 | 366,026 |
| Capital Gain Tax | | 9,919 | – | – | – | – | – | – | – |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 12,129,694 | 266,204 | 3,254,222 | 10,693,149 | 1,333 | 14,405,584 | (123,310,742) | (14,165,514) |

* Tactical Macro launched on 30 June 2023.

** Uncorrelated Trading liquidated on 24 May 2023.

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | US Equity Six Months Ended 30 June 2023 US\$ | US Equity Index PutWrite Six Months Ended 30 June 2023 US\$ | US Large Cap Value Six Months Ended 30 June 2023 US\$ | US Long Short Equity Six Months Ended 30 June 2023 US\$ | US Multi Cap Opportunities Six Months Ended 30 June 2023 US\$ | US Real Estate Securities Six Months Ended 30 June 2023 US\$ | US Small Cap Six Months Ended 30 June 2023 US\$ | US Small Cap Intrinsic Value Six Months Ended 30 June 2023 US\$ |
|---|------|---|---|--|---|---|--|--|---|
| Income | | | | | | | | | |
| Interest Income | | 40,612 | 2,436,978 | 1,636,743 | 1,109,734 | 35,692 | 489,958 | 231,380 | 476,416 |
| Dividend Income | | 157,055 | – | 23,918,038 | 1,084,012 | 2,480,438 | 11,307,531 | 2,871,389 | 795,985 |
| Miscellaneous Income | | – | – | – | – | – | – | 61 | – |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 4,777,206 | 79,192,712 | (46,458,604) | 15,671,790 | 48,684,450 | 7,974,525 | 69,246,916 | 18,972,106 |
| | | 4,974,873 | 81,629,690 | (20,903,823) | 17,865,536 | 51,200,580 | 19,772,014 | 72,349,746 | 20,244,507 |
| Expenses | | | | | | | | | |
| Management Fee | 5 | 119,556 | 1,382,114 | 5,145,192 | 1,463,065 | 2,593,881 | 4,088,051 | 3,014,213 | 1,002,700 |
| Distribution Fee | 5 | 3,470 | 5,969 | 173,028 | 17,201 | 219,236 | 649,075 | 90,952 | 2,589 |
| Administration Fee | 5 | 21,642 | 168,013 | 375,561 | 87,727 | 179,950 | 414,454 | 197,305 | 71,148 |
| Commitment Fee | 16 | 2,120 | 41,531 | 134,969 | 18,558 | 28,976 | 41,751 | 43,798 | 15,076 |
| Custody Fee | 5 | 5,999 | 5,678 | 9,917 | 5,951 | 5,758 | 5,608 | 6,068 | 6,002 |
| Depository Fee | 5 | 863 | 15,880 | 45,424 | 5,554 | 10,638 | 15,180 | 15,617 | 6,012 |
| Professional Fee | 7 | 17,155 | 55,189 | 48,720 | 39,759 | 68,640 | 85,356 | 75,800 | 27,131 |
| Directors' Fee | 6 | 2,298 | 2,102 | 2,414 | 2,310 | 2,384 | 2,355 | 2,421 | 2,406 |
| Transaction Costs | 7 | 8,884 | 56,553 | 529,375 | 59,729 | 117,636 | 230,287 | 144,064 | 50,248 |
| Audit Fee | 7 | 3,984 | 4,726 | 4,572 | 4,910 | 4,911 | 4,934 | 4,571 | 4,720 |
| VAT Rebate | | (153) | (3,054) | (6,768) | (984) | (1,900) | (2,751) | (2,656) | (964) |
| Other Expenses | 7 | 2,807 | 3,246 | 5,442 | 5,186 | 3,120 | 3,811 | 3,878 | 12,724 |
| Expense Waiver | 5 | (24,406) | – | – | – | – | – | – | – |
| Total Expenses | | 164,219 | 1,737,947 | 6,467,846 | 1,708,966 | 3,233,230 | 5,538,111 | 3,596,031 | 1,199,792 |
| Finance Costs | | | | | | | | | |
| Interest Expense | | 60 | – | – | 20 | 754 | – | – | – |
| Distribution Paid | 1 | – | 572,069 | 10,005,740 | 52,784 | 12,800 | 2,527,684 | – | – |
| | | 60 | 572,069 | 10,005,740 | 52,804 | 13,554 | 2,527,684 | – | – |
| Withholding Tax | | 45,361 | – | 6,326,595 | 303,537 | 709,742 | 2,844,622 | 806,856 | 208,701 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 4,765,233 | 79,319,674 | (43,704,004) | 15,800,229 | 47,244,054 | 8,861,597 | 67,946,859 | 18,836,014 |

The accompanying notes form an integral part of the financial statements.

Profit and Loss Accounts (Continued)

| | Note | Company Total* Six Months Ended 30 June 2023 US\$ |
|---|------|--|
| Income | | |
| Interest Income | | 492,034,830 |
| Dividend Income | | 61,268,982 |
| Miscellaneous Income | | 1,628,215 |
| Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss | | 613,804,874 |
| | | 1,168,736,901 |
| Expenses | | |
| Management Fee | 5 | 110,862,235 |
| Distribution Fee | 5 | 4,155,184 |
| Administration Fee | 5 | 9,623,762 |
| Commitment Fee | 16 | 2,043,091 |
| Custody Fee | 5 | 1,603,114 |
| Depository Fee | 5 | 823,786 |
| Professional Fee | 7 | 2,922,417 |
| Directors' Fee | 6 | 125,151 |
| Performance Fee | 5 | 211,938 |
| Transaction Costs | 7 | 16,158,911 |
| Audit Fee | 7 | 282,577 |
| VAT Rebate | | (114,120) |
| Other Expenses | 7 | 3,185,550 |
| Expense Waiver | 5 | (1,627,902) |
| Advisory Fee Waiver | 5 | (42,848) |
| Total Expenses | | 150,212,846 |
| Finance Costs | | |
| Interest Expense | | 386,788 |
| Distribution Paid | 1 | 144,436,302 |
| Total Finance Costs | | 144,823,090 |
| Withholding Tax | | 20,575,993 |
| Capital Gain Tax | | 1,062,073 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | | 852,062,899 |

Income and expenses arose solely from continuing operations, except for Absolute Return Multi Strategy, Global High Yield Sustainable Action and Uncorrelated Trading which liquidated on 20 December 2021, 16 June 2023 and 24 May 2023, respectively. There are no recognised gains and losses in the financial period other than those dealt with in the Aggregate Profit and Loss Accounts.

* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

The accompanying notes form an integral part of the financial statements.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares

| | 5G Connectivity Six Months Ended 30 June 2024 US\$ | Absolute Return Multi Strategy Six Months Ended 30 June 2024* US\$ | China A-Share Equity Six Months Ended 30 June 2024 CNY | China Bond Six Months Ended 30 June 2024 CNY | China Equity Six Months Ended 30 June 2024 US\$ | Climate Innovation Six Months Ended 30 June 2024 US\$ | CLO Income Six Months Ended 30 June 2024 US\$ | Commodities Six Months Ended 30 June 2024 US\$ |
|---|---|--|--|---|--|--|--|---|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 1,043,526,943 | – | 14,213,832 | 458,846,108 | 178,226,287 | 2,922,555 | 185,646,305 | 153,646,559 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 274,986,378 | – | 233,245 | 14,143,694 | 8,155,835 | 261,038 | 17,613,863 | 8,705,603 |
| Subscriptions | 198,299,422 | – | – | 1,382,999 | 435,983 | – | 268,229,125 | 40,753,463 |
| Redemptions | (342,080,251) | – | – | (284,471,196) | (46,380,825) | – | (29,624,382) | (37,679,035) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 1,174,732,492 | – | 14,447,077 | 189,901,605 | 140,437,280 | 3,183,593 | 441,864,911 | 165,426,590 |

| | Corporate Hybrid Bond Six Months Ended 30 June 2024 EUR | Developed Market FMP – 2027 Six Months Ended 30 June 2024 US\$ | Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Emerging Market Debt - Local Currency Six Months Ended 30 June 2024 US\$ | Emerging Market Debt Blend Six Months Ended 30 June 2024 US\$ | Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2024 US\$ | Emerging Markets Equity Six Months Ended 30 June 2024 US\$ | Euro Bond Six Months Ended 30 June 2024 EUR |
|---|---|--|--|---|---|--|--|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 1,869,816,463 | 137,457,819 | 2,649,818,655 | 1,285,867,647 | 526,787,807 | 65,067,549 | 90,687,501 | 10,573,094 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 73,121,934 | 1,282,825 | 73,129,668 | (64,860,770) | (12,909,074) | (2,527,831) | 14,457,150 | (41,593) |
| Subscriptions | 437,846,514 | – | 506,009,446 | 83,280,628 | 32,630,803 | 3,234,291 | 32,563,968 | 3,582,148 |
| Redemptions | (326,186,662) | (2,004,889) | (589,798,337) | (175,193,553) | (47,795,627) | (2,317,413) | (23,786,066) | (43,053) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 2,054,598,249 | 136,735,755 | 2,639,159,432 | 1,129,093,952 | 498,713,909 | 63,456,596 | 113,922,553 | 14,070,596 |

* Absolute Return Multi Strategy liquidated on 20 December 2021.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | Euro Bond Absolute Return Six Months Ended 30 June 2024 EUR | European High Yield Bond Six Months Ended 30 June 2024 EUR | European Sustainable Equity Six Months Ended 30 June 2024 EUR | Event Driven Six Months Ended 30 June 2024 US\$ | Global Bond Six Months Ended 30 June 2024 US\$ | Global Diversified Income FMP – 2024 Six Months Ended 30 June 2024* US\$ | Global Equity Megatrends Six Months Ended 30 June 2024 US\$ | Global Flexible Credit Income Six Months Ended 30 June 2024 US\$ |
|---|---|--|---|--|---|--|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 34,026,827 | 408,416,317 | 172,097,551 | 126,412,148 | 108,742,800 | 156,199,653 | 144,482,856 | 390,612,981 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 2,440,029 | 17,720,122 | 8,229,276 | 3,706,366 | (3,024,357) | 1,838,691 | 23,680,265 | 12,045,130 |
| Subscriptions | 16,800,900 | 115,804,496 | 1,605,657 | 61,583,267 | 9,683,466 | 14,729 | 95,110,288 | 29,489,704 |
| Redemptions | – | (27,172,976) | (30,495,056) | (53,010,383) | (3,928,923) | (158,053,073) | (24,868,826) | (19,259,760) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 53,267,756 | 514,767,959 | 151,437,428 | 138,691,398 | 111,472,986 | – | 238,404,583 | 412,888,055 |

| | Global High Yield SDG Engagement Six Months Ended 30 June 2024 US\$ | Global Investment Grade Credit Six Months Ended 30 June 2024 US\$ | Global Opportunistic Bond Six Months Ended 30 June 2024 US\$ | Global Real Estate Securities Six Months Ended 30 June 2024 US\$ | Global Sustainable Equity Six Months Ended 30 June 2024 US\$ | Global Sustainable Value Six Months Ended 30 June 2024 US\$ | High Yield Bond Six Months Ended 30 June 2024 US\$ | InnovAsia 5G Six Months Ended 30 June 2024 US\$ |
|---|---|---|--|--|--|---|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 558,163,905 | 86,777,825 | 65,409,763 | 20,460,013 | 154,573,295 | 55,465,894 | 2,251,810,719 | 23,770,120 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 8,043,920 | 974,012 | (188,368) | (1,350,035) | 10,033,997 | 4,163,760 | (3,699,244) | 1,796,826 |
| Subscriptions | 124,729,356 | – | 2,316,077 | 3,249,507 | 9,586,847 | 25,766,780 | 187,531,751 | 614,925 |
| Redemptions | (57,058,565) | – | (832,995) | (2,403,043) | (15,184,012) | (7,459,553) | (263,914,226) | (4,538,450) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 633,878,616 | 87,751,837 | 66,704,477 | 19,956,442 | 159,010,127 | 77,936,881 | 2,171,729,000 | 21,643,421 |

* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | Japan Equity Engagement Six Months Ended 30 June 2024 JPY | Macro Opportunities FX Six Months Ended 30 June 2024* EUR | Next Generation Mobility Six Months Ended 30 June 2024 US\$ | Next Generation Space Economy Six Months Ended 30 June 2024 US\$ | Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Short Duration Emerging Market Debt Six Months Ended 30 June 2024 US\$ | Short Duration High Yield SDG Engagement Six Months Ended 30 June 2024 US\$ | Strategic Income Six Months Ended 30 June 2024 US\$ |
|---|--|--|--|---|--|---|--|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 16,177,528,715 | 2,881,806 | 164,356,065 | 19,743,930 | 63,941,864 | 3,954,769,567 | 744,434,447 | 2,019,603,581 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 1,866,825,387 | 10,036 | 12,197,485 | 1,999,869 | 1,636,132 | (25,835,038) | (13,607,769) | (53,057,099) |
| Subscriptions | 1,287,669,706 | 40,978 | 10,963,460 | 11,209,035 | 3,093 | 536,011,003 | 104,089,866 | 1,524,790,998 |
| Redemptions | (1,190,819,894) | (2,932,820) | (38,684,306) | (946,154) | (548,870) | (693,821,955) | (138,076,548) | (496,321,560) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 18,141,203,914 | – | 148,832,704 | 32,006,680 | 65,032,219 | 3,771,123,577 | 696,839,996 | 2,995,015,920 |

| | Sustainable Asia High Yield Six Months Ended 30 June 2024 US\$ | Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2024 US\$ | Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$ | Tactical Macro Six Months Ended 30 June 2024 US\$ | Ultra Short Term Euro Bond Six Months Ended 30 June 2024 EUR | Uncorrelated Strategies Six Months Ended 30 June 2024 US\$ | US Equity Six Months Ended 30 June 2024 US\$ | US Equity Index PutWrite Six Months Ended 30 June 2024 US\$ |
|---|---|--|--|--|---|---|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 28,564,951 | 97,789,137 | 445,892,270 | 27,162,308 | 992,872,298 | 1,626,701,421 | 49,202,149 | 729,098,000 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 2,115,180 | 422,129 | 1,715,385 | 598,445 | 34,524,675 | (52,109,612) | 4,176,806 | 50,083,199 |
| Subscriptions | 6,626 | 25,859,645 | 134,082,284 | 5,886,049 | 373,340,980 | 137,058,418 | 48,003,923 | 176,125,821 |
| Redemptions | (481,535) | (6,321,872) | (5,070,757) | (238,523) | (201,239,954) | (818,939,841) | (27,598,655) | (244,233,444) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 30,205,222 | 117,749,039 | 576,619,182 | 33,408,279 | 1,199,497,999 | 892,710,386 | 73,784,223 | 711,073,576 |

* Macro Opportunities FX liquidated on 8 February 2024.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | US Large Cap Value Six Months Ended 30 June 2024 US\$ | US Long Short Equity Six Months Ended 30 June 2024 US\$ | US Multi Cap Opportunities Six Months Ended 30 June 2024 US\$ | US Real Estate Securities Six Months Ended 30 June 2024 US\$ | US Small Cap Six Months Ended 30 June 2024 US\$ | US Small Cap Intrinsic Value Six Months Ended 30 June 2024 US\$ | Company Total* Six Months Ended 30 June 2024 US\$ |
|---|--|---|---|--|--|---|--|
| Note | | | | | | | |
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 1,939,190,378 | 195,470,291 | 400,492,035 | 533,109,985 | 633,851,769 | 321,568,617 | 28,324,332,756 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 58,338,350 | 1,895,394 | 35,218,576 | (27,643,048) | 18,038,547 | 5,752,902 | 556,684,349 |
| Currency exchange movement | 12 | - | - | - | - | - | (136,473,532) |
| Subscriptions | 159,921,481 | 29,843,321 | 53,828,614 | 34,147,012 | 156,674,133 | 36,382,381 | 5,921,077,223 |
| Redemptions | (1,169,361,960) | (30,271,106) | (146,863,733) | (115,055,845) | (203,967,955) | (29,740,793) | (6,663,895,640) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 988,088,249 | 196,937,900 | 342,675,492 | 424,558,104 | 604,596,494 | 333,963,107 | 28,001,725,156 |

* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | 5G Connectivity Six Months Ended 30 June 2023 US\$ | Absolute Return Multi Strategy Six Months Ended 30 June 2023* US\$ | China A-Share Equity Six Months Ended 30 June 2023 CNY | China Bond Six Months Ended 30 June 2023 CNY | China Equity Six Months Ended 30 June 2023 US\$ | CLO Income Six Months Ended 30 June 2023 US\$ | Commodities Six Months Ended 30 June 2023 US\$ | Corporate Hybrid Bond Six Months Ended 30 June 2023 EUR |
|---|---|--|--|---|--|--|---|---|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 993,010,193 | – | 16,241,758 | 453,043,579 | 317,413,676 | 138,037,464 | 85,997,429 | 1,782,154,808 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 203,219,780 | – | (643,000) | 38,099,223 | (30,064,794) | 6,902,229 | (5,925,142) | 26,109,754 |
| Subscriptions | 51,386,945 | – | – | 598,358 | 26,675 | 15,732,390 | 33,061,808 | 256,495,170 |
| Redemptions | (196,387,817) | – | – | (23,829,851) | (12,379,775) | (15,930,050) | (5,238,465) | (344,369,994) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 1,051,229,101 | – | 15,598,758 | 467,911,309 | 274,995,782 | 144,742,033 | 107,895,630 | 1,720,389,738 |

| | Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$ | Emerging Market Debt - Local Currency Six Months Ended 30 June 2023 US\$ | Emerging Market Debt Blend Six Months Ended 30 June 2023 US\$ | Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2023 US\$ | Emerging Markets Equity Six Months Ended 30 June 2023 US\$ | Emerging Markets Select Equity Six Months Ended 30 June 2023 US\$ | Euro Bond Six Months Ended 30 June 2023 EUR | Euro Bond Absolute Return Six Months Ended 30 June 2023 EUR |
|---|--|---|---|--|--|---|--|---|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 2,491,704,928 | 1,386,264,443 | 470,181,480 | 54,274,381 | 191,807,755 | 93,762,122 | 9,294,742 | 48,527,876 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 105,165,860 | 94,576,040 | 28,000,655 | 464,594 | 7,863,509 | 2,550,142 | 205,138 | 477,243 |
| Subscriptions | 454,361,872 | 108,440,639 | 48,821,292 | 8,312,942 | 63,717,088 | 859,976 | 99,409 | 691,146 |
| Redemptions | (559,230,440) | (324,700,553) | (54,892,425) | (712,984) | (144,187,946) | (403,822) | – | (1,522,019) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 2,492,002,220 | 1,264,580,569 | 492,111,002 | 62,338,933 | 119,200,406 | 96,768,418 | 9,599,289 | 48,174,246 |

* Absolute Return Multi Strategy liquidated on 20 December 2021.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | European High Yield Bond Six Months Ended 30 June 2023 EUR | European Sustainable Equity Six Months Ended 30 June 2023 EUR | Event Driven Six Months Ended 30 June 2023 US\$ | Global Bond Six Months Ended 30 June 2023 US\$ | Global Diversified Income FMP – 2024 Six Months Ended 30 June 2023 US\$ | Global Equity Megatrends Six Months Ended 30 June 2023 US\$ | Global Flexible Credit Income Six Months Ended 30 June 2023 US\$ | Global High Yield SDG Engagement Six Months Ended 30 June 2023 US\$ |
|---|---|--|--|---|--|--|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 32,454,528 | 175,854,230 | 41,446,672 | 134,811,296 | 160,396,086 | 79,344,365 | 394,526,329 | 336,953,378 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 1,644,272 | 21,781,161 | 3,396,729 | 2,288,152 | 2,080,531 | 12,353,225 | 26,340,365 | 14,785,794 |
| Subscriptions | 48,375,701 | 17,658,480 | 53,340,583 | 7,790,898 | 18,845 | 24,472,539 | 16,246,439 | 236,711,240 |
| Redemptions | (3,069,129) | (44,364,569) | (12,051,000) | (8,673,706) | (2,082,977) | (13,405,081) | (92,719,743) | (27,750,058) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 79,405,372 | 170,929,302 | 86,132,984 | 136,216,640 | 160,412,485 | 102,765,048 | 344,393,390 | 560,700,354 |

| | Global High Yield Sustainable Action Six Months Ended 30 June 2023* US\$ | Global Investment Grade Credit Six Months Ended 30 June 2023 US\$ | Global Opportunistic Bond Six Months Ended 30 June 2023 US\$ | Global Real Estate Securities Six Months Ended 30 June 2023 US\$ | Global Sustainable Equity Six Months Ended 30 June 2023 US\$ | Global Sustainable Value Six Months Ended 30 June 2023 US\$ | High Yield Bond Six Months Ended 30 June 2023 US\$ | InnovAsia 5G Six Months Ended 30 June 2023 US\$ |
|---|---|--|---|---|---|--|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 15,047,068 | 85,908,642 | 76,105,443 | 39,022,420 | 131,578,199 | 48,024,441 | 2,298,751,712 | 14,748,993 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 343,290 | 2,685,819 | 1,698,392 | 206,023 | 20,290,440 | 3,836,098 | 40,926,766 | 3,342,743 |
| Subscriptions | – | 450,000 | 4,021,220 | 1,224,931 | 12,589,751 | 3,480,645 | 318,060,660 | 3,877,592 |
| Redemptions | (15,390,358) | (7,534,000) | (14,068,067) | (7,069,882) | (14,209,163) | (9,244,626) | (437,508,730) | (962,573) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | – | 81,510,461 | 67,756,988 | 33,383,492 | 150,249,227 | 46,096,558 | 2,220,230,408 | 21,006,755 |

* Global High Yield Sustainable Action liquidated on 16 June 2023.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | Japan Equity Engagement Six Months Ended 30 June 2023 JPY | Macro Opportunities FX Six Months Ended 30 June 2023 EUR | Multi-Asset Income Six Months Ended 30 June 2023 US\$ | Next Generation Mobility Six Months Ended 30 June 2023 US\$ | Next Generation Space Economy Six Months Ended 30 June 2023 US\$ | Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2023 US\$ | Short Duration Emerging Market Debt Six Months Ended 30 June 2023 US\$ | Short Duration High Yield SDG Engagement Six Months Ended 30 June 2023 US\$ |
|---|---|--|--|---|--|--|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 20,542,667,585 | 31,510,156 | 11,366,115 | 148,004,677 | 8,490,862 | 21,626,209 | 5,124,661,750 | 556,373,679 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 4,259,570,090 | (1,154,940) | 233,326 | 32,983,064 | 1,732,070 | 648,517 | 74,943,690 | 7,099,027 |
| Subscriptions | 805,743,700 | 6,050,887 | 24,302 | 11,355,250 | 3,616,134 | 50,123,098 | 518,710,028 | 354,687,947 |
| Redemptions | (1,510,255,291) | (6,496,610) | (4,241,159) | (21,456,971) | (115,996) | (10,405,463) | (951,758,863) | (199,975,733) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 24,097,726,084 | 29,909,493 | 7,382,584 | 170,886,020 | 13,723,070 | 61,992,361 | 4,766,556,605 | 718,184,920 |

| | Strategic Income Six Months Ended 30 June 2023 US\$ | Sustainable Asia High Yield Six Months Ended 30 June 2023 US\$ | Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2023 US\$ | Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$ | Tactical Macro Six Months Ended 30 June 2023* US\$ | Ultra Short Term Euro Bond Six Months Ended 30 June 2023 EUR | Uncorrelated Strategies Six Months Ended 30 June 2023 US\$ | Uncorrelated Trading Six Months Ended 30 June 2023** US\$ |
|---|--|--|--|---|---|--|--|---|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 1,322,805,855 | 31,922,271 | 98,244,308 | 158,420,594 | - | 821,390,067 | 3,130,486,982 | 711,942,710 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 12,129,694 | 266,204 | 3,254,222 | 10,693,149 | 1,333 | 14,405,584 | (123,310,742) | (14,165,514) |
| Subscriptions | 455,304,514 | 5,943 | 2,682,037 | 209,126,718 | 17,020,000 | 244,744,474 | 617,909,134 | 11,358,695 |
| Redemptions | (314,733,377) | (3,833,672) | (7,460,731) | (37,942,614) | - | (174,286,130) | (1,343,367,475) | (709,135,891) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 1,475,506,686 | 28,360,746 | 96,719,836 | 340,297,847 | 17,021,333 | 906,253,995 | 2,281,717,899 | - |

* Tactical Macro launched on 30 June 2023.

** Uncorrelated Trading liquidated on 24 May 2023.

Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

| | US Equity Six Months Ended 30 June 2023 US\$ | US Equity Index PutWrite Six Months Ended 30 June 2023 US\$ | US Large Cap Value Six Months Ended 30 June 2023 US\$ | US Long Short Equity Six Months Ended 30 June 2023 US\$ | US Multi Cap Opportunities Six Months Ended 30 June 2023 US\$ | US Real Estate Securities Six Months Ended 30 June 2023 US\$ | US Small Cap Six Months Ended 30 June 2023 US\$ | US Small Cap Intrinsic Value Six Months Ended 30 June 2023 US\$ |
|---|---|---|--|---|---|--|--|---|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 31,464,829 | 680,456,738 | 1,767,954,359 | 221,529,901 | 441,315,950 | 648,025,795 | 592,378,667 | 194,041,040 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 4,765,233 | 79,319,674 | (43,704,004) | 15,800,229 | 47,244,054 | 8,861,597 | 67,946,859 | 18,836,014 |
| Subscriptions | 2,596,705 | 112,089,031 | 518,940,915 | 34,107,630 | 49,576,232 | 46,464,562 | 75,425,983 | 82,913,505 |
| Redemptions | (591,459) | (191,870,566) | (376,752,357) | (49,012,904) | (124,605,667) | (144,200,203) | (106,966,673) | (15,243,759) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 38,235,308 | 679,994,877 | 1,866,438,913 | 222,424,856 | 413,530,569 | 559,151,751 | 628,784,836 | 280,546,800 |

| | Company Total* Six Months Ended 30 June 2023 US\$ |
|---|--|
| Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period | 29,114,382,221 |
| Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations | 852,062,899 |
| Currency exchange movement | 12 51,504,327 |
| Subscriptions | 5,267,098,167 |
| Redemptions | (7,222,654,626) |
| Net Assets Attributable to Holders of Redeemable Participating Shares at end of period | 28,062,392,988 |

* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

Statements of Significant Purchases and Sales (Unaudited)

In accordance with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended, a statement of changes in the composition of the Schedule of Investments during the reporting period is provided to ensure that Shareholders can identify changes in the investments held by the Portfolio. The following statements present the aggregate purchases and sales of transferable securities exceeding one percent of the total value of purchases or sales, respectively, for the period. At a minimum, the largest twenty purchases and twenty sales are presented, if available.

5G Connectivity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-----------|--------------------------------------|------------|
| 1,067,000 | MediaTek Inc | 39,520,749 |
| 973,400 | Advantest Corp | 35,397,867 |
| 469,960 | Vertiv Holdings Co Class A | 28,639,260 |
| 252,078 | ARM Holdings Plc ADR | 26,807,918 |
| 565,164 | DraftKings Inc Class A | 24,169,818 |
| 1,473,600 | SUMCO Corp | 23,501,768 |
| 197,857 | Amphenol Corp Class A | 23,276,805 |
| 5,602,000 | Hon Hai Precision Industry Co Ltd | 22,893,820 |
| 999,400 | Murata Manufacturing Co Ltd | 20,756,750 |
| 328,998 | Western Digital Corp | 20,624,487 |
| 94,763 | Snowflake Inc Class A | 19,118,062 |
| 168,281 | DoorDash Inc Class A | 18,199,160 |
| 318,000 | Global Unichip Corp | 17,693,041 |
| 109,536 | Take-Two Interactive Software Inc | 17,367,920 |
| 523,937 | Flex Ltd | 17,244,910 |
| 295,067 | Nutanix Inc Class A | 16,713,990 |
| 6,594,400 | Xiaomi Corp Class B | 16,473,967 |
| 121,687 | Dell Technologies Inc Class C | 15,615,217 |
| 79,683 | International Business Machines Corp | 15,209,311 |
| 147,047 | Micron Technology Inc | 14,457,663 |
| 825,500 | Renesas Electronics Corp | 14,002,229 |
| 109,528 | Datadog Inc Class A | 13,839,917 |
| 21,645 | Netflix Inc | 13,422,786 |
| 663,000 | Asia Vital Components Co Ltd | 12,759,208 |
| 49,500 | Tokyo Electron Ltd | 12,553,062 |
| 156,967 | CVS Health Corp | 11,971,084 |
| 74,296 | QUALCOMM Inc | 11,694,751 |
| 255,140 | Celestica Inc | 11,478,914 |
| 27,915 | Intuitive Surgical Inc | 11,088,793 |
| 191,410 | Rambus Inc | 10,896,149 |
| 184,187 | Astera Labs Inc | 10,489,317 |
| 171,000 | Wiwynn Corp | 10,414,243 |

5G Connectivity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

| Units | Security Description | Cost US\$ |
|---------|---|------------|
| 206,064 | Ciena Corp | 10,399,024 |
| 425,000 | Taiwan Semiconductor Manufacturing Co Ltd | 8,842,925 |
| 26,889 | Arista Networks Inc | 8,161,996 |
| 56,708 | PDD Holdings Inc ADR | 7,853,481 |
| 28,548 | Salesforce Inc | 7,477,304 |

5G Connectivity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|----------------------------------|---------------|
| 399,000 | Alchip Technologies Ltd | 48,488,444 |
| 99,153 | Super Micro Computer Inc | 48,100,064 |
| 81,366 | NVIDIA Corp | 39,755,312 |
| 270,185 | Oracle Corp | 32,109,222 |
| 1,473,600 | SUMCO Corp | 23,296,912 |
| 441,600 | TDK Corp | 23,221,171 |
| 137,655 | Advanced Micro Devices Inc | 23,096,733 |
| 615,300 | Juniper Networks Inc | 22,960,150 |
| 105,999 | Atlassian Corp Class A | 22,195,594 |
| 80,258 | Arista Networks Inc | 21,831,247 |
| 46,700 | Keyence Corp | 20,601,854 |
| 24,581 | ServiceNow Inc | 18,820,459 |
| 28,305 | HubSpot Inc | 17,759,049 |
| 131,462 | Dexcom Inc | 17,156,936 |
| 94,763 | Snowflake Inc Class A | 16,350,898 |
| 174,559 | Vertiv Holdings Co Class A | 15,961,241 |
| 252,837 | Nutanix Inc Class A | 15,796,433 |
| 387,433 | Pure Storage Inc Class A | 15,451,632 |
| 960,000 | Novatek Microelectronics Corp | 15,394,595 |
| 318,000 | Global Unichip Corp | 13,872,412 |
| 100,137 | ARM Holdings Plc ADR | 13,697,659 |
| 15,521 | Lam Research Corp | 13,447,957 |
| 159,500 | Sony Group Corp | 13,327,389 |
| 171,000 | Wiwynn Corp | 13,319,121 |
| 37,600 | Disco Corp | 12,148,419 |
| 153,535 | ON Semiconductor Corp | 11,913,824 |
| 68,605 | T-Mobile US Inc | 11,339,879 |
| 65,064 | BE Semiconductor Industries NV | 10,929,252 |
| 7,752 | Broadcom Inc | 10,830,285 |
| 191,410 | Rambus Inc | 10,798,790 |
| 25,298 | Meta Platforms Inc Class A | 10,521,042 |
| 50,257 | Applied Materials Inc | 10,515,145 |
| 36,538 | Crowdstrike Holdings Inc Class A | 10,501,861 |
| 24,306 | Microsoft Corp | 9,956,256 |
| 15,887 | ASM International NV | 9,894,902 |
| 206,064 | Ciena Corp | 9,836,417 |
| 30,943 | Palo Alto Networks Inc | 9,600,592 |
| 50,840 | Apple Inc | 8,800,662 |
| 156,967 | CVS Health Corp | 8,732,111 |
| 97,346 | Astera Labs Inc | 8,323,688 |

China A-Share Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost CNY |
|--------|--|----------|
| 17,600 | Foxconn Industrial Internet Co Ltd Class A | 400,581 |
| 8,900 | China Merchants Bank Co Ltd Class A | 298,179 |
| 13,700 | HUAYU Automotive Systems Co Ltd Class A | 236,910 |
| 24,000 | Yangzijiang Shipbuilding Holdings Ltd | 229,630 |
| 30,000 | CMOC Group Ltd Class A | 228,280 |
| 2,300 | Will Semiconductor Co Ltd Shanghai Class A | 227,161 |
| 9,100 | China Yangtze Power Co Ltd Class A | 224,389 |
| 11,900 | Shanghai Huafon Aluminium Corp Class A | 206,584 |
| 5,800 | Ningbo Sanxing Medical Electric Co Ltd Class A | 194,925 |
| 3,000 | Yankershop Food Co Ltd Class A | 194,798 |
| 5,000 | Keymed Biosciences Inc | 193,533 |
| 12,139 | Zhuhai CosMX Battery Co Ltd Class A | 190,913 |
| 12,422 | GemPharmatech Co Ltd Class A | 188,425 |
| 1,059 | Piotech Inc Class A | 178,950 |
| 14,300 | Inner Mongolia ERDOS Resources Co Ltd Class A | 178,038 |
| 7,900 | Zhejiang Sanhua Intelligent Controls Co Ltd Class A | 176,343 |
| 10,100 | Sinotruk Jinan Truck Co Ltd Class A | 176,206 |
| 11,200 | Guangdong Xinbao Electrical Appliances Holdings Co Ltd Class A | 174,778 |
| 12,900 | COSCO Shipping Energy Transportation Co Ltd Class A | 173,345 |
| 4,800 | Beijing New Building Materials Plc Class A | 160,485 |
| 2,900 | Shenzhen Inovance Technology Co Ltd Class A | 158,509 |
| 4,000 | Shandong Himile Mechanical Science & Technology Co Ltd Class A | 153,478 |
| 1,000 | Wuliangye Yibin Co Ltd Class A | 148,870 |
| 6,700 | Tongwei Co Ltd Class A | 148,335 |
| 3,500 | Innovent Biologics Inc | 148,182 |
| 6,000 | Shenzhen Sunlord Electronics Co Ltd Class A | 147,125 |
| 5,300 | Shanghai Huace Navigation Technology Ltd Class A | 143,939 |
| 1,900 | Shenzhen Longsys Electronics Co Ltd Class A | 142,004 |
| 5,000 | Victory Giant Technology Huizhou Co Ltd Class A | 141,789 |
| 3,100 | Beijing Tongrentang Co Ltd Class A | 139,458 |
| 3,200 | Hainan Jinpan Smart Technology Co Ltd Class A | 138,697 |
| 6,000 | HUTCHMED China Ltd | 137,404 |
| 14,200 | Tianma Microelectronics Co Ltd Class A | 127,342 |
| 4,700 | Hangcha Group Co Ltd Class A | 126,413 |
| 833 | Anji Microelectronics Technology Shanghai Co Ltd Class A | 124,966 |
| 2,400 | Sieyuan Electric Co Ltd Class A | 124,710 |
| 2,822 | Dizal Jiangsu Pharmaceutical Co Ltd Class A | 124,692 |
| 4,600 | Luxshare Precision Industry Co Ltd Class A | 123,897 |
| 4,800 | Hangzhou First Applied Material Co Ltd Class A | 123,517 |
| 10,200 | Zhejiang Xianju Pharmaceutical Co Ltd Class A | 121,731 |

China A-Share Equity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

| Units | Security Description | Cost CNY |
|--------|---|----------|
| 2,800 | Jiangsu Hengrui Pharmaceuticals Co Ltd Class A | 116,645 |
| 1,100 | Huizhou Desay SV Automotive Co Ltd Class A | 110,963 |
| 1,000 | Zhongji Innolight Co Ltd Class A | 104,993 |
| 3,805 | Suzhou Veichi Electric Co Ltd Class A | 104,743 |
| 4,900 | LONGi Green Energy Technology Co Ltd Class A | 104,014 |
| 2,200 | Ping An Insurance Group Co of China Ltd Class A | 94,930 |
| 6,200 | First Tractor Co Ltd Class A | 94,914 |
| 26,000 | Nexteer Automotive Group Ltd | 87,815 |
| 1,400 | Shenzhou International Group Holdings Ltd | 86,898 |

China A-Share Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds CNY |
|--------|--|--------------|
| 5,100 | Shenzhou International Group Holdings Ltd | 344,385 |
| 10,800 | Luxshare Precision Industry Co Ltd Class A | 337,271 |
| 16,400 | Yizumi Holdings Co Ltd Class A | 333,562 |
| 200 | Kweichow Moutai Co Ltd Class A | 333,274 |
| 78,000 | China Citic Bank Corp Ltd - H Shares | 307,912 |
| 4,700 | Shenzhen Inovance Technology Co Ltd Class A | 279,149 |
| 76,000 | Nexteer Automotive Group Ltd | 267,597 |
| 11,900 | Shanghai Huafon Aluminium Corp Class A | 231,407 |
| 13,700 | HUAYU Automotive Systems Co Ltd Class A | 225,905 |
| 10,500 | TongFu Microelectronics Co Ltd Class A | 210,153 |
| 24,000 | China Life Insurance Co Ltd - H Shares | 192,501 |
| 11,200 | Guangdong Xinbao Electrical Appliances Holdings Co Ltd Class A | 184,337 |
| 3,200 | Hainan Jinpan Smart Technology Co Ltd Class A | 184,268 |
| 12,139 | Zhuhai CosMX Battery Co Ltd Class A | 176,113 |
| 7,200 | Chongqing Department Store Co Ltd Class A | 175,532 |
| 1,800 | Sungrow Power Supply Co Ltd Class A | 174,813 |
| 2,400 | Sieyuan Electric Co Ltd Class A | 174,115 |
| 1,800 | Proya Cosmetics Co Ltd Class A | 173,940 |
| 7,400 | NARI Technology Co Ltd Class A | 173,813 |
| 1,000 | Zhongji Innolight Co Ltd Class A | 159,825 |
| 1,700 | Anjoy Foods Group Co Ltd Class A | 149,658 |
| 800 | Luzhou Laojiao Co Ltd Class A | 146,427 |
| 3,232 | Giantec Semiconductor Corp Class A | 145,747 |
| 4,800 | Hangzhou First Applied Material Co Ltd Class A | 141,339 |
| 12,000 | SciClone Pharmaceuticals Holdings Ltd | 138,806 |
| 1,600 | Shenzhen Longsys Electronics Co Ltd Class A | 138,182 |
| 1,100 | Huizhou Desay SV Automotive Co Ltd Class A | 136,584 |
| 12,000 | China Medical System Holdings Ltd | 136,437 |
| 2,100 | Midea Group Co Ltd Class A | 134,060 |
| 6,800 | CITIC Securities Co Ltd Class A | 132,260 |
| 14,200 | Tianma Microelectronics Co Ltd Class A | 129,060 |
| 18,100 | China Construction Bank Corp Class A | 126,087 |
| 5,200 | Zhejiang Sanhua Intelligent Controls Co Ltd Class A | 125,408 |
| 28,000 | AK Medical Holdings Ltd | 120,969 |
| 23,500 | Shenzhen MTC Co Ltd Class A | 119,613 |
| 900 | Wuliangye Yibin Co Ltd Class A | 117,260 |
| 400 | Tencent Holdings Ltd | 103,559 |
| 4,900 | LONGi Green Energy Technology Co Ltd Class A | 98,637 |
| 2,200 | Fuyao Glass Industry Group Co Ltd Class A | 97,067 |
| 7,000 | Jinzai Food Group Co Ltd Class A | 95,936 |
| 1,200 | Wuxi Dk Electronic Materials Co Ltd Class A | 95,864 |
| 3,501 | Piesat Information Technology Co Ltd Class A | 93,487 |

China Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost CNY |
|------------|--|------------|
| 35,500,000 | China Government Bond, 2.39%, 15/11/2026 | 35,677,897 |
| 35,000,000 | China Government Bond, 2.04%, 25/02/2027 | 34,951,315 |
| 20,000,000 | China Government Bond, 2.33%, 15/12/2025 | 20,091,020 |
| 20,000,000 | China Development Bank, 2.34%, 05/01/2027 | 20,074,100 |
| 20,000,000 | Industrial and Commercial Bank of China Ltd, 0.00%, 09/01/2025 | 19,523,580 |
| 10,000,000 | China Development Bank, 2.69%, 16/06/2027 | 10,098,040 |
| 10,000,000 | Agricultural Bank of China Ltd, 3.10%, 06/05/2030 | 10,089,570 |
| 1,000,000 | Lenovo Group Ltd, 5.83%, 27/01/2028 | 7,277,770 |
| 5,000,000 | China Government Bond, 2.37%, 20/01/2027 | 5,036,335 |
| 4,000,000 | China Government Bond, 3.19%, 15/04/2053 | 4,619,620 |
| 4,000,000 | Agricultural Development Bank of China, 2.74%, 23/02/2027 | 4,066,268 |
| 4,000,000 | Agricultural Development Bank of China, 1.76%, 26/02/2025 | 3,999,676 |
| 500,000 | Meituan, 0.00%, 27/04/2028 | 3,249,877 |
| 3,000,000 | China Government Bond, 1.99%, 15/03/2026 | 3,002,559 |
| 300,000 | Melco Resorts Finance Ltd, 5.25%, 26/04/2026 | 2,111,295 |
| 250,000 | Fortune Star BVI Ltd, 5.95%, 19/10/2025 | 1,710,554 |
| 200,000 | China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026 | 1,275,569 |
| 1,000,000 | China Government Bond, 3.00%, 15/10/2053 | 1,092,934 |
| 1,000,000 | China Government Bond, 2.00%, 15/06/2025 | 1,001,988 |
| 450,000 | China CITIC Bank Corp Ltd, 4.00%, 04/03/2025 | 543,803 |

China Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds CNY |
|------------|---|--------------|
| 39,000,000 | China Government Bond, 2.67%, 25/05/2033 | 39,836,571 |
| 35,000,000 | China Government Bond, 2.39%, 15/11/2026 | 35,287,700 |
| 30,000,000 | China Government Bond, 2.18%, 15/08/2026 | 30,065,790 |
| 20,000,000 | China Southern Power Grid Co Ltd, 2.84%, 24/11/2025 | 20,162,150 |
| 20,000,000 | China Resources Inc, 2.90%, 22/04/2025 | 20,127,780 |
| 20,000,000 | Guangzhou Yuexiu Financial Holdings Group Co Ltd, 3.00%, 21/04/2025 | 20,127,250 |
| 20,000,000 | China Government Bond, 2.33%, 15/12/2025 | 20,125,480 |
| 20,000,000 | Bright Food Group Co Ltd, 3.25%, 12/07/2024 | 20,057,200 |
| 20,000,000 | Bank of Communications Co Ltd, 2.40%, 05/06/2023 | 19,763,480 |
| 20,000,000 | Industrial and Commercial Bank of China Ltd, 0.00%, 09/01/2025 | 19,549,600 |
| 20,000,000 | Bank of Communications Co Ltd, 2.33%, 13/06/2024 | 19,536,520 |
| 20,000,000 | China Citic Bank Corp, 2.49%, 22/05/2024 | 19,515,460 |
| 20,000,000 | Agricultural Bank of China Ltd, 2.63%, 23/04/2024 | 19,497,640 |
| 2,000,000 | BOC Aviation USA Corp, 1.63%, 29/04/2024 | 14,378,988 |
| 1,500,000 | Guangzhou Metro Investment Finance BVI Ltd, 1.51%, 17/09/2025 | 10,249,502 |
| 10,000,000 | China Government Bond, 2.69%, 12/08/2026 | 10,141,960 |
| 10,000,000 | China Development Bank, 2.69%, 16/06/2027 | 10,138,520 |
| 10,000,000 | China Three Gorges Renewables Group Co Ltd, 2.65%, 21/02/2025 | 10,031,150 |
| 10,000,000 | China Post Group Co Ltd, 2.84%, 20/01/2025 | 10,030,000 |
| 10,000,000 | Central Huijin Investment Ltd, 2.44%, 11/11/2025 | 10,023,230 |
| 10,000,000 | Agricultural Bank of China Ltd, 4.30%, 11/04/2029 | 10,014,650 |
| 1,300,000 | Sinochem Offshore Capital Co Ltd, 1.00%, 23/09/2024 | 9,207,696 |
| 1,000,000 | China Hongqiao Group Ltd, 6.25%, 08/06/2024 | 7,235,778 |
| 1,000,000 | China Mengniu Dairy Co Ltd, 3.00%, 18/07/2024 | 7,190,115 |
| 1,000,000 | Blossom Joy Ltd, 3.10%, 29/12/2049 | 7,005,289 |
| 5,000,000 | Guotai Junan Securities Co Ltd, 3.16%, 15/02/2026 | 5,060,500 |
| 700,000 | ENN Clean Energy International Investment Ltd, 3.38%, 12/05/2026 | 4,799,479 |

China Equity – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 1,552,400 | Beijing New Building Materials Plc Class A | 5,611,983 |
| 77,500 | Tencent Holdings Ltd | 3,538,105 |
| 393,500 | Shenzhou International Group Holdings Ltd | 3,503,506 |
| 282,400 | Meituan Class B | 3,297,562 |
| 945,922 | Zhejiang Shuanghuan Driveline Co Ltd Class A | 3,153,921 |
| 725,000 | Luxshare Precision Industry Co Ltd Class A | 2,799,176 |
| 245,200 | Alibaba Group Holding Ltd | 2,431,922 |
| 58,000 | Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A | 2,381,678 |
| 85,000 | Contemporary Amperex Technology Co Ltd Class A | 2,310,038 |
| 624,700 | Zhuzhou CRRC Times Electric Co Ltd - H Shares | 2,291,003 |
| 98,100 | Changzhou Xingyu Automotive Lighting Systems Co Ltd Class A | 1,677,912 |
| 2,014,000 | CSPC Pharmaceutical Group Ltd | 1,553,296 |
| 284,989 | Shenzhen Sunlord Electronics Co Ltd Class A | 970,097 |
| 166,000 | Akeso Inc | 817,305 |
| 79,000 | Jiangsu Hengli Hydraulic Co Ltd Class A | 533,755 |
| 171,000 | Cowell e Holdings Inc | 401,584 |
| 61,500 | Beijing New Building Materials Plc - Participatory Note, 25/10/2024 | 248,251 |
| 60,000 | China Resources Beer Holdings Co Ltd | 226,862 |
| 10,000 | ZTO Express Cayman Inc ADR | 225,043 |

China Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 189,508 | Trip.com Group Ltd ADR | 8,557,753 |
| 1,800,000 | Haier Smart Home Co Ltd - H Shares | 5,632,023 |
| 265,454 | ZTO Express Cayman Inc ADR | 5,222,081 |
| 575,000 | Midea Group Co Ltd Class A | 5,200,283 |
| 1,300,072 | Inner Mongolia Yili Industrial Group Co Ltd Class A | 5,062,288 |
| 394,900 | Meituan Class B | 4,319,683 |
| 1,370,000 | China Resources Land Ltd | 4,100,443 |
| 1,645,900 | Satellite Chemical Co Ltd Class A | 3,891,734 |
| 420,000 | Alibaba Group Holding Ltd | 3,782,404 |
| 1,949,600 | China Pacific Insurance Group Co Ltd - H Shares | 3,554,594 |
| 370,127 | Shenzhen Inovance Technology Co Ltd Class A | 3,124,551 |
| 724,900 | Luxshare Precision Industry Co Ltd Class A | 2,948,432 |
| 65,000 | Tencent Holdings Ltd | 2,473,421 |
| 3,014,000 | CSPC Pharmaceutical Group Ltd | 2,426,466 |
| 2,206,000 | Zoomlion Heavy Industry Science & Technology Co Ltd Class A | 2,271,916 |
| 200,000 | Wanhua Chemical Group Co Ltd Class A | 2,179,238 |
| 436,000 | China Resources Beer Holdings Co Ltd | 1,959,548 |
| 295,000 | Akeso Inc | 1,755,898 |
| 290,000 | Yunnan Energy New Material Co Ltd Class A | 1,745,852 |
| 95,400 | Suzhou Maxwell Technologies Co Ltd Class A | 1,683,281 |
| 388,900 | Beijing New Building Materials Plc Class A | 1,672,392 |
| 400,000 | China Merchants Bank Co Ltd - H Shares | 1,580,008 |
| 310,200 | Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A | 1,461,843 |
| 329,000 | Shandong Hualu Hengsheng Chemical Co Ltd Class A | 1,304,252 |
| 154,414 | Milkyway Intelligent Supply Chain Service Group Co Ltd Class A | 1,037,395 |
| 269,700 | Shenzhen Sunlord Electronics Co Ltd Class A | 995,370 |

Climate Innovation – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-------|---|-----------|
| 947 | Heidelberg Materials AG | 100,235 |
| 367 | NXP Semiconductors NV | 95,095 |
| 698 | L&F Co Ltd | 90,028 |
| 355 | First Solar Inc | 64,145 |
| 704 | Kia Corp | 52,353 |
| 53 | ASML Holding NV | 45,998 |
| 2,000 | Taiwan Semiconductor Manufacturing Co Ltd | 43,103 |
| 847 | NEXTracker Inc Class A | 41,672 |
| 105 | Cadence Design Systems Inc | 34,269 |
| 52 | Synopsys Inc | 32,212 |
| 220 | Albemarle Corp | 31,300 |
| 3,500 | Shenzhen Inovance Technology Co Ltd Class A | 30,357 |
| 862 | Infineon Technologies AG | 30,067 |
| 274 | DSM-Firmenich AG | 28,883 |
| 80 | Rockwell Automation Inc | 21,135 |
| 231 | ON Semiconductor Corp | 16,197 |
| 200 | Hitachi Ltd | 15,413 |
| 722 | Fluence Energy Inc Class A | 15,104 |
| 131 | Arkema SA | 14,475 |

Climate Innovation – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-------|----------------------------|---------------|
| 1,996 | Howmet Aerospace Inc | 132,097 |
| 1,541 | Procore Technologies Inc | 99,240 |
| 3,130 | Green Plains Inc | 68,066 |
| 322 | Clean Harbors Inc | 60,683 |
| 843 | Danone SA | 53,924 |
| 221 | Union Pacific Corp | 51,299 |
| 523 | Ingersoll Rand Inc | 45,866 |
| 790 | Copart Inc | 43,112 |
| 409 | L&F Co Ltd | 43,023 |
| 65 | Adobe Inc | 36,272 |
| 116 | LG Chem Ltd | 34,965 |
| 80 | Rockwell Automation Inc | 21,726 |
| 269 | CRH Plc | 20,995 |
| 271 | Veralto Corp | 20,837 |
| 1,300 | Li Auto Inc Class A | 19,647 |
| 332 | ABB Ltd | 14,546 |
| 504 | Wolfspeed Inc | 13,702 |
| 48 | Trane Technologies Plc | 12,769 |
| 44 | LG Energy Solution Ltd | 12,293 |
| 722 | Fluence Energy Inc Class A | 12,173 |

CLO Income – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|--|------------|
| 20,000,000 | United States Treasury Bill, 0.00%, 11/07/2024 | 19,970,953 |
| 20,000,000 | United States Treasury Note/Bond, 0.25%, 15/06/2024 | 19,962,567 |
| 4,465,000 | OCP Euro CLO 2022-5 DAC Series 2022-5X Class E, 10.37%, 20/04/2035 | 4,837,576 |
| 4,350,000 | Ballyrock CLO 14 Ltd Series 2020-14X Class DR, 11.15%, 20/07/2037 | 4,350,000 |
| 4,000,000 | RRE 5 Loan Management DAC Series 5X Class DR, 10.26%, 15/01/2037 | 4,280,013 |
| 4,000,000 | Palmer Square European CLO 2024-2 DAC Series 2024-2X Class E, 0.00%, 15/10/2037 | 4,278,078 |
| 4,000,000 | RRE 11 Loan Management DAC Series 11X Class D, 10.29%, 31/03/2035 | 4,267,959 |
| 4,000,000 | Invesco US CLO 2024-3 Ltd Series 2024-3X Class E, 11.82%, 20/07/2037 | 4,000,000 |
| 4,000,000 | APIDOS CLO XLVIII Ltd Series 2024-48X Class E, 11.07%, 25/07/2037 | 4,000,000 |
| 4,000,000 | Ballyrock CLO 26 Ltd Series 2024-26X Class D, 11.43%, 25/07/2037 | 4,000,000 |
| 4,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class E, 11.83% 20/04/2037 | 4,000,000 |
| 4,000,000 | Trestles CLO II LTD Series 2018-2X Class ER, 11.92%, 25/07/2037 | 4,000,000 |
| 4,000,000 | Symphony CLO 38 Ltd Series 2023-38X Class E, 11.32%, 24/04/2036 | 3,975,000 |
| 3,500,000 | Harvest CLO XXVIII DAC Series 28X Class ER, 10.83%, 25/10/2034 | 3,768,625 |
| 3,600,000 | Voya Euro CLO V DAC Series 5X Class E, 9.72%, 15/04/2035 | 3,763,220 |
| 3,750,000 | GoldenTree Loan Management US CLO 20 Ltd Series 2024-20X Class E, 11.23%, 20/07/2037 | 3,750,000 |
| 3,250,000 | Harvest CLO XXXII DAC Series 32X Class E, 10.32%, 25/07/2037 | 3,510,559 |
| 3,500,000 | Symphony CLO 43 Ltd Series 2024-43X Class E, 12.08%, 15/04/2037 | 3,500,000 |
| 3,500,000 | 1988 CLO 5 Ltd Series 2024-5X Class E, 11.63%, 15/07/2037 | 3,500,000 |
| 3,500,000 | Juniper Valley Park CLO Ltd Series 2023-1X Class ER, 0.00%, 20/07/2036 | 3,500,000 |
| 3,500,000 | Captree Park CLO Ltd Series 2024-1X Class E, 11.33%, 20/07/2037 | 3,500,000 |
| 3,250,000 | Palmer Square European CLO 2024-2 DAC Series 2024-2X Class E, 7.51%, 15/05/2037 | 3,457,687 |
| 3,232,000 | Avoca CLO XVII DAC Series 17X Class ER Class ER, 10.29%, 15/10/2032 | 3,454,883 |
| 3,100,000 | OCP Euro CLO 2019-3 DAC Series 2019-3X Class FR, 12.49%, 20/04/2033 | 3,325,894 |
| 3,090,000 | Harvest CLO XXIX DAC Series 29X Class ER, 0.00%, 15/07/2037 | 3,284,081 |
| 3,250,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER, 12.72%, 15/04/2037 | 3,250,000 |
| 3,095,000 | OAK Hill Credit Partners VIII DAC Series 2021-8X Class F, 12.03%, 18/04/2035 | 3,249,907 |
| 3,000,000 | Armada Euro CLO VI DAC Series 6X Class D, 7.47%, 15/07/2037 | 3,224,850 |
| 3,000,000 | GoldenTree Loan Management EUR CLO 7 DAC Series 7X Class E, 0.00%, 20/07/2037 | 3,221,262 |
| 3,000,000 | Palmer Square European CLO 2024-2 DAC Series 2024-2X Class D, 10.44%, 15/10/2037 | 3,216,600 |
| 3,000,000 | Avoca CLO XXX DAC Series 30X Class E, 10.43%, 15/07/2037 | 3,212,352 |
| 3,100,000 | GoldenTree Loan Management EUR CLO 5 DAC Series 5X Class E, 9.15%, 20/04/2034 | 3,209,070 |
| 3,000,000 | Providus CLO VII DAC Series 7X Class ER, 0.00%, 15/07/2038 | 3,199,174 |
| 3,000,000 | Trinitas Euro CLO VII DAC Series 7X Class E, 10.20%, 25/07/2037 | 3,197,947 |
| 3,000,000 | Armada Euro CLO VI DAC Series 6X Class E, 10.36%, 15/07/2037 | 3,192,601 |
| 3,000,000 | Contego CLO VIII DAC Series 8X Class ER Class ER, 9.94%, 25/01/2034 | 3,186,509 |
| 3,000,000 | Aqueduct European CLO 8 DAC Series 2024-8X Class E, 10.33%, 15/07/2037 | 3,181,761 |
| 3,000,000 | CVC Cordatus Loan Fund XXXI DAC Series 31X Class E, 10.38%, 15/06/2037 | 3,181,761 |
| 3,000,000 | Avoca CLO XXIII DAC Series 23X Class E, 9.45%, 15/04/2034 | 3,178,706 |
| 3,000,000 | Avoca CLO XXV DAC Series 25X Class F, 12.39%, 15/10/2034 | 3,144,255 |
| 3,000,000 | Deer Park CLO DAC Series 1X Class ER, 9.95%, 15/10/2034 | 3,140,159 |

CLO Income – Statement of Significant Purchases and Sales (continued)

Total sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 131,071 | iShares USD High Yield Corp Bond UCITS ETF | 12,319,363 |
| 4,000,000 | Trestles Clo II Ltd Series 2018-2X Class D, 11.39%, 25/07/2031 | 4,000,000 |
| 3,300,000 | Magnetite CLO Ltd Series 2015-14RX Class E, 11.16%, 18/10/2031 | 3,300,000 |
| 2,650,000 | Magnetite VIII Ltd Series 2014-8X Class FR2, 13.02%, 15/04/2031 | 2,650,000 |
| 2,250,000 | CVC Cordatus Loan Fund XXVI DAC Series 26X Class E, 12.36%, 15/01/2037 | 2,512,048 |
| 2,490,000 | Magnetite XVIII Ltd Series 2016-18X Class FR, 13.24%, 15/11/2028 | 2,490,000 |
| 2,000,000 | Palmer Square European Loan Funding 2023-1 DAC Series 2023-1X Class E, 10.53%, 15/11/2032 | 2,164,500 |
| 2,000,000 | Signal Peak CLO 5 Ltd Series 2018-5X Class E, 11.29%, 25/04/2031 | 2,000,000 |
| 1,650,000 | Magnetite VII Ltd Series 2012-7X Class ER2, 12.08%, 15/01/2028 | 1,650,000 |
| 1,675,000 | Trinitas CLO X Ltd Series 2019-10X Class ER, 12.68%, 15/01/2035 | 1,547,281 |
| 1,000,000 | Invesco US CLO 2023-1 Ltd Series 2023-1X Class E, 13.77%, 22/04/2035 | 1,000,000 |

Commodities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|--|------------|
| 30,000,000 | United States Treasury Bill, 0.00%, 05/09/2024 | 29,591,139 |
| 21,945,000 | United States Treasury Bill, 0.00%, 09/05/2024 | 21,724,557 |
| 20,915,000 | United States Treasury Bill, 0.00%, 18/07/2024 | 20,658,767 |
| 20,000,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 19,735,117 |
| 3,890,000 | JPMorgan Chase & Co, 6.29%, 24/02/2026 | 3,906,035 |
| 3,870,000 | Wells Fargo Bank NA, 6.44%, 11/12/2026 | 3,897,054 |
| 3,675,000 | Morgan Stanley, 6.30%, 18/02/2026 | 3,680,615 |
| 3,310,000 | JPMorgan Chase & Co, 6.24%, 22/04/2027 | 3,325,678 |
| 3,280,000 | Bank of New York Mellon Corp, 2.10%, 24/10/2024 | 3,207,381 |
| 3,055,000 | Thermo Fisher Scientific Inc, 1.22%, 18/10/2024 | 2,975,326 |
| 2,815,000 | Caterpillar Financial Services Corp, 5.89%, 14/05/2027 | 2,815,000 |
| 2,790,000 | Florida Power & Light Co, 3.25%, 01/06/2024 | 2,771,447 |
| 2,645,000 | Home Depot Inc, 5.70%, 24/12/2025 | 2,646,147 |
| 2,430,000 | UBS AG, 4.75%, 09/08/2024 | 2,418,763 |
| 2,380,000 | John Deere Capital Corp, 5.55%, 11/10/2024 | 2,380,840 |
| 2,166,000 | Amgen Inc, 5.25%, 02/03/2025 | 2,159,706 |
| 2,165,000 | Pfizer Investment Enterprises Pte Ltd, 4.65%, 19/05/2025 | 2,150,083 |
| 2,139,000 | Volkswagen Group of America Finance LLC, 6.20%, 20/03/2026 | 2,144,480 |
| 2,065,000 | Lowe's Cos Inc, 4.00%, 15/04/2025 | 2,034,520 |
| 2,005,000 | Spectra Energy Partners LP, 3.50%, 15/03/2025 | 1,966,559 |
| 1,996,000 | Capital One Financial Corp, 3.20%, 05/02/2025 | 1,962,554 |
| 1,950,000 | AT&T Inc, 6.76%, 12/06/2024 | 1,954,153 |
| 1,900,000 | Pepsico Singapore Financing I Pte Ltd, 5.93%, 16/02/2027 | 1,900,000 |
| 1,890,000 | Capital One Financial Corp, 3.30%, 30/10/2024 | 1,864,379 |
| 1,860,000 | Truist Financial Corp, 5.75%, 09/06/2025 | 1,855,369 |
| 1,872,000 | Bank of America Corp, 4.00%, 22/01/2025 | 1,851,530 |
| 1,835,000 | State Street Corp, 2.35%, 01/11/2025 | 1,813,219 |
| 1,779,000 | PNC Bank NA, 2.95%, 23/02/2025 | 1,737,188 |
| 1,735,000 | Intel Corp, 3.40%, 25/03/2025 | 1,704,096 |

Commodities – Statement of Significant Purchases and Sales (continued)

Total sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 3,938,000 | JPMorgan Chase & Co, 5.93%, 23/06/2025 | 3,940,075 |
| 3,335,000 | JPMorgan Chase & Co, 6.27%, 24/02/2026 | 3,346,554 |
| 2,792,000 | Caterpillar Financial Services Corp, 5.69%, 13/09/2024 | 2,792,991 |
| 2,000,000 | Volkswagen Group of America Finance LLC, 6.30%, 07/06/2024 | 2,001,796 |
| 1,340,000 | Volkswagen Group of America Finance LLC, 6.28%, 12/09/2025 | 1,347,678 |
| 1,000,000 | United States Treasury Bill, 0.00%, 16/01/2024 | 998,242 |
| 145,000 | Citigroup Inc, 6.81%, 24/05/2025 | 145,155 |

Corporate Hybrid Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost EUR |
|------------|--|------------|
| 55,700,000 | Centrica Plc, 6.50%, 21/05/2055 | 64,776,653 |
| 53,500,000 | EnBW Energie Baden-Wuerttemberg AG, 5.25%, 23/01/2084 | 53,590,000 |
| 42,300,000 | Iberdrola Finanzas SA, 4.87%, 29/12/2049 | 42,468,900 |
| 39,000,000 | TotalEnergies SE, 2.63%, 29/12/2049 | 38,227,767 |
| 37,000,000 | TenneT Holding BV, 4.63%, 29/12/2049 | 36,880,860 |
| 35,000,000 | Enel SpA, 4.75%, 29/12/2049 | 34,570,000 |
| 31,900,000 | Arkema SA, 4.80%, 29/12/2049 | 31,955,000 |
| 32,000,000 | Orsted AS, 5.13%, 14/03/3024 | 31,889,390 |
| 25,000,000 | British Telecommunications Plc, 5.13%, 03/10/2054 | 24,864,600 |
| 24,000,000 | TenneT Holding BV, 4.88%, 29/12/2049 | 23,961,120 |
| 21,500,000 | Engie SA, 5.13%, 29/12/2049 | 21,500,000 |
| 20,000,000 | Repsol International Finance BV, 3.75%, 29/12/2049 | 19,625,000 |
| 19,300,000 | Fastighets AB Balder, 2.87%, 02/06/2081 | 16,856,750 |
| 16,500,000 | A2A SpA, 5.00%, 29/12/2049 | 16,410,900 |
| 15,000,000 | Elia Group SA, 5.85%, 29/12/2049 | 15,297,500 |
| 15,000,000 | Naturgy Finance BV, 2.37%, 29/12/2049 | 14,008,750 |
| 15,000,000 | Sempre, 6.88%, 01/10/2054 | 13,726,012 |
| 15,000,000 | Transcanada Trust, 5.88%, 15/08/2076 | 13,472,412 |
| 13,300,000 | Koninklijke KPN NV, 4.88%, 29/12/2049 | 13,257,706 |
| 12,100,000 | Orange SA, 4.50%, 29/12/2049 | 12,012,880 |
| 10,000,000 | Telefonica Europe BV, 5.75%, 29/12/2049 | 10,000,000 |
| 9,000,000 | Orange SA, 5.38%, 29/12/2049 | 9,389,500 |
| 10,000,000 | NextEra Energy Capital Holdings Inc, 6.75%, 15/06/2054 | 9,202,595 |
| 10,000,000 | Enbridge Inc, 7.38%, 15/01/2083 | 9,176,633 |
| 8,000,000 | Unibail-Rodamco-Westfield SE, 7.25%, 29/12/2049 | 8,359,000 |
| 8,300,000 | Alliander NV, 4.50%, 29/12/2049 | 8,231,940 |

Corporate Hybrid Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds EUR |
|------------|--|--------------|
| 81,487,000 | Vodafone Group Plc, 6.25%, 03/10/2078 | 75,375,927 |
| 42,000,000 | NGG Finance Plc, 5.63%, 18/06/2073 | 48,601,205 |
| 40,400,000 | Bayer AG, 6.63%, 25/09/2083 | 39,888,160 |
| 37,300,000 | Bayer AG, 7.00%, 25/09/2083 | 37,642,400 |
| 30,000,000 | British Telecommunications Plc, 4.25%, 23/11/2081 | 25,992,963 |
| 26,500,000 | Veolia Environnement SA, 2.00%, 29/12/2049 | 23,611,500 |
| 20,000,000 | Iberdrola International BV, 1.45%, 29/12/2049 | 18,325,000 |
| 20,600,000 | EnBW Energie Baden-Wuerttemberg AG, 1.38%, 31/08/2081 | 17,499,700 |
| 20,000,000 | Enbridge Inc, 5.50%, 15/07/2077 | 17,381,657 |
| 17,700,000 | EnBW Energie Baden-Wuerttemberg AG, 1.88%, 29/06/2080 | 16,536,225 |
| 15,000,000 | Sempra, 6.88%, 01/10/2054 | 13,806,523 |
| 10,000,000 | Volkswagen International Finance NV, 7.50%, 29/12/2049 | 10,762,500 |
| 10,000,000 | Telefonica Europe BV, 6.75%, 29/12/2049 | 10,712,500 |
| 10,000,000 | Telefonica Europe BV, 5.75%, 29/12/2049 | 10,027,500 |
| 10,000,000 | ELM BV for Firmenich International SA, 3.75%, 29/12/2049 | 9,880,000 |
| 10,000,000 | NextEra Energy Capital Holdings Inc, 6.75%, 15/06/2054 | 9,448,797 |
| 10,200,000 | Enel SpA, 1.38%, 29/12/2049 | 9,168,050 |
| 9,854,000 | Orsted AS, 1.75%, 09/12/3019 | 8,903,089 |
| 8,900,000 | Iberdrola International BV, 1.87%, 29/12/2049 | 8,438,500 |
| 8,300,000 | Alliander NV, 4.50%, 29/12/2049 | 8,320,750 |
| 8,000,000 | Rogers Communications Inc, 5.25%, 15/03/2082 | 6,960,343 |
| 6,000,000 | Telia Co AB, 1.38%, 11/05/2081 | 5,632,500 |
| 5,194,000 | British Telecommunications Plc, 1.87%, 18/08/2080 | 4,994,031 |

Developed Market FMP – 2027 – Statement of Significant Purchases and Sales

There were no purchases during the period.

Total sales:

| Units | Security Description | Proceeds US\$ |
|---------|---|---------------|
| 951,000 | New Fortress Energy Inc, 6.75%, 15/09/2025 | 927,225 |
| 425,000 | Carrier Global Corp, 2.49%, 15/02/2027 | 397,630 |
| 100,000 | Ford Motor Credit Co LLC, 6.95%, 10/06/2026 | 102,309 |

Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|---|------------|
| 18,770,000 | Mexico Government International Bond, 6.00%, 07/05/2036 | 18,385,983 |
| 37,010,000 | Argentine Republic Government International Bond, 4.13%, 09/07/2046 | 12,817,760 |
| 12,238,000 | Republic of Poland Government International Bond, 5.13%, 18/09/2034 | 12,175,533 |
| 11,251,000 | Turkiye Government International Bond, 5.88%, 21/05/2030 | 12,092,675 |
| 12,203,000 | Turkiye Government International Bond, 7.63%, 15/05/2034 | 11,993,352 |
| 11,846,000 | Israel Government International Bond, 5.75%, 12/03/2054 | 11,367,895 |
| 10,691,000 | Israel Government International Bond, 5.50%, 12/03/2034 | 10,607,610 |
| 8,463,000 | Romanian Government International Bond, 5.63%, 22/02/2036 | 9,023,450 |
| 8,538,000 | YPF SA, 9.50%, 17/01/2031 | 8,459,707 |
| 8,620,000 | Dominican Republic International Bond, 4.88%, 23/09/2032 | 7,680,028 |
| 7,562,000 | Republic of Poland Government International Bond, 5.50%, 18/03/2054 | 7,474,356 |
| 7,116,698 | Samarco Mineracao SA, 9.05%, 30/06/2031 | 6,555,260 |
| 6,340,000 | Costa Rica Government International Bond, 6.55%, 03/04/2034 | 6,552,154 |
| 6,400,000 | Indonesia Government International Bond, 4.85%, 11/01/2033 | 6,400,000 |
| 7,510,000 | Nigeria Government International Bond, 8.25%, 28/09/2051 | 6,205,138 |
| 7,236,000 | Republic of South Africa Government International Bond, 7.30%, 20/04/2052 | 6,132,510 |
| 5,669,000 | Dominican Republic International Bond, 7.05%, 03/02/2031 | 5,843,260 |
| 5,515,000 | Panama Government International Bond, 8.00%, 01/03/2038 | 5,626,474 |
| 7,110,000 | Senegal Government International Bond, 5.38%, 08/06/2037 | 5,573,387 |
| 5,494,000 | Bancolombia SA, 8.63%, 24/12/2034 | 5,494,000 |
| 5,365,000 | Corp Nacional del Cobre de Chile, 6.44%, 26/01/2036 | 5,361,888 |
| 12,890,000 | Argentine Republic Government International Bond, 0.75%, 09/07/2030 | 5,169,009 |
| 6,808,000 | Republic of South Africa Government International Bond, 5.75%, 30/09/2049 | 5,157,060 |
| 5,000,000 | Development Bank of Mongolia LLC, 11.00%, 07/03/2026 | 5,017,500 |
| 4,890,000 | Dominican Republic International Bond, 6.85%, 27/01/2045 | 4,810,538 |
| 4,617,000 | El Salvador Government International Bond, 9.25%, 17/04/2030 | 4,151,745 |
| 4,730,000 | Egypt Government International Bond, 6.38%, 11/04/2031 | 4,067,745 |
| 4,050,000 | Guatemala Government Bond, 5.25%, 10/08/2029 | 3,928,500 |
| 3,770,000 | Braskem Netherlands Finance BV, 8.50%, 12/01/2031 | 3,822,215 |
| 3,496,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 3,801,356 |
| 4,669,000 | Romanian Government International Bond, 2.00%, 14/04/2033 | 3,776,846 |
| 5,220,000 | Ethiopia International Bond, 6.63%, 11/12/2024 | 3,732,300 |
| 3,802,500 | Iraq International Bond, 5.80%, 15/01/2028 | 3,545,592 |
| 3,769,000 | Bahamas Government International Bond, 6.00%, 21/11/2028 | 3,444,918 |
| 3,389,000 | Panama Government International Bond, 7.50%, 01/03/2031 | 3,388,966 |
| 3,048,000 | Republic of Poland Government International Bond, 4.13%, 11/01/2044 | 3,316,897 |
| 3,324,000 | Turkiye Ihracat Kredi Bankasi AS, 7.50%, 06/02/2028 | 3,295,879 |

Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|------------|---|---------------|
| 3,273,000 | MVM Energetika Zrt, 6.50%, 13/03/2031 | 3,243,903 |
| 3,189,000 | Dominican Republic International Bond, 6.60%, 01/06/2036 | 3,163,329 |
| 3,114,000 | Greenko Power II Ltd, 4.30%, 13/12/2028 | 2,802,600 |
| 70,330,000 | Argentine Republic Government International Bond, 3.63%, 09/07/2035 | 25,337,891 |
| 26,020,000 | Serbia International Bond, 1.50%, 26/06/2029 | 23,760,537 |
| 150,000 | Neuberger Berman Ultra Short Term Euro Bond Fund | 17,785,500 |
| 25,646,000 | Ecuador Government International Bond, 3.50%, 31/07/2035 | 12,839,642 |
| 13,889,000 | Indonesia Government International Bond, 1.10%, 12/03/2033 | 11,853,049 |
| 11,830,000 | Dominican Republic International Bond, 6.85%, 27/01/2045 | 11,589,800 |
| 13,590,000 | Romanian Government International Bond, 3.38%, 28/01/2050 | 9,834,517 |
| 15,260,000 | Panama Government International Bond, 4.50%, 01/04/2056 | 9,802,773 |
| 9,510,000 | Angolan Government International Bond, 9.38%, 08/05/2048 | 8,030,337 |
| 7,800,000 | Republic of Poland Government International Bond, 5.50%, 04/04/2053 | 7,887,830 |
| 8,230,000 | Panama Government International Bond, 6.40%, 14/02/2035 | 7,840,360 |
| 8,042,000 | Mongolia Government International Bond, 5.13%, 07/04/2026 | 7,764,907 |
| 8,916,000 | Mexico Government International Bond, 5.75%, 12/10/2110 | 7,349,808 |
| 9,370,000 | Serbia International Bond, 2.05%, 23/09/2036 | 7,047,557 |
| 8,650,000 | El Salvador Government International Bond, 9.50%, 15/07/2052 | 7,037,270 |
| 6,360,000 | Indonesia Government International Bond, 5.65%, 11/01/2053 | 6,630,300 |
| 7,390,000 | Paraguay Government International Bond, 5.60%, 13/03/2048 | 6,437,358 |
| 6,400,000 | Indonesia Government International Bond, 4.85%, 11/01/2033 | 6,385,907 |
| 10,610,000 | Argentine Republic Government International Bond, 0.75%, 09/07/2030 | 5,643,105 |
| 6,565,000 | Adani Electricity Mumbai Ltd, 3.95%, 12/02/2030 | 5,424,331 |
| 5,000,000 | Mongolia Government International Bond, 8.65%, 19/01/2028 | 5,262,500 |
| 5,600,000 | Tunisian Republic, 6.38%, 15/07/2026 | 4,935,235 |
| 4,889,421 | Ivory Coast Government International Bond, 5.75%, 31/12/2032 | 4,738,246 |
| 3,637,000 | Indonesia Government International Bond, 8.50%, 12/10/2035 | 4,730,477 |
| 11,800,000 | Provincia de Buenos Aires, 6.38%, 01/09/2037 | 4,645,297 |
| 4,319,000 | Brazilian Government International Bond, 6.25%, 18/03/2031 | 4,390,086 |
| 5,470,000 | Republic of South Africa Government International Bond, 5.75%, 30/09/2049 | 4,090,701 |
| 3,800,000 | Peruvian Government International Bond, 3.75%, 01/03/2030 | 4,084,170 |
| 4,090,800 | Vedanta Resources Finance II Plc, 13.88%, 09/12/2028 | 3,931,135 |
| 12,840,000 | Ukraine Government International Bond, 7.75%, 01/09/2027 | 3,900,150 |
| 4,262,000 | Bahamas Government International Bond, 6.00%, 21/11/2028 | 3,780,489 |

Emerging Market Debt - Local Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-----------------|--|------------|
| 1,340,600,000 | India Government Bond, 7.18%, 14/08/2033 | 16,208,725 |
| 235,648,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 15,313,170 |
| 517,922,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 14,569,478 |
| 52,895,000 | Peru Government Bond, 5.94%, 12/02/2029 | 14,288,350 |
| 1,124,800,000 | International Bank for Reconstruction & Development, 6.75%, 13/07/2029 | 13,487,922 |
| 51,888,000 | Republic of Poland Government Bond, 4.75%, 25/07/2029 | 12,319,919 |
| 368,967,000 | Thailand Government Bond, 3.45%, 17/06/2043 | 10,887,046 |
| 45,970,000 | Romania Government Bond, 8.25%, 29/09/2032 | 10,732,539 |
| 263,666,992 | Turkiye Government Bond, 26.20%, 05/10/2033 | 8,112,985 |
| 2,903,530,000 | Hungary Government Bond, 4.50%, 23/03/2028 | 7,940,088 |
| 282,834,484 | Uruguay Government International Bond, 9.75%, 20/07/2033 | 7,622,295 |
| 49,630,000 | China Government Bond, 3.00%, 15/10/2053 | 7,575,897 |
| 2,447,000,000 | Hungary Government Bond, 6.75%, 22/10/2028 | 7,394,556 |
| 135,763,500 | Mexican Bonos, 8.50%, 31/05/2029 | 7,144,428 |
| 26,445,000 | Republic of Poland Government Bond, 6.00%, 25/10/2033 | 6,917,428 |
| 962,000,000 | Kenya Infrastructure Bond, 18.46%, 09/08/2032 | 6,467,838 |
| 201,350,928 | Republic of South Africa Government Bond, 6.50%, 28/02/2041 | 6,428,091 |
| 126,850,000 | Mexican Bonos, 7.75%, 29/05/2031 | 6,192,526 |
| 348,700,000 | Egypt Treasury Bills, 0.00%, 10/09/2024 | 6,081,201 |
| 341,490,000 | Philippine Government Bond, 6.25%, 25/01/2034 | 5,915,581 |
| 321,950,000 | Egypt Treasury Bills, 0.00%, 31/12/2024 | 5,766,271 |
| 91,732,000,000 | Indonesia Treasury Bond, 6.63%, 15/02/2034 | 5,555,332 |
| 2,059,960,000 | Hungary Government Bond, 4.75%, 24/11/2032 | 5,411,610 |
| 440,000,000 | International Bank for Reconstruction & Development, 6.50%, 17/04/2030 | 5,180,296 |
| 18,175,000 | Peruvian Government International Bond, 6.95%, 12/08/2031 | 4,958,234 |
| 19,242,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 4,444,508 |
| 82,700,000 | Mexican Bonos, 5.50%, 04/03/2027 | 4,282,850 |
| 77,830,000 | Mexican Bonos, 7.50%, 26/05/2033 | 4,088,947 |
| 28,600,000 | China Government Bond, 2.60%, 15/09/2030 | 4,022,403 |
| 91,411,325 | Republic of South Africa Government Bond, 8.88%, 28/02/2035 | 3,915,740 |
| 86,362,224 | Republic of South Africa Government Bond, 8.50%, 31/01/2037 | 3,607,462 |
| 15,535,700,000 | Colombian TES, 6.00%, 28/04/2028 | 3,524,347 |
| 108,740,000 | Turkiye Government Bond, 31.08%, 08/11/2028 | 3,507,006 |
| 12,784,000 | Peruvian Government International Bond, 6.90%, 12/08/2037 | 3,405,731 |
| 210,000,000 | Egypt Treasury Bills, 0.00%, 18/03/2025 | 3,394,619 |
| 3,115,000,000 | Bonos de la Tesoreria de la Republica, 4.70%, 01/09/2030 | 3,359,495 |
| 265,500,000 | India Government Bond, 7.30%, 19/06/2053 | 3,281,211 |
| 13,850,000 | Romania Government Bond, 8.00%, 29/04/2030 | 3,189,759 |

Emerging Market Debt - Local Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------------|--|---------------|
| 17,716,200 | United States Treasury Bill, 0.00%, 30/01/2024 | 17,651,407 |
| 86,013,000 | Republic of Poland Government Bond, 1.75%, 25/04/2032 | 16,775,237 |
| 68,148,200,000 | Colombian TES, 5.75%, 03/11/2027 | 15,286,977 |
| 302,880,000 | Mexican Bonos, 7.50%, 26/05/2033 | 15,121,010 |
| 339,476,537 | Republic of South Africa Government Bond, 7.00%, 28/02/2031 | 14,401,308 |
| 232,689,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 14,284,551 |
| 58,229,500,000 | Colombian TES, 6.00%, 28/04/2028 | 13,107,094 |
| 435,238,000 | Uruguay Government International Bond, 8.50%, 15/03/2028 | 10,991,687 |
| 198,727,464 | Republic of South Africa Government Bond, 10.50%, 21/12/2026 | 10,859,487 |
| 1,036,000 | Neuberger Berman China Bond Fund | 10,576,080 |
| 42,065,000 | Malaysia Government Bond, 3.90%, 16/11/2027 | 9,016,667 |
| 3,310,110,000 | Hungary Government Bond, 4.50%, 23/03/2028 | 8,446,453 |
| 8,308,000 | United States Treasury Bill, 0.00%, 16/05/2024 | 8,233,032 |
| 28,227,000 | Republic of Poland Government Bond, 7.50%, 25/07/2028 | 7,734,939 |
| 180,529,026 | Republic of South Africa Government Bond, 8.75%, 28/02/2048 | 7,448,828 |
| 137,440,000 | Mexican Bonos, 5.50%, 04/03/2027 | 7,414,381 |
| 259,670,000 | Bank of Thailand Bill, 0.00%, 09/05/2024 | 7,355,810 |
| 34,735,000 | Romania Government Bond, 4.85%, 25/07/2029 | 7,154,720 |
| 173,070,000 | Czech Republic Government Bond, 1.00%, 26/06/2026 | 7,122,697 |
| 31,882,000 | Malaysia Government Bond, 3.73%, 15/06/2028 | 6,787,977 |
| 29,585,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 6,621,730 |
| 28,895,000 | Republic of Poland Government Bond, 2.75%, 25/10/2029 | 6,409,286 |
| 226,154,000 | Thailand Government Bond, 3.45%, 17/06/2043 | 6,340,757 |
| 24,322,000 | Peru Government Bond, 6.15%, 12/08/2032 | 6,314,679 |
| 229,063,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 6,201,133 |
| 109,210,000 | Mexican Bonos, 7.50%, 03/06/2027 | 6,065,562 |
| 5,865,000,000 | Bonos de la Tesoreria de la Republica, 4.50%, 01/03/2026 | 6,029,035 |
| 25,705,000 | Republic of Poland Government Bond, 2.50%, 25/07/2026 | 6,028,530 |
| 21,840,000 | Romania Government Bond, 8.25%, 29/09/2032 | 5,309,698 |
| 19,689,000 | Peruvian Government International Bond, 6.90%, 12/08/2037 | 5,159,901 |
| 614,600,000 | Kenya Infrastructure Bond, 18.46%, 09/08/2032 | 4,905,920 |
| 170,504,000 | Thailand Government Bond, 3.35%, 17/06/2033 | 4,886,499 |
| 79,543,000,000 | Indonesia Treasury Bond, 6.63%, 15/02/2034 | 4,817,558 |
| 71,000,000,000 | Indonesia Treasury Bond, 7.00%, 15/02/2033 | 4,529,209 |
| 153,400,000 | Thailand Government Bond, 2.65%, 17/06/2028 | 4,405,297 |
| 28,560,000 | China Government Bond, 3.00%, 15/10/2053 | 4,365,182 |
| 30,840,000 | China Government Bond, 2.60%, 15/09/2030 | 4,342,802 |
| 15,467,000 | Peru Government Bond, 7.30%, 12/08/2033 | 4,304,028 |
| 14,915,000 | Republic of Poland Government Bond, 6.00%, 25/10/2033 | 4,017,534 |
| 28,000,000 | China Government Bond, 2.62%, 25/06/2030 | 3,957,256 |

Emerging Market Debt Blend – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-----------------|--|-----------|
| 7,929,800 | United States Treasury Bill, 0.00%, 10/10/2024 | 7,744,433 |
| 117,877,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 7,638,300 |
| 413,160,000 | India Government Bond, 7.18%, 14/08/2033 | 4,992,447 |
| 139,877,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 3,940,464 |
| 215,000,000 | Egypt Treasury Bills, 0.00%, 18/03/2025 | 3,475,444 |
| 14,420,000 | Romania Government Bond, 8.25%, 29/09/2032 | 3,366,612 |
| 21,320,000 | China Government Bond, 3.00%, 15/10/2053 | 3,259,506 |
| 58,700,000 | Mexican Bonos, 5.50%, 04/03/2027 | 3,100,380 |
| 12,606,000 | Republic of Poland Government Bond, 4.75%, 25/07/2029 | 2,993,079 |
| 242,600,000 | International Bank for Reconstruction & Development, 6.75%, 13/07/2029 | 2,908,825 |
| 11,711,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 2,689,824 |
| 9,725,000 | Peru Government Bond, 5.94%, 12/02/2029 | 2,630,301 |
| 81,968,000 | Thailand Government Bond, 3.45%, 17/06/2043 | 2,401,636 |
| 202,500,000 | International Bank for Reconstruction & Development, 6.50%, 17/04/2030 | 2,371,938 |
| 69,326,539 | Republic of South Africa Government Bond, 6.50%, 28/02/2041 | 2,218,354 |
| 39,220,000 | Mexican Bonos, 7.50%, 26/05/2033 | 2,038,993 |
| 681,800,000 | Hungary Government Bond, 4.50%, 23/03/2028 | 1,864,472 |
| 58,869,157 | Turkiye Government Bond, 26.20%, 05/10/2033 | 1,809,526 |
| 66,542,373 | Uruguay Government International Bond, 9.75%, 20/07/2033 | 1,793,108 |
| 28,952,000,000 | Indonesia Treasury Bond, 6.63%, 15/02/2034 | 1,775,198 |
| 554,200,000 | Hungary Government Bond, 6.75%, 22/10/2028 | 1,674,729 |
| 31,090,000 | Mexican Bonos, 7.75%, 29/05/2031 | 1,517,743 |

Emerging Market Debt Blend – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|----------------|--|---------------|
| 854,517 | Neuberger Berman China Bond Fund | 8,737,249 |
| 7,929,800 | United States Treasury Bill, 0.00%, 10/10/2024 | 7,782,877 |
| 77,586,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 4,766,727 |
| 156,877,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 4,329,096 |
| 98,972,961 | Republic of South Africa Government Bond, 7.00%, 28/02/2031 | 4,281,856 |
| 150,162,000 | Thailand Government Bond, 1.45%, 17/12/2024 | 4,189,870 |
| 69,430,000 | Mexican Bonos, 5.50%, 04/03/2027 | 3,612,488 |
| 17,286,000 | Republic of Poland Government Bond, 1.75%, 25/04/2032 | 3,368,177 |
| 13,558,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 3,052,423 |
| 13,290,900,000 | Colombian TES, 6.00%, 28/04/2028 | 2,994,262 |
| 49,303,416 | Republic of South Africa Government Bond, 10.50%, 21/12/2026 | 2,706,321 |
| 42,193,800 | Mexican Bonos, 8.50%, 31/05/2029 | 2,435,124 |
| 92,865,000 | Uruguay Government International Bond, 8.50%, 15/03/2028 | 2,346,482 |
| 130,000,000 | Egypt Treasury Bills, 0.00%, 18/03/2025 | 2,260,418 |
| 16,000,000 | China Government Bond, 1.99%, 09/04/2025 | 2,215,278 |
| 74,498,000 | Thailand Government Bond, 3.35%, 17/06/2033 | 2,137,822 |
| 42,450,000 | Mexican Bonos, 7.50%, 26/05/2033 | 2,124,147 |
| 826,930,000 | Hungary Government Bond, 4.50%, 23/03/2028 | 2,110,089 |
| 10,655,000 | Romania Government Bond, 2.50%, 25/10/2027 | 2,062,555 |
| 9,181,500,000 | Colombian TES, 5.75%, 03/11/2027 | 2,059,590 |
| 8,277,000 | Republic of Poland Government Bond, 2.50%, 25/07/2026 | 1,941,184 |
| 9,000,000 | Malaysia Government Bond, 3.90%, 16/11/2027 | 1,929,157 |
| 12,470,000 | China Government Bond, 3.00%, 15/10/2053 | 1,905,539 |
| 45,742,589 | Republic of South Africa Government Bond, 8.75%, 28/02/2048 | 1,887,390 |
| 67,253,000 | Thailand Government Bond, 3.45%, 17/06/2043 | 1,883,712 |
| 12,800,000 | China Government Bond, 3.02%, 22/10/2025 | 1,800,454 |
| 7,600,000 | Malaysia Government Bond, 3.73%, 15/06/2028 | 1,618,111 |

Emerging Market Debt Sustainable Investment Grade Blend – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|----------------|--|-----------|
| 660,000 | Peruvian Government International Bond, 8.75%, 21/11/2033 | 813,596 |
| 10,580,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 685,068 |
| 650,000 | Hungary Government International Bond, 5.50%, 16/06/2034 | 631,800 |
| 600,000 | Metropolitan Bank & Trust Co, 5.50%, 06/03/2034 | 598,680 |
| 500,000 | Bank Gospodarstwa Krajowego, 4.00%, 13/03/2032 | 545,255 |
| 600,000 | Indian Railway Finance Corp Ltd, 3.57%, 21/01/2032 | 533,200 |
| 510,000 | Corp Nacional del Cobre de Chile, 5.95%, 08/01/2034 | 504,645 |
| 480,000 | Mexico Government International Bond, 6.00%, 07/05/2036 | 472,221 |
| 15,972,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 453,198 |
| 8,360,000 | Mexican Bonos, 8.00%, 24/05/2035 | 450,909 |
| 500,000 | Romanian Government International Bond, 2.12%, 16/07/2031 | 442,472 |
| 36,800,000 | Asian Infrastructure Investment Bank, 6.65%, 30/06/2033 | 428,193 |
| 421,000 | Republic of Poland Government International Bond, 5.13%, 18/09/2034 | 416,914 |
| 6,374,000,000 | Indonesia Treasury Bond, 6.63%, 15/02/2034 | 398,224 |
| 290,000 | Indonesia Government International Bond, 8.50%, 12/10/2035 | 368,065 |
| 360,000 | Israel Government International Bond, 5.75%, 12/03/2054 | 345,470 |
| 340,000 | Abu Dhabi Government International Bond, 5.50%, 30/04/2054 | 334,312 |
| 7,790,000 | Czech Republic Government Bond, 2.75%, 23/07/2029 | 327,244 |
| 325,000 | First Abu Dhabi Bank PJSC, 5.00%, 28/02/2029 | 322,592 |
| 1,398,000 | Republic of Poland Government Bond, 2.75%, 25/10/2029 | 315,189 |
| 10,551,000 | Thailand Government Bond, 3.45%, 17/06/2043 | 310,565 |
| 300,000 | Qatar Government International Bond, 4.82%, 14/03/2049 | 278,220 |
| 1,150,000 | Romania Government Bond, 8.75%, 30/10/2028 | 276,919 |
| 1,288,000 | Malaysia Government Bond, 3.52%, 20/04/2028 | 276,664 |
| 1,003,000 | Peru Government Bond, 5.94%, 12/02/2029 | 271,000 |
| 300,000 | Hungary Government International Bond, 1.63%, 28/04/2032 | 259,470 |
| 4,687,400 | Mexican Bonos, 8.50%, 31/05/2029 | 253,443 |
| 1,024,000 | Republic of Poland Government Bond, 4.75%, 25/07/2029 | 243,131 |
| 19,800,000 | International Bank for Reconstruction & Development, 6.75%, 13/07/2029 | 237,405 |
| 1,030,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 236,068 |
| 220,000 | Israel Government International Bond, 5.50%, 12/03/2034 | 218,284 |
| 200,000 | DP World Ltd, 6.85%, 02/07/2037 | 217,312 |
| 200,000 | Panama Government International Bond, 8.00%, 01/03/2038 | 211,800 |
| 206,000 | Antofagasta Plc, 6.25%, 02/05/2034 | 204,793 |
| 200,000 | Latvia Government International Bond, 5.13%, 30/07/2034 | 197,990 |
| 179,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 194,635 |
| 881,300,000 | Colombian TES, 7.00%, 26/03/2031 | 192,794 |
| 785,000 | Romania Government Bond, 8.25%, 29/09/2032 | 183,274 |
| 200,000 | Chile Government International Bond, 0.83%, 02/07/2031 | 181,098 |
| 65,350,000 | Hungary Government Bond, 4.50%, 23/03/2028 | 178,708 |
| 3,290,000 | Mexican Bonos, 5.50%, 04/03/2027 | 175,516 |

Emerging Market Debt Sustainable Investment Grade Blend – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------------|---|---------------|
| 1,171,000 | Panama Government International Bond, 6.70%, 26/01/2036 | 1,109,246 |
| 1,000,000 | Philippine Government International Bond, 0.70%, 03/02/2029 | 942,598 |
| 785,200 | United States Treasury Bill, 0.00%, 18/01/2024 | 784,283 |
| 753,000 | Hungary Government International Bond, 1.63%, 28/04/2032 | 671,889 |
| 22,000,000 | Thailand Government Bond, 0.75%, 17/09/2024 | 622,411 |
| 6,391,000,000 | Indonesia Treasury Bond, 6.88%, 15/04/2029 | 392,659 |
| 400,000 | Panama Government International Bond, 6.40%, 14/02/2035 | 367,240 |
| 400,000 | Indonesia Government International Bond, 1.10%, 12/03/2033 | 344,104 |
| 12,316,000 | Thailand Government Bond, 2.40%, 17/03/2029 | 336,637 |
| 250,000 | Indonesia Government International Bond, 8.50%, 12/10/2035 | 320,803 |
| 260,000 | Philippine Government International Bond, 9.50%, 02/02/2030 | 315,016 |
| 400,000 | Tencent Holdings Ltd, 3.24%, 03/06/2050 | 267,160 |
| 298,000 | Peruvian Government International Bond, 1.25%, 11/03/2033 | 253,903 |
| 1,292,000 | Republic of Poland Government Bond, 1.75%, 25/04/2032 | 252,617 |
| 1,100,000 | Malaysia Government Bond, 3.90%, 16/11/2027 | 234,557 |
| 3,980,000 | Mexican Bonos, 7.50%, 03/06/2027 | 225,783 |
| 200,000 | Bank Mandiri Persero Tbk PT, 4.75%, 13/05/2025 | 198,400 |
| 179,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 191,797 |
| 7,513,000 | Uruguay Government International Bond, 8.50%, 15/03/2028 | 189,860 |
| 200,000 | Bank Leumi Le-Israel BM, 3.28%, 29/01/2031 | 179,750 |
| 200,000 | Chile Government International Bond, 0.83%, 02/07/2031 | 176,561 |
| 200,000 | Peruvian Government International Bond, 1.95%, 17/11/2036 | 166,279 |
| 170,000 | Panama Bonos del Tesoro, 6.38%, 25/07/2033 | 159,418 |
| 695,000 | Republic of Poland Government Bond, 2.75%, 25/10/2029 | 154,049 |
| 710,000 | Malaysia Government Bond, 3.50%, 31/05/2027 | 150,334 |
| 700,000 | Malaysia Government Bond, 3.52%, 20/04/2028 | 147,968 |
| 690,000 | Malaysia Government Bond, 3.73%, 15/06/2028 | 146,907 |
| 124,000 | Romanian Government International Bond, 7.63%, 17/01/2053 | 135,160 |
| 595,000 | Malaysia Government Bond, 4.70%, 15/10/2042 | 133,170 |
| 2,550,000 | Mexican Bonos, 7.50%, 26/05/2033 | 127,599 |
| 567,700,000 | Colombian TES, 6.00%, 28/04/2028 | 126,963 |
| 200,000 | Panama Government International Bond, 4.50%, 01/04/2056 | 124,500 |
| 200,000 | Chile Government International Bond, 3.25%, 21/09/2071 | 124,480 |

Emerging Markets Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 408,704 | Tbo Tek Ltd | 4,502,075 |
| 23,145 | Kia Corp | 1,641,452 |
| 141,600 | Meituan Class B | 1,584,767 |
| 9,558 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 1,328,710 |
| 121,125 | Standard Bank Group Ltd | 1,294,951 |
| 160,700 | Sieyuan Electric Co Ltd Class A | 1,243,308 |
| 93,921 | XPRO India Ltd | 1,242,761 |
| 3,322,000 | Bank Rakyat Indonesia Persero Tbk PT | 1,227,431 |
| 152,800 | AIA Group Ltd | 1,223,726 |
| 28,900 | Tencent Holdings Ltd | 1,180,167 |
| 413,300 | Foxconn Industrial Internet Co Ltd Class A | 1,116,415 |
| 703 | MercadoLibre Inc | 1,101,720 |
| 230,500 | China Resources Beer Holdings Co Ltd | 1,061,424 |
| 220,142 | CMS Info Systems Ltd | 993,903 |
| 170,700 | Hisense Home Appliances Group Co Ltd Class A | 930,399 |
| 192,600 | Ningbo Sanxing Medical Electric Co Ltd Class A | 916,356 |
| 67,000 | Asia Vital Components Co Ltd | 907,608 |
| 19,000 | Lotes Co Ltd | 847,993 |
| 33,920 | AurionPro Solutions Ltd | 827,309 |
| 239,781 | NCC Ltd | 819,831 |
| 1,186,004 | Fibra MTY SAPI de CV | 810,499 |
| 27,500 | BYD Co Ltd - H Shares | 800,720 |
| 79,000 | Delta Electronics Inc | 798,915 |
| 13,747 | Samsung Electronics Co Ltd | 792,956 |
| 11,000 | Wiwynn Corp | 790,582 |
| 1,322,900 | Agricultural Bank of China Ltd Class A | 785,829 |
| 413,000 | Vietnam Technological & Commercial Joint Stock Bank | 785,073 |
| 77,500 | Alibaba Group Holding Ltd | 783,237 |
| 82,952 | Max Healthcare Institute Ltd | 756,871 |
| 2,409,400 | Bank Negara Indonesia Persero Tbk PT | 741,837 |
| 10,023 | DB Insurance Co Ltd | 732,045 |
| 753,708 | SBFC Finance Ltd | 727,951 |
| 72,500 | Shenzhen New Industries Biomedical Engineering Co Ltd Class A | 725,087 |
| 15,218 | OTP Bank Nyrt | 713,981 |
| 5,924 | SK Hynix Inc | 691,943 |
| 107,000 | Hon Hai Precision Industry Co Ltd | 682,144 |
| 91,726 | Petroleo Brasileiro SA - Preferred Shares | 650,458 |
| 100,162 | Banco BTG Pactual SA | 606,074 |
| 41,955 | Tencent Music Entertainment Group ADR | 588,289 |
| 121,212 | Embraer SA | 585,687 |
| 1,756 | Shree Cement Ltd | 579,732 |

Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

| Units | Security Description | Cost US\$ |
|--------|--|-----------|
| 89,100 | Jiangsu Hengrui Pharmaceuticals Co Ltd Class A | 578,451 |
| 2,580 | Onto Innovation Inc | 570,786 |
| 42,000 | Elite Material Co Ltd | 562,392 |
| 80,756 | Hainan Jinpan Smart Technology Co Ltd Class A | 561,745 |
| 3,930 | PDD Holdings Inc ADR | 556,277 |
| 15,000 | MediaTek Inc | 549,049 |

Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 130,973 | Tbo Tek Ltd | 2,507,814 |
| 436,700 | Foxconn Industrial Internet Co Ltd Class A | 1,511,584 |
| 23,753 | Samsung Electronics Co Ltd | 1,346,661 |
| 4,566 | NVIDIA Corp | 1,324,547 |
| 8,672 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 1,306,647 |
| 132,300 | Alibaba Group Holding Ltd | 1,232,433 |
| 8,198 | SK Hynix Inc | 1,122,538 |
| 448,000 | Uni-President Enterprises Corp | 1,061,678 |
| 3,322,000 | Bank Rakyat Indonesia Persero Tbk PT | 1,005,230 |
| 5,708 | Globant SA | 971,931 |
| 279,604 | NARI Technology Co Ltd Class A | 942,314 |
| 61,970 | SM Investments Corp | 912,487 |
| 120,425 | Hiwin Technologies Corp | 896,877 |
| 42,000 | Asia Vital Components Co Ltd | 896,857 |
| 346,161 | Bharat Electronics Ltd | 851,647 |
| 46,801 | HDFC Bank Ltd | 849,326 |
| 7,766 | Baidu Inc ADR | 814,013 |
| 51,200 | Accton Technology Corp | 787,780 |
| 186,900 | Bangkok Bank PCL | 742,932 |
| 17,000 | Tencent Holdings Ltd | 722,611 |
| 112,000 | Chroma ATE Inc | 713,058 |
| 72,500 | Shenzhen New Industries Biomedical Engineering Co Ltd Class A | 679,034 |
| 22,700 | Hong Kong Exchanges & Clearing Ltd | 671,509 |
| 72,810 | Grupo Financiero Banorte SAB de CV Class O | 668,457 |
| 92,301 | Syrma SGS Technology Ltd | 663,300 |
| 23,088 | Al-Dawaa Medical Services Co | 630,098 |
| 13,774 | Las Vegas Sands Corp | 621,554 |
| 31,604 | Samsung E&A Co Ltd | 603,484 |
| 23,000 | Jentech Precision Industrial Co Ltd | 593,480 |
| 41,742 | KE Holdings Inc ADR | 581,630 |
| 959,900 | Bank Central Asia Tbk PT | 578,858 |
| 7,115 | Bajaj Finance Ltd | 576,158 |
| 34,775 | Rainbow Children's Medicare Ltd | 556,027 |
| 266,750 | B3 SA - Brasil Bolsa Balcao | 553,360 |
| 103,029 | Ades Holding Co | 534,009 |
| 19,199 | Antofagasta Plc | 526,382 |
| 9,714 | Hero MotoCorp Ltd | 521,874 |
| 741,000 | China Construction Bank Corp - H Shares | 516,470 |
| 7,004 | Apollo Hospitals Enterprise Ltd | 504,818 |

Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|--------|------------------------------------|---------------|
| 30,567 | Parex Resources Inc | 479,227 |
| 49,700 | Sieyuan Electric Co Ltd Class A | 478,202 |
| 63,093 | Banco do Brasil SA | 477,650 |
| 6,793 | Orion Corp | 464,886 |
| 41,500 | Proya Cosmetics Co Ltd Class A | 463,376 |
| 4,334 | Dino Polska SA | 454,629 |
| 71,000 | Tsingtao Brewery Co Ltd - H Shares | 452,418 |

Euro Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost EUR |
|-----------|---|-----------|
| 1,540,000 | European Union, 3.25%, 04/07/2034 | 1,578,808 |
| 825,000 | European Union, 3.13%, 04/12/2030 | 836,936 |
| 450,000 | European Financial Stability Facility, 3.50%, 11/04/2029 | 461,576 |
| 450,000 | Kreditanstalt fuer Wiederaufbau, 1.25%, 30/06/2027 | 427,137 |
| 200,000 | ASR Nederland NV, 6.63%, 29/12/2049 | 200,000 |
| 200,000 | Warnermedia Holdings Inc, 4.69%, 17/05/2033 | 200,000 |
| 200,000 | CECONOMY AG, 6.25%, 15/07/2029 | 200,000 |
| 200,000 | Engie SA, 4.25%, 06/03/2044 | 199,814 |
| 160,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 159,223 |
| 143,000 | Slovakia Government Bond, 3.75%, 06/03/2034 | 142,484 |
| 135,000 | Molson Coors Beverage Co, 3.80%, 15/06/2032 | 134,820 |
| 119,000 | Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034 | 117,689 |
| 100,000 | AT&T Inc, 4.30%, 18/11/2034 | 104,799 |
| 100,000 | Crelan SA, 6.00%, 28/02/2030 | 104,450 |
| 100,000 | Fnac Darty SA, 6.00%, 01/04/2029 | 102,625 |
| 103,000 | Lithuania Government International Bond, 3.50%, 03/07/2031 | 101,862 |
| 100,000 | Landsbankinn HF, 5.00%, 13/05/2028 | 101,277 |
| 101,000 | Slovakia Government Bond, 3.75%, 23/02/2035 | 101,084 |
| 100,000 | Virgin Money UK Plc, 4.00%, 18/03/2028 | 100,220 |
| 100,000 | BNP Paribas SA, 4.10%, 13/02/2034 | 100,000 |

Euro Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds EUR |
|---------|---|--------------|
| 970,000 | European Union, 3.25%, 04/07/2034 | 991,876 |
| 200,000 | Engie SA, 4.25%, 06/03/2044 | 201,168 |
| 169,000 | Italy Buoni Poliennali Del Tesoro, 1.75%, 30/05/2024 | 167,640 |
| 161,000 | Spain Government Bond, 3.55%, 31/10/2033 | 164,740 |
| 180,381 | French Republic Government Bond OAT, 1.25%, 25/05/2038 | 142,863 |
| 136,000 | Italy Buoni Poliennali Del Tesoro, 1.60%, 01/06/2026 | 131,629 |
| 134,071 | Bundesrepublik Deutschland Bundesanleihe, 1.70%, 15/08/2032 | 128,248 |
| 119,000 | Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034 | 116,888 |
| 100,000 | Commerzbank AG, 6.75%, 05/10/2033 | 107,190 |
| 100,000 | Bayerische Landesbank, 7.00%, 05/01/2034 | 106,650 |
| 100,000 | Crelan SA, 6.00%, 28/02/2030 | 106,399 |
| 100,000 | Unibail-Rodamco-Westfield SE, 7.25%, 29/12/2049 | 106,010 |
| 100,000 | Carmila SA, 5.50%, 09/10/2028 | 104,180 |
| 100,000 | Global Payments Inc, 4.88%, 17/03/2031 | 104,142 |
| 100,000 | Loxam SAS, 6.38%, 15/05/2028 | 103,450 |
| 100,000 | Caisse Francaise de Financement Local, 3.50%, 20/03/2029 | 103,410 |
| 100,000 | AT&T Inc, 4.30%, 18/11/2034 | 103,357 |
| 100,000 | Fnac Darty SA, 6.00%, 01/04/2029 | 102,950 |
| 100,000 | Imerys SA, 4.75%, 29/11/2029 | 102,294 |
| 103,000 | Lithuania Government International Bond, 3.50%, 03/07/2031 | 102,258 |

Euro Bond Absolute Return – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost EUR |
|-----------|---|-----------|
| 1,860,000 | European Union, 3.00%, 04/12/2034 | 1,867,100 |
| 1,836,000 | European Union, 3.13%, 04/12/2030 | 1,865,129 |
| 1,884,518 | United States Treasury Inflation Indexed Bonds, 0.13%, 15/04/2026 | 1,686,466 |
| 1,500,000 | Bundesrepublik Deutschland Bundesanleihe, 2.30%, 15/02/2033 | 1,487,685 |
| 1,425,000 | Bundesobligation, 2.10%, 12/04/2029 | 1,402,884 |
| 5,450,000 | Republic of Poland Government Bond, 5.75%, 25/04/2029 | 1,283,816 |
| 8,400,000 | Nykredit Realkredit AS, 5.00%, 01/10/2053 | 1,138,867 |
| 800,000 | Centrica Plc, 6.50%, 21/05/2055 | 930,365 |
| 883,000 | Croatia Government International Bond, 3.38%, 12/03/2034 | 876,061 |
| 3,500,000 | Republic of Poland Government Bond, 4.75%, 25/07/2029 | 786,042 |
| 700,000 | European Financial Stability Facility, 3.50%, 11/04/2029 | 714,882 |
| 700,000 | Warnermedia Holdings Inc, 4.69%, 17/05/2033 | 700,000 |
| 700,000 | Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029 | 695,181 |
| 687,000 | Slovakia Government Bond, 3.75%, 23/02/2035 | 688,414 |
| 581,000 | AA Bond Co Ltd, 6.85%, 31/07/2031 | 675,387 |
| 630,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 627,134 |
| 500,000 | Investec Plc, 10.50%, 29/12/2049 | 583,807 |
| 581,000 | Spain Government Bond, 3.45%, 31/10/2034 | 579,931 |
| 500,000 | Traton Finance Luxembourg SA, 5.63%, 16/01/2029 | 579,685 |
| 488,000 | Schroders Plc, 6.35%, 18/07/2034 | 570,689 |

Euro Bond Absolute Return – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds EUR |
|-----------|---|--------------|
| 5,450,000 | Republic of Poland Government Bond, 5.75%, 25/04/2029 | 1,277,636 |
| 4,900,000 | Republic of Poland Government Bond, 6.00%, 25/10/2033 | 1,174,274 |
| 1,080,000 | European Union, 3.00%, 04/12/2034 | 1,073,482 |
| 1,000,000 | Bundesobligation, 2.10%, 12/04/2029 | 981,270 |
| 800,000 | Spain Government Bond, 3.55%, 31/10/2033 | 818,004 |
| 700,000 | Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029 | 692,192 |
| 707,808 | United States Treasury Inflation Indexed Bonds, 0.13%, 15/04/2026 | 636,359 |
| 500,000 | Investec Plc, 10.50%, 29/12/2049 | 594,184 |
| 500,000 | Centrica Plc, 6.50%, 21/05/2055 | 592,046 |
| 500,000 | Traton Finance Luxembourg SA, 5.63%, 16/01/2029 | 582,417 |
| 488,000 | Schroders Plc, 6.35%, 18/07/2034 | 571,819 |
| 4,000,000 | Nykredit Realkredit AS, 4.00%, 01/10/2053 | 526,964 |
| 613,000 | Slovenia Government Bond, 1.50%, 25/03/2035 | 512,285 |
| 500,000 | Orsted AS, 5.13%, 14/03/3024 | 506,500 |
| 500,000 | Engie SA, 4.25%, 06/03/2044 | 502,920 |
| 551,000 | Kreditanstalt fuer Wiederaufbau, 0.75%, 15/01/2029 | 502,369 |
| 506,000 | Italy Buoni Poliennali Del Tesoro, 1.20%, 15/08/2025 | 490,863 |
| 400,000 | AA Bond Co Ltd, 6.85%, 31/07/2031 | 471,872 |
| 507,000 | Romanian Government International Bond, 3.62%, 26/05/2030 | 465,527 |
| 460,000 | Italy Buoni Poliennali Del Tesoro, 1.85%, 01/07/2025 | 451,913 |

European High Yield Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost EUR |
|-----------|---|-----------|
| 5,348,000 | Bellis Acquisition Co Plc, 8.13%, 14/05/2030 | 6,230,644 |
| 5,126,000 | Orsted AS, 5.13%, 14/03/3024 | 5,124,105 |
| 4,800,000 | Synthomer Plc, 7.38%, 02/05/2029 | 4,800,000 |
| 4,850,000 | Castellum AB, 3.13%, 29/12/2049 | 4,027,824 |
| 3,954,000 | Neopharmed Gentili SpA, 7.13%, 08/04/2030 | 3,961,425 |
| 3,800,000 | Telefonica Europe BV, 5.75%, 29/12/2049 | 3,800,000 |
| 3,825,000 | TK Elevator Midco GmbH, 4.38%, 15/07/2027 | 3,699,232 |
| 3,562,000 | PLT VII Finance Sarl, 6.00%, 15/06/2031 | 3,562,000 |
| 3,395,000 | Fnac Darty SA, 6.00%, 01/04/2029 | 3,460,944 |
| 3,401,000 | Forvia SE, 5.50%, 15/06/2031 | 3,407,243 |
| 3,342,000 | CT Investment GmbH, 6.38%, 15/04/2030 | 3,348,319 |
| 3,315,000 | Sappi Papier Holding GmbH, 3.13%, 15/04/2026 | 3,248,110 |
| 3,080,000 | CECONOMY AG, 6.25%, 15/07/2029 | 3,077,100 |
| 3,100,000 | Air France-KLM, 4.63%, 23/05/2029 | 3,071,918 |
| 2,820,000 | Telecom Italia SpA, 6.88%, 15/02/2028 | 2,998,818 |
| 2,845,000 | INEOS Quattro Finance 2 Plc, 8.50%, 15/03/2029 | 2,980,493 |
| 2,995,000 | Ontex Group NV, 3.50%, 15/07/2026 | 2,928,598 |
| 3,200,000 | Electricite de France SA, 2.63%, 29/12/2049 | 2,910,400 |
| 2,865,000 | Boels Topholding BV, 5.75%, 15/05/2030 | 2,864,553 |
| 2,780,000 | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.88%, 01/06/2028 | 2,793,186 |

European High Yield Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds EUR |
|-----------|---|--------------|
| 5,700,000 | Cellnex Telecom SA, 1.75%, 23/10/2030 | 5,040,648 |
| 3,545,000 | Dana Financing Luxembourg Sarl, 8.50%, 15/07/2031 | 3,884,331 |
| 3,770,000 | Telecom Italia SpA, 4.00%, 11/04/2024 | 3,761,876 |
| 3,420,000 | Nidda Healthcare Holding GmbH, 7.50%, 21/08/2026 | 3,546,540 |
| 3,392,000 | Avis Budget Finance Plc, 7.25%, 31/07/2030 | 3,410,260 |
| 3,000,000 | Valeo SE, 5.38%, 28/05/2027 | 3,097,755 |
| 4,240,000 | Heimstaden Bostad Treasury BV, 1.63%, 13/10/2031 | 3,019,310 |
| 2,900,000 | Bayer AG, 7.00%, 25/09/2083 | 2,939,850 |
| 2,781,000 | Helios Software Holdings Inc./ION Corporate Solutions Finance Sarl, 7.88%, 01/05/2029 | 2,781,000 |
| 2,820,000 | Primo Water Holdings Inc, 3.88%, 31/10/2028 | 2,689,128 |
| 2,500,000 | Deutsche Lufthansa AG, 3.75%, 11/02/2028 | 2,477,568 |
| 2,485,000 | Verisure Holding AB, 3.88%, 15/07/2026 | 2,453,938 |
| 2,445,000 | Jaguar Land Rover Automotive Plc, 4.50%, 15/07/2028 | 2,432,507 |
| 2,500,000 | Bayer AG, 5.38%, 25/03/2082 | 2,354,375 |
| 1,996,000 | Assemblin Caverion Group AB, 8.96%, 05/07/2029 | 2,043,623 |
| 1,875,000 | IHO Verwaltungs GmbH, 8.75%, 15/05/2028 | 2,037,371 |
| 2,100,000 | Deutsche Lufthansa AG, 3.50%, 14/07/2029 | 2,031,039 |
| 1,860,000 | Banijay Entertainment SASU, 7.00%, 01/05/2029 | 1,956,643 |
| 1,850,000 | Loxam SAS, 6.38%, 31/05/2029 | 1,913,300 |
| 1,856,000 | Kapla Holding SAS, 3.38%, 15/12/2026 | 1,791,012 |
| 1,662,000 | Monitchem HoldCo 3 SA, 8.75%, 01/05/2028 | 1,740,466 |
| 1,700,000 | Abertis Infraestructuras Finance BV, 3.25%, 29/12/2049 | 1,655,715 |
| 1,645,000 | Iliad Holding SASU, 5.13%, 15/10/2026 | 1,649,113 |
| 1,600,000 | PrestigeBidCo GmbH, 9.97%, 15/07/2027 | 1,618,150 |
| 1,745,000 | Ashland Services BV, 2.00%, 30/01/2028 | 1,617,615 |
| 1,595,000 | Altice Financing SA, 2.25%, 15/01/2025 | 1,539,973 |
| 1,525,000 | Lion/Polaris Lux 4 SA, 7.84%, 01/07/2026 | 1,534,600 |
| 1,230,000 | British Telecommunications Plc, 8.38%, 20/12/2083 | 1,518,215 |
| 1,400,000 | Telefonica Europe BV, 6.75%, 29/12/2049 | 1,500,450 |
| 1,550,000 | Cheplapharm Arzneimittel GmbH, 4.38%, 15/01/2028 | 1,496,525 |
| 1,525,000 | Forvia SE, 3.75%, 15/06/2028 | 1,494,500 |
| 1,575,000 | WEPA Hygieneprodukte GmbH, 2.88%, 15/12/2027 | 1,482,852 |
| 1,470,000 | Kapla Holding SAS, 7.22%, 31/07/2030 | 1,480,680 |
| 1,470,000 | Q-Park Holding I BV, 5.13%, 01/03/2029 | 1,473,675 |

European Sustainable Equity – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost EUR |
|---------|---------------------------------|-----------|
| 203,720 | Compass Group Plc | 5,360,940 |
| 400,198 | Sage Group Plc | 5,264,552 |
| 401,137 | Nibe Industrier AB | 2,200,873 |
| 5,723 | EssilorLuxottica SA | 1,178,100 |
| 864 | Adyen NV | 1,031,092 |
| 12,685 | Scout24 SE | 910,595 |
| 23,142 | Netcompany Group A/S | 896,194 |
| 8,532 | Nestle SA | 815,226 |
| 13,811 | Bakkafrost P/F | 708,887 |
| 13,356 | Alfen NV | 452,391 |
| 4,024 | London Stock Exchange Group Plc | 442,511 |
| 2,257 | Straumann Holding AG | 332,281 |
| 8,632 | Assa Abloy AB Class B | 229,642 |
| 204 | ASML Holding NV | 171,175 |
| 4,417 | RELX Plc | 171,159 |
| 308 | L'Oreal SA | 133,229 |

European Sustainable Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds EUR |
|---------|---------------------------------|--------------|
| 136,111 | 3i Group Plc | 4,728,308 |
| 5,117 | ASML Holding NV | 4,680,619 |
| 17,016 | Schneider Electric SE | 3,751,048 |
| 26,421 | Novo Nordisk A/S Class B | 3,361,261 |
| 23,614 | Euronext NV | 2,114,085 |
| 50,508 | Netcompany Group A/S | 2,070,073 |
| 73,351 | Alfen NV | 2,055,433 |
| 16,565 | London Stock Exchange Group Plc | 1,849,797 |
| 3,640 | VAT Group AG | 1,781,693 |
| 13,458 | Reply SpA | 1,738,741 |
| 62,959 | Assa Abloy AB Class B | 1,707,789 |
| 401,137 | Nibe Industrier AB | 1,640,439 |
| 1,162 | Adyen NV | 1,549,712 |
| 114,400 | TeamViewer SE | 1,524,292 |
| 25,350 | Bakkafrost P/F | 1,295,162 |
| 12,790 | Nestle SA | 1,277,691 |
| 2,798 | L'Oreal SA | 1,234,225 |
| 28,591 | RELX Plc | 1,200,721 |
| 928 | Partners Group Holding AG | 1,142,370 |
| 137,963 | HelloFresh SE | 973,853 |
| 25,840 | SolarEdge Technologies Inc | 926,343 |
| 4,420 | EssilorLuxottica SA | 914,056 |
| 2,482 | Kering SA | 801,491 |
| 54,001 | CVS Group Plc | 786,490 |
| 6,275 | Straumann Holding AG | 754,825 |
| 10,449 | Scout24 SE | 728,818 |
| 27,761 | Compass Group Plc | 727,303 |
| 4,957 | Beiersdorf AG | 697,878 |
| 54,540 | Sage Group Plc | 690,915 |
| 1,893 | Tecan Group AG | 634,951 |
| 35,078 | Atlas Copco AB Class A | 630,308 |

Event Driven – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|--|------------|
| 13,000,000 | United States Treasury Bill, 0.00%, 05/09/2024 | 12,860,531 |
| 9,000,000 | United States Treasury Bill, 0.00%, 06/08/2024 | 8,925,202 |
| 8,000,000 | United States Treasury Bill, 0.00%, 23/07/2024 | 7,869,284 |
| 7,000,000 | United States Treasury Bill, 0.00%, 02/05/2024 | 6,908,913 |
| 7,000,000 | United States Treasury Bill, 0.00%, 29/08/2024 | 6,908,116 |
| 7,000,000 | United States Treasury Bill, 0.00%, 20/06/2024 | 6,888,285 |
| 7,000,000 | United States Treasury Bill, 0.00%, 07/05/2024 | 6,879,678 |
| 7,000,000 | United States Treasury Bill, 0.00%, 16/05/2024 | 6,873,083 |
| 7,000,000 | United States Treasury Bill, 0.00%, 06/06/2024 | 6,869,036 |
| 7,000,000 | United States Treasury Bill, 0.00%, 30/05/2024 | 6,868,959 |
| 7,000,000 | United States Treasury Bill, 0.00%, 23/05/2024 | 6,868,446 |
| 7,000,000 | United States Treasury Bill, 0.00%, 13/06/2024 | 6,862,496 |
| 6,000,000 | United States Treasury Bill, 0.00%, 26/09/2024 | 5,921,625 |
| 6,000,000 | United States Treasury Bill, 0.00%, 27/06/2024 | 5,909,919 |
| 6,000,000 | United States Treasury Bill, 0.00%, 05/07/2024 | 5,903,596 |
| 6,000,000 | United States Treasury Bill, 0.00%, 16/07/2024 | 5,898,454 |
| 5,000,000 | United States Treasury Bill, 0.00%, 09/05/2024 | 4,939,819 |
| 5,000,000 | United States Treasury Bill, 0.00%, 12/09/2024 | 4,938,785 |
| 3,055,000 | Wells Fargo Bank NA, 6.44%, 11/12/2026 | 3,095,831 |
| 3,000,000 | Citigroup Inc, 6.90%, 17/03/2026 | 3,026,394 |
| 3,000,000 | Morgan Stanley, 6.32%, 18/02/2026 | 3,011,721 |
| 3,000,000 | Goldman Sachs Bank USA, 6.14%, 18/03/2027 | 3,002,340 |
| 3,000,000 | JPMorgan Chase & Co, 5.93%, 23/06/2025 | 3,001,803 |
| 2,960,000 | JPMorgan Chase & Co, 6.29%, 24/02/2026 | 2,972,201 |
| 3,000,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 2,960,268 |
| 2,535,000 | Caterpillar Financial Services Corp, 5.89%, 14/05/2027 | 2,535,000 |
| 2,568,000 | Georgia Power Co, 2.20%, 15/09/2024 | 2,529,352 |
| 2,500,000 | American Express Co, 6.71%, 30/10/2026 | 2,529,103 |
| 2,500,000 | Bristol-Myers Squibb Co, 5.86%, 20/02/2026 | 2,509,793 |
| 2,500,000 | John Deere Capital Corp, 5.93%, 07/03/2025 | 2,507,675 |
| 2,500,000 | Oracle Corp, 2.95%, 15/11/2024 | 2,462,000 |
| 2,500,000 | US Bank NA, 2.05%, 21/01/2025 | 2,446,375 |
| 2,415,000 | JPMorgan Chase & Co, 6.24%, 22/04/2027 | 2,426,452 |
| 2,430,000 | Capital One Financial Corp, 3.30%, 30/10/2024 | 2,401,227 |
| 2,100,000 | Home Depot Inc, 5.70%, 24/12/2025 | 2,100,912 |

Event Driven – Statement of Significant Purchases and Sales (continued)

Total sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 7,000,000 | United States Treasury Bill, 0.00%, 11/04/2024 | 6,998,986 |
| 7,000,000 | United States Treasury Bill, 0.00%, 16/05/2024 | 6,983,808 |
| 7,000,000 | United States Treasury Bill, 0.00%, 02/05/2024 | 6,977,512 |
| 7,000,000 | United States Treasury Bill, 0.00%, 07/05/2024 | 6,972,343 |
| 6,000,000 | United States Treasury Bill, 0.00%, 30/04/2024 | 5,982,462 |
| 5,000,000 | United States Treasury Bill, 0.00%, 16/04/2024 | 4,995,620 |
| 5,000,000 | United States Treasury Bill, 0.00%, 23/04/2024 | 4,990,529 |
| 5,000,000 | United States Treasury Bill, 0.00%, 09/05/2024 | 4,984,939 |
| 3,000,000 | JPMorgan Chase & Co, 5.93%, 23/06/2025 | 3,001,581 |
| 3,000,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 2,996,502 |
| 2,435,000 | JPMorgan Chase & Co, 6.29%, 24/02/2026 | 2,443,441 |
| 41,994 | Viking Holdings Ltd | 1,098,143 |
| 9,816 | Astera Labs Inc | 515,929 |
| 10,536 | Rubrik Inc Class A | 406,690 |
| 3,174 | Ibotta Inc Class A | 371,358 |
| 8,008 | Loar Holdings Inc | 360,360 |
| 7,826 | Bowhead Specialty Holdings Inc Class I | 179,998 |
| 747 | CG Oncology Inc | 21,663 |
| 293 | UL Solutions Inc Class A | 10,029 |

Global Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-------------|---|-----------|
| 3,416,000 | State of Lower Saxony, 2.63%, 09/01/2034 | 3,714,673 |
| 3,165,000 | United States Treasury Note/Bond, 4.00%, 15/02/2034 | 3,083,382 |
| 2,832,336 | Bundesobligation, 2.10%, 12/04/2029 | 2,993,297 |
| 2,659,595 | Bundesrepublik Deutschland Bundesanleihe, 2.20%, 15/02/2034 | 2,824,514 |
| 2,000,000 | Estonia Government International Bond, 3.25%, 17/01/2034 | 2,175,491 |
| 1,600,000 | United Kingdom Gilt, 1.50%, 22/07/2026 | 1,922,312 |
| 1,720,000 | Land Berlin, 3.00%, 13/03/2054 | 1,846,973 |
| 1,500,000 | State of Mecklenburg – Western Pomerania, 2.55%, 12/01/2032 | 1,636,867 |
| 1,500,000 | Romanian Government International Bond, 5.63%, 22/02/2036 | 1,599,335 |
| 1,400,000 | Italy Buoni Poliennali Del Tesoro, 3.85%, 01/07/2034 | 1,507,723 |
| 1,500,000 | Province of Manitoba Canada, 4.90%, 31/05/2034 | 1,495,890 |
| 1,331,000 | Spain Government Bond, 3.25%, 30/04/2034 | 1,454,451 |
| 1,266,000 | Spain Government Bond, 3.45%, 31/10/2034 | 1,366,533 |
| 192,900,000 | Japan Government Ten Year Bond, 0.50%, 20/03/2033 | 1,229,232 |
| 1,075,000 | United States Treasury Note/Bond, 4.50%, 15/11/2033 | 1,111,889 |
| 7,150,000 | Nykredit Realkredit AS, 5.00%, 01/10/2053 | 1,044,442 |
| 1,200,000 | PSP Capital Inc, 3.75%, 15/06/2029 | 871,865 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/02/2055 | 845,666 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/03/2055 | 842,632 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/04/2054 | 842,469 |

Global Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 3,416,000 | State of Lower Saxony, 2.63%, 09/01/2034 | 3,664,977 |
| 3,165,000 | United States Treasury Note/Bond, 4.00%, 15/02/2034 | 3,065,339 |
| 2,050,000 | State of Hesse, 2.88%, 04/07/2033 | 2,288,600 |
| 2,065,000 | United States Treasury Note/Bond, 4.50%, 15/11/2033 | 2,147,322 |
| 1,720,000 | Land Berlin, 3.00%, 13/03/2054 | 1,819,365 |
| 1,755,000 | United States Treasury Note/Bond, 4.13%, 15/08/2053 | 1,703,980 |
| 1,500,000 | Gemeinsame Deutsche Bundeslaender, 3.00%, 26/04/2030 | 1,644,881 |
| 1,500,000 | Romanian Government International Bond, 5.63%, 22/02/2036 | 1,622,709 |
| 1,500,000 | State of Mecklenburg – Western Pomerania, 2.55%, 12/01/2032 | 1,598,020 |
| 1,300,000 | State of Brandenburg, 3.00%, 20/07/2033 | 1,465,164 |
| 1,236,000 | Autonomous Community of Madrid Spain, 3.60%, 30/04/2033 | 1,354,862 |
| 980,000 | Schleswig-Holstein, Land, 3.00%, 05/06/2030 | 1,072,419 |
| 1,000,000 | Estonia Government International Bond, 3.25%, 17/01/2034 | 1,063,526 |
| 6,993,777 | Nykredit Realkredit AS, 4.00%, 01/10/2053 | 989,972 |
| 905,000 | Land Berlin, 3.00%, 11/07/2031 | 989,668 |
| 785,000 | Land Berlin, 3.00%, 04/05/2028 | 877,129 |
| 1,261,000 | Canadian Government Bond, 2.25%, 01/06/2029 | 873,285 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/01/2055 | 845,568 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/02/2055 | 842,959 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/03/2055 | 842,437 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/06/2054 | 840,088 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/04/2054 | 838,131 |
| 835,000 | Fannie Mae Pool, 6.00%, 01/05/2054 | 835,783 |
| 742,000 | Land Baden-Wuerttemberg, 3.00%, 27/06/2033 | 833,135 |
| 742,000 | Autonomous Community of Madrid Spain, 3.36%, 31/10/2028 | 808,149 |

Global Diversified Income FMP - 2024 – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|------------|--|------------|
| 35,290,000 | United States Treasury Bill, 0.00%, 18/06/2024 | 35,005,866 |
| 33,130,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 32,718,412 |
| 30,000,000 | United States Treasury Bill, 0.00%, 12/06/2025 | 28,583,276 |
| 28,000,000 | United States Treasury Bill, 0.00%, 27/06/2024 | 27,848,557 |
| 18,390,000 | United States Treasury Bill, 0.00%, 14/05/2024 | 18,239,186 |

Total sales:

| Units | Security Description | Proceeds US\$ |
|------------|--|---------------|
| 30,000,000 | United States Treasury Bill, 0.00%, 12/06/2025 | 28,577,280 |
| 7,060,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 7,003,389 |
| 4,000,000 | Barclays Plc, 4.38%, 11/09/2024 | 3,986,000 |
| 3,850,000 | Synchrony Financial, 4.25%, 15/08/2024 | 3,839,875 |
| 3,685,000 | EQM Midstream Partners LP, 4.00%, 01/08/2024 | 3,666,944 |
| 3,005,000 | Buckeye Partners LP, 4.35%, 15/10/2024 | 2,989,975 |
| 2,600,000 | Societe Generale SA, 2.63%, 16/10/2024 | 2,573,142 |
| 2,500,000 | SNB Funding Ltd, 2.75%, 02/10/2024 | 2,476,500 |
| 1,930,000 | Live Nation Entertainment Inc, 4.88%, 01/11/2024 | 1,921,315 |
| 1,600,000 | Huarong Finance 2019 Co Ltd, 3.25%, 13/11/2024 | 1,570,982 |
| 1,250,000 | REC Ltd, 3.38%, 25/07/2024 | 1,236,375 |
| 1,100,000 | Anglo American Capital Plc, 3.63%, 11/09/2024 | 1,093,213 |
| 1,000,000 | Weibo Corp, 3.50%, 05/07/2024 | 998,500 |
| 889,000 | Wynn Macau Ltd, 4.88%, 01/10/2024 | 884,111 |
| 889,000 | Minmetals Bounteous Finance BVI Ltd, 3.38%, 29/12/2049 | 883,666 |
| 450,000 | REC Ltd, 3.50%, 12/12/2024 | 441,576 |
| 400,000 | ABJA Investment Co Pte Ltd, 5.95%, 31/07/2024 | 399,404 |
| 249,000 | Adani Ports & Special Economic Zone Ltd, 3.38%, 24/07/2024 | 247,929 |

Global Equity Megatrends – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-----------|-----------------------------------|------------|
| 71,868 | Chart Industries Inc | 10,737,527 |
| 275,230 | Perrigo Co Plc | 7,923,952 |
| 42,551 | Nice Ltd ADR | 7,727,997 |
| 82,609 | Amdocs Ltd | 6,875,013 |
| 78,927 | Alibaba Group Holding Ltd ADR | 5,779,031 |
| 197,654 | ModivCare Inc | 5,291,802 |
| 43,402 | Expedia Group Inc | 5,233,446 |
| 1,420,239 | Pets at Home Group Plc | 5,098,823 |
| 116,716 | Scholastic Corp | 4,254,515 |
| 77,386 | Stericycle Inc | 3,573,958 |
| 15,569 | Tetra Tech Inc | 2,695,774 |
| 48,884 | Delta Air Lines Inc | 1,900,537 |
| 50,925 | Corning Inc | 1,617,184 |
| 75,520 | Gen Digital Inc | 1,593,139 |
| 47,073 | Criteo SA ADR | 1,426,013 |
| 123,564 | Despegar.com Corp | 1,273,364 |
| 69,877 | Element Fleet Management Corp | 1,181,685 |
| 8,477 | Alphabet Inc Class A | 1,170,838 |
| 29,161 | ATI Inc | 1,156,775 |
| 69,321 | Zeta Global Holdings Corp Class A | 644,393 |

Global Equity Megatrends – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|--------|-----------------------------------|---------------|
| 57,856 | Vistra Corp | 4,563,699 |
| 66,420 | Stericycle Inc | 3,919,238 |
| 24,555 | TE Connectivity Ltd | 3,498,760 |
| 58,008 | Zeta Global Holdings Corp Class A | 934,423 |
| 43,041 | Despegar.com Corp | 599,471 |
| 7,605 | Uber Technologies Inc | 569,642 |
| 9,844 | Gen Digital Inc | 220,764 |
| 697 | Expedia Group Inc | 101,961 |
| 2,868 | Perrigo Co Plc | 96,921 |
| 3,852 | Criteo SA ADR | 93,599 |
| 22,661 | Pets at Home Group Plc | 88,534 |
| 1,200 | Alibaba Group Holding Ltd ADR | 87,734 |
| 2,036 | Delta Air Lines Inc | 82,293 |
| 1,994 | ModivCare Inc | 81,026 |
| 918 | Amdocs Ltd | 80,151 |
| 2,550 | Corning Inc | 77,784 |
| 535 | Alphabet Inc Class A | 72,557 |
| 4,209 | Element Fleet Management Corp | 69,346 |
| 1,816 | Scholastic Corp | 67,566 |
| 2,982 | Element Solutions Inc | 66,757 |

Global Flexible Credit Income – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-----------|--|-----------|
| 2,605,000 | UKG Inc, 6.88%, 01/02/2031 | 2,627,231 |
| 2,500,000 | Aimco CLO 16 Ltd Series 2021-16X Class D1R, 0.00%, 17/07/2037 | 2,500,000 |
| 2,610,000 | HealthEquity Inc, 4.50%, 01/10/2029 | 2,404,463 |
| 2,265,000 | XPO Inc, 7.13%, 01/02/2032 | 2,342,749 |
| 2,125,000 | AmWINS Group Inc, 6.38%, 15/02/2029 | 2,133,912 |
| 2,000,000 | AGL CLO 9 Ltd Series 2020-9X Class DR, 8.87%, 20/04/2037 | 2,000,000 |
| 2,000,000 | Ballyrock CLO 26 Ltd Series 2024-26X Class C1, 8.63%, 25/07/2037 | 2,000,000 |
| 2,000,000 | Canyon CLO 2023-2 Ltd Series 2023-2X Class D, 8.92%, 15/05/2037 | 2,000,000 |
| 2,000,000 | GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR, 8.67%, 20/04/2037 | 2,000,000 |
| 2,000,000 | Invesco US CLO 2024-2 Ltd Series 2024-2X Class D, 8.92%, 15/07/2037, | 2,000,000 |
| 2,000,000 | Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER, 12.72%, 15/04/2037 | 2,000,000 |
| 2,000,000 | Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1, 8.78%, 20/04/2037 | 2,000,000 |
| 2,000,000 | Symphony CLO 43 Ltd Series 2024-43X Class E, 12.08% 15/04/2037 | 2,000,000 |
| 1,960,000 | Antero Midstream Partners LP / Antero Midstream Finance Corp, 6.63%, 01/02/2032 | 1,960,000 |
| 2,120,000 | SeaWorld Parks & Entertainment Inc, 5.25%, 15/08/2029 | 1,955,700 |
| 1,905,000 | Wand NewCo 3 Inc, 7.63%, 30/01/2032 | 1,947,863 |
| 2,090,000 | Medline Borrower LP, 5.25%, 01/10/2029 | 1,943,578 |
| 1,930,000 | Six Flags Entertainment Corp, 7.25%, 15/05/2031 | 1,939,034 |
| 1,800,000 | Regal Rexnord Corp, 6.40%, 15/04/2033 | 1,867,266 |
| 1,900,000 | T-Mobile USA Inc, 5.15%, 15/04/2034 | 1,835,970 |

Global Flexible Credit Income – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 5,080,000 | United States Treasury Note/Bond, 3.88%, 15/05/2043 | 4,631,595 |
| 3,540,000 | APX Group Inc, 5.75%, 15/07/2029 | 3,350,396 |
| 2,595,000 | Summit Midstream Holdings LLC/Summit Midstream Finance Corp, 8.50%, 15/10/2026 | 2,600,066 |
| 2,400,000 | KB Home, 7.25%, 15/07/2030 | 2,475,000 |
| 2,435,000 | New Fortress Energy Inc, 6.50%, 30/09/2026 | 2,333,243 |
| 2,085,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp, 8.25%, 31/12/2028 | 2,118,844 |
| 2,035,000 | Camelot Return Merger Sub Inc, 8.75%, 01/08/2028 | 2,010,513 |
| 2,400,000 | EPR Properties, 3.60%, 15/11/2031 | 1,999,272 |
| 1,905,000 | Ford Motor Credit Co LLC, 7.20%, 10/06/2030 | 1,996,500 |
| 2,010,000 | Prime Security Services Borrower LLC/Prime Finance Inc, 6.25%, 15/01/2028 | 1,968,652 |
| 2,400,000 | Broadcom Inc, 3.19%, 15/11/2036 | 1,839,672 |
| 1,960,000 | HealthEquity Inc, 4.50%, 01/10/2029 | 1,827,700 |
| 2,000,000 | CDW LLC/CDW Finance Corp, 3.28%, 01/12/2028 | 1,803,540 |
| 1,780,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 6.50%, 15/02/2028 | 1,790,057 |
| 1,955,000 | Energizer Holdings Inc, 4.75%, 15/06/2028 | 1,786,381 |
| 1,740,000 | White Cap Buyer LLC, 6.88%, 15/10/2028 | 1,684,588 |
| 1,635,000 | Tenet Healthcare Corp, 6.13%, 01/10/2028 | 1,619,581 |
| 1,470,000 | Service Properties Trust, 8.63%, 15/11/2031 | 1,543,500 |
| 1,370,000 | Carnival Holdings Bermuda Ltd, 10.38%, 01/05/2028 | 1,495,013 |
| 1,685,000 | Goodyear Tire & Rubber Co, 5.25%, 15/07/2031 | 1,494,794 |

Global High Yield SDG Engagement – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 4,125,000 | Medline Borrower LP, 5.25%, 01/10/2029 | 3,883,018 |
| 1,900,000 | Telecom Italia SpA, 7.88%, 31/07/2028 | 2,283,991 |
| 2,270,000 | Block Inc, 6.50%, 15/05/2032 | 2,274,713 |
| 2,100,000 | XPO Inc, 7.13%, 01/02/2032 | 2,155,174 |
| 2,140,000 | UKG Inc, 6.88%, 01/02/2031 | 2,144,996 |
| 1,682,000 | Bellis Acquisition Co Plc, 8.13%, 14/05/2030 | 2,101,065 |
| 1,700,000 | Telefonica Europe BV, 6.75%, 29/12/2049 | 1,975,954 |
| 1,855,000 | Surgery Center Holdings Inc, 7.25%, 15/04/2032 | 1,865,214 |
| 1,780,000 | Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 7.00%, 15/01/2031 | 1,814,694 |
| 1,800,000 | Veolia Environnement SA, 2.50%, 29/12/2049 | 1,751,654 |
| 1,690,000 | CSC Holdings LLC, 11.75%, 31/01/2029 | 1,693,559 |
| 1,870,000 | Kaiser Aluminum Corp, 4.50%, 01/06/2031 | 1,668,500 |
| 1,580,000 | Adient Global Holdings Ltd, 8.25%, 15/04/2031 | 1,660,473 |
| 1,400,000 | Electricite de France SA, 7.50%, 29/12/2049 | 1,641,283 |
| 1,615,000 | Six Flags Entertainment Corp, 7.25%, 15/05/2031 | 1,633,799 |
| 1,810,000 | Sunrise FinCo I BV, 4.88%, 15/07/2031 | 1,624,060 |
| 1,495,000 | Orsted AS, 5.13%, 14/03/3024 | 1,614,936 |
| 1,805,000 | Braskem Netherlands Finance BV, 7.25%, 13/02/2033 | 1,610,450 |
| 1,600,000 | United Rentals North America Inc, 6.13%, 15/03/2034 | 1,592,040 |
| 1,181,000 | British Telecommunications Plc, 8.38%, 20/12/2083 | 1,579,427 |

Global High Yield SDG Engagement – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 3,050,000 | GTCR AP Finance Inc, 8.00%, 15/05/2027 | 3,052,394 |
| 3,055,000 | Ascent Resources Utica Holdings LLC/ARU Finance Corp, 5.88%, 30/06/2029 | 2,877,261 |
| 2,645,000 | Energizer Holdings Inc, 6.50%, 31/12/2027 | 2,622,506 |
| 2,370,000 | Solaris Midstream Holdings LLC, 7.63%, 01/04/2026 | 2,385,225 |
| 2,125,000 | Civitas Resources Inc, 8.63%, 01/11/2030 | 2,275,579 |
| 2,080,000 | NCL Corp Ltd, 8.13%, 15/01/2029 | 2,177,774 |
| 2,100,000 | Windsor Holdings III LLC, 8.50%, 15/06/2030 | 2,163,000 |
| 2,705,000 | Nemak SAB de CV, 3.63%, 28/06/2031 | 2,117,825 |
| 2,105,000 | SRS Distribution Inc, 6.13%, 01/07/2029 | 2,108,488 |
| 2,060,000 | Prime Security Services Borrower LLC/Prime Finance Inc, 5.75%, 15/04/2026 | 2,060,740 |
| 2,030,000 | Summit Midstream Holdings LLC/Summit Midstream Finance Corp, 8.50%, 15/10/2026 | 2,050,300 |
| 2,075,000 | PetSmart Inc/PetSmart Finance Corp, 7.75%, 15/02/2029 | 2,043,544 |
| 1,953,000 | Alsea SAB de CV, 7.75%, 14/12/2026 | 1,980,138 |
| 1,811,000 | Telecom Italia SpA, 2.88%, 28/01/2026 | 1,917,730 |
| 1,855,000 | Masonite International Corp, 5.38%, 01/02/2028 | 1,837,415 |
| 1,905,000 | Legacy LifePoint Health LLC, 4.38%, 15/02/2027 | 1,767,943 |
| 2,040,000 | Ford Motor Credit Co LLC, 2.90%, 10/02/2029 | 1,759,500 |
| 3,000,000 | CSC Holdings LLC, 5.75%, 15/01/2030 | 1,623,840 |
| 1,515,000 | Teva Pharmaceutical Finance Netherlands III BV, 7.88%, 15/09/2029 | 1,621,002 |
| 1,625,000 | Presidio Holdings Inc, 8.25%, 01/02/2028 | 1,617,306 |

Global Investment Grade Credit – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 1,315,000 | United States Treasury Note/Bond, 4.13%, 31/03/2029 | 1,304,834 |
| 784,000 | AA Bond Co Ltd, 6.85%, 31/07/2031 | 992,557 |
| 700,000 | BPCE SA, 5.38%, 22/10/2031 | 888,191 |
| 800,000 | Crelan SA, 5.25%, 23/01/2032 | 868,274 |
| 628,000 | Schroders Plc, 6.35%, 18/07/2034 | 786,225 |
| 600,000 | Centrica Plc, 6.50%, 21/05/2055 | 755,340 |
| 600,000 | Anglo American Capital Plc, 4.13%, 15/03/2032 | 654,379 |
| 600,000 | Schaeffler AG, 4.50%, 28/03/2030 | 646,169 |
| 700,000 | European Union, 0.00%, 04/07/2031 | 612,809 |
| 600,000 | Banco Santander SA, 5.55%, 14/03/2028 | 600,000 |
| 585,000 | Fiserv Inc, 5.15%, 15/03/2027 | 584,421 |
| 560,000 | Lloyds Banking Group Plc, 5.68%, 05/01/2035 | 558,627 |
| 550,000 | Citibank NA, 5.57%, 30/04/2034 | 548,537 |
| 431,000 | Barclays Plc, 5.85%, 21/03/2035 | 545,402 |
| 500,000 | Morgan Stanley, 3.96%, 21/03/2035 | 544,275 |
| 500,000 | Warnermedia Holdings Inc, 4.69%, 17/05/2033 | 541,250 |
| 500,000 | Brenntag Finance BV, 3.88%, 24/04/2032 | 527,528 |
| 610,000 | JPMorgan Chase & Co, 2.58%, 22/04/2032 | 513,471 |
| 400,000 | KBC Group NV, 6.15%, 19/03/2034 | 512,260 |
| 400,000 | Traton Finance Luxembourg SA, 5.63%, 16/01/2029 | 506,320 |

Global Investment Grade Credit – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 1,315,000 | United States Treasury Note/Bond, 4.13%, 31/03/2029 | 1,291,831 |
| 1,090,000 | WEC Energy Group Inc, 4.75%, 09/01/2026 | 1,079,601 |
| 900,000 | JPMorgan Chase & Co, 4.01%, 23/04/2029 | 860,940 |
| 700,000 | Dell International LLC/EMC Corp, 5.30%, 01/10/2029 | 703,640 |
| 600,000 | Anglo American Capital Plc, 4.13%, 15/03/2032 | 654,260 |
| 600,000 | UBS Group AG, 3.25%, 02/04/2026 | 640,603 |
| 635,000 | United States Treasury Note/Bond, 4.38%, 15/12/2026 | 638,743 |
| 640,000 | HSBC Holdings Plc, 2.01%, 22/09/2028 | 572,620 |
| 500,000 | Bayerische Landesbank, 7.00%, 05/01/2034 | 571,905 |
| 685,000 | Bank of America Corp, 1.90%, 23/07/2031 | 559,692 |
| 530,000 | European Union, 0.80%, 04/07/2025 | 554,554 |
| 595,000 | Athene Global Funding, 1.61%, 29/06/2026 | 541,093 |
| 540,000 | Cox Communications Inc, 5.70%, 15/06/2033 | 540,653 |
| 500,000 | Brenntag Finance BV, 3.88%, 24/04/2032 | 533,960 |
| 400,000 | Ford Motor Credit Co LLC, 5.63%, 09/10/2028 | 505,443 |
| 500,000 | T-Mobile USA Inc, 3.75%, 15/04/2027 | 481,305 |
| 480,000 | Comcast Corp, 4.80%, 15/05/2033 | 467,347 |
| 500,000 | Thames Water Utilities Finance Plc, 4.38%, 18/01/2031 | 464,023 |
| 440,000 | Oracle Corp, 6.15%, 09/11/2029 | 461,520 |
| 410,000 | HSBC Holdings Plc, 4.79%, 10/03/2032 | 460,736 |

Global Opportunistic Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-------------|--|-----------|
| 1,170,279 | Bundesobligation, 2.10%, 12/04/2029 | 1,255,079 |
| 116,250,000 | Japan Government Ten Year Bond, 0.80%, 20/03/2034 | 733,065 |
| 529,000 | United States Treasury Note/Bond, 4.25%, 31/05/2025 | 524,662 |
| 495,000 | Ginnie Mae, 5.50%, 01/02/2055 | 499,294 |
| 495,000 | Ginnie Mae, 5.50%, 01/04/2054 | 495,029 |
| 495,000 | Ginnie Mae, 5.50%, 01/03/2054 | 494,954 |
| 495,000 | Ginnie Mae, 5.50%, 01/05/2054 | 489,747 |
| 9,000,000 | Mexican Bonos, 7.75%, 23/11/2034 | 468,194 |
| 395,000 | Ginnie Mae, 6.00%, 01/07/2054 | 398,132 |
| 395,000 | Ginnie Mae, 6.00%, 01/05/2054 | 395,895 |
| 395,000 | Ginnie Mae, 6.00%, 01/06/2054 | 395,185 |
| 8,340,000 | Czech Republic Government Bond, 4.50%, 11/11/2032 | 388,814 |
| 300,000 | Centrica Plc, 6.50%, 21/05/2055 | 377,670 |
| 356,000 | United States Treasury Note/Bond, 4.88%, 31/05/2026 | 356,279 |
| 350,000 | Ginnie Mae, 5.00%, 01/02/2055 | 348,400 |
| 350,000 | Ginnie Mae, 5.00%, 01/04/2054 | 344,217 |
| 350,000 | Ginnie Mae, 5.00%, 01/03/2054 | 343,492 |
| 350,000 | Ginnie Mae, 5.00%, 01/05/2054 | 339,322 |
| 315,000 | Ginnie Mae, 5.50%, 01/07/2038 | 313,058 |
| 315,000 | Ginnie Mae, 5.50%, 01/06/2054 | 311,630 |
| 300,000 | United States Treasury aNote/Bond, 4.50%, 31/05/2029 | 300,927 |

Global Opportunistic Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------------|--|---------------|
| 3,297,000 | New Zealand Government Bond, 3.50%, 14/04/2033 | 1,833,085 |
| 3,099,000 | Republic of Poland Government Bond, 6.00%, 25/10/2033 | 820,634 |
| 11,640,000 | Mexican Bonos, 7.75%, 29/05/2031 | 597,035 |
| 495,000 | Ginnie Mae, 5.50%, 01/01/2055 | 499,216 |
| 8,108,000,000 | Indonesia Treasury Bond, 7.00%, 15/02/2033 | 496,648 |
| 495,000 | Ginnie Mae, 5.50%, 01/02/2055 | 495,070 |
| 495,000 | Ginnie Mae, 5.50%, 01/03/2054 | 495,068 |
| 495,000 | Ginnie Mae, 5.50%, 01/04/2054 | 490,308 |
| 495,000 | Ginnie Mae, 5.50%, 01/05/2054 | 488,663 |
| 488,000 | Portugal Obrigaçoes do Tesouro OT, 1.65%, 16/07/2032 | 480,898 |
| 395,000 | Ginnie Mae, 6.00%, 01/06/2054 | 398,425 |
| 395,000 | Ginnie Mae, 6.00%, 01/05/2054 | 397,191 |
| 300,000 | Volkswagen Financial Services NV, 4.25%, 09/10/2025 | 373,551 |
| 370,000 | Verizon Communications Inc, 1.88%, 26/10/2029 | 362,630 |
| 350,000 | Ginnie Mae, 5.00%, 01/01/2055 | 348,250 |
| 350,000 | Ginnie Mae, 5.00%, 01/03/2054 | 344,135 |
| 350,000 | Ginnie Mae, 5.00%, 01/02/2055 | 343,451 |
| 350,000 | Ginnie Mae, 5.00%, 01/04/2054 | 339,336 |
| 350,000 | Ginnie Mae, 5.00%, 01/05/2054 | 335,398 |
| 1,164,000 | Republic of Poland Government Bond, 7.50%, 25/07/2028 | 320,363 |
| 315,000 | Ginnie Mae, 5.50%, 01/06/2054 | 313,226 |
| 338,309 | Freddie Mac Pool, 4.00%, 01/09/2052 | 312,672 |
| 300,000 | Banque Federative du Credit Mutuel SA, 1.25%, 03/06/2030 | 281,941 |

Global Real Estate Securities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|--------|--|-----------|
| 3,027 | AvalonBay Communities Inc | 543,536 |
| 218 | Comforia Residential REIT Inc | 453,263 |
| 4,477 | Camden Property Trust | 421,928 |
| 15,225 | Warehouses de Pauw CVA | 419,664 |
| 9,270 | Brookfield Corp | 379,129 |
| 467 | Equinix Inc | 367,975 |
| 6,780 | Gaming & Leisure Properties Inc | 312,200 |
| 10,192 | Vonovia SE | 308,736 |
| 32,500 | Sun Hung Kai Properties Ltd | 307,528 |
| 7,855 | UDR Inc | 291,216 |
| 12,064 | Goodman Group | 259,903 |
| 1,857 | Digital Realty Trust Inc | 259,771 |
| 6,607 | Cellnex Telecom SA | 233,373 |
| 4,716 | Ventas Inc | 230,987 |
| 52 | Nippon Accommodations Fund Inc Class A | 218,903 |
| 7,000 | Sumitomo Realty & Development Co Ltd | 216,120 |
| 72,328 | Stockland | 214,256 |
| 2,782 | Iron Mountain Inc | 213,438 |
| 32,573 | Inmobiliaria Colonial Socimi SA | 208,064 |
| 1,634 | Sun Communities Inc | 204,369 |
| 1,886 | Federal Realty Investment Trust | 190,602 |
| 1,485 | Prologis Inc | 190,190 |
| 962 | American Tower Corp | 189,652 |
| 7,500 | Nomura Real Estate Holdings Inc | 189,620 |
| 11,603 | Macerich Co | 181,703 |
| 6,573 | Essential Properties Realty Trust Inc | 179,564 |
| 1,357 | PSP Swiss Property AG | 176,114 |
| 14,125 | American Healthcare REIT Inc | 169,878 |
| 4,865 | Invitation Homes Inc | 167,310 |
| 511 | Public Storage | 144,392 |
| 661 | SBA Communications Corp Class A | 140,235 |
| 815 | Simon Property Group Inc | 116,716 |
| 1,515 | Unibail-Rodamco-Westfield | 114,471 |

Global Real Estate Securities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|--|---------------|
| 29,400 | Mitsui Fudosan Co Ltd | 438,240 |
| 11,315 | Apartment Income REIT Corp | 429,413 |
| 38,597 | Merlin Properties Socimi SA | 422,787 |
| 405 | LaSalle Logiport REIT | 418,627 |
| 394,000 | Sino Land Co Ltd | 413,151 |
| 1,732 | Essex Property Trust Inc | 403,066 |
| 3,708 | Gecina SA | 375,440 |
| 3,152 | Crown Castle Inc | 331,655 |
| 2,456 | PSP Swiss Property AG | 307,399 |
| 4,970 | Equity Residential | 296,259 |
| 15,577 | Kimco Realty Corp | 293,067 |
| 1,860 | Extra Space Storage Inc | 281,411 |
| 9,438 | VICI Properties Inc Class A | 277,062 |
| 896 | Public Storage | 255,928 |
| 172,053 | Region RE Ltd | 253,020 |
| 62 | Nippon Building Fund Inc | 242,355 |
| 52 | Nippon Accommodations Fund Inc Class A | 213,504 |
| 43,000 | CK Asset Holdings Ltd | 193,873 |
| 1,180 | Simon Property Group Inc | 177,480 |
| 1,601 | Swiss Prime Site AG | 155,510 |
| 2,453 | Boston Properties Inc | 153,680 |
| 176 | Equinix Inc | 148,582 |
| 8,798 | Urban Edge Properties | 147,364 |
| 30,467 | Great Portland Estates Plc | 147,353 |
| 2,760 | Gaming & Leisure Properties Inc | 122,046 |
| 1,455 | Iron Mountain Inc | 113,227 |
| 600 | AvalonBay Communities Inc | 110,803 |
| 553 | American Tower Corp | 106,260 |
| 1,943 | Realty Income Corp | 101,886 |
| 597 | EastGroup Properties Inc | 97,364 |
| 780 | Prologis Inc | 97,265 |
| 429 | SBA Communications Corp Class A | 95,568 |
| 975 | Welltower Inc | 88,263 |

Global Sustainable Equity – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|--------|---------------------------|-----------|
| 5,937 | NVIDIA Corp | 6,710,294 |
| 3,586 | Broadcom Inc | 4,564,908 |
| 31,198 | CoStar Group Inc | 2,593,933 |
| 27,791 | Uber Technologies Inc | 2,080,253 |
| 3,055 | Eli Lilly & Co | 1,925,932 |
| 3,847 | Kinsale Capital Group Inc | 1,681,419 |
| 1,903 | ASML Holding NV | 1,401,130 |
| 18,809 | Nasdaq Inc | 1,126,279 |
| 2,568 | Microsoft Corp | 971,255 |
| 642 | Adyen NV | 817,056 |
| 4,902 | Amazon.com Inc | 734,579 |
| 1,088 | Adobe Inc | 557,142 |
| 3,077 | Alphabet Inc Class A | 441,837 |
| 626 | Netflix Inc | 298,201 |
| 1,636 | Zoetis Inc Class A | 269,884 |
| 488 | L'Oreal SA | 227,259 |
| 2,329 | Starbucks Corp | 214,176 |
| 1,899 | Abbott Laboratories | 212,179 |
| 1,461 | Nestle SA | 166,674 |
| 2,243 | Brown & Brown Inc | 163,967 |

Global Sustainable Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|--------|------------------------------|---------------|
| 5,826 | Intuit Inc | 3,695,525 |
| 5,919 | Synopsys Inc | 2,906,223 |
| 6,937 | Microsoft Corp | 2,888,645 |
| 3,188 | VAT Group AG | 1,604,969 |
| 8,717 | Amazon.com Inc | 1,567,508 |
| 48,948 | Alfen NV | 1,548,745 |
| 2,654 | UnitedHealth Group Inc | 1,366,108 |
| 2,029 | Netflix Inc | 1,272,537 |
| 2,474 | Elevance Health Inc | 1,207,396 |
| 1,270 | ASML Holding NV | 1,199,174 |
| 4,297 | Schneider Electric SE | 1,011,902 |
| 1,776 | Thermo Fisher Scientific Inc | 1,011,615 |
| 5,455 | Alphabet Inc Class A | 875,474 |
| 595 | Adyen NV | 869,913 |
| 4,004 | Applied Materials Inc | 863,783 |
| 24,155 | 3i Group Plc | 861,137 |
| 1,817 | Mastercard Inc Class A | 860,801 |
| 1,791 | S&P Global Inc | 759,592 |
| 93,223 | HelloFresh SE | 719,076 |
| 14,500 | Recruit Holdings Co Ltd | 714,339 |
| 21,006 | SolarEdge Technologies Inc | 703,625 |
| 1,627 | Moody's Corp | 624,948 |
| 7,677 | Starbucks Corp | 606,003 |
| 2,023 | Visa Inc Class A | 573,975 |
| 3,580 | Estee Lauder Cos Inc Class A | 464,653 |
| 4,836 | Brown & Brown Inc | 408,802 |
| 289 | Broadcom Inc | 400,771 |
| 6,317 | Bakkafrost P/F | 394,792 |
| 819 | L'Oreal SA | 393,792 |

Global Sustainable Value – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 374 | Booking Holdings Inc | 1,375,486 |
| 4,747 | QUALCOMM Inc | 785,570 |
| 9,278 | Medtronic Plc | 762,381 |
| 227,826 | Intesa Sanpaolo SpA | 760,293 |
| 18,328 | Verizon Communications Inc | 732,016 |
| 3,724 | Apple Inc | 670,977 |
| 2,280 | Cummins Inc | 628,081 |
| 11,995 | eBay Inc | 607,132 |
| 5,791 | Novartis AG | 571,151 |
| 3,245 | Alphabet Inc Class A | 529,396 |
| 2,261 | American Express Co | 495,192 |
| 12,386 | UniCredit SpA | 484,661 |
| 3,128 | Johnson & Johnson | 481,293 |
| 12,464 | Cie Generale des Etablissements Michelin SCA | 481,055 |
| 6,357 | Masco Corp | 474,886 |
| 75,443 | BP Plc | 464,049 |
| 1,582 | NXP Semiconductors NV | 423,509 |
| 3,785 | NetApp Inc | 418,946 |
| 2,814 | TE Connectivity Ltd | 417,544 |
| 4,074 | Bunge Global SA | 413,409 |

Global Sustainable Value – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|---|---------------|
| 707 | Broadcom Inc | 918,237 |
| 190 | Booking Holdings Inc | 687,113 |
| 10,174 | Gilead Sciences Inc | 660,400 |
| 50,500 | Honda Motor Co Ltd | 562,935 |
| 12,067 | Cisco Systems Inc | 559,277 |
| 1,362 | Home Depot Inc | 488,792 |
| 4,853 | Bayerische Motoren Werke AG | 478,092 |
| 10,700 | Bridgestone Corp | 455,404 |
| 14,194 | UniCredit SpA | 443,917 |
| 1,496 | McDonald's Corp | 423,527 |
| 3,455 | Expeditors International of Washington Inc | 412,483 |
| 773 | Parker-Hannifin Corp | 371,441 |
| 5,403 | Coca-Cola Europacific Partners Plc | 366,201 |
| 23,741 | Credit Agricole S.A | 354,549 |
| 499,827 | Lloyds Banking Group Plc | 349,749 |
| 154,061 | Barclays Plc | 343,122 |
| 7,659 | Deutsche Post AG | 323,564 |
| 10,900 | Takeda Pharmaceutical Co Ltd | 316,941 |
| 1,136 | Amgen Inc | 316,157 |
| 4,540 | Cognizant Technology Solutions Corp Class A | 300,625 |
| 5,127 | Samsung Electronics Co Ltd | 294,477 |
| 18,118 | Eni SpA | 291,981 |
| 1,239 | Illinois Tool Works Inc | 291,177 |
| 769 | Humana Inc | 289,193 |
| 54,705 | Santos Ltd | 278,235 |
| 513 | Ulta Beauty Inc | 276,827 |
| 6,730 | Brookfield Asset Management Ltd Class A | 263,738 |
| 9,198 | Fox Corp Class B | 258,771 |
| 4,395 | Bank of New York Mellon Corp | 258,426 |
| 5,037 | Molson Coors Beverage Co Class B | 256,078 |
| 2,500 | Hitachi Ltd | 255,767 |
| 946 | Roche Holding AG | 255,636 |
| 916 | Kuehne + Nagel International AG | 249,973 |

High Yield Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|------------|---|------------|
| 21,565,000 | Medline Borrower LP, 5.25%, 01/10/2029 | 20,304,846 |
| 11,205,000 | Block Inc, 6.50%, 15/05/2032 | 11,221,175 |
| 10,155,000 | CSC Holdings LLC, 11.75%, 31/01/2029 | 10,209,450 |
| 9,765,000 | UKG Inc, 6.88%, 01/02/2031 | 9,781,350 |
| 9,076,000 | Cotiviti Inc, 15.25%, 05/01/2031 | 9,076,000 |
| 8,290,000 | Vistra Operations Co LLC, 6.88%, 15/04/2032 | 8,290,000 |
| 8,065,000 | Surgery Center Holdings Inc, 7.25%, 15/04/2032 | 8,109,063 |
| 8,050,000 | Fortress Intermediate 3 Inc, 7.50%, 01/06/2031 | 8,103,063 |
| 8,100,000 | Allied Universal Holdco LLC, 7.88%, 15/02/2031 | 8,094,475 |
| 8,465,000 | Cloud Software Group Inc, 6.50%, 31/03/2029 | 7,985,784 |
| 7,725,000 | Wand NewCo 3 Inc, 7.63%, 30/01/2032 | 7,812,588 |
| 7,735,000 | Royal Caribbean Cruises Ltd, 6.25%, 15/03/2032 | 7,735,000 |
| 7,400,000 | United Rentals North America Inc, 6.13%, 15/03/2034 | 7,390,381 |
| 6,895,000 | Arsenal AIC Parent LLC, 11.50%, 01/10/2031 | 7,343,175 |
| 7,075,000 | XPO Inc, 7.13%, 01/02/2032 | 7,327,636 |
| 7,985,000 | UPC Broadband Finco BV, 4.88%, 15/07/2031 | 7,189,438 |
| 7,150,000 | Acrisure LLC / Acrisure Finance Inc, 7.50%, 06/11/2030 | 7,150,000 |
| 7,145,000 | LifePoint Health Inc, 10.00%, 01/06/2032 | 7,145,000 |
| 7,863,000 | H&E Equipment Services Inc, 3.88%, 15/12/2028 | 7,136,492 |
| 7,065,000 | Fortress Transportation & Infrastructure Investors LLC, 7.00%, 01/05/2031 | 7,065,000 |

High Yield Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|------------|--|---------------|
| 35,890,000 | United States Treasury Note/Bond, 5.00%, 31/08/2025 | 36,179,840 |
| 17,485,000 | New Fortress Energy Inc, 6.50%, 30/09/2026 | 16,743,091 |
| 14,575,000 | Parexel International Inc, 8.71%, 15/11/2028 | 14,575,000 |
| 11,615,000 | American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.75%, 20/04/2029 | 11,328,113 |
| 9,980,000 | Engerizer Holdings Inc, 6.50%, 31/12/2027 | 9,897,700 |
| 9,155,000 | Civitas Resources Inc, 8.63%, 01/11/2030 | 9,807,248 |
| 7,970,000 | Camelot Return Merger Sub Inc, 8.75%, 01/08/2028 | 7,925,223 |
| 7,645,000 | EquipmentShare.com Inc, 9.00%, 15/05/2028 | 7,830,142 |
| 14,630,000 | CSC Holdings LLC, 5.75%, 15/01/2030 | 7,764,629 |
| 7,735,000 | Royal Caribbean Cruises Ltd, 6.25%, 15/03/2032 | 7,764,006 |
| 8,150,000 | NRG Energy Inc, 5.25%, 15/06/2029 | 7,743,588 |
| 8,440,000 | Pilgrim's Pride Corp, 4.25%, 15/04/2031 | 7,437,855 |
| 7,430,000 | JPMorgan Chase & Co, 4.60%, 29/12/2049 | 7,324,625 |
| 7,765,000 | CCO Holdings LLC/CCO Holdings Capital Corp, 5.00%, 01/02/2028 | 7,279,252 |
| 7,630,000 | VICI Properties Inc Class A, 5.13%, 15/05/2032 | 7,240,334 |
| 6,945,000 | Pilgrim's Pride Corp, 6.25%, 01/07/2033 | 7,028,848 |
| 6,770,000 | Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 8.50%, 15/10/2026 | 6,837,700 |
| 6,645,000 | Carnival Corp, 7.63%, 01/03/2026 | 6,690,198 |
| 6,935,000 | Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 4.88%, 15/02/2030 | 6,583,281 |
| 6,371,000 | Level 3 Financing Inc, 4.63%, 15/09/2027 | 6,550,789 |

InnovAsia 5G – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 16,200 | Towa Corp | 916,280 |
| 21,000 | MediaTek Inc | 792,522 |
| 11,000 | ASMedia Technology Inc | 679,343 |
| 34,000 | Phison Electronics Corp | 672,159 |
| 41,100 | SUMCO Corp | 660,029 |
| 76,000 | Chroma ATE Inc | 648,395 |
| 21,400 | Kokusai Electric Corp | 624,035 |
| 23,800 | Taiyo Yuden Co Ltd | 601,671 |
| 11,300 | SoftBank Group Corp | 599,592 |
| 51,700 | Appier Group Inc | 585,179 |
| 25,000 | Auras Technology Co Ltd | 576,540 |
| 2,300 | Maruwa Co Ltd | 563,678 |
| 22,113 | Techwing Inc | 528,203 |
| 65,000 | Fitipower Integrated Technology Inc | 519,929 |
| 41,700 | ASM Pacific Technology Ltd | 517,177 |
| 984,000 | Innolux Corp | 509,016 |
| 28,200 | MISUMI Group Inc | 492,717 |
| 16,200 | Micronics Japan Co Ltd | 489,097 |
| 12,000 | Lotes Co Ltd | 484,531 |
| 15,100 | Socionext Inc | 464,791 |
| 38,000 | Silergy Corp | 461,918 |
| 9,000 | Global Unichip Corp | 456,460 |
| 115,800 | Shenzhen Envicool Technology Co Ltd Class A | 451,570 |
| 15,400 | Tokyo Ohka Kogyo Co Ltd | 430,921 |
| 2,420 | HD Hyundai Electric Co Ltd | 423,904 |
| 9,100 | Shibaura Mechatronics Corp | 422,237 |
| 2,885 | EO Technics Co Ltd | 414,387 |
| 11,400 | Nitto Boseki Co Ltd | 406,582 |
| 25,000 | Accton Technology Corp | 401,388 |
| 10,000 | M31 Technology Corp | 398,824 |
| 6,938 | PSK Holdings Inc | 379,813 |
| 60,000 | Chung-Hsin Electric & Machinery Manufacturing Corp | 373,970 |
| 2,347 | LS Electric Co Ltd | 372,687 |
| 149,200 | Xiaomi Corp Class B | 370,619 |
| 62,300 | Sunny Optical Technology Group Co Ltd | 366,004 |
| 99,000 | Lite-On Technology Corp ADR | 360,530 |
| 23,000 | Elite Material Co Ltd | 359,756 |
| 57,000 | Shin Zu Shing Co Ltd | 348,630 |
| 4,258 | LG Electronics Inc | 346,332 |

InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

| Units | Security Description | Cost US\$ |
|---------|---|-----------|
| 63,000 | Hon Hai Precision Industry Co Ltd | 331,552 |
| 1,718 | LG Innotek Co Ltd | 330,265 |
| 15,000 | Taiwan Semiconductor Manufacturing Co Ltd | 303,971 |
| 4,551 | WiseTech Global Ltd | 297,847 |
| 46,000 | Micro-Star International Co Ltd | 291,722 |
| 16,600 | M3 Inc | 274,550 |
| 205,000 | Gamuda Bhd | 270,877 |
| 3,000 | eMemory Technology Inc | 251,392 |

InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|---|---------------|
| 30,000 | Jentech Precision Industrial Co Ltd | 873,882 |
| 10,047 | Hanmi Semiconductor Co Ltd | 781,506 |
| 1,400 | SMC Corp | 721,042 |
| 42,000 | Novatek Microelectronics Corp | 678,394 |
| 3,610 | Fabrinet | 670,528 |
| 34,000 | Phison Electronics Corp | 629,856 |
| 41,100 | SUMCO Corp | 622,966 |
| 76,000 | Chroma ATE Inc | 619,623 |
| 25,000 | Auras Technology Co Ltd | 613,000 |
| 34,400 | Rohm Co Ltd | 605,859 |
| 4,461 | SK Hynix Inc | 574,998 |
| 146,000 | Wistron Corp | 548,169 |
| 34,793 | Tech Mahindra Ltd | 540,400 |
| 21,400 | Kokusai Electric Corp | 537,939 |
| 38,300 | Mercari Inc | 533,385 |
| 126,073 | Shenzhen Sinexcel Electric Co Ltd Class A | 528,209 |
| 2,598 | LEENO Industrial Inc | 514,041 |
| 65,000 | Fitipower Integrated Technology Inc | 504,858 |
| 10,000 | M31 Technology Corp | 500,529 |
| 10,200 | Enplas Corp | 489,214 |
| 13,236 | HPSP Co Ltd | 488,809 |
| 11,900 | Nitto Boseki Co Ltd | 487,188 |
| 12,816 | Haesung DS Co Ltd | 473,446 |
| 31,000 | Accton Technology Corp | 471,445 |
| 984,000 | Innolux Corp | 466,065 |
| 224,187 | Zomato Ltd | 465,116 |
| 6,100 | Towa Corp | 458,469 |
| 10,000 | Global Unichip Corp | 454,969 |
| 16,500 | Harmonic Drive Systems Inc | 438,469 |
| 15,100 | Socionext Inc | 433,063 |
| 27,277 | Bharti Airtel Ltd | 415,953 |
| 8,341 | Polycab India Ltd | 407,003 |
| 2,885 | EO Technics Co Ltd | 400,534 |
| 214,700 | AEM Holdings Ltd | 396,921 |
| 105,000 | Taiwan Union Technology Corp | 394,087 |
| 15,800 | JMDC Inc | 393,469 |
| 8,000 | Lotes Co Ltd | 382,150 |
| 27,700 | M3 Inc | 381,218 |
| 6,188 | JYP Entertainment Corp | 372,966 |

InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales (continued):

| Units | Security Description | Proceeds US\$ |
|--------|--|---------------|
| 14,000 | WinWay Technology Co Ltd | 340,720 |
| 4,000 | eMemory Technology Inc | 335,547 |
| 8,100 | Shibaura Mechatronics Corp | 329,351 |
| 29,000 | Faraday Technology Corp | 324,893 |
| 23,000 | Elite Material Co Ltd | 317,313 |
| 9,000 | MediaTek Inc | 312,485 |
| 60,000 | Chung-Hsin Electric & Machinery Manufacturing Corp | 310,167 |
| 98,300 | Zhejiang Sanhua Intelligent Controls Co Ltd | 299,295 |
| 6,887 | Altium Ltd | 297,006 |
| 41,000 | Shin Zu Shing Co Ltd | 290,058 |

Japan Equity Engagement – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost JPY |
|---------|-------------------------------------|-------------|
| 120,000 | Shofu Inc | 465,554,910 |
| 93,000 | Mitsubishi Logistics Corp | 448,346,596 |
| 250,000 | Trial Holdings Inc | 425,000,000 |
| 182,000 | Itoki Corp | 317,196,651 |
| 53,000 | Lifedrink Co Inc | 301,281,280 |
| 111,000 | Mitsubishi Pencil Co Ltd | 266,522,128 |
| 55,000 | Juroku Financial Group Inc | 249,297,370 |
| 50,000 | Niterra Co Ltd | 219,206,072 |
| 78,000 | Kinden Corp | 218,132,412 |
| 71,000 | Dai-Dan Co Ltd | 216,699,711 |
| 40,000 | Micronics Japan Co Ltd | 210,246,452 |
| 83,000 | SBI Sumishin Net Bank Ltd | 194,264,258 |
| 105,000 | Transaction Co Ltd | 192,515,338 |
| 44,000 | Life Corp | 172,448,514 |
| 127,300 | Mamezo Digital Holdings Co Ltd | 169,309,000 |
| 49,000 | Genda Inc | 147,403,917 |
| 37,000 | Yamazaki Baking Co Ltd | 146,585,886 |
| 30,000 | Takasago Thermal Engineering Co Ltd | 137,193,871 |
| 30,000 | Tokyo Ohka Kogyo Co Ltd | 131,595,156 |
| 34,000 | Tsumura & Co | 122,481,526 |
| 66,000 | USS Co Ltd | 106,872,009 |
| 28,000 | baudroie Inc | 105,402,226 |
| 100,000 | Tokyu Fudosan Holdings Corp | 101,224,162 |
| 13,000 | Macnica Holdings Inc | 99,056,795 |
| 59,000 | Tokyo Century Corp | 96,138,447 |
| 7,000 | Tokyo Seimitsu Co Ltd | 81,028,811 |
| 19,000 | Pilot Corp | 78,711,745 |
| 90,000 | Astroscale Holdings Inc | 76,500,000 |
| 40,000 | Amada Co Ltd | 75,081,020 |

Japan Equity Engagement – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds JPY |
|---------|--|---------------|
| 177,000 | FP Partner Inc | 1,049,579,152 |
| 220,000 | Trial Holdings Inc | 510,553,346 |
| 262,200 | Ricoh Co Ltd | 338,366,133 |
| 145,000 | Kansai Paint Co Ltd | 323,850,600 |
| 34,000 | Micronics Japan Co Ltd | 243,139,082 |
| 21,000 | Lawson Inc | 215,880,000 |
| 53,000 | MEC Co Ltd | 214,052,971 |
| 53,000 | Nifco Inc | 192,123,159 |
| 31,000 | M&A Research Institute Holdings Inc | 180,062,408 |
| 93,000 | Menicon Co Ltd | 179,591,965 |
| 56,000 | Pasona Group Inc | 159,079,076 |
| 120,000 | Tokyu Fudosan Holdings Corp | 138,962,871 |
| 29,000 | San-A Co Ltd | 132,344,923 |
| 20,000 | Asics Corp | 131,686,016 |
| 25,000 | Hokkoku Financial Holdings Inc | 123,955,040 |
| 15,000 | Macnica Holdings Inc | 114,729,757 |
| 40,000 | JSB Co Ltd | 114,279,076 |
| 11,000 | Tokyo Seimitsu Co Ltd | 111,615,135 |
| 11,000 | Osaka Soda Co Ltd | 107,604,760 |
| 68,800 | Daiwa Industries Ltd | 106,930,016 |
| 44,000 | Shoei Co Ltd | 93,405,777 |
| 15,000 | SHO-BOND Holdings Co Ltd | 91,595,170 |
| 37,000 | Japan Elevator Service Holdings Co Ltd | 89,765,188 |
| 23,000 | Pilot Corp | 87,518,396 |
| 28,000 | Fujimi Inc | 87,139,724 |
| 50,000 | Amada Co Ltd | 86,570,666 |
| 55,000 | Tokyo Century Corp | 84,536,990 |
| 90,000 | Astroscale Holdings Inc | 82,941,754 |
| 13,000 | Lifedrink Co Inc | 69,584,730 |
| 20,000 | Yokogawa Electric Corp | 69,245,472 |
| 13,000 | Mitsubishi Logistics Corp | 67,137,660 |
| 34,000 | Open Up Group Inc | 66,758,293 |
| 25,000 | Justsystems Corp | 66,161,376 |

Macro Opportunities FX – Statement of Significant Purchases and Sales

There were no purchases during the period.

Total sales:

| Units | Security Description | Proceeds EUR |
|---------|--|--------------|
| 650,000 | Finland T-Bill, 0.00%, 14/05/2024 | 642,176 |
| 550,000 | France Treasury Bill BTF, 0.00%, 12/06/2024 | 541,869 |
| 490,000 | German Treasury Bill, 0.00%, 19/06/2024 | 482,552 |
| 450,000 | German Treasury Bill, 0.00%, 17/04/2024 | 445,992 |
| 350,000 | French Republic Government Bond OAT, 0.00%, 25/03/2024 | 347,735 |
| 300,000 | Finland T-Bill, 0.00%, 13/03/2024 | 298,429 |

Next Generation Mobility – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 88,389 | Kia Corp | 7,768,035 |
| 40,770 | L&F Co Ltd | 5,234,671 |
| 10,773 | Ferrari NV | 4,544,854 |
| 49,200 | Hitachi Ltd | 4,331,659 |
| 36,577 | Hanmi Semiconductor Co Ltd | 4,238,218 |
| 30,778 | Albemarle Corp | 3,864,608 |
| 114,020 | Stellantis NV | 3,261,609 |
| 10,381 | Eaton Corp Plc | 3,186,643 |
| 43,219 | nVent Electric Plc | 3,179,854 |
| 25,569 | Autoliv Inc | 3,090,363 |
| 87,545 | Infineon Technologies AG | 3,067,483 |
| 35,282 | ON Semiconductor Corp | 2,475,515 |
| 51,455 | ABB Ltd | 2,399,525 |
| 72,500 | BYD Co Ltd - H Shares | 1,844,089 |
| 10,517 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 1,584,547 |
| 4,698 | Samsung SDI Co Ltd | 1,543,547 |
| 59,500 | Contemporary Amperex Technology Co Ltd Class A | 1,542,772 |
| 2,503 | Linde Plc | 1,088,123 |
| 14,886 | Lattice Semiconductor Corp | 1,022,426 |
| 2,945 | LG Energy Solution Ltd | 935,604 |
| 773 | ASML Holding NV | 690,709 |

Next Generation Mobility – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|----------------------------------|---------------|
| 87,838 | Trimble Inc | 4,958,791 |
| 12,401 | Caterpillar Inc | 4,378,965 |
| 12,473 | ANSYS Inc | 4,189,553 |
| 23,384 | T-Mobile US Inc | 3,768,330 |
| 9,101 | Deere & Co | 3,624,952 |
| 4,848 | NVIDIA Corp | 3,203,735 |
| 19,825 | BE Semiconductor Industries NV | 3,003,817 |
| 26,482 | Amphenol Corp Class A | 2,929,852 |
| 17,834 | Advanced Micro Devices Inc | 2,711,284 |
| 179,594 | MP Materials Corp | 2,638,819 |
| 10,918 | Schneider Electric SE | 2,542,178 |
| 5,601 | Linde Plc | 2,531,858 |
| 14,159 | Tesla Inc | 2,488,328 |
| 28,878 | Altair Engineering Inc Class A | 2,421,007 |
| 13,679 | Amazon.com Inc | 2,349,960 |
| 32,901 | Aptiv Plc | 2,288,559 |
| 20,291 | L&F Co Ltd | 2,138,510 |
| 51,000 | MediaTek Inc | 2,011,279 |
| 102,297 | Epiroc AB Class A | 1,975,444 |
| 108,542 | Murata Manufacturing Co Ltd | 1,966,065 |
| 7,640 | Air Products & Chemicals Inc | 1,868,057 |
| 12,151 | Prologis Inc | 1,621,064 |
| 42,075 | Sensata Technologies Holding Plc | 1,479,008 |
| 5,013 | LG Energy Solution Ltd | 1,399,183 |
| 5,662 | Verisk Analytics Inc Class A | 1,311,895 |
| 1,332 | ASML Holding NV | 1,293,043 |
| 3,850 | Cadence Design Systems Inc | 1,185,662 |
| 16,648 | Uber Technologies Inc | 1,160,786 |
| 24,780 | Ambarella Inc | 1,145,150 |
| 9,415 | Qorvo Inc | 1,089,919 |
| 2,509 | S&P Global Inc | 1,066,399 |
| 37,541 | Taiyo Yuden Co Ltd | 891,322 |

Next Generation Space Economy – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 7,432 | Amphenol Corp Class A | 850,487 |
| 96,000 | Astroscale Holdings Inc | 809,359 |
| 1,549 | Linde Plc | 693,920 |
| 159,481 | Rocket Lab USA Inc | 689,063 |
| 4,054 | Keysight Technologies Inc | 597,418 |
| 3,366 | Airbus SE | 556,343 |
| 27,938 | BAE Systems Plc | 486,026 |
| 1,006 | Northrop Grumman Corp | 465,689 |
| 37,887 | MDA Ltd | 418,768 |
| 1,182 | Motorola Solutions Inc | 397,130 |
| 1,300 | Palo Alto Networks Inc | 364,635 |
| 75,100 | Toray Industries Inc | 356,348 |
| 1,848 | Analog Devices Inc | 354,777 |
| 1,595 | Safran SA | 345,894 |
| 1,208 | Cadence Design Systems Inc | 339,711 |
| 1,916 | Advanced Micro Devices Inc | 318,973 |
| 4,122 | Hexcel Corp | 300,491 |
| 2,981 | NV5 Global Inc | 299,043 |
| 97,800 | Singapore Technologies Engineering Ltd | 289,515 |
| 735 | CACI International Inc Class A | 278,931 |
| 1,791 | QUALCOMM Inc | 278,764 |
| 1,224 | Boeing Co | 255,311 |
| 15,500 | Mitsubishi Electric Corp | 248,977 |
| 39,500 | SKY Perfect JSAT Holdings Inc | 230,593 |
| 522 | Teledyne Technologies Inc | 222,376 |
| 1,360 | Thales SA | 212,018 |
| 207 | ASML Holding NV | 190,536 |
| 152 | TransDigm Group Inc | 188,271 |
| 449 | Microsoft Corp | 182,036 |
| 1,093 | Hanwha Aerospace Co Ltd | 176,839 |
| 1,032 | Amazon.com Inc | 172,877 |
| 35,672 | Eutelsat Communications SACA | 171,104 |
| 25,200 | ispace Inc | 170,822 |
| 3,666 | Intellian Technologies Inc | 158,979 |
| 2,445 | Trimble Inc | 142,593 |
| 167 | NVIDIA Corp | 140,423 |
| 15,633 | MDA Space Ltd | 137,552 |

Next Generation Space Economy – Statement of Significant Purchases and Sales (continued)

Total sales:

| Units | Security Description | Proceeds US\$ |
|---------|--|---------------|
| 7,922 | Hexcel Corp | 497,018 |
| 204,682 | Spirent Communications Plc | 458,155 |
| 462 | NVIDIA Corp | 407,612 |
| 937 | Lockheed Martin Corp | 406,521 |
| 2,319 | Boeing Co | 401,362 |
| 99,460 | Shanghai Huace Navigation Technology Ltd Class A | 372,340 |
| 1,067 | ANSYS Inc | 365,629 |
| 11,104 | Iridium Communications Inc | 327,677 |
| 2,356 | Okta Inc Class A | 219,899 |
| 471 | Teledyne Technologies Inc | 173,301 |
| 17,220 | Intuitive Machines Inc | 121,739 |
| 25,200 | ispace Inc | 117,966 |
| 734 | Jacobs Solutions Inc | 96,884 |
| 439 | Safran SA | 93,241 |
| 43,963 | Virgin Galactic Holdings Inc | 84,255 |
| 7,000 | Universal Microwave Technology Inc | 63,428 |
| 266 | Hanwha Aerospace Co Ltd | 44,429 |
| 421 | Uber Technologies Inc | 32,657 |

Responsible Asian Debt – Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 840,000 | Pakistan Government International Bond, 6.00%, 08/04/2026 | 771,120 |
| 650,000 | Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027 | 592,703 |
| 500,000 | Shriram Finance Ltd, 6.63%, 22/04/2027 | 499,805 |
| 500,000 | Cathaylife Singapore Pte Ltd, 5.95%, 05/07/2034 | 498,585 |
| 457,000 | AIA Group Ltd, 5.38%, 05/04/2034 | 452,823 |
| 450,000 | FWD Group Holdings Ltd, 7.64%, 02/07/2031 | 450,000 |
| 400,000 | Development Bank of Mongolia LLC, 11.00%, 07/03/2026 | 401,400 |
| 400,000 | HDFC Bank Ltd, 5.18%, 15/02/2029 | 400,000 |
| 400,000 | Hyundai Capital Services Inc, 5.13%, 05/02/2027 | 398,912 |
| 400,000 | Korea Gas Corp, 5.00%, 08/07/2029 | 398,776 |
| 400,000 | Metropolitan Bank & Trust Co, 5.50%, 06/03/2034 | 398,080 |
| 400,000 | State Bank of India, 5.00%, 17/01/2029 | 398,044 |
| 400,000 | Hyundai Card Co Ltd, 5.75%, 24/04/2029 | 395,228 |
| 400,000 | Fortune Star BVI Ltd, 5.95%, 19/10/2025 | 382,000 |
| 375,000 | Bank of East Asia Ltd, 6.75%, 27/06/2034 | 373,560 |
| 400,000 | China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026 | 346,398 |
| 313,000 | IRB Infrastructure Developers Ltd, 7.11%, 11/03/2032 | 312,740 |
| 300,000 | FWD Group Holdings Ltd, 8.40%, 05/04/2029 | 306,225 |
| 300,000 | LG Electronics Inc, 5.63%, 24/04/2027 | 298,800 |
| 300,000 | SK Hynix Inc, 5.50%, 16/01/2029 | 298,644 |
| 400,000 | Longfor Group Holdings Ltd, 3.95%, 16/09/2029 | 280,400 |
| 250,000 | Korea National Oil Corp, 4.88%, 03/04/2029 | 248,185 |
| 250,000 | FWD Group Holdings Ltd, 6.38%, 29/12/2049 | 239,875 |
| 200,000 | Singapore Telecommunications Ltd, 7.38%, 01/12/2031 | 232,834 |
| 300,000 | NWD Finance BVI Ltd, 5.25%, 29/12/2049 | 204,000 |
| 200,000 | SATS Treasury Pte Ltd, 4.83%, 23/01/2029 | 200,000 |
| 200,000 | Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034 | 200,000 |
| 200,000 | Continuum Green Energy India Pvt/Co-Issuers, 7.50%, 26/06/2033 | 200,000 |
| 200,000 | Muthoot Finance Ltd, 7.13%, 14/02/2028 | 199,900 |
| 200,000 | China Cinda 2020 I Management Ltd, 5.75%, 28/05/2029 | 199,888 |
| 200,000 | Far East Horizon Ltd, 6.63%, 16/04/2027 | 199,598 |
| 200,000 | CK Hutchison International 24 Ltd, 5.50%, 26/04/2034 | 198,696 |
| 200,000 | Fortune Star BVI Ltd, 5.00%, 18/05/2026 | 186,700 |
| 200,000 | Power Finance Corp Ltd, 3.95%, 23/04/2030 | 181,730 |
| 200,000 | Meituan, 0.00%, 27/04/2028 | 179,900 |
| 200,000 | Central Plaza Development Ltd, 3.85%, 14/07/2025 | 178,900 |
| 200,000 | Indian Railway Finance Corp Ltd, 3.25%, 13/02/2030 | 177,008 |
| 200,000 | GLP Pte Ltd, 3.88%, 04/06/2025 | 175,200 |
| 200,000 | Standard Chartered Plc, 4.75%, 29/12/2049 | 162,000 |
| 200,000 | Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027 | 131,400 |

Responsible Asian Debt – Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|--|---------------|
| 650,000 | Huarong Finance II Co Ltd, 5.50%, 16/01/2025 | 642,525 |
| 400,000 | ENN Energy Holdings Ltd, 2.63%, 17/09/2030 | 343,332 |
| 300,000 | Korea Gas Corp, 4.88%, 05/07/2028 | 299,352 |
| 500,000 | Sri Lanka Government International Bond, 6.83%, 18/07/2026 | 287,905 |
| 250,000 | Korea National Oil Corp, 4.88%, 03/04/2029 | 246,473 |
| 250,000 | Reliance Industries Ltd, 2.88%, 12/01/2032 | 212,293 |
| 200,000 | SK Hynix Inc, 6.50%, 17/01/2033 | 209,204 |
| 200,000 | AIA Group Ltd, 5.63%, 25/10/2027 | 204,380 |
| 200,000 | FWD Group Holdings Ltd, 7.64%, 02/07/2031 | 203,750 |
| 200,000 | REC Ltd, 5.63%, 11/04/2028 | 201,794 |
| 200,000 | Muthoot Finance Ltd, 7.13%, 14/02/2028 | 200,582 |
| 200,000 | Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034 | 200,500 |
| 200,000 | HDFC Bank Ltd, 5.18%, 15/02/2029 | 200,348 |
| 200,000 | Far East Horizon Ltd, 6.63%, 16/04/2027 | 200,082 |
| 200,000 | AIA Group Ltd, 4.95%, 04/04/2033 | 199,382 |
| 200,000 | State Bank of India, 4.88%, 05/05/2028 | 199,000 |
| 200,000 | Hyundai Card Co Ltd, 5.75%, 24/04/2029 | 198,370 |
| 200,000 | Khazanah Capital Ltd, 4.88%, 01/06/2033 | 197,392 |
| 200,000 | CK Hutchison International 23 Ltd, 4.75%, 21/04/2028 | 196,860 |
| 200,000 | KT Corp, 4.00%, 08/08/2025 | 196,488 |
| 200,000 | Korea Gas Corp, 2.88%, 16/07/2029 | 180,060 |
| 250,000 | Reliance Industries Ltd, 3.63%, 12/01/2052 | 179,425 |
| 300,000 | Sri Lanka Government International Bond, 6.85%, 14/03/2024 | 169,650 |
| 200,000 | Baidu Inc, 2.38%, 23/08/2031 | 167,142 |
| 200,000 | LG Chem Ltd, 2.38%, 07/07/2031 | 162,414 |
| 168,000 | Vedanta Resources Finance II Plc, 13.88%, 09/12/2028 | 156,744 |
| 200,000 | Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027 | 144,100 |
| 200,000 | NWD Finance BVI Ltd, 5.25%, 29/12/2049 | 129,100 |
| 220,000 | Sri Lanka Government International Bond, 6.85%, 03/11/2025 | 125,950 |

Short Duration Emerging Market Debt – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|---|------------|
| 48,200,000 | United States Treasury Note/Bond, 4.63%, 30/04/2029 | 48,558,629 |
| 48,100,000 | Ivory Coast Government International Bond, 5.88%, 17/10/2031 | 46,871,927 |
| 44,942,000 | YPF SA, 9.50%, 17/01/2031 | 44,529,882 |
| 33,900,000 | Panama Government International Bond, 9.38%, 01/04/2029 | 38,099,000 |
| 34,460,000 | El Sukuk Co Ltd, 5.43%, 28/05/2029 | 34,480,000 |
| 25,600,000 | Gulf International Bank, 5.75%, 05/06/2029 | 25,402,112 |
| 20,000,000 | Romanian Government International Bond, 5.50%, 18/09/2028 | 22,004,717 |
| 22,042,000 | Abu Dhabi Government International Bond, 4.88%, 30/04/2029 | 21,954,052 |
| 21,520,000 | Arab Petroleum Investments Corp, 5.43%, 02/05/2029 | 21,520,000 |
| 21,284,000 | Abu Dhabi Developmental Holding Co PJSC, 5.38%, 08/05/2029 | 21,181,218 |
| 17,600,000 | Turkiye Government International Bond, 9.38%, 14/03/2029 | 18,986,000 |
| 16,856,000 | First Abu Dhabi Bank PJSC, 5.00%, 28/02/2029 | 16,731,097 |
| 15,000,000 | BBK BSC, 6.88%, 06/06/2029 | 15,000,000 |
| 15,000,000 | Akbank TAS, 7.50%, 20/01/2030 | 14,981,842 |
| 13,000,000 | Sisecam UK Plc, 8.25%, 02/05/2029 | 13,000,000 |
| 12,904,000 | XP Inc, 6.75%, 02/07/2029 | 12,769,798 |
| 12,151,000 | Movida Europe SA, 7.85%, 11/04/2029 | 12,015,881 |
| 11,642,000 | FS Luxembourg Sarl, 8.88%, 12/02/2031 | 11,493,797 |
| 11,507,000 | Nigeria Government International Bond, 8.38%, 24/03/2029 | 11,046,720 |
| 11,667,000 | El Salvador Government International Bond, 9.25%, 17/04/2030 | 10,491,316 |
| 10,000,000 | Trident Energy Finance Plc, 12.50%, 30/11/2029 | 10,144,383 |
| 10,801,444 | Zambia Government International Bond, 5.75%, 30/06/2033 | 9,578,591 |
| 10,800,000 | Eastern & Southern African Trade & Development Bank, 4.13%, 30/06/2028 | 9,517,500 |
| 8,060,000 | Romanian Government International Bond, 6.63%, 27/09/2029 | 9,469,609 |
| 9,361,000 | Turkiye Is Bankasi AS, 7.75%, 12/06/2029 | 9,361,000 |
| 9,700,000 | Republic of South Africa Government International Bond, 5.88%, 22/06/2030 | 9,287,750 |
| 10,000,000 | Colombia Government International Bond, 4.50%, 15/03/2029 | 9,130,000 |
| 10,300,000 | Egypt Government International Bond, 7.60%, 01/03/2029 | 9,089,750 |
| 9,007,000 | Republic of Poland Government International Bond, 4.63%, 18/03/2029 | 8,938,817 |
| 8,795,000 | Banco BTG Pactual SA, 6.25%, 08/04/2029 | 8,720,858 |
| 8,352,000 | QNB Finansbank AS, 7.25%, 21/05/2029 | 8,308,987 |
| 8,134,000 | Yapi ve Kredi Bankasi AS, 9.74%, 29/12/2049 | 8,134,000 |
| 7,900,000 | Development Bank of Mongolia LLC, 11.00%, 07/03/2026 | 7,927,650 |
| 7,371,000 | NBK SPC Ltd, 5.50%, 06/06/2030 | 7,363,998 |
| 6,942,000 | Korea National Oil Corp, 4.88%, 03/04/2029 | 6,891,601 |

Short Duration Emerging Market Debt – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|------------|---|---------------|
| 58,400,000 | Serbia International Bond, 3.13%, 15/05/2027 | 59,886,365 |
| 425,000 | Neuberger Berman Ultra Short Term Euro Bond Fund | 50,628,196 |
| 30,986,000 | Saudi Arabian Oil Co, 2.88%, 16/04/2024 | 30,752,105 |
| 21,984,000 | Airport Authority, 1.75%, 12/01/2027 | 20,309,918 |
| 20,500,000 | MDGH GMTN RSC Ltd, 2.50%, 07/11/2024 | 20,264,250 |
| 17,582,801 | Ivory Coast Government International Bond, 5.75%, 31/12/2032 | 17,077,295 |
| 14,700,000 | United States Treasury Bill, 0.00%, 23/05/2024 | 14,461,494 |
| 13,800,000 | Korea National Oil Corp, 1.75%, 18/04/2025 | 13,381,574 |
| 10,940,000 | Egypt Government International Bond, 4.75%, 11/04/2025 | 10,724,958 |
| 9,108,000 | China Huadian Overseas Development Management Co Ltd, 4.00%, 29/12/2049 | 9,053,352 |
| 9,007,000 | Republic of Poland Government International Bond, 4.63%, 18/03/2029 | 8,906,572 |
| 8,000,000 | Kazakhstan Government International Bond, 0.60%, 30/09/2026 | 8,096,967 |
| 6,800,000 | MDGH GMTN RSC Ltd, 3.00%, 19/04/2024 | 6,748,320 |
| 9,190,000 | Egypt Government International Bond, 5.80%, 30/09/2027 | 6,746,200 |
| 6,769,000 | Development Bank of Kazakhstan JSC, 5.50%, 15/04/2027 | 6,726,694 |
| 7,770,000 | Egypt Government International Bond, 4.75%, 16/04/2026 | 6,674,315 |
| 5,817,000 | YPF SA, 9.50%, 17/01/2031 | 5,834,255 |
| 5,920,000 | Philippine National Bank, 3.28%, 27/09/2024 | 5,821,254 |
| 5,571,000 | Powerchina Roadbridge Group British Virgin Islands Ltd, 3.08%, 29/12/2049 | 5,338,188 |
| 5,000,000 | Sasol Financing USA LLC, 5.88%, 27/03/2024 | 4,985,000 |
| 5,000,000 | China Huadian Overseas Development 2018 Ltd, 3.38%, 29/12/2049 | 4,891,050 |
| 5,000,000 | Colombia Government International Bond, 3.88%, 25/04/2027 | 4,740,000 |
| 5,000,000 | African Export-Import Bank, 2.63%, 17/05/2026 | 4,682,500 |
| 4,758,000 | DIB Sukuk Ltd, 2.95%, 20/02/2025 | 4,668,788 |
| 5,000,000 | Arabian Centres Sukuk II Ltd, 5.63%, 07/10/2026 | 4,615,781 |
| 4,400,000 | Sinopec Group Overseas Development 2014 Ltd, 4.38%, 10/04/2024 | 4,391,200 |
| 4,000,000 | BBK BSC, 5.50%, 09/07/2024 | 3,988,000 |

Short Duration High Yield SDG Engagement – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 5,575,000 | TransDigm Inc, 6.38%, 01/03/2029 | 5,573,563 |
| 5,890,000 | Service Properties Trust, 5.50%, 15/12/2027 | 5,544,056 |
| 5,755,000 | Comstock Resources Inc, 6.75%, 01/03/2029 | 5,380,025 |
| 4,930,000 | Medline Borrower LP, 5.25%, 01/10/2029 | 4,659,556 |
| 4,375,000 | athenahealth Group Inc, 8.59%, 15/02/2029 | 4,341,031 |
| 4,285,000 | AmWINS Group Inc, 6.38%, 15/02/2029 | 4,289,706 |
| 4,085,000 | Champions Financing Inc, 8.75%, 15/02/2029 | 4,156,038 |
| 4,345,000 | VM Consolidated Inc, 5.50%, 15/04/2029 | 4,133,003 |
| 4,045,000 | Cloud Software Group Inc, 6.50%, 31/03/2029 | 3,829,341 |
| 3,785,000 | Match Group Holdings II LLC, 4.63%, 01/06/2028 | 3,577,597 |
| 3,285,000 | Hillenbrand Inc, 6.25%, 15/02/2029 | 3,284,316 |
| 3,250,000 | Constellium SE, 5.63%, 15/06/2028 | 3,179,394 |
| 3,145,000 | Harvest Midstream I LP, 7.50%, 01/09/2028 | 3,176,389 |
| 2,990,000 | NCL Corp Ltd, 8.13%, 15/01/2029 | 3,131,931 |
| 3,140,000 | ATI Inc, 5.88%, 01/12/2027 | 3,101,354 |
| 3,465,000 | Blackstone Mortgage Trust Inc, 3.75%, 15/01/2027 | 3,090,710 |
| 3,140,000 | Acadia Healthcare Co Inc, 5.50%, 01/07/2028 | 3,068,331 |
| 3,040,000 | Clear Channel Outdoor Holdings Inc, 5.13%, 15/08/2027 | 2,868,163 |
| 3,020,000 | Jaguar Land Rover Automotive Plc, 4.50%, 01/10/2027 | 2,864,911 |
| 2,860,000 | Cotiviti Inc, 15.25%, 01/05/2031 | 2,860,000 |

Short Duration High Yield SDG Engagement – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 5,700,000 | Advanced Drainage Systems Inc, 5.00%, 30/09/2027 | 5,521,871 |
| 4,805,000 | American Airlines Inc, 7.25%, 15/02/2028 | 4,862,725 |
| 4,885,000 | CSC Holdings LLC, 5.25%, 01/06/2024 | 4,775,088 |
| 4,635,000 | Camelot Return Merger Sub Inc, 8.75%, 01/08/2028 | 4,654,329 |
| 5,145,000 | Hertz Corp, 4.63%, 01/12/2026 | 4,551,050 |
| 4,330,000 | Masonite International Corp, 5.38%, 01/02/2028 | 4,327,561 |
| 4,340,000 | Mattamy Group Corp, 5.25%, 15/12/2027 | 4,194,126 |
| 4,120,000 | Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer, 7.50%, 01/06/2025 | 4,142,270 |
| 4,130,000 | Energizer Holdings Inc, 6.50%, 31/12/2027 | 4,104,896 |
| 4,010,000 | DISH Network Corp, 11.75%, 15/11/2027 | 4,030,050 |
| 4,835,000 | CSC Holdings LLC, 5.50%, 15/04/2027 | 3,710,863 |
| 3,690,000 | Qwest Corp, 7.25%, 15/09/2025 | 3,639,728 |
| 3,605,000 | Ally Financial Inc, 5.75%, 20/11/2025 | 3,593,914 |
| 3,480,000 | Energy Transfer LP, 5.63%, 01/05/2027 | 3,453,629 |
| 3,455,000 | Tenet Healthcare Corp, 6.25%, 01/02/2027 | 3,451,658 |
| 3,430,000 | XHR LP, 6.38%, 15/08/2025 | 3,434,288 |
| 3,660,000 | Buckeye Partners LP, 4.13%, 01/12/2027 | 3,419,034 |
| 3,600,000 | Sirius XM Radio Inc, 4.00%, 15/07/2028 | 3,284,543 |
| 3,200,000 | KB Home, 6.88%, 15/06/2027 | 3,272,733 |
| 3,940,000 | Altice Financing SA, 5.00%, 15/01/2028 | 3,175,780 |

Strategic Income – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-------------|--|-------------|
| 116,930,000 | Fannie Mae Pool, 5.50%, 01/05/2054 | 115,239,215 |
| 115,415,000 | Fannie Mae Pool, 5.50%, 01/04/2054 | 114,919,798 |
| 112,310,000 | Fannie Mae Pool, 5.50%, 01/06/2054 | 110,479,250 |
| 110,055,000 | Fannie Mae Pool, 5.50%, 01/03/2055 | 109,584,390 |
| 109,880,000 | Fannie Mae Pool, 5.50%, 01/07/2054 | 108,767,637 |
| 105,215,000 | Fannie Mae Pool, 5.50%, 01/02/2055 | 105,378,449 |
| 102,600,000 | United States Treasury Bill, 0.00%, 10/10/2024 | 100,014,503 |
| 100,000,000 | United States Treasury Bill, 0.00%, 11/04/2024 | 98,683,979 |
| 103,815,000 | Fannie Mae Pool, 2.50%, 01/07/2043 | 85,049,578 |
| 97,395,000 | Fannie Mae Pool, 2.50%, 01/05/2054 | 78,685,028 |
| 92,520,000 | Fannie Mae Pool, 2.50%, 01/06/2054 | 74,399,844 |
| 71,840,000 | United States Treasury Bill, 0.00%, 08/08/2024 | 70,011,145 |
| 66,730,000 | Ginnie Mae, 6.00%, 01/07/2054 | 67,095,508 |
| 66,130,000 | Ginnie Mae, 6.00%, 01/06/2054 | 66,252,076 |
| 72,515,000 | Fannie Mae Pool, 2.50%, 01/04/2054 | 60,215,470 |
| 55,680,000 | Fannie Mae Pool, 6.00%, 01/07/2054 | 56,058,266 |
| 55,200,000 | Ginnie Mae, 6.00%, 01/05/2054 | 55,420,458 |
| 60,885,000 | Fannie Mae Pool, 2.50%, 01/03/2039 | 50,605,871 |
| 52,615,000 | Fannie Mae Pool, 4.50%, 01/04/2054 | 49,921,143 |
| 50,000,000 | United States Treasury Bill, 0.00%, 04/04/2024 | 49,369,008 |
| 50,820,000 | Fannie Mae Pool, 4.50%, 01/05/2054 | 47,780,224 |
| 49,865,000 | Fannie Mae Pool, 4.50%, 01/07/2042 | 47,206,412 |
| 55,955,000 | Fannie Mae Pool, 2.50%, 01/02/2055 | 47,154,368 |
| 49,865,000 | Fannie Mae Pool, 4.50%, 01/06/2054 | 46,718,471 |

Strategic Income – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-------------|--|---------------|
| 116,930,000 | Fannie Mae Pool, 5.50%, 01/05/2054 | 115,001,201 |
| 115,415,000 | Fannie Mae Pool, 5.50%, 01/04/2054 | 113,960,480 |
| 112,310,000 | Fannie Mae Pool, 5.50%, 01/06/2054 | 111,166,339 |
| 110,055,000 | Fannie Mae Pool, 5.50%, 01/03/2055 | 109,553,649 |
| 105,215,000 | Fannie Mae Pool, 5.50%, 01/02/2055 | 104,829,393 |
| 87,775,000 | Fannie Mae Pool, 5.50%, 01/01/2055 | 87,919,608 |
| 97,395,000 | Fannie Mae Pool, 2.50%, 01/05/2054 | 78,218,095 |
| 92,520,000 | Fannie Mae Pool, 2.50%, 01/06/2054 | 75,554,781 |
| 66,130,000 | Ginnie Mae, 6.00%, 01/06/2054 | 66,544,614 |
| 72,515,000 | Fannie Mae Pool, 2.50%, 01/04/2054 | 58,901,978 |
| 55,200,000 | Ginnie Mae, 6.00%, 01/05/2054 | 55,537,553 |
| 60,885,000 | Fannie Mae Pool, 2.50%, 01/03/2039 | 50,510,662 |
| 52,615,000 | Fannie Mae Pool, 4.50%, 01/04/2054 | 49,550,470 |
| 50,820,000 | Fannie Mae Pool, 4.50%, 01/05/2054 | 47,554,625 |
| 49,865,000 | Fannie Mae Pool, 4.50%, 01/06/2054 | 47,197,767 |
| 55,955,000 | Fannie Mae Pool, 2.50%, 01/02/2055 | 46,627,991 |
| 44,235,000 | Ginnie Mae, 6.00%, 01/04/2054 | 44,505,547 |
| 43,235,000 | Fannie Mae Pool, 6.00%, 01/03/2055 | 43,552,600 |
| 45,880,000 | Fannie Mae Pool, 4.00%, 01/02/2055 | 42,776,498 |
| 43,780,000 | Fannie Mae Pool, 4.50%, 01/03/2042 | 41,474,522 |
| 42,265,000 | Fannie Mae Pool, 4.50%, 01/02/2055 | 40,496,562 |
| 47,790,000 | Fannie Mae Pool, 2.50%, 01/01/2055 | 40,274,198 |
| 43,905,000 | Fannie Mae Pool, 4.00%, 01/04/2054 | 40,238,192 |
| 40,000,000 | United States Treasury Bill, 0.00%, 14/03/2024 | 39,877,080 |
| 39,180,000 | Ginnie Mae, 6.00%, 01/03/2051 | 39,511,923 |
| 37,680,000 | Fannie Mae Pool, 6.00%, 01/02/2055 | 38,068,774 |
| 39,250,000 | Fannie Mae Pool, 4.00%, 01/03/2042 | 36,226,068 |
| 35,720,000 | Ginnie Mae, 6.00%, 01/02/2055 | 36,009,005 |
| 39,255,000 | Fannie Mae Pool, 4.00%, 01/05/2054 | 35,561,767 |
| 37,410,000 | Fannie Mae Pool, 4.00%, 01/01/2055 | 35,076,179 |
| 35,220,000 | Ginnie Mae, 5.00%, 01/05/2054 | 34,085,530 |
| 36,640,000 | Fannie Mae Pool, 4.00%, 01/07/2054 | 33,934,564 |
| 36,640,000 | Fannie Mae Pool, 4.00%, 01/06/2054 | 33,536,735 |
| 33,885,000 | Fannie Mae Pool, 4.50%, 01/01/2055 | 32,546,474 |
| 31,895,000 | Fannie Mae Pool, 6.00%, 01/01/2055 | 32,311,352 |
| 32,755,000 | Ginnie Mae, 5.00%, 01/04/2054 | 31,735,287 |
| 31,160,000 | Ginnie Mae, 6.00%, 01/01/2055 | 31,707,671 |
| 32,735,000 | Fannie Mae Pool, 5.00%, 01/04/2054 | 31,694,909 |

Sustainable Asia High Yield – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|-----------|
| 500,000 | Shriram Finance Ltd, 6.63%, 22/04/2027 | 499,805 |
| 400,000 | MGM China Holdings Ltd, 7.13%, 26/06/2031 | 400,000 |
| 400,000 | FWD Group Holdings Ltd, 7.64%, 02/07/2031 | 400,000 |
| 400,000 | Hyundai Capital Services Inc, 5.13%, 05/02/2027 | 398,912 |
| 400,000 | State Bank of India, 5.00%, 17/01/2029 | 398,044 |
| 650,000 | Longfor Group Holdings Ltd, 3.95%, 16/09/2029 | 390,275 |
| 400,000 | Fuqing Investment Management Ltd, 3.25%, 23/06/2025 | 366,650 |
| 400,000 | Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027 | 364,740 |
| 375,000 | CA Magnum Holdings, 5.38%, 31/10/2026 | 353,213 |
| 400,000 | China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026 | 346,398 |
| 400,000 | GLP Pte Ltd, 3.88%, 04/06/2025 | 332,100 |
| 550,000 | Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027 | 329,330 |
| 400,000 | GLP China Holdings Ltd, 2.95%, 29/03/2026 | 318,740 |
| 300,000 | Medco Maple Tree Pte Ltd, 8.96%, 27/04/2029 | 312,300 |
| 300,000 | Development Bank of Mongolia LLC, 11.00%, 07/03/2026 | 301,050 |
| 300,000 | LG Electronics Inc, 5.63%, 24/04/2027 | 298,800 |
| 300,000 | SK Hynix Inc, 5.50%, 16/01/2029 | 298,644 |
| 286,000 | Singapore Airlines Ltd, 5.25%, 21/03/2034 | 284,988 |
| 281,000 | IRB Infrastructure Developers Ltd, 7.11%, 11/03/2032 | 280,767 |
| 300,000 | Meituan, 0.00%, 27/04/2028 | 269,850 |
| 250,000 | Bank of East Asia Ltd, 6.75%, 27/06/2034 | 249,040 |
| 200,000 | FWD Group Holdings Ltd, 8.40%, 05/04/2029 | 205,098 |
| 300,000 | Franshion Brilliant Ltd, 4.25%, 23/07/2029 | 202,350 |
| 200,000 | Melco Resorts Finance Ltd, 7.63%, 17/04/2032 | 200,000 |
| 200,000 | Continuum Green Energy India Pvt/Co-Issuers, 7.50%, 26/06/2033 | 200,000 |
| 200,000 | Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034 | 200,000 |
| 200,000 | Muthoot Finance Ltd, 7.13%, 14/02/2028 | 199,900 |
| 200,000 | Far East Horizon Ltd, 6.63%, 16/04/2027 | 199,598 |
| 200,000 | CathayLife Singapor, 5.95%, 05/07/2034 | 199,434 |
| 200,000 | CK Hutchison International 24 Ltd, 5.50%, 26/04/2034 | 198,696 |
| 200,000 | AIA Group Ltd, 5.38%, 05/04/2034 | 198,172 |
| 200,000 | Hyundai Card Co Ltd, 5.75%, 24/04/2029 | 197,614 |
| 200,000 | Periama Holdings LLC, 5.95%, 19/04/2026 | 197,400 |
| 200,000 | Greenko Solar Mauritius Ltd, 5.95%, 29/07/2026 | 196,900 |
| 200,000 | Adani Green Energy Ltd, 4.38%, 08/09/2024 | 196,480 |
| 200,000 | Wynn Macau Ltd, 5.50%, 15/01/2026 | 194,860 |
| 200,000 | FWD Group Holdings Ltd, 6.38%, 29/12/2049 | 191,900 |
| 200,000 | Vedanta Resources Finance II Plc, 13.88%, 21/01/2027 | 190,480 |
| 200,000 | Fortune Star BVI Ltd, 5.95%, 19/10/2025 | 189,400 |

Sustainable Asia High Yield – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

| Units | Security Description | Cost US\$ |
|-----------|--|-----------|
| 200,000 | Fortune Star BVI Ltd, 5.00%, 18/05/2026 | 186,700 |
| 200,000 | Central Plaza Development Ltd, 3.85%, 14/07/2025 | 178,900 |
| 2,310,875 | Sunac China Holdings Ltd, 7.25%, 30/09/2030 | 167,625 |
| 200,000 | Standard Chartered Plc, 4.75%, 29/12/2049 | 162,000 |
| 200,000 | NWD Finance BVI Ltd, 5.25%, 29/12/2049 | 136,000 |
| 200,000 | New Metro Global Ltd, 4.50%, 02/05/2026 | 135,000 |

Sustainable Asia High Yield – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|--|---------------|
| 700,000 | Huarong Finance 2019 Co Ltd, 4.50%, 29/05/2029 | 632,240 |
| 400,000 | State Bank of India, 5.00%, 17/01/2029 | 398,280 |
| 400,000 | Hyundai Capital Services Inc, 5.13%, 05/02/2027 | 396,420 |
| 400,000 | Sands China Ltd, 5.40%, 08/08/2028 | 387,520 |
| 400,000 | Huarong Finance II Co Ltd, 4.63%, 03/06/2026 | 385,500 |
| 368,000 | Vedanta Resources Finance II Plc, 13.88%, 09/12/2028 | 337,280 |
| 330,000 | Shriram Finance Ltd, 4.40%, 13/03/2024 | 329,010 |
| 300,000 | LG Electronics Inc, 5.63%, 24/04/2027 | 302,253 |
| 300,000 | Korea Land and Housing Corp, 5.75%, 06/10/2025 | 302,203 |
| 300,000 | SK Hynix Inc, 5.50%, 16/01/2029 | 301,059 |
| 286,000 | Singapore Airlines Ltd, 5.25%, 21/03/2034 | 286,366 |
| 300,000 | ENN Clean Energy International Investment Ltd, 3.38%, 12/05/2026 | 285,900 |
| 273,000 | Lenovo Group Ltd, 5.83%, 27/01/2028 | 273,366 |
| 300,000 | Meituan, 3.05%, 28/10/2030 | 258,750 |
| 229,000 | Industrial Bank of Korea, 5.38%, 04/10/2028 | 237,097 |
| 400,000 | Sri Lanka Government International Bond, 6.85%, 03/11/2025 | 230,560 |
| 200,000 | SK Hynix Inc, 6.50%, 17/01/2033 | 209,204 |
| 200,000 | LG Energy Solution Ltd, 5.75%, 25/09/2028 | 204,894 |
| 200,000 | Hyundai Capital America, 5.68%, 26/06/2028 | 204,562 |
| 200,000 | FWD Group Holdings Ltd, 7.64%, 02/07/2031 | 203,750 |
| 200,000 | MGM China Holdings Ltd, 7.13%, 26/06/2031 | 201,740 |
| 200,000 | Muthoot Finance Ltd, 7.13%, 14/02/2028 | 200,582 |
| 200,000 | Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034 | 200,500 |
| 200,000 | CK Hutchison International 24 Ltd, 5.50%, 26/04/2034 | 200,436 |
| 200,000 | Far East Horizon Ltd, 6.63%, 16/04/2027 | 200,082 |
| 200,000 | AIA Group Ltd, 5.38%, 05/04/2034 | 200,060 |
| 200,000 | Hyundai Card Co Ltd, 5.75%, 24/04/2029 | 198,370 |
| 200,000 | Network i2i Ltd, 5.65%, 29/12/2049 | 198,100 |
| 200,000 | Huarong Finance II Co Ltd, 5.50%, 16/01/2025 | 197,700 |
| 200,000 | Huarong Finance II Co Ltd, 5.00%, 19/11/2025 | 194,220 |
| 250,000 | Shui On Development Holding Ltd, 5.50%, 03/03/2025 | 190,125 |
| 200,000 | New Metro Global Ltd, 4.80%, 15/12/2024 | 182,600 |
| 200,000 | ENN Energy Holdings Ltd, 2.63%, 17/09/2030 | 171,592 |
| 200,000 | Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027 | 144,100 |
| 200,000 | NWD Finance BVI Ltd, 5.25%, 29/12/2049 | 129,100 |
| 581,000 | RKPF Overseas 2020 A Ltd, 5.20%, 12/01/2026 | 128,821 |

Sustainable Emerging Market Corporate Debt – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|-----------|---|-----------|
| 1,351,000 | YPF SA, 9.50%, 17/01/2031 | 1,350,160 |
| 1,028,000 | Banco do Brasil SA, 6.00%, 18/03/2031 | 1,010,760 |
| 824,000 | First Quantum Minerals Ltd, 8.63%, 01/06/2031 | 801,100 |
| 900,000 | Prosus NV, 3.68%, 21/01/2030 | 781,911 |
| 800,000 | Bancolumbia SA, 4.63%, 18/12/2029 | 765,200 |
| 727,000 | Republic of Poland Government International Bond, 5.13%, 18/09/2034 | 722,749 |
| 723,000 | Turkiye Government International Bond, 7.63%, 15/05/2034 | 710,579 |
| 696,000 | Israel Government International Bond, 5.50%, 12/03/2034 | 690,571 |
| 700,000 | Compania de Minas Buenaventura SAA, 5.50%, 23/07/2026 | 671,350 |
| 719,144 | Samarco Mineracao SA, 9.00%, 30/06/2031 | 657,184 |
| 647,000 | Akbank TAS, 9.37%, 29/12/2049 | 647,000 |
| 597,000 | Ecopetrol SA, 8.88%, 13/01/2033 | 620,048 |
| 576,000 | Turkiye Government International Bond, 5.88%, 21/05/2030 | 619,090 |
| 601,000 | Dominican Republic International Bond, 7.05%, 03/02/2031 | 613,373 |
| 602,000 | Consolidated Energy Finance SA, 12.00%, 15/02/2031 | 612,000 |
| 600,000 | Trident Energy Finance Plc, 12.50%, 30/11/2029 | 609,073 |
| 600,000 | Braskem Netherlands Finance BV, 8.50%, 12/01/2031 | 604,680 |
| 600,000 | Banco del Estado de Chile, 7.95%, 29/12/2049 | 600,000 |
| 582,000 | FS Luxembourg Sarl, 8.88%, 12/02/2031 | 574,591 |
| 568,000 | Singapore Airlines Ltd, 5.25%, 21/03/2034 | 565,989 |
| 600,000 | IHS Netherlands Holdco BV, 8.00%, 18/09/2027 | 560,420 |
| 556,000 | Inversiones CMPC SA, 6.13%, 26/02/2034 | 554,032 |
| 600,000 | Adani Ports & Special Economic Zone Ltd, 4.20%, 04/08/2027 | 549,800 |
| 533,000 | Mexico Government International Bond, 6.00%, 07/05/2036 | 528,661 |
| 550,000 | Israel Government International Bond, 5.75%, 12/03/2054 | 527,802 |
| 575,000 | Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027 | 524,314 |
| 505,000 | Banco de Credito e Inversiones SA, 8.75%, 29/12/2049 | 510,500 |
| 500,000 | Sisecam UK Plc, 8.63%, 02/05/2032 | 505,012 |

Sustainable Emerging Market Corporate Debt – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|---|---------------|
| 1,028,000 | Banco do Brasil SA, 6.00%, 18/03/2031 | 1,008,386 |
| 723,000 | Turkiye Government International Bond, 7.63%, 15/05/2034 | 718,983 |
| 696,000 | Israel Government International Bond, 5.50%, 12/03/2034 | 691,878 |
| 640,000 | Adib Sukuk Co II Ltd, 5.70%, 15/11/2028 | 657,100 |
| 576,000 | Turkiye Government International Bond, 5.88%, 21/05/2030 | 627,293 |
| 568,000 | Singapore Airlines Ltd, 5.25%, 21/03/2034 | 568,567 |
| 575,000 | Huarong Finance II Co Ltd, 5.50%, 16/01/2025 | 568,388 |
| 533,000 | Mexico Government International Bond, 6.00%, 07/05/2036 | 535,399 |
| 550,000 | Israel Government International Bond, 5.75%, 12/03/2054 | 533,830 |
| 451,000 | Abu Dhabi Government International Bond, 5.50%, 30/04/2054 | 449,098 |
| 500,000 | ENN Energy Holdings Ltd, 2.63%, 17/09/2030 | 427,299 |
| 450,000 | Anglo American Capital Plc, 3.88%, 16/03/2029 | 416,009 |
| 393,000 | Raizen Fuels Finance SA, 6.45%, 05/03/2034 | 400,369 |
| 400,000 | Anglo American Capital Plc, 5.75%, 05/04/2034 | 399,082 |
| 400,000 | Banco de Bogota, 6.25%, 12/05/2026 | 396,750 |
| 400,000 | Turkcell Iletisim Hizmetleri AS, 5.80%, 11/04/2028 | 382,800 |
| 400,000 | BRF SA, 4.88%, 24/01/2030 | 366,300 |
| 400,000 | Turkiye Government International Bond, 5.95%, 15/01/2031 | 365,820 |
| 351,000 | Banco do Brasil SA, 6.25%, 18/04/2030 | 359,073 |
| 350,000 | Corp Nacional del Cobre de Chile, 6.44%, 26/01/2036 | 355,250 |
| 400,000 | Vedanta Resources Finance II Plc, 13.88%, 09/12/2028 | 352,000 |
| 327,000 | Sasol Financing USA LLC, 8.75%, 03/05/2029 | 332,723 |
| 350,000 | Kallpa Generacion SA, 4.13%, 16/08/2027 | 329,875 |
| 317,000 | YPF SA, 9.50%, 17/01/2031 | 318,046 |
| 300,000 | Ecopetrol SA, 8.88%, 13/01/2033 | 310,200 |
| 320,000 | CMB International Leasing Management Ltd, 1.88%, 12/08/2025 | 306,445 |
| 292,000 | Panama Government International Bond, 8.00%, 01/03/2038 | 301,519 |
| 300,000 | Otel Sukuk Ltd, 5.38%, 24/01/2031 | 299,400 |
| 300,000 | Grupo Televisa SAB, 6.63%, 15/01/2040 | 298,305 |
| 300,000 | Transportadora de Gas del Sur SA, 6.75%, 02/05/2025 | 297,000 |
| 300,000 | Kosmos Energy Ltd, 7.13%, 04/04/2026 | 289,200 |
| 300,000 | Banco Internacional del Peru SAA Interbank, 3.25%, 04/10/2026 | 283,140 |
| 285,000 | YPF SA, 8.50%, 28/07/2025 | 281,295 |
| 400,000 | Canacol Energy Ltd, 5.75%, 24/11/2028 | 275,000 |
| 300,000 | Orbia Advance Corp SAB de CV, 5.88%, 17/09/2044 | 267,750 |
| 258,000 | MAF Global Securities Ltd, 7.88%, 29/12/2049 | 265,740 |
| 295,000 | Rede D'or Finance Sarl, 4.50%, 22/01/2030 | 261,370 |
| 279,000 | Korea Mine Rehabilitation & Mineral Resources Corp, 1.75%, 15/04/2026 | 258,106 |
| 300,000 | Banco de Chile, 2.99%, 09/12/2031 | 255,810 |
| 300,000 | Banco de Credito e Inversiones SA, 2.88%, 14/10/2031 | 253,080 |
| 300,000 | Inversiones CMPC SA, 3.00%, 06/04/2031 | 252,900 |

Sustainable Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|------------|---|-----------|
| 7,739,000 | Romanian Government International Bond, 5.63%, 22/02/2036 | 8,265,820 |
| 7,760,000 | Serbia International Bond, 1.65%, 03/03/2033 | 6,233,513 |
| 6,380,000 | Brazilian Government International Bond, 6.00%, 20/10/2033 | 6,196,977 |
| 6,740,000 | Dominican Republic International Bond, 4.88%, 23/09/2032 | 5,985,919 |
| 13,570,000 | Argentine Republic Government International Bond, 3.63%, 09/07/2046 | 5,253,302 |
| 5,680,000 | Ivory Coast Government International Bond, 6.88%, 17/10/2040 | 5,197,885 |
| 4,690,000 | Colombia Government International Bond, 8.00%, 20/04/2033 | 4,881,832 |
| 3,690,000 | Morocco Government International Bond, 6.50%, 08/09/2033 | 3,767,595 |
| 4,040,000 | Telecomunicaciones Digitales SA, 4.50%, 30/01/2030 | 3,581,400 |
| 3,454,000 | Republic of Poland Government International Bond, 5.13%, 18/09/2034 | 3,417,685 |
| 3,130,000 | Chile Government International Bond, 4.13%, 05/07/2034 | 3,390,161 |
| 3,130,000 | Istanbul Metropolitan Municipality, 10.50%, 06/12/2028 | 3,380,478 |
| 3,010,000 | Costa Rica Government International Bond, 6.55%, 03/04/2034 | 3,088,108 |
| 3,750,000 | Braskem Idesa SAPI, 6.99%, 20/02/2032 | 2,755,320 |
| 2,860,000 | Mexico Government International Bond, 4.75%, 27/04/2032 | 2,608,034 |
| 2,940,000 | Mexico Government International Bond, 5.75%, 12/10/2110 | 2,548,275 |
| 2,540,000 | Romanian Government International Bond, 3.62%, 26/05/2030 | 2,477,295 |
| 5,250,000 | Argentine Republic Government International Bond, 0.75%, 09/07/2030 | 2,339,579 |
| 4,120,000 | Sri Lanka Government International Bond, 6.83%, 18/07/2026 | 2,300,235 |
| 2,720,000 | Romanian Government International Bond, 2.00%, 28/01/2032 | 2,265,265 |
| 2,159,000 | Antofagasta Plc, 6.25%, 02/05/2034 | 2,155,646 |
| 2,160,000 | Bank Gospodarstwa Krajowego, 5.38%, 22/05/2033 | 2,138,141 |
| 2,460,000 | Peruvian Government International Bond, 1.25%, 11/03/2033 | 2,092,535 |
| 2,025,000 | Dominican Republic International Bond, 7.05%, 03/02/2031 | 2,086,560 |
| 1,940,000 | Bank Gospodarstwa Krajowego, 6.25%, 31/10/2028 | 2,019,928 |
| 2,010,000 | Colombia Government International Bond, 7.38%, 18/09/2037 | 1,983,629 |
| 4,210,000 | Ghana Government International Bond, 7.75%, 07/04/2029 | 1,931,906 |
| 2,240,000 | Ivory Coast Government International Bond, 6.63%, 22/03/2048 | 1,895,533 |
| 1,900,000 | Latvia Government International Bond, 5.13%, 30/07/2034 | 1,880,115 |
| 1,790,000 | Mexico Government International Bond, 3.38%, 23/02/2031 | 1,869,252 |
| 2,060,000 | Latvia Government International Bond, 0.25%, 23/01/2030 | 1,859,486 |
| 1,865,000 | Mexico Government International Bond, 6.00%, 07/05/2036 | 1,825,348 |
| 3,590,000 | Ukraine Government International Bond, 7.75%, 01/08/2041 | 1,783,264 |
| 2,260,000 | Peruvian Government International Bond, 3.00%, 15/01/2034 | 1,771,519 |
| 2,710,000 | Ghana Government International Bond, 10.75%, 14/10/2030 | 1,771,370 |
| 1,608,000 | Republic of Poland Government International Bond, 4.13%, 11/01/2044 | 1,740,957 |
| 2,260,000 | El Salvador Government International Bond, 7.65%, 15/06/2035 | 1,734,776 |

Sustainable Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|------------|---|---------------|
| 6,030,000 | Serbia International Bond, 1.50%, 26/06/2029 | 5,505,535 |
| 11,810,000 | Argentine Republic Government International Bond, 3.63%, 09/07/2035 | 4,141,325 |
| 2,833,000 | Romanian Government International Bond, 3.38%, 28/01/2050 | 2,033,102 |
| 2,006,000 | Mexico Government International Bond, 5.75%, 12/10/2110 | 1,653,631 |
| 1,830,000 | Philippine Government International Bond, 1.75%, 28/04/2041 | 1,397,189 |
| 1,380,000 | Dominican Republic International Bond, 6.40%, 05/06/2049 | 1,292,010 |
| 1,165,000 | Republic of Poland Government International Bond, 3.63%, 11/01/2034 | 1,237,939 |
| 1,242,491 | Ivory Coast Government International Bond, 5.75%, 31/12/2032 | 1,206,769 |
| 1,190,000 | Serbia International Bond, 6.50%, 26/09/2033 | 1,190,320 |
| 1,350,000 | Chile Government International Bond, 3.50%, 31/01/2034 | 1,148,850 |
| 1,000,000 | Peruvian Government International Bond, 3.75%, 01/03/2030 | 1,072,813 |
| 1,000,000 | Republic of Poland Government International Bond, 5.75%, 16/11/2032 | 1,062,250 |
| 1,200,000 | Republic of Uzbekistan International Bond, 3.70%, 25/11/2030 | 993,750 |
| 982,000 | Republic of Uzbekistan International Bond, 5.38%, 20/02/2029 | 920,625 |
| 1,510,000 | Ukraine Government International Bond, 7.75%, 01/08/2041 | 734,238 |
| 800,000 | El Salvador Government International Bond, 7.65%, 15/06/2035 | 577,000 |
| 960,000 | Sri Lanka Government International Bond, 6.20%, 11/05/2027 | 568,896 |
| 920,000 | Argentine Republic Government International Bond, 0.75%, 09/07/2030 | 531,760 |
| 680,000 | Serbia International Bond, 2.05%, 23/09/2036 | 511,248 |
| 490,000 | Republic of Poland Government International Bond, 5.50%, 04/04/2053 | 496,174 |
| 400,000 | Adib Sukuk Co II Ltd, 5.70%, 15/11/2028 | 410,376 |
| 518,000 | El Salvador Government International Bond, 9.50%, 15/07/2052 | 409,542 |
| 489,000 | Chile Government International Bond, 4.34%, 07/03/2042 | 409,538 |
| 400,000 | Peruvian Government International Bond, 3.00%, 15/01/2034 | 332,400 |

Tactical Macro – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|-----------|--|-----------|
| 7,696,800 | United States Treasury Bill, 0.00%, 18/07/2024 | 7,608,003 |
| 6,000,000 | United States Treasury Bill, 0.00%, 28/05/2024 | 5,904,068 |
| 6,000,000 | United States Treasury Bill, 0.00%, 25/06/2024 | 5,897,222 |
| 5,266,400 | United States Treasury Bill, 0.00%, 17/10/2024 | 5,165,411 |
| 5,249,100 | United States Treasury Bill, 0.00%, 24/09/2024 | 5,165,361 |
| 5,222,100 | United States Treasury Bill, 0.00%, 20/08/2024 | 5,153,007 |
| 5,175,600 | United States Treasury Bill, 0.00%, 20/06/2024 | 5,152,935 |
| 5,200,000 | United States Treasury Bill, 0.00%, 04/06/2024 | 5,117,948 |
| 5,000,000 | United States Treasury Bill, 0.00%, 23/04/2024 | 4,930,059 |
| 3,892,400 | United States Treasury Bill, 0.00%, 25/07/2024 | 3,858,515 |
| 2,500,000 | United States Treasury Bill, 0.00%, 14/03/2024 | 2,482,555 |
| 557,500 | United States Treasury Bill, 0.00%, 05/07/2024 | 547,861 |

Tactical Macro – Statement of Significant Purchases and Sales (continued)

Total sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--|---------------|
| 6,805,800 | United States Treasury Bill, 0.00%, 30/01/2024 | 6,800,904 |
| 6,000,000 | United States Treasury Bill, 0.00%, 28/05/2024 | 5,963,150 |
| 6,000,000 | United States Treasury Bill, 0.00%, 25/06/2024 | 5,939,953 |
| 5,200,000 | United States Treasury Bill, 0.00%, 04/06/2024 | 5,163,468 |
| 5,000,000 | United States Treasury Bill, 0.00%, 23/04/2024 | 4,994,162 |
| 2,500,000 | United States Treasury Bill, 0.00%, 18/07/2024 | 2,466,693 |
| 557,500 | United States Treasury Bill, 0.00%, 05/07/2024 | 551,099 |
| 548,800 | United States Treasury Bill, 0.00%, 25/07/2024 | 540,963 |

Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost EUR |
|------------|---|------------|
| 19,000,000 | Nationwide Building Society, 2.00%, 25/07/2029 | 18,844,500 |
| 12,500,000 | Skipton Building Society, 0.01%, 22/09/2024 | 12,173,875 |
| 11,400,000 | Traton Finance Luxembourg SA, 4.90%, 21/01/2026 | 11,463,950 |
| 1,117,000 | Neuberger Berman Euro Bond Absolute Return Fund | 11,156,100 |
| 10,000,000 | UniCredit SpA, 2.00%, 23/09/2029 | 9,865,000 |
| 9,500,000 | Morgan Stanley, 4.36%, 19/03/2027 | 9,500,000 |
| 8,440,000 | Permanent TSB Group Holdings Plc, 3.00%, 19/08/2031 | 8,125,440 |
| 8,300,000 | UBS Group AG, 2.13%, 13/10/2026 | 8,051,000 |
| 7,500,000 | Bank of Montreal, 4.17%, 12/04/2027 | 7,500,000 |
| 7,100,000 | Crelan SA, 5.75%, 26/01/2028 | 7,444,350 |
| 7,400,000 | Ayvens SA, 3.88%, 24/01/2028 | 7,394,376 |
| 7,000,000 | Miltonia Mortgage Finance SRL Series 1 Class B, 5.09%, 28/04/2062 | 6,930,000 |
| 7,438,936 | Italy Buoni Poliennali Del Tesoro, 0.55%, 21/05/2026 | 6,870,237 |
| 6,925,658 | Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025 | 6,849,505 |
| 6,722,000 | Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034 | 6,647,924 |
| 5,850,000 | Domi BV Series 2024-1 Class A, 4.42%, 15/06/2056 | 5,850,000 |
| 5,700,000 | Islandsbanki HF, 4.63%, 27/03/2028 | 5,685,522 |
| 5,600,000 | Leasys SpA, 3.88%, 01/03/2028 | 5,578,056 |
| 5,501,000 | Volkswagen Financial Services AG, 3.75%, 10/09/2026 | 5,489,283 |
| 5,000,000 | Permanent TSB Group Holdings Plc, 6.63%, 25/04/2028 | 5,280,000 |

Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds EUR |
|------------|--|--------------|
| 11,800,000 | Australia & New Zealand Banking Group Ltd, 3.44%, 04/04/2025 | 11,787,509 |
| 11,400,000 | Traton Finance Luxembourg SA, 4.13%, 18/01/2025 | 11,408,892 |
| 8,500,000 | Skipton Building Society, 0.01%, 22/09/2024 | 8,381,525 |
| 8,300,000 | UBS Group AG, 1.25%, 17/07/2025 | 8,214,510 |
| 8,000,000 | Westpac Banking Corp, 3.46%, 04/04/2025 | 7,994,470 |
| 8,000,000 | Arval Service Lease SA, 3.38%, 04/01/2026 | 7,961,080 |
| 6,722,000 | Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034 | 6,606,291 |
| 6,700,000 | Fastighets AB Balder, 1.88%, 23/01/2026 | 6,282,120 |
| 6,000,000 | Morgan Stanley, 1.88%, 27/04/2027 | 5,726,490 |
| 6,000,000 | Wizz Air Finance Co BV, 1.00%, 19/01/2026 | 5,683,900 |
| 5,500,000 | BPCE SFH SA, 0.13%, 31/03/2025 | 5,319,770 |
| 5,400,000 | Autostrade per l'Italia SpA, 2.00%, 04/12/2028 | 4,970,060 |
| 5,300,000 | Heimstaden Bostad Treasury BV, 0.63%, 24/07/2025 | 4,921,580 |
| 4,900,000 | Lloyds Bank Plc, 3.25%, 02/02/2026 | 4,898,008 |
| 5,000,000 | Credit Mutuel Home Loan SFH SA, 0.63%, 10/02/2025 | 4,881,900 |
| 4,900,000 | Canadian Imperial Bank of Commerce, 0.38%, 10/03/2026 | 4,624,212 |
| 4,900,000 | Romanian Government International Bond, 3.62%, 26/05/2030 | 4,499,180 |
| 4,334,000 | Lithuania Government International Bond, 3.50%, 03/07/2031 | 4,302,795 |
| 4,300,000 | Lithuania Government International Bond, 3.50%, 13/02/2034 | 4,245,725 |
| 4,000,000 | Bulgaria Government International Bond, 4.38%, 13/05/2031 | 4,164,000 |
| 4,000,000 | Morgan Stanley, 4.36%, 19/03/2027 | 4,010,040 |
| 4,000,000 | Citigroup Inc, 1.50%, 24/07/2026 | 3,884,040 |
| 3,770,000 | European Financial Stability Facility, 3.38%, 30/08/2038 | 3,775,906 |
| 3,754,000 | Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029 | 3,712,147 |
| 3,500,000 | Dexia SA, 2.75%, 18/01/2029 | 3,462,805 |
| 3,388,000 | Spain Government Bond, 3.25%, 30/04/2034 | 3,379,523 |
| 3,216,000 | Romanian Government International Bond, 5.38%, 22/03/2031 | 3,221,499 |
| 3,340,000 | Bank Gospodarstwa Krajowego, 3.00%, 30/05/2029 | 3,214,433 |
| 3,078,000 | European Union, 3.38%, 04/10/2038 | 3,152,426 |

Uncorrelated Strategies – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|-------------|--|-------------|
| 130,000,000 | United States Treasury Bill, 0.00%, 09/05/2024 | 128,435,300 |
| 130,000,000 | United States Treasury Bill, 0.00%, 20/08/2024 | 128,071,959 |
| 125,000,000 | United States Treasury Bill, 0.00%, 02/05/2024 | 123,373,438 |
| 125,000,000 | United States Treasury Bill, 0.00%, 18/04/2024 | 123,344,479 |
| 110,000,000 | United States Treasury Bill, 0.00%, 18/07/2024 | 108,652,372 |
| 110,000,000 | United States Treasury Bill, 0.00%, 11/04/2024 | 108,533,443 |
| 100,000,000 | United States Treasury Bill, 0.00%, 04/04/2024 | 98,691,125 |
| 75,000,000 | United States Treasury Bill, 0.00%, 01/08/2024 | 74,061,077 |
| 75,000,000 | United States Treasury Bill, 0.00%, 13/08/2024 | 73,932,208 |
| 55,000,000 | United States Treasury Bill, 0.00%, 27/06/2024 | 54,394,829 |
| 55,000,000 | United States Treasury Bill, 0.00%, 11/07/2024 | 54,279,500 |
| 45,000,000 | United States Treasury Bill, 0.00%, 05/07/2024 | 44,426,075 |
| 67,000,000 | United Kingdom Gilt, 0.63%, 22/10/2050 | 34,939,582 |
| 25,000,000 | United States Treasury Bill, 0.00%, 23/04/2024 | 24,816,979 |
| 67,500 | Albemarle Corp - Preferred Shares | 3,375,000 |
| 2,000,000 | United States Treasury Bill, 0.00%, 22/08/2024 | 1,973,499 |
| 150 | BNP Paribas Issuance BV - Participatory Note, 08/08/2025 | 139,050 |

Total sales:

| Units | Security Description | Proceeds US\$ |
|-------------|--|---------------|
| 100,000,000 | United States Treasury Bill, 0.00%, 29/02/2024 | 99,883,689 |
| 55,000,000 | United States Treasury Bill, 0.00%, 27/06/2024 | 54,710,480 |
| 55,000,000 | United States Treasury Bill, 0.00%, 04/04/2024 | 54,701,222 |
| 45,000,000 | United States Treasury Bill, 0.00%, 05/07/2024 | 44,710,453 |
| 40,000,000 | United States Treasury Bill, 0.00%, 11/07/2024 | 39,729,950 |
| 67,000,000 | United Kingdom Gilt, 0.63%, 22/10/2050 | 33,487,829 |
| 67,500 | Albemarle Corp | 3,685,183 |

US Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|--------|---|-----------|
| 8,205 | Microsoft Corp | 3,397,947 |
| 17,786 | Amazon.com Inc | 3,032,307 |
| 1,803 | Broadcom Inc | 2,525,014 |
| 6,012 | NVIDIA Corp | 2,311,551 |
| 11,352 | Apple Inc | 2,149,584 |
| 4,487 | Meta Platforms Inc Class A | 2,021,184 |
| 11,780 | Alphabet Inc Class A | 1,788,440 |
| 5,618 | Salesforce Inc | 1,534,245 |
| 6,853 | Advanced Micro Devices Inc | 1,200,085 |
| 2,048 | Synopsys Inc | 1,141,511 |
| 11,721 | NIKE Inc Class B | 1,096,352 |
| 1,778 | Netflix Inc | 1,028,729 |
| 1,426 | Intuit Inc | 899,292 |
| 1,231 | ServiceNow Inc | 897,318 |
| 3,134 | Visa Inc Class A | 860,102 |
| 1,629 | UnitedHealth Group Inc | 821,388 |
| 3,074 | Workday Inc Class A | 815,239 |
| 1,808 | Mastercard Inc Class A | 814,214 |
| 1,405 | Thermo Fisher Scientific Inc | 794,410 |
| 4,414 | AbbVie Inc | 743,424 |
| 7,336 | TJX Cos Inc | 724,952 |
| 2,413 | McDonald's Corp | 683,302 |
| 1,471 | S&P Global Inc | 642,431 |
| 2,532 | Equifax Inc | 633,280 |
| 9,745 | NextEra Energy Inc | 614,459 |
| 660 | Eli Lilly & Co | 582,231 |
| 2,787 | CME Group Inc Class A | 580,634 |
| 2,882 | Analog Devices Inc | 573,186 |
| 1,001 | Adobe Inc | 557,618 |
| 5,612 | Okta Inc Class A | 530,744 |
| 7,119 | Uber Technologies Inc | 518,589 |
| 14,774 | Match Group Inc | 512,234 |
| 12,998 | Brookfield Asset Management Ltd Class A | 511,088 |
| 7,440 | Boston Scientific Corp | 504,944 |
| 15,640 | Keurig Dr Pepper Inc | 498,816 |
| 2,130 | CDW Corp | 490,957 |
| 650 | Costco Wholesale Corp | 482,125 |
| 5,673 | Walmart Inc | 460,865 |

US Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|--------|----------------------------|---------------|
| 3,959 | Microsoft Corp | 1,696,415 |
| 9,467 | Alphabet Inc Class A | 1,568,142 |
| 5,701 | Progressive Corp | 1,159,190 |
| 6,314 | Amazon.com Inc | 1,153,163 |
| 1,015 | NVIDIA Corp | 1,036,074 |
| 2,035 | UnitedHealth Group Inc | 997,659 |
| 3,726 | Salesforce Inc | 969,103 |
| 2,020 | Adobe Inc | 962,970 |
| 1,960 | Meta Platforms Inc Class A | 912,088 |
| 5,399 | Johnson & Johnson | 785,223 |
| 19,135 | Match Group Inc | 646,592 |
| 3,315 | Waste Management Inc | 646,270 |
| 2,545 | Equifax Inc | 627,767 |
| 5,370 | Dollar Tree Inc | 620,929 |
| 1,288 | Mastercard Inc Class A | 603,024 |
| 2,939 | Analog Devices Inc | 592,529 |
| 777 | ServiceNow Inc | 579,339 |
| 993 | Intuit Inc | 575,156 |
| 2,905 | CME Group Inc Class A | 572,619 |
| 888 | Netflix Inc | 558,508 |
| 2,803 | Atlassian Corp Class A | 504,890 |
| 26,965 | Paycor HCM Inc | 485,236 |
| 2,542 | Apple Inc | 474,421 |
| 2,026 | Workday Inc Class A | 471,961 |
| 1,744 | McDonald's Corp | 458,059 |
| 13,182 | Keurig Dr Pepper Inc | 448,756 |
| 24,197 | Chewy Inc Class A | 424,014 |
| 4,016 | TJX Cos Inc | 411,169 |
| 5,465 | NextEra Energy Inc | 403,531 |
| 1,745 | Union Pacific Corp | 391,920 |
| 501 | Costco Wholesale Corp | 367,613 |
| 1,875 | Advanced Micro Devices Inc | 348,037 |
| 3,643 | Okta Inc Class A | 336,261 |
| 1,001 | Lululemon Athletica Inc | 333,206 |
| 1,361 | CDW Corp | 322,153 |

US Equity Index PutWrite – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|-------------|---|-------------|
| 114,200,000 | United States Treasury Note/Bond, 5.00%, 31/08/2025 | 115,025,547 |
| 108,300,000 | United States Treasury Note/Bond, 4.25%, 31/05/2025 | 107,831,484 |
| 102,200,000 | United States Treasury Note/Bond, 4.63%, 15/03/2026 | 102,719,836 |
| 102,200,000 | United States Treasury Note/Bond, 4.63%, 28/02/2025 | 102,119,906 |
| 96,900,000 | United States Treasury Note/Bond, 4.13%, 15/06/2026 | 96,547,926 |
| 96,300,000 | United States Treasury Note/Bond, 4.25%, 31/12/2024 | 95,844,297 |
| 87,200,000 | United States Treasury Note/Bond, 4.25%, 31/01/2026 | 86,988,813 |
| 18,000,000 | United States Treasury Note/Bond, 4.00%, 15/12/2025 | 17,868,516 |
| 15,000,000 | United States Treasury Note/Bond, 3.50%, 15/09/2025 | 14,765,039 |
| 15,000,000 | United States Treasury Note/Bond, 2.88%, 15/06/2025 | 14,660,742 |

Total sales:

| Units | Security Description | Proceeds US\$ |
|------------|---|---------------|
| 97,300,000 | United States Treasury Note/Bond, 3.50%, 15/09/2025 | 95,749,281 |
| 96,300,000 | United States Treasury Note/Bond, 4.25%, 31/12/2024 | 95,686,840 |
| 97,300,000 | United States Treasury Note/Bond, 2.88%, 15/06/2025 | 95,072,742 |
| 90,000,000 | United States Treasury Note/Bond, 0.25%, 15/06/2024 | 88,389,844 |
| 90,000,000 | United States Treasury Note/Bond, 0.38%, 15/09/2024 | 87,479,297 |
| 86,400,000 | United States Treasury Note/Bond, 0.25%, 15/03/2024 | 85,927,500 |
| 87,100,000 | United States Treasury Note/Bond, 1.00%, 15/12/2024 | 84,303,273 |
| 80,700,000 | United States Treasury Note/Bond, 1.75%, 15/03/2025 | 78,190,734 |
| 30,000,000 | United States Treasury Note/Bond, 4.63%, 28/02/2025 | 29,859,375 |

US Large Cap Value – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--|------------|
| 75,794 | S&P Global Inc | 33,009,132 |
| 175,011 | QUALCOMM Inc | 26,048,460 |
| 130,912 | Abbott Laboratories | 14,863,777 |
| 58,932 | Advanced Micro Devices Inc | 11,700,158 |
| 174,309 | PayPal Holdings Inc | 11,585,704 |
| 108,692 | Walt Disney Co | 11,573,929 |
| 37,508 | Sherwin-Williams Co | 11,528,012 |
| 78,472 | Clorox Co | 11,351,041 |
| 230,470 | Freeport-McMoRan Inc | 10,683,145 |
| 43,458 | Danaher Corp | 10,636,473 |
| 63,842 | Applied Materials Inc | 10,477,832 |
| 19,796 | Elevance Health Inc | 9,725,470 |
| 12,204 | BlackRock Inc Class A | 9,708,143 |
| 164,519 | Agnico Eagle Mines Ltd | 9,589,163 |
| 134,125 | NextEra Energy Inc | 9,256,039 |
| 542,463 | Carnival Corp | 9,244,910 |
| 65,020 | Valero Energy Corp | 9,026,877 |
| 120,474 | American International Group Inc | 8,650,161 |
| 71,058 | ConocoPhillips | 8,424,893 |
| 29,205 | Cummins Inc | 8,158,385 |
| 35,340 | IQVIA Holdings Inc | 7,947,431 |
| 84,533 | Morgan Stanley | 7,930,605 |
| 162,606 | Dominion Energy Inc | 7,684,782 |
| 57,654 | Oracle Corp | 7,657,930 |
| 579,564 | Teva Pharmaceutical Industries Ltd ADR | 6,953,467 |
| 141,626 | Wells Fargo & Co | 6,916,688 |
| 184,973 | FirstEnergy Corp | 6,772,410 |
| 17,016 | Goldman Sachs Group Inc | 6,606,942 |
| 165,927 | Baxter International Inc | 6,602,498 |
| 94,093 | Occidental Petroleum Corp | 6,154,655 |
| 71,396 | Colgate-Palmolive Co | 5,998,558 |
| 29,546 | Analog Devices Inc | 5,895,943 |
| 148,418 | Williams Cos Inc | 5,798,208 |
| 44,259 | Discover Financial Services | 5,574,578 |
| 10,673 | UnitedHealth Group Inc | 5,446,678 |
| 17,617 | Stryker Corp | 5,439,685 |
| 122,542 | US Bancorp | 5,419,137 |
| 41,696 | Prologis Inc | 5,362,085 |
| 43,197 | Micron Technology Inc | 5,345,807 |
| 31,398 | AbbVie Inc | 5,182,838 |
| 40,806 | Exxon Mobil Corp | 4,870,153 |

US Large Cap Value – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|-----------|--------------------------------------|---------------|
| 592,314 | Gilead Sciences Inc | 43,506,981 |
| 270,197 | Procter & Gamble Co | 43,327,101 |
| 569,883 | Mondelez International Inc Class A | 41,333,332 |
| 439,832 | Duke Energy Corp | 41,126,234 |
| 1,069,746 | Exelon Corp | 38,809,605 |
| 296,787 | Merck & Co Inc | 37,966,569 |
| 469,680 | American Electric Power Co Inc | 37,899,198 |
| 227,403 | Johnson & Johnson | 36,191,187 |
| 68,585 | UnitedHealth Group Inc | 34,423,759 |
| 317,532 | DTE Energy Co | 34,130,911 |
| 177,998 | JPMorgan Chase & Co | 32,812,691 |
| 78,955 | Berkshire Hathaway Inc Class B | 32,480,384 |
| 322,501 | Walmart Inc | 32,013,282 |
| 436,639 | Sempra | 30,948,585 |
| 140,822 | Applied Materials Inc | 28,295,667 |
| 79,946 | Stryker Corp | 27,987,695 |
| 126,520 | CME Group Inc Class A | 25,886,539 |
| 944,396 | Pfizer Inc | 25,677,605 |
| 172,597 | PNC Financial Services Group Inc | 25,512,102 |
| 377,258 | Rio Tinto Plc ADR | 24,688,751 |
| 225,061 | Exxon Mobil Corp | 23,754,747 |
| 400,585 | Citigroup Inc | 22,859,558 |
| 91,558 | Becton Dickinson & Co | 22,092,420 |
| 129,709 | QUALCOMM Inc | 21,238,868 |
| 74,343 | Amgen Inc | 20,583,118 |
| 278,278 | CVS Health Corp | 20,140,283 |
| 161,256 | Zimmer Biomet Holdings Inc | 20,077,123 |
| 1,164,517 | AT&T Inc | 19,772,664 |
| 483,146 | Verizon Communications Inc | 19,542,915 |
| 387,286 | Las Vegas Sands Corp | 19,434,569 |
| 72,115 | Air Products & Chemicals Inc | 18,775,436 |
| 560,208 | Newmont Corp | 18,448,346 |
| 420,672 | Comcast Corp Class A | 18,093,816 |
| 162,876 | Franco-Nevada Corp | 17,418,214 |
| 330,869 | Kroger Co | 16,532,897 |
| 38,173 | S&P Global Inc | 16,366,689 |
| 88,044 | International Business Machines Corp | 16,133,859 |
| 292,456 | Wells Fargo & Co | 16,128,122 |
| 130,912 | Abbott Laboratories | 14,584,675 |

US Long Short Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|--------|---|-----------|
| 89,500 | Waystar Holding Corp | 1,924,250 |
| 7,436 | Norfolk Southern Corp | 1,909,721 |
| 1,341 | Broadcom Inc | 1,782,218 |
| 3,081 | Synopsys Inc | 1,674,972 |
| 37,318 | Brookfield Asset Management Ltd Class A | 1,456,115 |
| 15,053 | NIKE Inc Class B | 1,360,206 |
| 2,372 | NVIDIA Corp | 1,162,757 |
| 2,041 | MSCI Inc Class A | 973,919 |
| 5,010 | Advanced Micro Devices Inc | 881,385 |
| 4,639 | General Electric Co | 769,108 |
| 4,072 | JPMorgan Chase & Co | 758,922 |
| 1,008 | ServiceNow Inc | 688,763 |
| 5,980 | Dollar Tree Inc | 677,686 |
| 18,162 | FirstEnergy Corp | 670,697 |
| 3,480 | Apple Inc | 662,769 |
| 4,200 | Micron Technology Inc | 643,175 |
| 11,149 | Citigroup Inc | 642,334 |
| 3,263 | Constellation Energy Corp | 624,156 |
| 6,675 | Canadian Pacific Kansas City Ltd | 555,064 |
| 1,197 | Meta Platforms Inc Class A | 532,798 |
| 1,252 | Lululemon Athletica Inc | 489,501 |
| 1,931 | Salesforce Inc | 450,738 |
| 688 | Netflix Inc | 412,758 |
| 451 | Eli Lilly & Co | 397,036 |
| 11,555 | Match Group Inc | 372,318 |
| 13,389 | Sweetgreen Inc Class A | 326,437 |
| 10,931 | Keurig Dr Pepper Inc | 324,871 |
| 466 | HubSpot Inc | 313,725 |
| 13,503 | Avantor Inc | 299,318 |

US Long Short Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|---------------------------------------|---------------|
| 15,646 | Progressive Corp | 3,219,010 |
| 4,196 | Adobe Inc | 2,002,021 |
| 3,985 | Meta Platforms Inc Class A | 1,854,813 |
| 3,631 | UnitedHealth Group Inc | 1,764,013 |
| 10,742 | Splunk Inc | 1,672,127 |
| 16,581 | WEC Energy Group Inc | 1,317,207 |
| 45,598 | Sweetgreen Inc Class A | 1,220,809 |
| 58,864 | Chewy Inc Class A | 1,210,124 |
| 11,853 | TJX Cos Inc | 1,198,536 |
| 5,418 | Boeing Co | 1,099,641 |
| 3,767 | Salesforce Inc | 1,031,591 |
| 50,887 | Kenvue Inc | 1,014,019 |
| 22,338 | Brookfield Corp | 977,292 |
| 954,000 | Meta Platforms Inc, 4.65%, 15/08/2062 | 866,744 |
| 4,910 | Atlassian Corp Class A | 838,758 |
| 8,732 | Lamb Weston Holdings Inc | 794,707 |
| 944 | ServiceNow Inc | 711,634 |
| 2,687 | Equifax Inc | 682,008 |
| 910 | Costco Wholesale Corp | 637,902 |
| 943,000 | Walmart Inc, 2.65%, 22/09/2051 | 636,162 |
| 939,000 | Microsoft Corp, 2.50%, 15/09/2050 | 612,355 |
| 746 | NVIDIA Corp | 610,008 |
| 6,675 | Canadian Pacific Kansas City Ltd | 602,142 |
| 2,383 | Union Pacific Corp | 598,563 |
| 943,000 | Johnson & Johnson, 2.45%, 01/09/2060 | 570,266 |
| 819,000 | Apple Inc, 2.85%, 05/08/2061 | 537,037 |
| 2,671 | Waste Management Inc | 529,977 |
| 2,500 | L3Harris Technologies Inc | 516,232 |
| 6,977 | NextEra Energy Inc | 505,926 |
| 814 | Netflix Inc | 498,235 |
| 3,394 | Dollar Tree Inc | 495,834 |
| 690,000 | Amazon.com Inc, 3.25%, 12/05/2061 | 489,018 |
| 1,252 | Lululemon Athletica Inc | 420,819 |

US Multi Cap Opportunities – Statement of Significant Purchases and Sales

Total purchases:

| Units | Security Description | Cost US\$ |
|--------|--|-----------|
| 80,000 | Nasdaq Inc | 4,844,779 |
| 18,000 | Charles River Laboratories International Inc | 4,016,112 |
| 60,000 | NextEra Energy Inc | 3,976,788 |
| 24,000 | TransUnion | 1,670,994 |
| 11,000 | Oracle Corp | 1,307,040 |
| 18,800 | Ball Corp | 1,138,365 |
| 300 | Booking Holdings Inc | 1,029,042 |
| 7,000 | Veralto Corp | 542,884 |
| 3,000 | EOG Resources Inc | 386,662 |
| 4,000 | TJX Cos Inc | 370,640 |
| 2,300 | Intercontinental Exchange Inc | 307,556 |
| 1,200 | Verisk Analytics Inc Class A | 267,996 |
| 1,000 | McDonald's Corp | 253,700 |
| 4,000 | Aramark | 123,218 |

US Multi Cap Opportunities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|--|---------------|
| 39,000 | Alphabet Inc Class C | 5,834,277 |
| 59,000 | RTX Corp | 5,523,119 |
| 13,000 | Berkshire Hathaway Inc Class B | 5,183,666 |
| 77,000 | Charles Schwab Corp | 5,115,636 |
| 26,000 | JPMorgan Chase & Co | 4,904,303 |
| 140,000 | Simply Good Foods Co | 4,787,343 |
| 15,000 | HCA Healthcare Inc | 4,558,170 |
| 170,000 | Graphic Packaging Holding Co | 4,487,437 |
| 40,000 | Walt Disney Co | 4,301,184 |
| 23,000 | Amazon.com Inc | 4,026,455 |
| 98,000 | CSX Corp | 3,513,342 |
| 14,000 | Chubb Ltd | 3,461,541 |
| 150,500 | Brookfield Renewable Corp Class A | 3,368,259 |
| 245,000 | Vestis Corp | 3,228,380 |
| 16,000 | Apple Inc | 2,920,134 |
| 71,000 | Brookfield Corp | 2,875,298 |
| 17,000 | T-Mobile US Inc | 2,801,773 |
| 8,000 | Motorola Solutions Inc | 2,621,495 |
| 25,000 | NIKE Inc Class B | 2,520,117 |
| 9,400 | WD-40 Co | 2,509,228 |
| 6,500 | Deere & Co | 2,441,028 |
| 33,000 | BJ's Wholesale Club Holdings Inc | 2,437,028 |
| 75,000 | Aramark | 2,369,660 |
| 5,500 | Microsoft Corp | 2,246,295 |
| 8,600 | Nordson Corp | 2,225,916 |
| 8,900 | Eagle Materials Inc | 2,116,081 |
| 21,000 | TJX Cos Inc | 2,080,460 |
| 70,000 | Pfizer Inc | 1,967,639 |
| 8,700 | Lowe's Cos Inc | 1,930,322 |
| 38,000 | US Foods Holding Corp | 1,878,643 |
| 11,500 | Westinghouse Air Brake Technologies Corp | 1,698,383 |
| 23,800 | Ball Corp | 1,500,792 |
| 19,200 | Mondelez International Inc Class A | 1,418,533 |
| 5,800 | Becton Dickinson & Co | 1,385,935 |

US Real Estate Securities – Statement of Significant Purchases and Sales

Top twenty purchases:

| Units | Security Description | Cost US\$ |
|---------|---------------------------------------|------------|
| 93,441 | AvalonBay Communities Inc | 16,888,954 |
| 157,467 | Camden Property Trust | 15,190,780 |
| 292,483 | UDR Inc | 10,860,104 |
| 69,961 | Digital Realty Trust Inc | 9,963,203 |
| 183,882 | Gaming & Leisure Properties Inc | 8,538,281 |
| 69,186 | Federal Realty Investment Trust | 6,945,653 |
| 420,978 | Macerich Co | 6,609,743 |
| 525,725 | American Healthcare REIT Inc | 6,317,860 |
| 123,376 | Ventas Inc | 6,110,449 |
| 132,216 | Brookfield Corp | 5,426,218 |
| 173,311 | Essential Properties Realty Trust Inc | 4,780,425 |
| 6,185 | Equinix Inc | 4,655,160 |
| 37,803 | Sun Communities Inc | 4,612,923 |
| 16,051 | SBA Communications Corp Class A | 3,256,470 |
| 87,919 | Omega Healthcare Investors Inc | 2,673,852 |
| 78,493 | Invitation Homes Inc | 2,658,145 |
| 33,393 | Iron Mountain Inc | 2,621,758 |
| 45,081 | Rexford Industrial Realty Inc | 2,180,128 |
| 9,880 | American Tower Corp | 1,891,304 |
| 69,117 | Retail Opportunity Investments Corp | 864,224 |

US Real Estate Securities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|---------------------------------|---------------|
| 444,724 | Apartment Income REIT Corp | 16,865,915 |
| 62,292 | Essex Property Trust Inc | 14,699,095 |
| 117,239 | Crown Castle Inc | 12,357,093 |
| 413,943 | VICI Properties Inc Class A | 12,183,035 |
| 68,492 | Extra Space Storage Inc | 10,253,411 |
| 167,497 | Equity Residential | 10,031,471 |
| 35,468 | Public Storage | 10,017,790 |
| 10,748 | Equinix Inc | 8,700,527 |
| 38,304 | American Tower Corp | 7,314,791 |
| 55,534 | Prologis Inc | 6,526,313 |
| 345,979 | Kimco Realty Corp | 6,427,184 |
| 90,512 | Boston Properties Inc | 5,691,535 |
| 327,567 | Urban Edge Properties | 5,372,491 |
| 98,450 | Realty Income Corp | 5,235,133 |
| 87,677 | Regency Centers Corp | 5,232,640 |
| 34,375 | Simon Property Group Inc | 5,032,447 |
| 54,493 | Welltower Inc | 5,010,665 |
| 22,413 | SBA Communications Corp Class A | 4,900,557 |
| 121,919 | American Homes 4 Rent Class A | 4,314,739 |
| 21,621 | AvalonBay Communities Inc | 4,081,665 |
| 108,781 | Invitation Homes Inc | 3,762,781 |
| 80,512 | Ventas Inc | 3,683,578 |
| 22,481 | EastGroup Properties Inc | 3,651,287 |
| 235,073 | American Healthcare REIT Inc | 3,293,317 |
| 94,238 | Weyerhaeuser Co | 3,008,015 |
| 37,390 | Iron Mountain Inc | 2,867,288 |
| 21,578 | Sun Communities Inc | 2,640,700 |
| 88,228 | Omega Healthcare Investors Inc | 2,605,167 |
| 22,606 | Camden Property Trust | 2,275,734 |
| 51,056 | Gaming & Leisure Properties Inc | 2,250,294 |

US Small Cap – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|--------------------------------------|-----------|
| 216,900 | CNX Resources Corp | 4,971,203 |
| 18,861 | Installed Building Products Inc | 4,095,571 |
| 71,930 | Enerpac Tool Group Corp Class A | 2,487,615 |
| 15,113 | Enpro Inc | 2,324,203 |
| 25,835 | Federal Signal Corp | 2,007,400 |
| 15,787 | Armstrong World Industries Inc | 1,885,491 |
| 15,020 | Rogers Corp | 1,762,570 |
| 8,849 | Simpson Manufacturing Co Inc | 1,574,644 |
| 12,173 | Crane Co | 1,563,559 |
| 16,367 | IDACORP Inc | 1,545,671 |
| 35,178 | Valvoline Inc | 1,493,755 |
| 20,045 | Power Integrations Inc | 1,491,727 |
| 38,629 | Viper Energy Inc Class A | 1,326,265 |
| 7,595 | Tetra Tech Inc | 1,259,788 |
| 15,184 | Arcosa Inc | 1,258,061 |
| 164,779 | Computer Modelling Group Ltd | 1,248,641 |
| 650 | White Mountains Insurance Group Ltd | 1,152,152 |
| 14,980 | CBIZ Inc | 1,108,626 |
| 13,719 | Haemonetics Corp | 1,045,016 |
| 16,293 | Prosperity Bancshares Inc | 1,027,629 |
| 168,832 | Transocean Ltd | 1,004,541 |
| 8,192 | Bright Horizons Family Solutions Inc | 859,919 |
| 30,361 | Stevanato Group SpA | 805,314 |
| 4,806 | Standex International Corp | 734,440 |
| 7,008 | ESCO Technologies Inc | 723,550 |

US Small Cap – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

| Units | Security Description | Proceeds US\$ |
|---------|----------------------------------|---------------|
| 761,145 | Southwestern Energy Co | 5,560,077 |
| 4,075 | Fair Isaac Corp | 5,141,588 |
| 23,757 | FTI Consulting Inc | 4,713,929 |
| 148,067 | Model N Inc | 4,346,512 |
| 10,903 | Pool Corp | 4,135,737 |
| 13,479 | CSW Industrials Inc | 3,183,163 |
| 6,656 | Atrion Corp | 3,001,737 |
| 32,108 | Tidewater Inc | 2,821,098 |
| 8,539 | Kadant Inc | 2,732,870 |
| 10,667 | Eagle Materials Inc | 2,672,163 |
| 10,615 | Manhattan Associates Inc | 2,627,097 |
| 11,355 | MarketAxess Holdings Inc | 2,478,748 |
| 18,205 | LCI Industries | 2,105,025 |
| 9,436 | UFP Technologies Inc | 2,092,692 |
| 87,067 | NetScout Systems Inc | 1,882,754 |
| 9,032 | Quaker Chemical Corp | 1,678,535 |
| 21,122 | Lattice Semiconductor Corp | 1,631,670 |
| 13,822 | SPX Technologies Inc | 1,631,445 |
| 37,300 | QuidelOrtho Corp | 1,604,410 |
| 4,245 | West Pharmaceutical Services Inc | 1,599,175 |
| 2,459 | Chemed Corp | 1,556,876 |
| 7,927 | SPS Commerce Inc | 1,461,646 |
| 8,737 | Qualys Inc | 1,459,802 |
| 5,345 | RBC Bearings Inc | 1,432,334 |
| 5,246 | Nordson Corp | 1,391,200 |
| 15,239 | Kirby Corp | 1,358,795 |
| 1,600 | Texas Pacific Land Corp | 1,347,001 |
| 7,637 | FirstService Corp | 1,274,618 |
| 5,854 | Asbury Automotive Group Inc | 1,268,910 |
| 6,912 | Tetra Tech Inc | 1,253,053 |
| 5,065 | Littelfuse Inc | 1,193,066 |
| 16,152 | Bio-Techne Corp | 1,163,807 |
| 33,294 | Simply Good Foods Co | 1,163,385 |
| 6,846 | Nexstar Media Group Inc Class A | 1,144,412 |

US Small Cap Intrinsic Value – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

| Units | Security Description | Cost US\$ |
|---------|------------------------------------|-----------|
| 47,190 | Ormat Technologies Inc | 3,140,723 |
| 111,916 | Wolfspeed Inc | 2,652,821 |
| 120,081 | International Game Technology Plc | 2,520,725 |
| 170,012 | Banc of California Inc | 2,472,450 |
| 55,591 | New Jersey Resources Corp | 2,405,819 |
| 46,933 | Northwestern Energy Group Inc | 2,363,220 |
| 55,079 | Portland General Electric Co | 2,352,407 |
| 153,008 | Viasat Inc | 2,267,741 |
| 19,342 | Atmos Energy Corp | 2,266,499 |
| 261,104 | Alight Inc Class A | 2,162,578 |
| 159,149 | Huntington Bancshares Inc | 1,978,928 |
| 19,040 | IPG Photonics Corp | 1,694,607 |
| 25,815 | ALLETE Inc | 1,569,326 |
| 24,958 | Stericycle Inc | 1,243,463 |
| 27,867 | Helios Technologies Inc | 1,221,446 |
| 296,140 | TETRA Technologies Inc | 1,148,710 |
| 38,437 | Mercury Systems Inc | 1,086,226 |
| 31,113 | Integra LifeSciences Holdings Corp | 898,080 |
| 128,820 | indie Semiconductor Inc Class A | 858,720 |
| 22,948 | Veeco Instruments Inc | 826,430 |
| 101,415 | Under Armour Inc Class C | 795,177 |
| 9,001 | Whirlpool Corp | 791,172 |
| 73,241 | OraSure Technologies Inc | 552,512 |
| 31,068 | Varex Imaging Corp | 492,176 |

US Small Cap Intrinsic Value – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

| Units | Security Description | Proceeds US\$ |
|---------|---|---------------|
| 76,859 | Crown Holdings Inc | 5,949,769 |
| 100,421 | Stericycle Inc | 5,788,313 |
| 50,973 | Vistra Corp | 3,924,919 |
| 74,640 | Enerpac Tool Group Corp Class A | 2,620,514 |
| 28,955 | MACOM Technology Solutions Holdings Inc | 2,567,800 |
| 48,761 | Comerica Inc | 2,256,592 |
| 24,536 | Itron Inc | 2,242,110 |
| 82,926 | BankUnited Inc | 2,221,314 |
| 22,992 | Rambus Inc | 1,504,834 |
| 3,690 | Molina Healthcare Inc | 1,378,908 |
| 18,523 | Coherent Corp | 1,153,270 |
| 202,599 | Oil States International Inc | 1,151,558 |
| 23,287 | Varonis Systems Inc Class B | 1,009,740 |
| 6,829 | Entegris Inc | 887,869 |
| 87,552 | RLJ Lodging Trust | 876,085 |
| 4,493 | Wix.com Ltd | 773,375 |
| 86,537 | Chatham Lodging Trust | 735,931 |
| 16,155 | TechnipFMC Plc | 397,851 |
| 30,371 | Children's Place Inc | 349,296 |
| 14,454 | EMCORE Corp | 14,761 |

NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

1. SIGNIFICANT ACCOUNTING POLICIES

The significant accounting policies adopted by Neuberger Berman Investment Funds plc (the "Company") are as follows:

Basis of Preparation of Financial Statements

The financial statements presented are unaudited abridged financial statements for the six month period ended 30 June 2024. They have been prepared in accordance with Financial Reporting Standard ("FRS") 104: 'Interim Financial Reporting' issued by the Financial Reporting Council ("FRC"). The unaudited abridged financial statements should be read in conjunction with the financial statements for the year ended 31 December 2023 which were prepared in accordance with accounting standards generally accepted in Ireland, Irish Statute comprising the Companies Act 2014 (as amended), the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended and the Central Bank (Supervision and Enforcement) Act 2013 (section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations"). They have been prepared in accordance with FRS 102: 'The financial reporting standard applicable in the UK and Republic of Ireland'. Accounting standards generally accepted in Ireland in preparing financial statements giving a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the FRC.

The financial statements are prepared under the historical cost convention as modified by the revaluation of the financial assets and financial liabilities held at fair value through profit and loss. Valuation time is market close on the relevant dealing day. The dealing day is each business day or such other day as the Directors may determine and notify to the administrator and to the shareholders in advance. The Directors have made an assessment of the Company's ability to continue as a going concern and are satisfied that the Company has the resources to continue in business for the foreseeable future and at least 12 months from the date these financial statements were approved. Furthermore, the Directors are not aware of any material uncertainties that may cast significant doubt upon the Company's ability to continue as a going concern. Therefore, the financial statements are prepared on the going concern basis.

The format and certain wordings of the financial statements have been adapted from those contained in the Companies Act 2014 (as amended) and FRS 102 so that, in the opinion of the Directors, they more appropriately reflect the nature of the Company's business as an investment fund. The Company meets the criteria to avail of the exemption available to certain open-ended investment funds under FRS 102 not to prepare a cash flow statement.

Distribution Policy

The Directors have determined to accumulate all net investment income and net realised capital gains attributable to the Accumulating Classes and therefore do not intend to declare dividends in respect of shares in such classes.

Source of Distributions

Pursuant to the Articles, the Directors may declare dividends, in respect of any shares out of net income (including dividend and interest income) and/or the excess of realised and unrealised capital gains over realised and unrealised losses in respect of investments of the Company (collectively "Net Income") and also out of capital. Dividends paid out of capital amount to a return or withdrawal of part of a shareholder's original investment or from any capital gains attributable to that original investment. Such dividends may result in an immediate decrease in the NAV of the relevant shares.

It is the current intention of the Directors, subject to any de minimis threshold, to declare and pay as a dividend at least 85% of the Net Income attributable to each of the Distributing Classes, other than (i) the (Weekly) Distributing Classes; (ii) the (Monthly) Distributing Classes; (iii) the (CG) Distributing Classes and (iv) such other Distributing Classes in a Portfolio which are specified in the relevant Supplement to pay dividends out of capital and Net Income. However, shareholders should note that the Directors may, in their discretion, decide not to make such declaration and payment in respect of a Distributing Class.

In respect of the (Weekly) Distributing Classes, the (Monthly) Distributing Classes and the (CG) Distributing Classes, the Directors intend to declare and pay a weekly, monthly or semi-annual dividend, respectively, attributable to the shares of each such class out of a combination of Net Income and capital, so that where Net Income during the relevant period is less than the amount declared, the balance will be paid of the capital represented by the relevant shares, which will enable the classes to distribute regular, set dividends. In the event that the Net Income attributable to the (Weekly) Distributing Classes, the (Monthly) Distributing Classes or the (CG) Distributing Classes exceeds the amount declared during the relevant period, the excess of Net Income over this amount will be retained in a distribution account in respect of the relevant shares and will form part of the dividend payable in respect of the succeeding distribution period. While the foregoing represents the Directors' current intention in respect of the declaration and payment of dividends in respect of the (Weekly) Distributing Classes, the (Monthly) Distributing Classes and the (CG) Distributing Classes, the Directors may in their discretion decide not to make such declaration and payment and there is no guarantee that any such dividends will be paid.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**1. SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)****Distribution Policy (continued)***Frequency of Distributions*

Under normal circumstances, the Directors intend that dividends in respect of:

- (a) each of the (Weekly) Distributing Classes in all Portfolios shall be declared and paid on or prior to the last business day of each week;
- (b) each of the (Monthly) Distributing Classes in all Portfolios shall be declared on or prior to the last business day of each month and paid within three business days thereafter;
- (c) each of the (CG) Distributing Classes in all Portfolios shall be declared on a semi-annual basis and paid within thirty business days;
- (d) each of the other Distributing Classes of the China Bond, the Euro Bond, the Euro Bond Absolute Return, the Global Equity Megatrends and the Ultra Short Term Euro Bond shall be declared on a quarterly basis and paid within thirty business days in relation to the Net Income of such Distributing Classes for the previous quarter;
- (e) each of the other Distributing Classes of the Climate Innovation, the CLO Income, the Commodities, the Corporate Hybrid Bond, the Developed Market FMP – 2027, the Emerging Market Debt - Hard Currency, the Emerging Market Debt - Local Currency, the Emerging Market Debt Blend, the Emerging Market Debt Sustainable Investment Grade Blend, the European High Yield Bond, the Event Driven, the Global Bond, the Global Flexible Credit Income, the Global High Yield SDG Engagement, the Global Investment Grade Credit, the Global Opportunistic Bond, the Global Real Estate Securities, the High Yield Bond, the Short Duration Emerging Market Debt, the Short Duration High Yield SDG Engagement, the Strategic Income, the Sustainable Asia High Yield, the Sustainable Emerging Market Corporate Debt, the Sustainable Emerging Market Debt - Hard Currency, the Tactical Macro, the US Equity Index PutWrite and the US Real Estate Securities shall be declared on a quarterly basis and paid within thirty business days;
- (f) each of the other Distributing Classes of the US Long Short Equity shall be declared on a semi-annual basis and paid within thirty business days;
- (g) each of the other Distributing Classes of the Uncorrelated Strategies, the US Equity, the US Large Cap Value, the US Multi Cap Opportunities, the US Small Cap and the US Small Cap Intrinsic Value shall be declared on an annual basis and paid within thirty business days;
- (h) each of the other Distributing Classes of all other Portfolios shall be declared on an annual basis and paid within thirty business days in relation to the Net Income of the Distributing Classes for the calendar year ended the previous 31 December;
- (i) each of the (Monthly) Gross Income Distributing Classes in the Portfolios shall be declared on or prior to the last business day of each month and paid within three business days; and
- (j) each of the other (Gross) Income Distributing Classes in the Portfolios shall be declared on a quarterly basis and paid within thirty business days.

Subject to income being available for distribution, the Directors may also decide to declare and pay interim dividends in relation to any of the Distributing Classes. All Shares in issue in a Distributing Class on any date on which the Directors determine to declare a dividend in respect of such Distributing Class will be eligible for such dividend.

The Directors reserve the right to change the dividend policy of any class of shares at their discretion on prior notice to shareholders of the relevant class. Any dividend unclaimed after a period of six years from the date of its declaration of such dividend shall be forfeited and shall revert to the relevant Portfolio.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

2. CASH AND CASH EQUIVALENTS

All cash balances are held with Brown Brothers Harriman & Co., or with third party institutions approved by the Company on overnight deposit, or directly with a sub-custodian.

A number of Company cash accounts are being operated by the Administrator, on behalf of the Company pursuant to the Central Bank of Ireland Guidance paper entitled Umbrella Funds – Cash Accounts Holding Subscription, Redemption and Dividend Monies. Such Company cash accounts are designed to hold unprocessed subscription monies received from investors, redemption monies payable to investors and/or other amounts due to investors. As at 30 June 2024, the amount held in these cash accounts was US\$ 4,148,051 (31 December 2023: US\$ 331,887). Any balances held on these cash accounts at the period end are reflected on the Aggregate Balance Sheets of the Company.

3. BANK OVERDRAFT

As at 30 June 2024 and 31 December 2023, all bank overdraft balances as disclosed in the Balance Sheet are held with Brown Brothers Harriman & Co.

4. SHARE CAPITAL

The authorised share capital of the Company is 500,000,040,000 shares of no par value divided into 40,000 Subscriber Shares of no par value and 500,000,000,000 Participating Shares of no par value. The Directors are empowered to issue up to 500,000,000,000 shares of no par value in the Company on such terms as they think fit.

The Company is an investment company with variable capital due to its ability to issue and redeem shares on demand. The share capital of the Company is divided into different series of shares with each series of shares representing a separate investment portfolio of assets. The Portfolios manage capital in accordance with the UCITS Regulations and the investment objectives and policies applicable to such Portfolio as specified in this Prospectus and the relevant Supplement. The Portfolios are not subject to externally imposed capital requirements. While the Portfolios invest in transferable securities and other liquid financial assets, the Manager also employs an appropriate liquidity risk oversight process, which takes into account efficient portfolio management transactions employed by the Portfolios, in order that each Portfolio is able to comply with its stated redemption terms and conditions.

In order to mitigate potential liquidity risks, the Manager tailors its controls to different investment strategies, liquidity terms and historic client behaviour. As part of its risk oversight, the Manager may employ various liquidity tests, the results of which may lead to a variety of possible solutions, including adjusting asset composition, drawing on applicable overdraft or credit facilities or taking other appropriate actions that would maintain an acceptable level of liquidity. Any Portfolio specific arrangements will be reviewed by the Manager’s risk function, portfolio managers of the relevant Portfolio, Chief Investment Officer of the Manager as well as the board of directors of the Manager and the Directors. The Manager’s risk team stress-tests each Portfolio on a regular basis in the context of portfolio composition and current/potential market conditions. Stress scenarios are run at different hypothetical redemption levels and the ability of the Portfolios to meet redemption requests in an orderly fashion at these levels are evaluated. Should analysis reveal that any of the Portfolios have low liquidity coverage ratios, conversation and steps are taken by the Manager’s risk team and the portfolio team to evaluate these risks and the best way to mitigate them. In addition, daily liquidity buffer reports are monitored to gauge the liquidity risk of each Portfolio. Furthermore, market liquidity factors are monitored in order to capture potential anomalies in market liquidity.

There were 2 Subscriber Shares in issue at 30 June 2024 and 31 December 2023. The Subscriber Shares entitle the holders to attend and vote at general meetings of the Company but do not entitle the holders to participate in the profits or assets of the Company except for a return of capital on a winding-up. The Participating Shares entitle the holders to attend and vote at general meetings of the Company and to participate in the profits and assets of the Company.

The Subscriber shareholders are as follows:

| Shareholder Name | Nominal Shareholding |
|---------------------------------|----------------------|
| Matsack Nominees Limited | 1 |
| Neuberger Berman Europe Limited | 1 |

The minimum subscriptions and redemption limits in respect of each Portfolio are contained in the Company's Prospectus.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES

In respect of each Class, the Manager shall be entitled to a fee in respect of the management services provided by it to each Portfolio (the "Management Fee"). The Manager is also entitled to a fee of 0.025% in respect of the administrative support services it provides to the Company.

The maximum annual fee which the Company will be charged in respect of a Portfolio is 2.5% of its NAV, however the current Management Fee payable in respect of each Portfolio shall be disclosed in the relevant Supplement. The current Management Fee rates for each class are set out below.

The Management Fee accrues daily and is payable monthly in arrears at the end of each calendar month. The Manager will pay any Sub-Investment Managers or investment advisers appointed in respect of a Portfolio out of its Management Fee, unless otherwise specified in the Supplement for the relevant Portfolio. The Manager is also entitled to recover from the Company all out-of-pocket expenses suffered or incurred by it (or its delegates) in the performance of its duties and shall pay any such expenses recovered to the appropriate service provider.

| 5G Connectivity | Management Fee |
|-----------------------------------|----------------|
| AUD A Accumulating Class | 1.70% |
| AUD E Accumulating Class | 1.70% |
| AUD I2 Accumulating Class | 0.68% |
| CHF A Accumulating Class | 1.70% |
| CHF I Accumulating Class | 0.85% |
| CHF I2 Accumulating Class | 0.68% |
| CNY A Accumulating Class | 1.70% |
| CNY I2 Accumulating Class | 0.68% |
| EUR A Accumulating Class | 1.70% |
| EUR A Accumulating Unhedged Class | 1.70% |
| EUR I Accumulating Class | 0.85% |
| EUR I Accumulating Unhedged Class | 0.85% |
| EUR I2 Accumulating Class | 0.68% |
| EUR I5 Accumulating Class | 0.43% |
| EUR M Accumulating Unhedged Class | 1.70% |
| GBP A Accumulating Class | 1.70% |
| GBP I Accumulating Unhedged Class | 0.85% |
| GBP I2 Accumulating Class | 0.68% |
| HKD A Accumulating Class | 1.70% |
| HKD I2 Accumulating Class | 0.68% |
| SGD A Accumulating Class | 1.70% |
| SGD I2 Accumulating Class | 0.68% |
| USD A Accumulating Class | 1.70% |
| USD E Accumulating Class | 1.80% |
| USD I Accumulating Class | 0.85% |
| USD I Distributing Class | 0.85% |
| USD I2 Accumulating Class | 0.68% |
| USD I3 Accumulating Class | 0.60% |
| USD I5 Accumulating Class | 0.43% |

| 5G Connectivity (continued) | Management Fee |
|-----------------------------|----------------|
| USD M Accumulating Class | 1.70% |
| USD Z Accumulating Class | 0.00% |
| ZAR A Accumulating Class | 1.70% |
| ZAR E Accumulating Class | 1.80% |

China A-Share Equity

| | |
|-----------------------------------|-------|
| CNY I Accumulating Class | 0.90% |
| USD I Accumulating Unhedged Class | 0.90% |
| USD I Distributing Unhedged Class | 0.90% |

China Bond

| | |
|---|-------|
| CNY A (Monthly) Distributing Class | 1.30% |
| CNY I Distributing Class | 0.65% |
| CNY Z Accumulating Class | 0.00% |
| GBP I2 Accumulating Class | 0.52% |
| SGD A (Monthly) Distributing Unhedged Class | 1.30% |
| USD I Accumulating Unhedged Class | 0.65% |
| USD Z Accumulating Class | 0.00% |
| USD Z Accumulating Unhedged Class | 0.00% |

China Equity

| | |
|--------------------------|-------|
| CHF I Accumulating Class | 1.10% |
| EUR A Accumulating Class | 1.85% |
| EUR I Accumulating Class | 1.10% |
| EUR Z Accumulating Class | 0.00% |
| SGD A Accumulating Class | 1.85% |
| USD A Accumulating Class | 1.85% |
| USD A Distributing Class | 1.85% |
| USD I Accumulating Class | 1.10% |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| China Equity (continued) | Management Fee | Corporate Hybrid Bond (continued) | Management Fee |
|---------------------------------------|----------------|--|----------------|
| USD I2 Accumulating Class | 0.88% | EUR A Accumulating Class | 1.20% |
| USD M Accumulating Class | 1.85% | EUR I Accumulating Class | 0.60% |
| USD U Accumulating Class | 1.45% | EUR I Distributing Class | 0.60% |
| USD Z Accumulating Class | 0.00% | EUR I2 Accumulating Class | 0.48% |
| | | EUR I2 Distributing Class | 0.48% |
| Climate Innovation¹ | | EUR I3 Accumulating Class | 0.42% |
| USD A Accumulating Class | 1.70% | EUR I5 Accumulating Class | 0.30% |
| USD I Accumulating Class | 0.85% | EUR M Accumulating Class | 1.20% |
| USD I5 Accumulating Class | 0.43% | EUR M Distributing Class | 1.20% |
| USD Z Accumulating Class | 0.00% | EUR P Accumulating Class | 0.57% |
| | | EUR P Distributing Class | 0.57% |
| CLO Income | | GBP I Accumulating Class | 0.60% |
| EUR A Accumulating Class | 1.50% | GBP I2 Accumulating Class | 0.48% |
| EUR I Accumulating Class | 0.75% | GBP I2 Distributing Class | 0.48% |
| EUR I2 Distributing Class | 0.60% | GBP P Accumulating Class | 0.57% |
| EUR X Accumulating Class | 0.40% | GBP P Distributing Class | 0.57% |
| GBP Z Accumulating Class | 0.00% | SGD A (Monthly) Distributing Class | 1.20% |
| SEK I Accumulating Class | 0.75% | USD A (Monthly) Distributing Class | 1.20% |
| USD A Accumulating Class | 1.50% | USD A Accumulating Class | 1.20% |
| USD I Accumulating Class | 0.75% | USD A Distributing Class | 1.20% |
| USD I Distributing Class | 0.75% | USD C1 Accumulating Class | 1.20% |
| USD I2 Distributing Class | 0.60% | USD I Accumulating Class | 0.60% |
| USD I4 Accumulating Class | 0.45% | USD I Distributing Class | 0.60% |
| USD I5 Distributing Class | 0.38% | USD I2 Accumulating Class | 0.48% |
| USD Z Accumulating Class | 0.00% | USD I2 Distributing Class | 0.48% |
| | | USD M Accumulating Class | 1.20% |
| Commodities | | USD M Distributing Class | 1.20% |
| GBP I Accumulating Unhedged Class | 0.65% | USD P Accumulating Class | 0.57% |
| GBP I5 Accumulating Class | 0.33% | USD Z Accumulating Class | 0.00% |
| USD A Accumulating Class | 1.40% | | |
| USD I Accumulating Class | 0.65% | Developed Market FMP – 2027¹ | |
| USD I5 Accumulating Class | 0.33% | EUR A Accumulating Class | 0.65% |
| USD M Accumulating Class | 1.40% | EUR I Distributing Class | 0.30% |
| USD Z Accumulating Class | 0.00% | USD A Accumulating Class | 0.65% |
| | | USD A Distributing Class | 0.65% |
| Corporate Hybrid Bond | | USD I Accumulating Class | 0.30% |
| AUD A (Monthly) Distributing Class | 1.20% | USD I Distributing Class | 0.30% |
| CHF A Distributing Class | 1.20% | USD X Accumulating Class | 0.40% |
| CHF I3 Accumulating Class | 0.42% | | |
| CHF P Accumulating Class | 0.57% | Emerging Market Debt - Hard Currency | |
| CHF P Distributing Class | 0.57% | AUD A (Monthly) Distributing Class | 1.40% |
| EUR A (Monthly) Distributing Class | 1.20% | AUD I Distributing Class | 0.70% |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| Emerging Market Debt - Hard Currency (continued) | Management Fee | Emerging Market Debt - Local Currency | Management Fee |
|---|-------------------|---------------------------------------|-------------------|
| CAD I3 Accumulating Unhedged Class | 0.49% | AUD B (Monthly) Distributing Class | 1.80% |
| CHF I2 Accumulating Class | 0.56% | AUD B Accumulating Class | 1.80% |
| CHF P Accumulating Class | 0.67% | AUD E (Monthly) Distributing Class | 1.80% |
| EUR A (Monthly) Distributing Class | 1.40% | AUD E Accumulating Class | 1.80% |
| EUR A Accumulating Class | 1.40% | AUD T (Monthly) Distributing Class | 1.80% |
| EUR I Accumulating Class | 0.70% | AUD T Accumulating Class | 1.80% |
| EUR I Accumulating Unhedged Class | 0.70% | EUR A Accumulating Class | 1.50% |
| EUR I Distributing Class | 0.70% | EUR I Accumulating Class | 0.75% |
| EUR I2 Accumulating Class | 0.56% | EUR I Accumulating Unhedged Class | 0.75% |
| EUR I2 Distributing Class | 0.56% | EUR I2 Accumulating Unhedged Class | 0.60% |
| EUR I3 Accumulating Class | 0.49% | EUR I4 Distributing Unhedged Class | 0.45% |
| EUR I4 Accumulating Class | 0.42% | EUR Y Accumulating Unhedged Class | 0.36% |
| EUR I5 Accumulating Unhedged Class | 0.35% | GBP I Accumulating Class | 0.75% |
| EUR M Accumulating Class | 1.40% | GBP I4 Accumulating Unhedged Class | 0.45% |
| EUR M Distributing Class | 1.40% | GBP I4 Distributing Unhedged Class | 0.45% |
| EUR P Accumulating Class | 0.67% | GBP Y Accumulating Unhedged Class | 0.36% |
| EUR Z Accumulating Class | 0.00% | SEK A Accumulating Class | 1.50% |
| GBP I Accumulating Class | 0.70% | SGD A (Monthly) Distributing Class | 1.50% |
| GBP I Distributing Class | 0.70% | USD A (Monthly) Distributing Class | 1.50% |
| GBP I2 Accumulating Class | 0.56% | USD A Accumulating Class | 1.50% |
| GBP I2 Distributing Class | 0.56% | USD B (Monthly) Distributing Class | 1.80% |
| GBP P Accumulating Class | 0.67% | USD B Accumulating Class | 1.80% |
| HKD A (Monthly) Distributing Class | 1.40% | USD E (Monthly) Distributing Class | 1.80% |
| JPY I Accumulating Class | 0.70% | USD E Accumulating Class | 1.80% |
| SEK A Accumulating Class | 1.40% | USD I (Monthly) Distributing Class | 0.75% |
| SEK I2 Accumulating Class | 0.56% | USD I Accumulating Class | 0.75% |
| SGD A (Monthly) Distributing Class | 1.40% | USD I Distributing Class | 0.75% |
| USD A (Monthly) Distributing Class | 1.40% | USD I2 Accumulating Class | 0.60% |
| USD A Accumulating Class | 1.40% | USD I5 Accumulating Class | 0.38% |
| USD A Distributing Class | 1.40% | USD T (Monthly) Distributing Class | 1.80% |
| USD C1 Accumulating Class | 1.40% | USD T Accumulating Class | 1.80% |
| USD I Accumulating Class | 0.70% | USD X Accumulating Class | 0.38% |
| USD I Distributing Class | 0.70% | USD Y Accumulating Class | 0.36% |
| USD I2 Accumulating Class | 0.56% | ZAR B (Monthly) Distributing Class | 1.80% |
| USD I2 Distributing Class | 0.56% | ZAR B Accumulating Class | 1.80% |
| USD I3 Distributing Class | 0.49% | ZAR E (Monthly) Distributing Class | 1.80% |
| USD M Accumulating Class | 1.40% | ZAR E Accumulating Class | 1.80% |
| USD M Distributing Class | 1.40% | ZAR T (Monthly) Distributing Class | 1.80% |
| USD P Accumulating Class | 0.67% | ZAR T Accumulating Class | 1.80% |
| USD X Accumulating Class | 0.40% | | |
| USD Z Accumulating Class | 0.00% | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| Emerging Market Debt Blend | Management Fee | Emerging Markets Equity | Management Fee |
|--|----------------|-----------------------------------|----------------|
| AUD I3 Distributing Class | 0.49% | AUD B Accumulating Class | 2.00% |
| EUR A Accumulating Class | 1.40% | AUD E Accumulating Class | 2.00% |
| EUR I Accumulating Class | 0.70% | AUD T Accumulating Class | 2.00% |
| EUR I Distributing Class | 0.70% | CAD I Distributing Unhedged Class | 1.00% |
| EUR I2 Accumulating Class | 0.56% | CAD I2 Distributing Class | 0.80% |
| EUR I2 Distributing Class | 0.56% | EUR I Accumulating Class | 1.00% |
| EUR I3 Distributing Class | 0.49% | EUR M Accumulating Class | 2.00% |
| EUR I4 Accumulating Unhedged Class | 0.42% | EUR Z Accumulating Class | 0.00% |
| EUR I5 Accumulating Class | 0.35% | GBP I Accumulating Class | 1.00% |
| EUR M Accumulating Class | 1.40% | GBP Z Accumulating Class | 0.00% |
| EUR M Distributing Class | 1.40% | USD A Accumulating Class | 2.00% |
| EUR Z Accumulating Class | 0.00% | USD B Accumulating Class | 2.00% |
| GBP I Accumulating Class | 0.70% | USD E Accumulating Class | 2.00% |
| GBP I Accumulating Unhedged Class | 0.70% | USD I Accumulating Class | 1.00% |
| GBP I Distributing Class | 0.70% | USD M Accumulating Class | 2.00% |
| GBP I Distributing Unhedged Class | 0.70% | USD T Accumulating Class | 2.00% |
| GBP P Accumulating Class | 0.67% | USD Z Accumulating Class | 0.00% |
| GBP P Accumulating Unhedged Class | 0.67% | ZAR B Accumulating Class | 2.00% |
| GBP Z Accumulating Class | 0.00% | ZAR E Accumulating Class | 2.00% |
| NOK U Accumulating Class | 1.05% | ZAR T Accumulating Class | 2.00% |
| SEK A Accumulating Class | 1.40% | | |
| SGD A (Monthly) Distributing Class | 1.40% | Euro Bond | |
| USD A (Monthly) Distributing Class | 1.40% | EUR I Accumulating Class | 0.35% |
| USD A Accumulating Class | 1.40% | EUR I Distributing Class | 0.35% |
| USD C1 Accumulating Class | 1.40% | EUR Z Accumulating Class | 0.00% |
| USD I Accumulating Class | 0.70% | | |
| USD I Distributing Class | 0.70% | Euro Bond Absolute Return | |
| USD I2 Distributing Class | 0.56% | EUR I Accumulating Class | 0.45% |
| USD I5 Accumulating Class | 0.35% | EUR I Distributing Class | 0.45% |
| USD M Accumulating Class | 1.40% | EUR I5 Accumulating Class | 0.23% |
| USD M Distributing Class | 1.40% | EUR Z Accumulating Class | 0.00% |
| USD Z Accumulating Class | 0.00% | USD Z Accumulating Class | 0.00% |
| | | | |
| Emerging Market Debt Sustainable Investment Grade Blend | | European High Yield Bond | |
| AUD I2 Accumulating Class | 0.48% | CHF I Accumulating Class | 0.60% |
| NOK I Accumulating Class | 0.60% | EUR I Accumulating Class | 0.60% |
| NOK I3 Accumulating Class | 0.42% | EUR I2 Accumulating Class | 0.48% |
| USD I Accumulating Class | 0.60% | EUR M Accumulating Class | 1.20% |
| USD I2 Accumulating Class | 0.48% | EUR X Accumulating Class | 0.20% |
| USD Z Accumulating Class | 0.00% | EUR Y Accumulating Class | 0.10% |
| | | EUR Y Distributing Class | 0.10% |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| Global Investment Grade Credit (continued) | Management Fee | Global Sustainable Value (continued) | Management Fee |
|--|----------------|--------------------------------------|----------------|
| USD I Accumulating Class | 0.30% | USD I3 Accumulating Class | 0.32% |
| USD X Accumulating Class | 0.10% | USD Z Accumulating Class | 0.00% |
| USD Z Accumulating Class | 0.00% | | |
| Global Opportunistic Bond | | High Yield Bond | |
| EUR I Accumulating Class | 0.30% | AUD A (Monthly) Distributing Class | 1.20% |
| GBP P Accumulating Class | 0.29% | AUD A Accumulating Class | 1.20% |
| USD A Accumulating Class | 0.60% | AUD B (Monthly) Distributing Class | 1.80% |
| USD I Accumulating Class | 0.30% | AUD B Accumulating Class | 1.80% |
| USD I Distributing Class | 0.30% | AUD E (Monthly) Distributing Class | 1.80% |
| USD I2 Accumulating Class | 0.24% | AUD E Accumulating Class | 1.80% |
| USD Z Accumulating Class | 0.00% | AUD I Distributing Class | 0.60% |
| | | AUD T (Monthly) Distributing Class | 1.80% |
| | | AUD T (Weekly) Distributing Class | 1.80% |
| | | AUD T Accumulating Class | 1.80% |
| Global Real Estate Securities | | CAD A (Monthly) Distributing Class | 1.20% |
| EUR M Accumulating Class | 1.50% | CHF A Accumulating Class | 1.20% |
| EUR Z Accumulating Unhedged Class | 0.00% | CHF I Accumulating Class | 0.60% |
| GBP Z Accumulating Class | 0.00% | CHF I2 Accumulating Class | 0.50% |
| USD A Accumulating Class | 1.50% | CNY A (Monthly) Distributing Class | 1.20% |
| USD CI Accumulating Class | 1.50% | CNY I (Monthly) Distributing Class | 0.60% |
| USD I Accumulating Class | 0.75% | EUR A (Monthly) Distributing Class | 1.20% |
| USD I5 Distributing Class | 0.38% | EUR A Accumulating Class | 1.20% |
| USD M Accumulating Class | 1.50% | EUR A Distributing Class | 1.20% |
| USD Z Accumulating Class | 0.00% | EUR I Accumulating Class | 0.60% |
| | | EUR I Distributing Class | 0.60% |
| Global Sustainable Equity | | EUR I2 Accumulating Class | 0.50% |
| EUR I5 Accumulating Unhedged Class | 0.30% | EUR I2 Distributing Class | 0.50% |
| EUR M Accumulating Unhedged Class | 1.50% | EUR M Accumulating Class | 1.20% |
| EUR Z Accumulating Unhedged Class | 0.00% | EUR Z Accumulating Class | 0.00% |
| GBP I Accumulating Unhedged Class | 0.60% | GBP A (Monthly) Distributing Class | 1.20% |
| GBP I5 Accumulating Unhedged Class | 0.30% | GBP A Accumulating Class | 1.20% |
| USD A Accumulating Class | 1.50% | GBP A Distributing Class | 1.20% |
| USD I Accumulating Class | 0.60% | GBP I Accumulating Class | 0.60% |
| USD I Distributing Class | 0.60% | GBP I Distributing Class | 0.60% |
| USD M Accumulating Class | 1.50% | GBP I2 Accumulating Class | 0.50% |
| USD Z Accumulating Class | 0.00% | GBP I2 Distributing Class | 0.50% |
| | | GBP Z Accumulating Class | 0.00% |
| Global Sustainable Value | | HKD A (Monthly) Distributing Class | 1.20% |
| EUR M Accumulating Class | 0.90% | SEK A Accumulating Class | 1.20% |
| GBP I5 Accumulating Unhedged Class | 0.23% | SGD A (Monthly) Distributing Class | 1.20% |
| GBP P Accumulating Unhedged Class | 0.43% | SGD A Accumulating Class | 1.20% |
| USD A Accumulating Class | 0.90% | USD A (Monthly) Distributing Class | 1.20% |
| USD I Accumulating Class | 0.45% | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| High Yield Bond (continued) | Management Fee | InnovAsia 5G (continued) | Management Fee |
|-------------------------------------|----------------|---|----------------|
| USD A (Weekly) Distributing Class | 1.20% | USD I Accumulating Class | 0.85% |
| USD A Accumulating Class | 1.20% | USD I4 Accumulating Class | 0.51% |
| USD A Distributing Class | 1.20% | USD M Accumulating Class | 1.70% |
| USD B (Monthly) Distributing Class | 1.80% | USD X Accumulating Class | 1.45% |
| USD B Accumulating Class | 1.80% | | |
| USD C Accumulating Class | 0.80% | Japan Equity Engagement | |
| USD C1 Accumulating Class | 1.20% | EUR I5 Distributing Class | 0.43% |
| USD C1 Distributing Class | 1.20% | GBP I5 Accumulating Unhedged Class | 0.43% |
| USD E (Monthly) Distributing Class | 1.80% | GBP P Accumulating Unhedged Class | 0.81% |
| USD E Accumulating Class | 1.80% | JPY A Accumulating Class | 1.70% |
| USD I (Monthly) Distributing Class | 0.60% | JPY I Accumulating Class | 0.85% |
| USD I Accumulating Class | 0.60% | JPY I Distributing Class | 0.85% |
| USD I Distributing Class | 0.60% | JPY I5 Accumulating Class | 0.43% |
| USD I2 (Monthly) Distributing Class | 0.50% | JPY Z Accumulating Class | 0.00% |
| USD I2 Accumulating Class | 0.50% | USD A Accumulating Class | 1.70% |
| USD I2 Distributing Class | 0.50% | USD I Accumulating Class | 0.85% |
| USD I4 (Monthly) Distributing Class | 0.36% | | |
| USD M Accumulating Class | 1.20% | Next Generation Mobility | |
| USD M Distributing Class | 1.20% | EUR A Accumulating Class | 1.70% |
| USD P Accumulating Class | 0.57% | EUR I Accumulating Class | 0.85% |
| USD T (Monthly) Distributing Class | 1.80% | EUR I Accumulating Unhedged Class | 0.85% |
| USD T (Weekly) Distributing Class | 1.80% | EUR M Accumulating Unhedged Class | 1.70% |
| USD T Accumulating Class | 1.80% | USD A Accumulating Class | 1.70% |
| USD U (Monthly) Distributing Class | 0.90% | USD C1 Accumulating Class | 1.70% |
| USD U Accumulating Class | 0.90% | USD I Accumulating Class | 0.85% |
| USD Z Accumulating Class | 0.00% | USD I Distributing Class | 0.85% |
| ZAR B (Monthly) Distributing Class | 1.80% | USD M Accumulating Class | 1.70% |
| ZAR E (Monthly) Distributing Class | 1.80% | USD X Accumulating Class | 1.55% |
| ZAR E Accumulating Class | 1.80% | | |
| ZAR T (Monthly) Distributing Class | 1.80% | Next Generation Space Economy | |
| ZAR T Accumulating Class | 1.80% | EUR I3 Accumulating Unhedged Class | 0.60% |
| | | EUR M Accumulating Unhedged Class | 1.70% |
| InnovAsia 5G | | USD I Accumulating Class | 0.85% |
| CHF I4 Accumulating Class | 0.51% | | |
| EUR A Accumulating Class | 1.70% | Responsible Asian Debt – Hard Currency | |
| EUR I4 Accumulating Class | 0.51% | USD A (Monthly) Distributing Class | 1.20% |
| EUR M Accumulating Unhedged Class | 1.70% | USD A Accumulating Class | 1.20% |
| EUR X Accumulating Class | 1.45% | USD C1 Accumulating Class | 1.20% |
| SGD A Accumulating Class | 1.70% | USD I Accumulating Class | 0.60% |
| SGD I4 Accumulating Class | 0.51% | USD I Distributing Class | 0.60% |
| SGD X Accumulating Class | 1.45% | USD I4 (Monthly) Distributing Class | 0.36% |
| USD A Accumulating Class | 1.70% | USD I4 Accumulating Class | 0.36% |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| Responsible Asian Debt – Hard Currency (continued) | Management Fee | Short Duration Emerging Market Debt (continued) | Management Fee |
|--|----------------|---|----------------|
| USD M Accumulating Class | 1.20% | USD I Accumulating Class | 0.50% |
| USD X (Monthly) Distributing Class | 1.10% | USD I Distributing Class | 0.50% |
| USD X Accumulating Class | 1.10% | USD I2 Accumulating Class | 0.40% |
| USD Z Accumulating Class | 0.00% | USD I2 Distributing Class | 0.40% |
| | | USD I5 Accumulating Class | 0.25% |
| | | USD I5 Distributing Class | 0.25% |
| | | USD M Accumulating Class | 1.00% |
| | | USD M Distributing Class | 1.00% |
| | | USD P Accumulating Class | 0.48% |
| | | USD Z Accumulating Class | 0.00% |
| | | | |
| Short Duration Emerging Market Debt | | Short Duration High Yield SDG Engagement | |
| AUD A (Monthly) Distributing Class | 1.00% | AUD A (Monthly) Distributing Class | 1.20% |
| CAD A (Monthly) Distributing Class | 1.00% | CHF A Accumulating Class | 1.20% |
| CHF A Accumulating Class | 1.00% | CHF I Accumulating Class | 0.60% |
| CHF A Distributing Class | 1.00% | CNY A (Monthly) Distributing Class | 1.20% |
| CHF I Accumulating Class | 0.50% | EUR A Accumulating Class | 1.20% |
| CHF I Distributing Class | 0.50% | EUR A Distributing Class | 1.20% |
| CHF I2 Accumulating Class | 0.40% | EUR I Accumulating Class | 0.60% |
| CHF I2 Distributing Class | 0.40% | EUR I2 Accumulating Class | 0.50% |
| CHF I5 Accumulating Class | 0.25% | EUR I2 Distributing Class | 0.40% |
| CHF P Accumulating Class | 0.48% | EUR I5 Accumulating Class | 0.25% |
| EUR A Accumulating Class | 1.00% | EUR M Accumulating Class | 1.00% |
| EUR A Distributing Class | 1.00% | EUR M Distributing Class | 1.20% |
| EUR I Accumulating Class | 0.50% | GBP I Accumulating Class | 0.60% |
| EUR I Distributing Class | 0.50% | GBP I Distributing Class | 0.60% |
| EUR I2 Accumulating Class | 0.40% | GBP I2 Accumulating Class | 0.50% |
| EUR I2 Distributing Class | 0.40% | GBP I2 Distributing Class | 0.50% |
| EUR I5 Accumulating Class | 0.25% | HKD A (Monthly) Distributing Class | 1.20% |
| EUR M Accumulating Class | 1.00% | JPY I Accumulating Class | 0.60% |
| EUR M Distributing Class | 1.00% | SGD A (Monthly) Distributing Class | 1.20% |
| EUR P Accumulating Class | 0.48% | USD A (Monthly) Distributing Class | 1.20% |
| EUR U Accumulating Class | 0.75% | USD A Accumulating Class | 1.20% |
| GBP A Accumulating Class | 1.00% | USD A Distributing Class | 1.20% |
| GBP I Accumulating Class | 0.50% | USD C1 Accumulating Class | 1.20% |
| GBP I Distributing Class | 0.50% | USD I Accumulating Class | 0.60% |
| GBP I2 Accumulating Class | 0.40% | USD I Distributing Class | 0.60% |
| GBP I2 Distributing Class | 0.40% | USD I2 Accumulating Class | 0.50% |
| GBP I5 Distributing Class | 0.25% | USD I2 Distributing Class | 0.50% |
| GBP P Accumulating Class | 0.48% | USD I4 Accumulating Class | 0.36% |
| JPY I Accumulating Class | 0.50% | USD I5 Accumulating Class | 0.30% |
| JPY I Distributing Class | 0.50% | USD M Accumulating Class | 1.20% |
| SEK A Accumulating Class | 1.00% | USD M Distributing Class | 1.20% |
| SGD A (Monthly) Distributing Class | 1.00% | USD Z Accumulating Class | 0.00% |
| USD A (Monthly) Distributing Class | 1.00% | | |
| USD A Accumulating Class | 1.00% | | |
| USD A Distributing Class | 1.00% | | |
| USD C1 Accumulating Class | 1.00% | | |
| USD C1 Distributing Class | 1.00% | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| Strategic Income | Management Fee | Sustainable Emerging Market Corporate Debt (continued) | Management Fee |
|---|----------------|--|----------------|
| AUD A (Monthly) Distributing Class | 1.00% | EUR A Accumulating Class | 1.60% |
| AUD E (Monthly) Distributing Class | 1.00% | EUR I Accumulating Class | 0.80% |
| AUD Z (Monthly) Distributing Class | 0.00% | EUR I3 Accumulating Class | 0.48% |
| CNY A (Monthly) Distributing Class | 1.00% | EUR M Accumulating Class | 1.60% |
| EUR A (Monthly) Distributing Class | 1.00% | EUR M Distributing Class | 1.60% |
| EUR A Accumulating Class | 1.00% | EUR X Accumulating Class | 0.35% |
| EUR I Accumulating Class | 0.50% | GBP I Accumulating Class | 0.80% |
| EUR M Accumulating Class | 1.00% | SEK A Accumulating Class | 1.60% |
| GBP A (Monthly) Distributing Class | 1.00% | USD A (Monthly) Distributing Class | 1.60% |
| GBP I (Monthly) Distributing Class | 0.50% | USD A Accumulating Class | 1.60% |
| HKD A (Monthly) Distributing Class | 1.00% | USD C1 Accumulating Class | 1.60% |
| JPY A (Monthly) Distributing Class | 1.00% | USD I Accumulating Class | 0.80% |
| JPY I Accumulating Class | 0.50% | USD I Distributing Class | 0.80% |
| JPY I Accumulating Unhedged Class | 0.50% | USD I2 Accumulating Class | 0.64% |
| JPY I CG Distributing Class | 0.50% | USD M Accumulating Class | 1.60% |
| JPY I Distributing Class | 0.50% | USD M Distributing Class | 1.60% |
| JPY Z Accumulating Class | 0.00% | | |
| SGD A (Monthly) Distributing Class | 1.00% | Sustainable Emerging Market Debt- Hard Currency | |
| SGD A Accumulating Class | 1.00% | EUR I3 Accumulating Class | 0.49% |
| SGD I (Monthly) Distributing Class | 0.50% | EUR I4 Accumulating Class | 0.42% |
| USD A (Monthly) Distributing Class | 1.00% | EUR X Accumulating Class | 0.35% |
| USD A Accumulating Class | 1.00% | USD I Accumulating Class | 0.70% |
| USD A Distributing Class | 1.00% | USD I5 Accumulating Class | 0.35% |
| USD C1 Accumulating Class | 1.00% | | |
| USD E (Monthly) Distributing Class | 1.00% | Tactical Macro¹ | |
| USD I Accumulating Class | 0.50% | EUR I5 Accumulating Class | 0.40% |
| USD I Distributing Class | 0.50% | USD I Accumulating Class | 0.80% |
| USD M Accumulating Class | 1.00% | USD I5 Accumulating Class | 0.40% |
| USD M Distributing Class | 1.00% | USD Z Accumulating Class | 0.00% |
| USD Z Accumulating Class | 0.00% | | |
| ZAR A (Monthly) Distributing Class | 1.00% | Ultra Short Term Euro Bond | |
| ZAR E (Monthly) Distributing Class | 1.00% | CHF P Accumulating Class | 0.18% |
| | | CHF U Accumulating Class | 0.29% |
| Sustainable Asia High Yield | | EUR A Accumulating Class | 0.38% |
| USD A (Monthly) Distributing Class | 1.20% | EUR I Accumulating Class | 0.19% |
| USD A Accumulating Class | 1.20% | EUR I Distributing Class | 0.19% |
| USD I Accumulating Class | 0.60% | EUR I2 Accumulating Class | 0.15% |
| USD Z Accumulating Class | 0.00% | EUR I5 Accumulating Class | 0.09% |
| USD Z Distributing Class | 0.00% | EUR M Accumulating Class | 0.38% |
| | | EUR U Accumulating Class | 0.29% |
| Sustainable Emerging Market Corporate Debt | | EUR Z Accumulating Class | 0.00% |
| CHF I Accumulating Class | 0.80% | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| US Large Cap Value (continued) | Management Fee | US Multi Cap Opportunities (continued) | Management Fee |
|------------------------------------|----------------|--|----------------|
| USD M Accumulating Class | 1.50% | USD1 I Distributing Class | 0.85% |
| USD Y Accumulating Class | 0.63% | ZAR B Accumulating Class | 1.80% |
| USD Z Accumulating Class | 0.00% | ZAR E Accumulating Class | 1.80% |
| | | ZAR T Accumulating Class | 1.80% |
| US Long Short Equity | | US Real Estate Securities | |
| EUR A Accumulating Class | 2.25% | AUD A (Monthly) Distributing Class | 1.50% |
| EUR I Accumulating Class | 1.35% | AUD B (Monthly) Distributing Class | 1.80% |
| EUR I3 Accumulating Class | 0.95% | AUD B Accumulating Class | 1.80% |
| EUR I3 Accumulating Unhedged Class | 0.95% | AUD E (Monthly) Distributing Class | 1.80% |
| EUR M Accumulating Class | 2.25% | AUD E Accumulating Class | 1.80% |
| GBP I3 Distributing Class | 0.95% | AUD T (Monthly) Distributing Class | 1.80% |
| SGD A1 Accumulating Class | 1.80% | AUD T Accumulating Class | 1.80% |
| USD A (PF) Accumulating Class | 1.70% | CHF A Accumulating Class | 1.50% |
| USD A Accumulating Class | 2.25% | EUR A Accumulating Class | 1.50% |
| USD A1 Accumulating Class | 1.80% | EUR I Accumulating Class | 0.75% |
| USD I (PF) Distributing Class | 1.00% | EUR M Accumulating Class | 1.50% |
| USD I Accumulating Class | 1.35% | HKD A (Monthly) Distributing Class | 1.50% |
| USD I3 Accumulating Class | 0.95% | SGD A Accumulating Class | 1.50% |
| USD M Accumulating Class | 2.25% | USD A (Monthly) Distributing Class | 1.50% |
| USD U Accumulating Class | 1.80% | USD A Accumulating Class | 1.50% |
| USD Z Accumulating Class | 0.00% | USD A Distributing Class | 1.50% |
| US Multi Cap Opportunities | | USD B (Monthly) Distributing Class | 1.80% |
| AUD E Accumulating Class | 1.80% | USD B Accumulating Class | 1.80% |
| AUD T Accumulating Class | 1.80% | USD C1 Accumulating Class | 1.50% |
| EUR I3 Accumulating Class | 0.50% | USD E (Monthly) Distributing Class | 1.80% |
| EUR M Accumulating Class | 1.70% | USD E Accumulating Class | 1.80% |
| EUR1 A Accumulating Class | 1.70% | USD I (Monthly) Distributing Class | 0.75% |
| EUR1 I Accumulating Class | 0.85% | USD I Accumulating Class | 0.75% |
| GBP I3 Distributing Class | 0.50% | USD I Distributing Class | 0.75% |
| GBP I3 Distributing Unhedged Class | 0.50% | USD I2 Accumulating Class | 0.54% |
| SGD A Accumulating Class | 1.70% | USD M Accumulating Class | 1.50% |
| USD B Accumulating Class | 1.80% | USD T (Monthly) Distributing Class | 1.80% |
| USD C1 Accumulating Class | 1.70% | USD T Accumulating Class | 1.80% |
| USD E Accumulating Class | 1.80% | USD Z Accumulating Class | 0.00% |
| USD I2 Accumulating Class | 0.68% | ZAR B (Monthly) Distributing Class | 1.80% |
| USD I3 Accumulating Class | 0.50% | ZAR B Accumulating Class | 1.80% |
| USD M Accumulating Class | 1.70% | ZAR E (Monthly) Distributing Class | 1.80% |
| USD T Accumulating Class | 1.80% | ZAR E Accumulating Class | 1.80% |
| USD U Accumulating Class | 1.25% | ZAR T (Monthly) Distributing Class | 1.80% |
| USD Z Accumulating Class | 0.00% | ZAR T Accumulating Class | 1.80% |
| USD1 A Accumulating Class | 1.70% | | |
| USD1 I Accumulating Class | 0.85% | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

| US Small Cap | Management Fee | US Small Cap (continued) | Management Fee |
|------------------------------------|----------------|-------------------------------------|----------------|
| AUD B Accumulating Class | 1.80% | USD I3 Accumulating Class | 0.60% |
| AUD E Accumulating Class | 1.80% | USD M Accumulating Class | 1.70% |
| AUD T Accumulating Class | 1.80% | USD T Accumulating Class | 1.80% |
| EUR A Accumulating Class | 1.70% | USD Z Accumulating Class | 0.00% |
| EUR A Accumulating Unhedged Class | 1.70% | ZAR E Accumulating Class | 1.80% |
| EUR I Accumulating Class | 0.85% | ZAR T Accumulating Class | 1.80% |
| EUR I Accumulating Unhedged Class | 0.85% | | |
| EUR I2 Accumulating Unhedged Class | 0.68% | US Small Cap Intrinsic Value | |
| EUR I4 Accumulating Unhedged Class | 0.51% | EUR I3 Accumulating Class | 0.60% |
| EUR M Accumulating Class | 1.70% | GBP I Accumulating Unhedged Class | 0.85% |
| EUR Z Accumulating Class | 0.00% | GBP I2 Accumulating Unhedged Class | 0.68% |
| JPY I Distributing Unhedged Class | 0.85% | JPY I3 Accumulating Unhedged Class | 0.60% |
| USD A Accumulating Class | 1.70% | USD A Accumulating Class | 1.70% |
| USD A Distributing Class | 1.70% | USD I Accumulating Class | 0.85% |
| USD B Accumulating Class | 1.80% | USD I2 Accumulating Class | 0.68% |
| USD E Accumulating Class | 1.80% | USD M Accumulating Class | 1.70% |
| USD I Accumulating Class | 0.85% | | |
| USD I Distributing Class | 0.85% | | |

¹ Portfolio launched during the prior reporting year.

Where applicable, a discount may be applied to the above fees.

The Manager may waive all or part of its fees in order to cap the Portfolios' Total Expense Ratios ("TERs"). These fee waivers are voluntary and may be discontinued by the Manager at any time without prior notice. Fees voluntarily waived are not subject to recovery by the Manager. A breakdown of the Portfolios' TERs is provided in Appendix I.

In respect of each Class of Uncorrelated Strategies, the Sub-Investment Manager will be entitled to receive a fee (the "Supplementary Adviser Fee") of up to 0.75% of the Net Asset Value of the Portfolio in respect of the services provided to the Portfolio by the Advisers. The Supplementary Adviser Fee shall accrue daily and be payable monthly in arrears within 30 Business Days of the end of the calendar month.

The Company will pay Administration Fees which shall not exceed 0.20% per annum of the NAV of the relevant Portfolio. The Administration Fee shall comprise of a fee payable to the Administrator in respect of the administration services which it provides for each Portfolio and a fee payable to the Manager in respect of the administrative support services which it provides for each Portfolio and will accrue monthly and be payable monthly in arrears.

The Company pays/paid administration fees to the Administrator based on the value of month-end net assets of Uncorrelated Strategies and Uncorrelated Trading at the following rates:

| | |
|---------------------------------------|--------|
| Assets from US\$ 0 - US\$ 500 million | 0.055% |
| Between US\$ 500 - US\$ 2,000 million | 0.05% |
| Above US\$ 2,000 million | 0.04% |

Effective 1 January 2024, the Company pays administration fees to the Administrator based on the value of month-end net assets of each of the remaining Portfolios administered by the Administrator at the following rates:

| | |
|--|---------|
| Assets from US\$ 0 - US\$ 25,000 million | 0.0055% |
| Above US\$ 25,000 million | 0.0025% |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

The above fees are subject to a minimum monthly fee of US\$ 1,900 per Portfolio and inclusive of five share classes per Portfolio. Any Portfolio which has in excess of five share classes will be charged a monthly fee of US\$ 100 per each additional share class.

For the year ended 31 December 2023, the Company paid administration fees to the Administrator based on the value of month-end net assets of each of the Portfolios administered by the Administrator at the following rates:

| | |
|--|--------|
| Assets from US\$ 0 - US\$ 25,000 million | 0.008% |
| Above US\$ 25,000 million | 0.005% |

The above fees were subject to a minimum monthly fee of US\$ 4,000 per Portfolio and inclusive of four share classes per Portfolio. Any Portfolio which had in excess of four share classes was charged a monthly fee of US\$ 150 per each additional share class.

In addition, the Administrator is entitled to a further fee in respect of transfer agency services provided to the Portfolios.

In respect of the B Shares, C Shares, E Shares, C1 Shares and C2 Shares in each Portfolio, the Manager and/or the relevant Distributor shall be entitled to a distribution fee at the annual rate of 1.00% of the NAV of the relevant Classes in respect of the distribution services provided to such Classes, which shall accrue daily and be payable monthly in arrears at the end of each calendar month. In respect of the M Shares in each Portfolio, the Manager and/or the relevant Distributor shall be entitled to a distribution fee at an annual rate expressed as a percentage of the NAV of the relevant Classes in respect of the distribution services provided to such Classes, which shall accrue daily and be payable monthly in arrears at the end of each calendar month. The rate of such distribution fee varies between Portfolios and is disclosed in the Supplement for each Portfolio. In respect of all other Classes, the Manager may pay the Distributor a fee (which shall be at normal commercial rates), in respect of its distribution services, which shall also be payable out of the Management Fee.

Non-Affiliated Sub-Adviser fees

The fees paid to the Non-Affiliated Sub-Advisers appointed by the Manager and/or the Sub-Investment Manager, with the exception of Green Court Capital Management Limited and the sub-advisers on Uncorrelated Strategies, will be paid out of the assets of the Portfolio. The aggregate fees paid to all advisers were between 0.65% and 1.50% of the NAV of the Portfolio. The aggregate adviser fee for the six month period ended 30 June 2024 was US\$ Nil (30 June 2023: US\$ 1,145,544).

Performance Fees

For the period ended 30 June 2024 a performance fee is being calculated on US Long Short Equity, Global High Yield SDG Engagement, Event Driven, Tactical Macro and Uncorrelated Strategies.

Performance Fee paid to the Manager and a Sub-Investment Manager

The Manager and a Sub-Investment Manager may be entitled to receive a performance fee (the "Performance Fee") payable out of the Portfolio's assets in respect of each PF Class in the relevant Portfolio. The Depositary shall verify the calculation of the Performance Fee. The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any Class of Shares. Performance fees are payable on realised and unrealised capital gains taking into account realised and unrealised losses at the end of the Calculation Period defined below for each applicable Portfolio. Consequently, performance fees may be paid on unrealised gains which may subsequently never be realised.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

If the Management Agreement or a Sub-Investment Manager is terminated before the end of a Calculation Period in any year the performance fee in respect of the then current Calculation Period will be calculated and paid as though the date of termination were the end of the relevant Calculation Period.

The performance fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager or a Sub-Investment Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager or a Sub-Investment Manager within 30 Business Days of the date of redemption. Crystallised performance fees shall remain in the relevant Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager or a Sub-Investment Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant Class.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

The methodology used to calculate the Performance Fee for each applicable Portfolio is as follows:

US Long Short Equity

The Manager may be entitled to receive a performance fee payable out of the Portfolio’s assets in respect of each PF Class in the Portfolio.

Definitions

| | |
|--------------------|--|
| Calculation Period | <p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> • 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. <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p> |
| Crystallisation | <p>The point at which any Performance Fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p> |
| High Water Mark | <p>The greater of: (i) the initial offer price per Share; and (ii) the NAV per share at the end of any previous Calculation Period in respect of which a Performance Fee was paid.</p> |

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in the event that the NAV per share at the end of the Calculation Period exceeds the High Water Mark for that particular PF Class.

The Performance Fee will be calculated on each Dealing Day and will be equal to 15% of the amount by which the percentage growth in the NAV per share over the Calculation Period exceeds that of the High Water Mark. The Performance Fee will be accrued on each Dealing Day and will form part of the NAV per share for each PF Class where applicable. Any Performance Fee accrual on a Dealing Day will be superseded by any accrual made on the following Dealing Day up to the last Dealing Day of the Calculation Period.

In all cases the NAV per share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

No Performance Fee will be paid until the NAV per share exceeds the High Water Mark and such fee is only payable on the outperformance of the NAV per share over the Hurdle Rate as described above.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

The Performance Fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

US Long Short Equity (continued)

Methodology (continued)

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

For the period ended 30 June 2024, the Manager earned a performance fee of US\$ 138,911 (30 June 2023: Nil).

Global High Yield SDG Engagement

The Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio.

Definitions

| | |
|--------------------|--|
| Benchmark | ICE BofA Global High Yield Constrained Index in relevant class currency (as detailed below) |
| Calculation Period | <p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> 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. <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p> |
| Crystallisation | The point at which any performance fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or converts all or part of its Shareholding. |
| Outperformance | The excess performance of the NAV per share over the performance of the Benchmark during the Calculation Period. |

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the NAV per share over the performance of the Benchmark applicable to that particular PF Class during the Calculation Period. The Percentage Fee will be calculated on each Dealing Day and will be equal to 20% of the Outperformance applicable to that particular PF Class over the same period.

In all cases the NAV per share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Global High Yield SDG Engagement (continued)

Methodology (continued)

In the event that the performance of a PF Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that PF Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the PF Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that PF Class. Upon payment the Benchmark will be reset, this process ensures the NAV per share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period the commencing Benchmark value will equal the NAV in respect of the PF Class on which the Performance Fee was paid i.e. if the NAV were to equal 110 the commencing Benchmark Value would also equal 110.

Benchmark Indices

| Classes | Index | Code |
|-----------------------|---|--------------------------|
| USD PF Classes | ICE BofA Global High Yield Constrained Index | HW0C select currency USD |
| EUR Hedged PF Classes | ICE BofA Global High Yield Constrained Index – EUR Hedged | HW0C select currency EUR |
| GBP Hedged PF Classes | ICE BofA Global High Yield Constrained Index – GBP Hedged | HW0C select currency GBP |

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the NAV of their shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

The Performance Fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued Performance Fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Event Driven

The Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

| | |
|--------------------|--|
| Calculation Period | <p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> 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. <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p> |
| Crystallisation | <p>The point at which any Performance Fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p> |
| High Water Mark | <p>The greater of: (i) the initial offer price per Share; and (ii) the NAV per share at the end of any previous Calculation Period in respect of which a Performance Fee was paid.</p> |

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in the event that the Net Asset Value per Share at the end of the Calculation Period exceeds the High Water Mark (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) for that particular PF Class.

The Performance Fee will be calculated on each Dealing Day and will be equal to 20% of the amount by which the percentage growth in the Net Asset Value per Share over the Calculation Period exceeds that of the High Water Mark, with the exception of the I5 Classes, in respect of which the Performance Fee will be equal to 15% of the amount by which the percentage growth in the Net Asset Value per Share over the Calculation Period exceeds that of the High Water Mark.

The Performance Fee will be accrued on each Dealing Day and will form part of the Net Asset Value per Share for each PF Class where applicable. Any Performance Fee accrual on a Dealing Day will be superseded by any accrual made on the following Dealing Day up to the last Dealing Day of the Calculation Period.

In all cases the Net Asset Value per Share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

No Performance Fee will be paid until the Net Asset Value per Share exceeds the High Water Mark and such fee is only payable on the outperformance of the Net Asset Value per Share over the High Water Mark as described above.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Event Driven (continued)

Methodology (continued)

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

The Performance Fee will be accrued in the Net Asset Value on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee and ensure that it is not open to the possibility of manipulation.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

For the period ended 30 June 2024, the Manager earned a performance fee of US\$ 990,102 (30 June 2023: US\$ 211,938).

Tactical Macro

The Sub-Investment Manager may be entitled to receive a performance fee payable out of the Portfolio’s assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

| | |
|--------------------|--|
| Calculation Period | <p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> • 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 | <p>The point at which any Performance Fee becomes payable to the Sub-Investment Manager. Crystallisation will occur (i) at the end of the Calculation Period; (ii) at the termination of the appointment of the Sub-Investment Manager; or (iii) on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p> |
| Outperformance | <p>The excess performance of the Net Asset Value per Share over the performance of the Benchmark during the Calculation Period.</p> |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Tactical Macro (continued)

Benchmark Indices

| Classes | Index |
|--------------------|---|
| USD Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) |
| EUR Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - EUR Hedged) |
| GBP Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - GBP Hedged) |
| CHF Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - CHF Hedged) |
| JPY Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - JPY Hedged) |

The Benchmark is a widely used benchmark for short-term interest rates, providing an indication of the average rates at which banks could obtain wholesale, unsecured funding for set periods in particular currencies.

For Classes denominated in currencies other than those provided for above, the Benchmark will be the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) hedged to the relevant class currency, as this better reflects an appropriate comparator for investors in those Classes.

Methodology

For each Calculation Period, a Performance Fee in respect of each Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the Net Asset Value per Share (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) over the performance of the Benchmark applicable to that particular Class during the Calculation Period. The Performance Fee will be calculated on each Dealing Day and will be up to 20% of the Outperformance applicable to that particular Class over the same period.

In the event that the performance of a Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that Class. Upon payment the Benchmark will be reset, this process ensures the Net Asset Value per Share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period, the commencing Benchmark value will equal the Net Asset Value in respect of the Class on which the performance fee was paid i.e. if the Net Asset Value were to equal 110 at the end of a Calculation Period in which a Performance Fee was paid, the Benchmark value at the start of the following Calculation Period would also equal 110.

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the Net Asset Value of their Shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level and as no series accounting is applied in respect of the Performance Fee, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

The Performance Fee will be calculated and accrued daily as at each Valuation Point. The Performance Fee is calculated on the unswung Net Asset Value per Share, i.e. before any adjustment for swing pricing (for more information on "swing pricing" please see the "Determination of Net Asset Value – Adjustments of Valuations and Swing Pricing" section of the Prospectus).

The Performance Fee will normally be payable to the Sub-Investment Manager in arrears within 30 Business Days of 31 December each year. However, in the event of the Crystallisation of the Performance Fee during a Calculation Period, the accrued Performance Fee in respect of such amounts will be payable within 30 Business Days of the end of the calendar quarter during which the Crystallisation occurred.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Tactical Macro (continued)

Methodology (continued)

Crystallised Performance Fees shall remain in the Portfolio until paid to the Sub-Investment Manager and shall not participate in subsequent gains and losses of the Portfolio. Crystallised Performance Fees shall not be used or made available to satisfy redemptions or pay any fees and expenses of the Portfolio or the Company (other than Performance Fees payable to the Sub-Investment Manager).

The Depositary shall verify the calculation of any Performance Fee and ensure that it is not open to the possibility of manipulation.

Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Sub-Investment Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

Uncorrelated Strategies

The Sub-Investment Manager may be entitled to receive a performance fee payable out of the Portfolio’s assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

| | |
|--------------------|--|
| Calculation Period | <p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> 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 | <p>The point at which any Performance Fee becomes payable to the Sub-Investment Manager. Crystallisation will occur (i) at the end of the Calculation Period; (ii) at the termination of the appointment of the Sub-Investment Manager; or (iii) on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p> |
| Outperformance | <p>The excess performance of the Net Asset Value per Share over the performance of the Benchmark during the Calculation Period.</p> |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Uncorrelated Strategies (continued)

Benchmark Indices

| Classes | Index |
|--------------------|---|
| USD Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) |
| EUR Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - EUR Hedged) |
| GBP Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - GBP Hedged) |
| CHF Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - CHF Hedged) |
| JPY Hedged Classes | ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - JPY Hedged) |

The Benchmark is a widely used benchmark for short-term interest rates, providing an indication of the average rates at which banks could obtain wholesale, unsecured funding for set periods in particular currencies.

For Classes denominated in currencies other than those provided for above, the Benchmark will be the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) hedged to the relevant class currency.

Methodology

For each Calculation Period, a Performance Fee in respect of each Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the Net Asset Value per Share (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) over the performance of the Benchmark applicable to that particular Class during the Calculation Period. The Performance Fee will be calculated on each Dealing Day and will be up to 20% of the Outperformance applicable to that particular Class over the same period.

In the event that the performance of a Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that Class. Upon payment the Benchmark will be reset; this process ensures the Net Asset Value per Share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period, the commencing Benchmark value will equal the Net Asset Value in respect of the Class on which the performance fee was paid i.e. if the Net Asset Value were to equal 110 at the end of a Calculation Period in which a Performance Fee was paid, the Benchmark value at the start of the following Calculation Period would also equal 110.

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the Net Asset Value of their Shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**Performance Fees (continued)**

Performance Fee paid to the Manager and a Sub-Investment Manager (continued)

Uncorrelated Strategies (continued)Methodology (continued)

The Performance Fee will be calculated and accrued daily as at each Valuation Point. The Performance Fee is calculated on the unswung Net Asset Value per Share, i.e. before any adjustment for swing pricing (for more information on "swing pricing" please see the "Determination of Net Asset Value – Adjustments of Valuations and Swing Pricing" section of the Prospectus).

The Performance Fee will normally be payable to the Sub-Investment Manager in arrears within 30 Business Days of 31 December each year. However, in the event of the Crystallisation of the Performance Fee during a Calculation Period, the accrued Performance Fee in respect of such amounts will be payable within 30 Business Days of the end of the calendar quarter during which the Crystallisation occurred.

Crystallised Performance Fees shall remain in the Portfolio until paid to the Sub-Investment Manager and shall not participate in subsequent gains and losses of the Portfolio. Crystallised Performance Fees shall not be used or made available to satisfy redemptions or pay any fees and expenses of the Portfolio or the Company (other than Performance Fees payable to the Sub-Investment Manager).

The Depositary shall verify the calculation of any Performance Fee and ensure that it is not open to the possibility of manipulation.

Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Sub-Investment Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

Depositary Fee

The Company pays the Depositary a fee in respect of trustee services for each Portfolio which shall not exceed 0.02% per annum of the NAV of the relevant Portfolio and which accrues monthly and is payable monthly in arrears. The Depositary is also entitled to reimbursement by the Company out of the assets of the Portfolio for safekeeping fees, transaction charges and reasonable out-of-pocket expenses ("Custody fees") incurred for the benefit of the Portfolio including the fees (which will not exceed normal commercial rates) and reasonable out-of-pocket expenses of any sub-custodian appointed by the Depositary.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**6. DIRECTORS' FEES AND EXPENSES**

The Directors are entitled to a fee as remuneration for their services at a rate to be determined from time to time by the Directors provided that the amount of remuneration payable to any Director in any one year in respect of the Company shall not exceed €75,000 (or €85,000, in the case of the chairperson of the Company) or such other amount as the Directors may from time to time determine. The Directors, and any alternate Directors, are also entitled to be paid all travelling, hotel and other expenses properly incurred by them in attending Directors or Shareholders meetings or any other meetings in connection with the business of the Company. All Pay As You Earn ("PAYE") paid on Directors Fees is included within total expenses. None of the Directors entered into a service contract with the Company nor is any such contract proposed and none of the Directors is an executive of the Company. The Directors who are also employees of Neuberger Berman Europe Limited will receive a nil fee for their services as directors of the Company.

The aggregate emoluments of the Directors (including expenses) for the six month period ended 30 June 2024 were US\$ 85,500 in total (30 June 2023: US\$ 125,151) of which US\$ 18,163 was outstanding at the period end (31 December 2023: US\$ 19,272).

As at 30 June 2024, Ms. Michelle Green and Mr. Alex Duncan were Directors and employees of Neuberger Berman Europe Limited ("NBEL"), the Sub-Investment Manager and Distributor of the Company. Ms. Gráinne Alexander is a Director of Neuberger Berman Asset Management Ireland Limited ("NBAMIL"), the Manager of the Company. Ms. Michelle Green and Mr. Alex Duncan voluntarily agreed to waive their entitlement to a fee in relation to their duties as Directors for the six month period ended 30 June 2024 (30 June 2023: same).

Directors' Fees are reported gross of Income Tax and no Benefit in Kind was earned by the Directors.

7. OTHER FEES AND EXPENSES

Transaction costs are the costs incurred in the acquisition, issue or disposal of financial assets and liabilities. Transaction costs include fees and commissions paid to brokers and dealers, levies by regulatory agencies and securities exchanges, and transfer taxes and duties. Transaction costs do not include debt premiums or discounts, financing costs or internal administrative or holding costs. These costs are accounted for as they are incurred and are recognised as an expense for financial reporting purposes in the Profit and Loss Account.

The Company and the Portfolios also pay certain other costs, charges, fees and expenses incurred in its operation. These may include without limitation; fees and expenses incurred in relation to banking and brokerage in respect of the purchase and sale of Portfolio securities, taxes, insurance, the costs and expenses of maintaining its books of account and of preparing, printing, publishing and distributing (in such languages as may be necessary) prospectuses, supplements, annual and semi-annual reports and other documents or information to current and prospective shareholders (including the costs of electronic transmission techniques to distribute such documents or information), the expense of publishing price and yield information, in relevant media, the costs and expenses of obtaining authorisations or registrations of the Company or of any shares with the regulatory authorities in various jurisdictions, including any levy applied by the Central Bank of Ireland, the cost of listing and maintaining a listing of shares on any stock exchange, marketing and promotional expenses, the cost of convening and holding Directors and Shareholders meetings, the costs of exercising voting rights attached to the Company's investment in the best interest of the Shareholders, professional fees and expenses for legal, auditing and other consulting services, any and all expenses arising in respect of the termination or liquidation of the Company and such other costs and expenses (including non-recurring and extraordinary costs and expenses) as may arise from time to time and which have been approved by the Directors as necessary or appropriate for the continued operation of the Company or of any Portfolio.

In connection with the registration of the Company or the shares for sale in certain jurisdictions, the Company pays the fees and expenses of paying agents, information agents and/or correspondent banks, such payments being made at normal commercial rates.

The Manager will directly pay for all research which it consumes, regardless of where the research originates. Sub-Investment Managers that are located outside the EU, which do not send any research that they receive into the EU, may charge research expenses to the relevant Portfolio through the provision of an annual research budget for each Portfolio.

For financial reporting purposes, organisation expenses are expensed to the Profit and Loss Account as they are incurred. For the purpose of calculating the NAV per share for shareholder dealing, organisation expenses are being amortised over the first two financial years of the lifetime of the Portfolio.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS

Under FRS 102 “Related Party Transactions”, parties are related if any one party has the ability to control the other party or exercise significant influence over the other party in making financial or operational decisions.

Ms. Michelle Green and Mr. Alex Duncan are Directors of the Company and also Directors and employees of NBEL, the Sub-Investment Manager and Distributor of the Company. Ms. Gráinne Alexander is a Director of NBAMIL, the Manager of the Company. Fees earned by NBEL and NBAMIL during the six month periods ended 30 June 2024 and 30 June 2023 are shown in the table below. Please refer to Note 6 for details of Directors’ Fees paid during the periods ended 30 June 2024 and 30 June 2023.

| Management, Administration and Performance Fees* | 30 June 2024 | 30 June 2023 |
|---|---------------------|---------------------|
| | US\$ | US\$ |
| Management and Administration Fees Received by NBAMIL, net of waivers | 98,414,999 | 115,480,410 |
| Advisory Fee | 4,530,690 | - |
| Advisory Fee and Expense Waivers | (1,460,835) | (1,670,750) |
| Management Fees Outstanding | 16,073,547 | 15,860,154 |
| Performance Fees Receivable by NBAMIL** | 1,129,013 | 211,938 |

*Further information on Management Fees and Performance Fees is included in Note 5.

**Performance Fees will normally be payable to the Manager in arrears within 30 business days of the end of each calculation period. Further details are included under Performance Fees section in Note 5.

As at 30 June 2024 and 31 December 2023, the following Portfolios held other Portfolios managed by the affiliates of the Manager:

| Portfolio | Holding* | Managed By | 30 June 2024 | | 31 December 2023 | |
|--|-------------------------------------|-------------------|---------------------|--------------|-------------------------|--------------|
| | | | Shares | Value | Shares | Value |
| Corporate Hybrid Bond | Global Investment Grade Credit | NBAMIL | 1,300,000 | 11,426,172 | 1,300,000 | 10,956,412 |
| Emerging Market Debt - Hard Currency | Ultra Short Term Euro Bond | NBAMIL | - | - | 150,000 | 17,580,000 |
| Emerging Market Debt - Local Currency | China Bond | NBAMIL | 559,000 | 5,847,140 | 1,595,000 | 16,173,300 |
| Emerging Market Debt Blend | China Bond | NBAMIL | 555,447 | 5,809,975 | 1,409,964 | 14,297,035 |
| Global Flexible Credit Income | NB Global Monthly Income Fund Ltd** | NBAMIL | 9,642 | 6,826 | 75,108 | 66,832 |
| Global Opportunistic Bond | NB Global Monthly Income Fund Ltd** | NBAMIL | 3,054 | 2,162 | 23,786 | 21,165 |
| High Yield Bond | NB Global Monthly Income Fund Ltd** | NBAMIL | 520,942 | 368,773 | 4,058,488 | 3,611,285 |
| Short Duration Emerging Market Debt | Ultra Short Term Euro Bond | NBAMIL | - | - | 425,000 | 49,810,000 |
| Short Duration High Yield SDG Engagement | NB Global Monthly Income Fund Ltd** | NBAMIL | 34,770 | 24,613 | 270,876 | 241,028 |
| Strategic Income | China Bond | NBAMIL | 579,894 | 5,706,156 | 1,208,113 | 11,936,155 |
| Strategic Income | Euro Bond Absolute Return | NBAMIL | 760,691 | 9,546,677 | 760,691 | 9,158,724 |
| Strategic Income | European High Yield Bond | NBAMIL | 486,855 | 6,679,649 | 486,855 | 6,382,668 |
| Strategic Income | Global Flexible Credit Income | NBAMIL | 459,982 | 5,786,568 | 459,982 | 5,570,377 |
| Strategic Income | Global High Yield SDG Engagement | NBAMIL | 654,438 | 9,279,934 | 654,438 | 8,952,716 |
| Strategic Income | Global Investment Grade Credit | NBAMIL | 2,000,000 | 18,840,000 | 2,000,000 | 18,620,000 |
| Strategic Income | NB Global Monthly Income Fund Ltd** | NBAMIL | 21,035 | 14,891 | 163,871 | 145,814 |
| Ultra Short Term Euro Bond | Euro Bond | NBAMIL | 293,000 | 2,924,140 | - | - |
| Ultra Short Term Euro Bond | Euro Bond Absolute Return | NBAMIL | 1,117,000 | 11,259,360 | - | - |

*As at 30 June 2024 (31 December 2023, as applicable), the effective management fee after rebate(s) for each of the above holdings for each Portfolio was 0.00%.

** The management fee for NB Global Monthly Income Fund Ltd is 0.75%.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**8. RELATED PARTY TRANSACTIONS (CONTINUED)**

The Manager provided a rebates to the above Portfolios relating to their investment such that its effective management fee rates on the investments were 0.00% (31 December 2023: same). The amount of rebate provided to each Portfolio is disclosed as "Advisory Fee Waiver" in the Profit and Loss Accounts.

As at 30 June 2024 and 31 December 2023, the cross investments between Portfolios within the Company were excluded from the combined financial statements of the Company.

Connected Persons

In accordance with the Central Bank's UCITS Regulation 48(1), any transaction carried out with the Company by the Investment Manager, the Depositary, the Investment Adviser and/or associated or group companies of these entities ("connected persons") must be carried out as if negotiated at arm's length. Such transactions must be in the best interest of the shareholders of the Company.

The Board of Directors of the Company is satisfied that (i) there are arrangements (evidenced by written procedures) in place to ensure that the obligations set out above are applied to all transactions with connected parties; and (ii) transactions with connected parties entered into during the period complied with these obligations.

The Board of Directors is not aware of any transactions with related parties during the period ended 30 June 2024 (31 December 2023: same), other than those disclosed in these financial statements.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

As at 30 June 2024 and 31 December 2023, the following shareholders had made the following investments in the Company which were deemed to be related parties.

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|-----------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| 5G Connectivity | AUD I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 4,665 | - |
| 5G Connectivity | AUD I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 4,665 |
| 5G Connectivity | CHF A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,627 | 2,627 |
| 5G Connectivity | CHF I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,627 | 2,627 |
| 5G Connectivity | CHF I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,675 | - |
| 5G Connectivity | CHF I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,675 |
| 5G Connectivity | CNY I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,181 | - |
| 5G Connectivity | CNY I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,181 |
| 5G Connectivity | EUR I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,791 | - |
| 5G Connectivity | EUR I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,791 |
| 5G Connectivity | EUR I5 Accumulating Class | Neuberger Berman Employee | 1,965 | 1,965 |
| 5G Connectivity | GBP I Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 2,326 | 2,326 |
| 5G Connectivity | GBP I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,400 | - |
| 5G Connectivity | GBP I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,400 |
| 5G Connectivity | HKD I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 23,473 | - |
| 5G Connectivity | HKD I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 23,473 |
| 5G Connectivity | SGD I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,039 | - |
| 5G Connectivity | SGD I2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,039 |
| 5G Connectivity | USD I3 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| 5G Connectivity | USD I5 Accumulating Class | Neuberger Berman Employee | 9,953 | 9,953 |
| 5G Connectivity | USD Z Accumulating Class | Neuberger Berman Employee | 106,374 | 108,423 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|----------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| China A-Share Equity | CNY I Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 688 |
| China A-Share Equity | CNY I Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 688 | - |
| China A-Share Equity | CNY I Accumulating Class | Neuberger Berman Employee | 774 | 774 |
| China A-Share Equity | USD I Accumulating Unhedged Class | Neuberger Berman Asia Holdings LLC | - | 1,000 |
| China A-Share Equity | USD I Accumulating Unhedged Class | Neuberger Berman Cayman Asia Holdings Ltd | 1,000 | - |
| China A-Share Equity | USD I Accumulating Unhedged Class | Neuberger Berman Employee | 1,934 | 1,934 |
| China A-Share Equity | USD I Distributing Unhedged Class | Neuberger Berman Asia Holdings LLC | - | 250,091 |
| China A-Share Equity | USD I Distributing Unhedged Class | Neuberger Berman Cayman Asia Holdings Ltd | 250,091 | - |
| China Bond | CNY A (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,993 | 1,993 |
| China Bond | CNY I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,347 | 2,347 |
| China Bond | CNY Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 614 | - |
| China Bond | CNY Z Accumulating Class | Neuberger Berman Employee | 1,218 | 1,218 |
| China Bond | CNY Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 614 |
| China Bond | GBP I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,176 | 2,176 |
| China Bond | USD I Accumulating Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 1,003 |
| China Bond | USD Z Accumulating Class | Emerging Market Debt - Local Currency | 559,000 | 1,595,000 |
| China Bond | USD Z Accumulating Class | Emerging Market Debt Blend | 555,447 | 1,409,964 |
| China Bond | USD Z Accumulating Class | Multi-Asset Income | - | - |
| China Bond | USD Z Accumulating Class | Neuberger Berman Employee | 40,000 | 40,000 |
| China Bond | USD Z Accumulating Unhedged Class | Neuberger Berman Employee | 196 | 196 |
| China Bond | USD Z Accumulating Unhedged Class | Strategic Income | 579,894 | 1,208,113 |
| China Equity | EUR Z Accumulating Class | Neuberger Berman Employee | 891 | 891 |
| China Equity | USD Z Accumulating Class | Neuberger Berman Employee | 16,177 | 16,177 |
| Climate Innovation | USD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|--------------------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| Climate Innovation | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Climate Innovation | USD I5 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Climate Innovation | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 300,000 | - |
| Climate Innovation | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 300,000 |
| CLO Income | EUR A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,824 | 2,824 |
| CLO Income | USD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,144 | 3,144 |
| CLO Income | USD Z Accumulating Class | Neuberger Berman Employee | 52,392 | 51,167 |
| Commodities | GBP I Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | - | 806 |
| Commodities | USD I Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | - | 1,431 |
| Commodities | USD Z Accumulating Class | Neuberger Berman Employee | 14,960 | 15,263 |
| Corporate Hybrid Bond | AUD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,390 |
| Corporate Hybrid Bond | CHF I3 Accumulating Class | Neuberger Berman Europe Holdings LLC | 2,690 | - |
| Corporate Hybrid Bond | EUR I Accumulating Class | Neuberger Berman Employee | 15,690 | 15,690 |
| Corporate Hybrid Bond | GBP I Accumulating Class | Neuberger Berman Employee | 973 | 973 |
| Corporate Hybrid Bond | USD A Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | 3,000 |
| Corporate Hybrid Bond | USD I Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 3,000 |
| Corporate Hybrid Bond | USD I2 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,128 | - |
| Corporate Hybrid Bond | USD I2 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,128 |
| Corporate Hybrid Bond | USD Z Accumulating Class | Neuberger Berman Employee | 33,729 | 33,729 |
| Emerging Market Debt - Hard Currency | CHF I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 2,911 |
| Emerging Market Debt - Hard Currency | CHF P Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,118 |
| Emerging Market Debt - Hard Currency | EUR I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,644 | 2,644 |
| Emerging Market Debt - Hard Currency | EUR Z Accumulating Class | Neuberger Berman Employee | 66,439 | 59,506 |
| Emerging Market Debt - Hard Currency | USD A Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 1,000 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|---------------------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| Emerging Market Debt - Hard Currency | USD Z Accumulating Class | Neuberger Berman Employee | 7,290 | 9,752 |
| Emerging Market Debt - Local Currency | AUD B Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 824 | - |
| Emerging Market Debt - Local Currency | AUD B Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 824 |
| Emerging Market Debt - Local Currency | AUD C2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 925 |
| Emerging Market Debt - Local Currency | AUD E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,494 | - |
| Emerging Market Debt - Local Currency | AUD E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,494 |
| Emerging Market Debt - Local Currency | AUD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,472 |
| Emerging Market Debt - Local Currency | EUR I Accumulating Class | Neuberger Berman Employee | 14,328 | 14,328 |
| Emerging Market Debt - Local Currency | GBP I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,011 | - |
| Emerging Market Debt - Local Currency | GBP I Accumulating Class | Neuberger Berman Employee | 25,991 | 25,991 |
| Emerging Market Debt - Local Currency | GBP I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,011 |
| Emerging Market Debt - Local Currency | SEK A Accumulating Class | Neuberger Berman Employee | 11,535 | 11,535 |
| Emerging Market Debt - Local Currency | USD B Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Emerging Market Debt - Local Currency | USD B Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Emerging Market Debt - Local Currency | USD E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Emerging Market Debt - Local Currency | USD E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Emerging Market Debt - Local Currency | USD I (Monthly) Distributing Class | Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust | 3,411,529 | 4,340,412 |
| Emerging Market Debt - Local Currency | USD I (Monthly) Distributing Class | Global Strategic Income | 192,560 | 192,560 |
| Emerging Market Debt - Local Currency | USD I5 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,579 | - |
| Emerging Market Debt - Local Currency | USD I5 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,579 |
| Emerging Market Debt - Local Currency | USD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 950 |
| Emerging Market Debt - Local Currency | ZAR C2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 1,596 |
| Emerging Market Debt - Local Currency | ZAR E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 855 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|---|------------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| Emerging Market Debt - Local Currency | ZAR E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 855 |
| Emerging Market Debt - Local Currency | ZAR T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,683 |
| Emerging Market Debt Blend | EUR I3 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| Emerging Market Debt Blend | EUR I3 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 3,000 |
| Emerging Market Debt Blend | EUR Z Accumulating Class | Neuberger Berman Employee | 18,544 | 13,085 |
| Emerging Market Debt Blend | GBP I Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 746 | - |
| Emerging Market Debt Blend | GBP I Distributing Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 746 |
| Emerging Market Debt Blend | GBP P Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 772 | 772 |
| Emerging Market Debt Blend | GBP Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,876 | - |
| Emerging Market Debt Blend | NOK U Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,286 | 2,286 |
| Emerging Market Debt Blend | SGD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 699 |
| Emerging Market Debt Blend | USD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,025 |
| Emerging Market Debt Blend | USD I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 9 | - |
| Emerging Market Debt Blend | USD I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 9 |
| Emerging Market Debt Blend | USD Z Accumulating Class | Neuberger Berman Employee | 8,827 | 9,460 |
| Emerging Market Debt Sustainable Investment Grade Blend | NOK I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 808 | - |
| Emerging Market Debt Sustainable Investment Grade Blend | NOK I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 808 |
| Emerging Market Debt Sustainable Investment Grade Blend | NOK I3 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,219 | - |
| Emerging Market Debt Sustainable Investment Grade Blend | NOK I3 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 3,219 |
| Emerging Market Debt Sustainable Investment Grade Blend | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 325 | - |
| Emerging Market Debt Sustainable Investment Grade Blend | USD Z Accumulating Class | Neuberger Berman Employee | 81 | 81 |
| Emerging Market Debt Sustainable Investment Grade Blend | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 155,674 |
| Emerging Markets Equity | AUD B Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,356 | - |
| Emerging Markets Equity | AUD B Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,356 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|---------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| Emerging Markets Equity | AUD C2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,575 |
| Emerging Markets Equity | AUD E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,356 | - |
| Emerging Markets Equity | AUD E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,356 |
| Emerging Markets Equity | AUD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,662 |
| Emerging Markets Equity | CAD I Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 8,283 | 8,283 |
| Emerging Markets Equity | EUR M Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 901 | - |
| Emerging Markets Equity | EUR M Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 901 |
| Emerging Markets Equity | EUR Z Accumulating Class | Neuberger Berman Employee | 22,279 | 22,279 |
| Emerging Markets Equity | GBP Z Accumulating Class | Neuberger Berman Employee | - | 800 |
| Emerging Markets Equity | USD C2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 967 |
| Emerging Markets Equity | USD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 670 |
| Emerging Markets Equity | USD Z Accumulating Class | Neuberger Berman Employee | 19,050 | 22,606 |
| Emerging Markets Equity | ZAR B Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,410 | - |
| Emerging Markets Equity | ZAR B Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,410 |
| Emerging Markets Equity | ZAR E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,410 | - |
| Emerging Markets Equity | ZAR E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,410 |
| Emerging Markets Equity | ZAR T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,765 |
| Euro Bond | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 3,000 |
| Euro Bond | EUR I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 978,926 | - |
| Euro Bond | EUR I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 978,926 |
| Euro Bond | EUR Z Accumulating Class | Ultra Short Term Euro Bond | 293,000 | - |
| Euro Bond Absolute Return | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 28,155 | - |
| Euro Bond Absolute Return | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 28,155 |
| Euro Bond Absolute Return | EUR I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 930 | 930 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|-----------------------------|---------------------------|---|----------------------------------|--------------------------------------|
| Euro Bond Absolute Return | EUR Z Accumulating Class | Neuberger Berman Employee | 2,000 | - |
| Euro Bond Absolute Return | EUR Z Accumulating Class | Ultra Short Term Euro Bond | 1,117,000 | - |
| Euro Bond Absolute Return | USD Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 247,390 |
| Euro Bond Absolute Return | USD Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 247,390 | - |
| Euro Bond Absolute Return | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,146,064 | - |
| Euro Bond Absolute Return | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,146,064 |
| Euro Bond Absolute Return | USD Z Accumulating Class | Strategic Income | 760,691 | 760,691 |
| European High Yield Bond | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,947 |
| European High Yield Bond | EUR X Accumulating Class | Neuberger Berman Employee | 13,224 | 13,224 |
| European High Yield Bond | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,639 | - |
| European High Yield Bond | USD X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 3,639 |
| European High Yield Bond | USD Z Accumulating Class | Neuberger Berman Employee | 7,885 | 386 |
| European High Yield Bond | USD Z Accumulating Class | Strategic Income | 486,855 | 486,855 |
| European Sustainable Equity | EUR A Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,627 | 2,627 |
| European Sustainable Equity | EUR I Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 825 |
| European Sustainable Equity | EUR I Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 825 | - |
| European Sustainable Equity | EUR I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,027 | 1,027 |
| European Sustainable Equity | EUR I3 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,593 | 2,593 |
| European Sustainable Equity | EUR M Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 1,649 |
| European Sustainable Equity | EUR M Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 1,649 | - |
| European Sustainable Equity | EUR Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 408,530 |
| European Sustainable Equity | EUR Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 408,530 | - |
| European Sustainable Equity | EUR Z Accumulating Class | Neuberger Berman Employee | 28,495 | 31,579 |
| European Sustainable Equity | EUR Z Accumulating Class | Neuberger Berman Group LLC | 4,772,441 | 4,772,441 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|-----------------------------|---|--------------------------------------|----------------------------------|--------------------------------------|
| European Sustainable Equity | USD A Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| European Sustainable Equity | USD I Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| European Sustainable Equity | USD M Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Event Driven | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 922 | - |
| Event Driven | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 922 |
| Event Driven | EUR I5 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,761 | - |
| Event Driven | GBP I5 Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 2,584 |
| Event Driven | GBP P Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,584 | 2,584 |
| Event Driven | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Global Bond | AUD T (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,937 | 3,937 |
| Global Bond | EUR I Accumulating Benchmark Hedged Class | Neuberger Berman Cayman Holdings Ltd | 2,766 | 2,766 |
| Global Bond | USD I Accumulating Benchmark Hedged Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | 3,000 |
| Global Bond | USD I Accumulating Benchmark Hedged Class | Neuberger Berman Employee | 2,405 | - |
| Global Bond | USD I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 888 |
| Global Bond | USD T (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | 3,000 |
| Global Bond | ZAR T (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 4,481 | 4,481 |
| Global Equity Megatrends | GBP I4 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 2,361 | - |
| Global Equity Megatrends | GBP I4 Distributing Unhedged Class | Neuberger Berman Europe Holdings LLC | 789 | - |
| Global Equity Megatrends | GBP P Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 786 | 786 |
| Global Equity Megatrends | SGD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,010 | - |
| Global Equity Megatrends | SGD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,010 |
| Global Equity Megatrends | USD I Accumulating Class | Neuberger Berman Employee | 14,434 | 12,401 |
| Global Equity Megatrends | USD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| Global Equity Megatrends | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|----------------------------------|----------------------------------|---|----------------------------------|--------------------------------------|
| Global Flexible Credit Income | EUR M Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,359 | 2,359 |
| Global Flexible Credit Income | USD A Monthly Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| Global Flexible Credit Income | USD I Distributing Class | Neuberger Berman Asia Holdings LLC | - | 7,763 |
| Global Flexible Credit Income | USD I Distributing Class | Neuberger Berman Cayman Asia Holdings Ltd | 7,763 | - |
| Global Flexible Credit Income | USD Z Accumulating Class | Neuberger Berman Employee | 46,495 | 32,935 |
| Global Flexible Credit Income | USD Z Accumulating Class | Strategic Income | 459,982 | 459,982 |
| Global High Yield SDG Engagement | AUD I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 4,223 | - |
| Global High Yield SDG Engagement | AUD I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 4,223 |
| Global High Yield SDG Engagement | AUD I4 Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 4,589 | - |
| Global High Yield SDG Engagement | CHF I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,931 | - |
| Global High Yield SDG Engagement | CHF I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,931 |
| Global High Yield SDG Engagement | CHF I4 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,931 | - |
| Global High Yield SDG Engagement | CHF I4 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 2,931 |
| Global High Yield SDG Engagement | CHF X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,931 | - |
| Global High Yield SDG Engagement | CHF X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,931 |
| Global High Yield SDG Engagement | EUR I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,846 | - |
| Global High Yield SDG Engagement | EUR I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,846 |
| Global High Yield SDG Engagement | EUR I4 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,846 | - |
| Global High Yield SDG Engagement | EUR I4 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 2,846 |
| Global High Yield SDG Engagement | EUR X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,846 | - |
| Global High Yield SDG Engagement | EUR X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,846 |
| Global High Yield SDG Engagement | EUR Z (PF) Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,539 | - |
| Global High Yield SDG Engagement | EUR Z (PF) Accumulating Class | Neuberger Berman Employee | 13,678 | 13,678 |
| Global High Yield SDG Engagement | EUR Z (PF) Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,539 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 | 31 December 2023 |
|----------------------------------|---------------------------|--------------------------------------|------------------|------------------|
| | | | Number of Shares | Number of Shares |
| Global High Yield SDG Engagement | GBP I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,398 | - |
| Global High Yield SDG Engagement | GBP I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,398 |
| Global High Yield SDG Engagement | GBP X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,398 | - |
| Global High Yield SDG Engagement | GBP X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,398 |
| Global High Yield SDG Engagement | USD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,796 |
| Global High Yield SDG Engagement | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 816 | - |
| Global High Yield SDG Engagement | USD I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 816 |
| Global High Yield SDG Engagement | USD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Global High Yield SDG Engagement | USD I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Global High Yield SDG Engagement | USD M Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,208 | - |
| Global High Yield SDG Engagement | USD M Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,208 |
| Global High Yield SDG Engagement | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,013 | 1,000 |
| Global High Yield SDG Engagement | USD X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,013 |
| Global High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 789 | - |
| Global High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Employee | - | 2,226 |
| Global High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 789 |
| Global High Yield SDG Engagement | USD Z Accumulating Class | Strategic Income | 654,438 | 654,438 |
| Global Investment Grade Credit | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,730 | 2,730 |
| Global Investment Grade Credit | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Global Investment Grade Credit | USD I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Global Investment Grade Credit | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Global Investment Grade Credit | USD X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Global Investment Grade Credit | USD Z Accumulating Class | Corporate Hybrid Bond | 1,300,000 | 1,300,000 |
| Global Investment Grade Credit | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,498,000 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|--------------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| Global Investment Grade Credit | USD Z Accumulating Class | Neuberger Berman Employee | 535 | 535 |
| Global Investment Grade Credit | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,498,000 |
| Global Investment Grade Credit | USD Z Accumulating Class | Strategic Income | 2,000,000 | 2,000,000 |
| Global Opportunistic Bond | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,530 | - |
| Global Opportunistic Bond | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,530 |
| Global Opportunistic Bond | GBP P Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,295 | 2,295 |
| Global Opportunistic Bond | USD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,175 | - |
| Global Opportunistic Bond | USD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,175 |
| Global Opportunistic Bond | USD I Accumulating Class | Neuberger Berman Group LLC | 669 | 669 |
| Global Opportunistic Bond | USD I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,083 | - |
| Global Opportunistic Bond | USD I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,083 |
| Global Real Estate Securities | EUR M Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Global Real Estate Securities | EUR Z Accumulating Unhedged Class | Neuberger Berman Employee | 18,144 | 18,144 |
| Global Real Estate Securities | GBP Z Accumulating Class | Neuberger Berman Employee | 500 | 500 |
| Global Real Estate Securities | USD I5 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,315 | 3,315 |
| Global Real Estate Securities | USD Z Accumulating Class | Neuberger Berman Employee | 9,811 | 9,811 |
| Global Sustainable Equity | EUR M Accumulating Unhedged Class | Neuberger Berman Asia Holdings LLC | - | 1,649 |
| Global Sustainable Equity | EUR M Accumulating Unhedged Class | Neuberger Berman Cayman Asia Holdings Ltd | 1,649 | - |
| Global Sustainable Equity | EUR Z Accumulating Unhedged Class | Neuberger Berman Employee | 120,430 | 120,430 |
| Global Sustainable Equity | GBP I5 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 722 | 722 |
| Global Sustainable Equity | USD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 1,000 |
| Global Sustainable Equity | USD I Accumulating Class | Neuberger Berman Employee | - | 9,518 |
| Global Sustainable Equity | USD I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,131 | 1,131 |
| Global Sustainable Equity | USD Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 528,063 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|---------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| Global Sustainable Equity | USD Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 528,063 | - |
| Global Sustainable Equity | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Global Sustainable Equity | USD Z Accumulating Class | Neuberger Berman Employee | - | 160 |
| Global Sustainable Equity | USD Z Accumulating Class | Neuberger Berman Group LLC | 2,481,151 | 2,481,151 |
| Global Sustainable Value | GBP I5 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 927 | 927 |
| Global Sustainable Value | GBP P Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 823 | - |
| Global Sustainable Value | GBP P Accumulating Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 823 |
| Global Sustainable Value | USD Z Accumulating Class | Neuberger Berman Employee | 3,166 | 3,166 |
| High Yield Bond | AUD T (Weekly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,675 | - |
| High Yield Bond | AUD T (Weekly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,675 |
| High Yield Bond | EUR Z Accumulating Class | Neuberger Berman Employee | 16,506 | 15,211 |
| High Yield Bond | GBP Z Accumulating Class | Neuberger Berman Employee | 2,729 | 2,729 |
| High Yield Bond | USD I (Monthly) Distributing Class | Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust | 3,040,762 | 3,907,647 |
| High Yield Bond | USD I (Monthly) Distributing Class | Global Strategic Income | 124,531 | 259,531 |
| High Yield Bond | USD P Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,208 | - |
| High Yield Bond | USD P Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,208 |
| High Yield Bond | USD Z Accumulating Class | Neuberger Berman Employee | 5,615 | 7,741 |
| High Yield Bond | ZAR T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,308 |
| InnovAsia 5G | CHF I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,747 | - |
| InnovAsia 5G | CHF I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,747 |
| InnovAsia 5G | EUR A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,539 | - |
| InnovAsia 5G | EUR A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,539 |
| InnovAsia 5G | EUR I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,539 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|-------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| InnovAsia 5G | EUR I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,539 |
| InnovAsia 5G | EUR M Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 2,584 | 2,584 |
| InnovAsia 5G | EUR X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,539 | - |
| InnovAsia 5G | EUR X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,539 |
| InnovAsia 5G | SGD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,031 | - |
| InnovAsia 5G | SGD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,031 |
| InnovAsia 5G | SGD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,031 | - |
| InnovAsia 5G | SGD I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,031 |
| InnovAsia 5G | SGD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,031 | - |
| InnovAsia 5G | SGD X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,031 |
| InnovAsia 5G | USD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| InnovAsia 5G | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 268,823 | - |
| InnovAsia 5G | USD I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 476,000 |
| InnovAsia 5G | USD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| InnovAsia 5G | USD I4 Accumulating Class | Neuberger Berman Employee | 2,037 | 2,037 |
| InnovAsia 5G | USD I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| InnovAsia 5G | USD M Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| InnovAsia 5G | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| InnovAsia 5G | USD X Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Japan Equity Engagement | EUR I5 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,662 | - |
| Japan Equity Engagement | EUR I5 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 2,662 |
| Japan Equity Engagement | GBP I5 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 787 | 787 |
| Japan Equity Engagement | GBP P Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | - | 2,242 |
| Japan Equity Engagement | JPY A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 4,678 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|-------------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| Japan Equity Engagement | JPY I Accumulating Class | Neuberger Berman Employee | 3,576 | 3,576 |
| Japan Equity Engagement | JPY Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 778,814 |
| Japan Equity Engagement | JPY Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 778,814 | - |
| Japan Equity Engagement | JPY Z Accumulating Class | Neuberger Berman Employee | 141,708 | 147,815 |
| Japan Equity Engagement | JPY Z Accumulating Class | Neuberger Berman Group LLC | 2,005,146 | 2,005,146 |
| Japan Equity Engagement | USD A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| Japan Equity Engagement | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| Macro Opportunities FX | EUR I Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 1,000 |
| Macro Opportunities FX | GBP Z Accumulating Class | Neuberger Berman Employee | - | 2,005 |
| Macro Opportunities FX | SEK I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 2,830 |
| Macro Opportunities FX | USD I Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 1,081 |
| Macro Opportunities FX | USD Z Accumulating Class | Neuberger Berman Employee | - | 7,959 |
| Next Generation Mobility | EUR A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| Next Generation Mobility | EUR A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,000 |
| Next Generation Mobility | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,459 | 2,459 |
| Next Generation Mobility | USD C1 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 10 | 10 |
| Next Generation Mobility | USD I Accumulating Class | Neuberger Berman Employee | 638 | 738 |
| Next Generation Mobility | USD I Distributing Class | Neuberger Berman Asia Holdings LLC | - | 730 |
| Next Generation Mobility | USD X Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 3,000 |
| Next Generation Mobility | USD X Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 3,000 | - |
| Next Generation Mobility | USD X Accumulating Class | Neuberger Berman Employee | 588 | 588 |
| Next Generation Space Economy | EUR I3 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 94,928 | - |
| Next Generation Space Economy | EUR I3 Accumulating Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 94,928 |
| Next Generation Space Economy | EUR M Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 94,928 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|--|-------------------------------------|---|----------------------------------|--------------------------------------|
| Next Generation Space Economy | EUR M Accumulating Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 94,928 |
| Next Generation Space Economy | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 300,000 | - |
| Next Generation Space Economy | USD I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 300,000 |
| Responsible Asian Debt – Hard Currency | USD A (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,046 | - |
| Responsible Asian Debt – Hard Currency | USD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,046 |
| Responsible Asian Debt – Hard Currency | USD I4 (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Responsible Asian Debt – Hard Currency | USD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Responsible Asian Debt – Hard Currency | USD X (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Responsible Asian Debt – Hard Currency | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,193 | 2,193 |
| Responsible Asian Debt – Hard Currency | USD Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 3,887,269 |
| Responsible Asian Debt – Hard Currency | USD Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 3,887,269 | - |
| Responsible Asian Debt – Hard Currency | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,004,281 | - |
| Responsible Asian Debt – Hard Currency | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,004,281 |
| Responsible Asian Debt – Hard Currency | USD Z Accumulating Class | Neuberger Berman Group LLC | 848,201 | 848,201 |
| Short Duration Emerging Market Debt | CAD A (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,365 | - |
| Short Duration Emerging Market Debt | CAD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,365 |
| Short Duration Emerging Market Debt | SEK A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,374 | - |
| Short Duration Emerging Market Debt | SEK A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,374 |
| Short Duration Emerging Market Debt | USD Z Accumulating Class | Neuberger Berman Employee | 57,298 | 31,591 |
| Short Duration High Yield SDG Engagement | HKD A (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 23,546 | 23,546 |
| Short Duration High Yield SDG Engagement | USD I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Asia Holdings LLC | - | 7,984 |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Cayman Asia Holdings Ltd | 12,032 | 2,654 |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 20,946 | 876 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 | 31 December 2023 |
|--|------------------------------------|--------------------------------------|------------------|------------------|
| | | | Number of Shares | Number of Shares |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Employee | 40,446 | 40,341 |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 3,422 |
| Short Duration High Yield SDG Engagement | USD Z Accumulating Class | Neuberger Berman Group LLC | 6,528 | 5,823 |
| Strategic Income | CNY A (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 2,137 |
| Strategic Income | EUR A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,861 | 2,861 |
| Strategic Income | EUR I Accumulating Class | Neuberger Berman Employee | 83,400 | 83,400 |
| Strategic Income | HKD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 11,473 |
| Strategic Income | JPY A Monthly Distributing Class | Neuberger Berman Cayman Holdings Ltd | 4,505 | - |
| Strategic Income | JPY I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 5,300 | 5,300 |
| Strategic Income | SGD A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 682 |
| Strategic Income | USD Z Accumulating Class | Neuberger Berman Employee | 69,556 | 20,836 |
| Sustainable Asia High Yield | USD A (Monthly) Distributing Class | Neuberger Berman Group LLC | 1,000 | 1,000 |
| Sustainable Asia High Yield | USD A Accumulating Class | Neuberger Berman Group LLC | 1,000 | 1,000 |
| Sustainable Asia High Yield | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,225 | 1,225 |
| Sustainable Asia High Yield | USD Z Accumulating Class | Neuberger Berman Employee | 9,794 | 11,395 |
| Sustainable Asia High Yield | USD Z Accumulating Class | Neuberger Berman Group LLC | 2,395,262 | 2,395,262 |
| Sustainable Emerging Market Corporate Debt | GBP I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 787 | - |
| Sustainable Emerging Market Corporate Debt | GBP I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 787 |
| Sustainable Emerging Market Corporate Debt | SEK A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,409 | - |
| Sustainable Emerging Market Corporate Debt | SEK A Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,409 |
| Sustainable Emerging Market Debt - Hard Currency | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Tactical Macro | USD I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Tactical Macro | USD I5 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| Tactical Macro | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 500,000 | - |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|----------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| Tactical Macro | USD Z Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 500,000 |
| Ultra Short Term Euro Bond | CHF U Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 294 |
| Ultra Short Term Euro Bond | EUR I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 119 |
| Ultra Short Term Euro Bond | EUR M Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 252 |
| Ultra Short Term Euro Bond | EUR U Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 79 |
| Ultra Short Term Euro Bond | EUR Z Accumulating Class | Neuberger Berman Employee | 15,831 | 19,030 |
| Ultra Short Term Euro Bond | USD Z Accumulating Class | Emerging Market Debt - Hard Currency | - | 150,000 |
| Ultra Short Term Euro Bond | USD Z Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 250 | - |
| Ultra Short Term Euro Bond | USD Z Accumulating Class | Short Duration Emerging Market Debt | - | 425,000 |
| Uncorrelated Strategies | EUR P Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,931 | 2,931 |
| Uncorrelated Strategies | GBP I2 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 858 | 858 |
| Uncorrelated Strategies | GBP Z Accumulating Class | Neuberger Berman Employee | 21,992 | 21,992 |
| Uncorrelated Strategies | USD Z Accumulating Class | Neuberger Berman Employee | 20,480 | 24,926 |
| US Equity | EUR I5 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,799 | - |
| US Equity | EUR I5 Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 933 | - |
| US Equity | EUR I5 Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 933 | - |
| US Equity | EUR X Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 921 | - |
| US Equity | EUR X Accumulating Unhedged Class | Neuberger Berman Employee | 9,259 | - |
| US Equity | GBP I5 Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 788 | - |
| US Equity | GBP X Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 786 | - |
| US Equity | USD I Accumulating Class | Neuberger Berman Employee | 415 | 415 |
| US Equity | USD I Distributing Class | Neuberger Berman Group LLC | 229,104 | 229,104 |
| US Equity | USD I5 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 3,000 | - |
| US Equity | USD M Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 1,000 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|--------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| US Equity | USD X Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | - |
| US Equity Index PutWrite | EUR I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,132 | - |
| US Equity Index PutWrite | EUR I Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 2,132 |
| US Equity Index PutWrite | EUR I3 Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 2,655 |
| US Equity Index PutWrite | EUR I4 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,111 | - |
| US Equity Index PutWrite | EUR I4 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,111 |
| US Equity Index PutWrite | EUR I4 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,748 | - |
| US Equity Index PutWrite | EUR I4 Distributing Class | Neuberger Berman Europe Holdings LLC | - | 2,748 |
| US Equity Index PutWrite | EUR M Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,143 |
| US Equity Index PutWrite | GBP I3 Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 785 | - |
| US Equity Index PutWrite | GBP I3 Distributing Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 785 |
| US Equity Index PutWrite | SGD A (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 809 |
| US Equity Index PutWrite | USD I (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 890 | - |
| US Equity Index PutWrite | USD I (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 890 |
| US Equity Index PutWrite | USD I3 Distributing Class | Neuberger Berman Cayman Holdings Ltd | - | 1,000 |
| US Equity Index PutWrite | USD Z Accumulating Class | Neuberger Berman Employee | 104,648 | 102,917 |
| US Large Cap Value | EUR A Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 3,066 | 3,066 |
| US Large Cap Value | EUR A Accumulating Unhedged Class | Neuberger Berman Group LLC | 947 | 947 |
| US Large Cap Value | GBP I Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 2,528 | 2,528 |
| US Large Cap Value | GBP I Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 843 | 843 |
| US Large Cap Value | GBP I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,528 | 2,528 |
| US Large Cap Value | GBP I Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 843 | 843 |
| US Large Cap Value | GBP P Accumulating Unhedged Class | Neuberger Berman Group LLC | - | 797 |
| US Large Cap Value | GBP P Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,678 | 2,678 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|----------------------------|------------------------------------|---|----------------------------------|--------------------------------------|
| US Large Cap Value | GBP Y Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 858 | 858 |
| US Large Cap Value | USD Y Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| US Large Cap Value | USD Z Accumulating Class | Neuberger Berman Employee | 20,291 | 20,291 |
| US Long Short Equity | EUR I3 Accumulating Unhedged Class | Neuberger Berman Europe Holdings LLC | 933 | - |
| US Long Short Equity | GBP I3 Distributing Class | Neuberger Berman Cayman Holdings Ltd | 2,302 | 2,302 |
| US Long Short Equity | USD I3 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 1,000 |
| US Long Short Equity | USD M Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,115 |
| US Long Short Equity | USD Z Accumulating Class | Neuberger Berman Employee | 13,313 | 13,313 |
| US Multi Cap Opportunities | AUD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 516 |
| US Multi Cap Opportunities | GBP I3 Distributing Class | Neuberger Berman Europe Holdings LLC | 2,367 | - |
| US Multi Cap Opportunities | GBP I3 Distributing Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 1,065 | - |
| US Multi Cap Opportunities | GBP I3 Distributing Unhedged Class | Neuberger Berman Europe Holdings LLC | - | 1,065 |
| US Multi Cap Opportunities | USD I2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 1,000 | 1,000 |
| US Multi Cap Opportunities | USD Z Accumulating Class | Neuberger Berman Employee | 12,011 | 12,011 |
| US Multi Cap Opportunities | USD1 I Accumulating Class | Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust | 117,855 | - |
| US Multi Cap Opportunities | USD1 I Distributing Class | Neuberger Berman Cayman Holdings Ltd | 268 | - |
| US Multi Cap Opportunities | USD1 I Distributing Class | Neuberger Berman Europe Holdings LLC | - | 268 |
| US Real Estate Securities | AUD B (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,418 | - |
| US Real Estate Securities | AUD B (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,418 |
| US Real Estate Securities | AUD E (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,586 | - |
| US Real Estate Securities | AUD E (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,586 |
| US Real Estate Securities | AUD T (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,424 |
| US Real Estate Securities | AUD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,140 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

| Portfolio | Share Class | Shareholder | 30 June 2024 Number of Shares | 31 December 2023 Number of Shares |
|------------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------------|
| US Real Estate Securities | USD I (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 943 | 943 |
| US Real Estate Securities | USD T (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 985 |
| US Real Estate Securities | USD Z Accumulating Class | Neuberger Berman Employee | 13,787 | 15,120 |
| US Real Estate Securities | ZAR C2 Accumulating Class | Neuberger Berman Cayman Holdings Ltd | - | 1,776 |
| US Real Estate Securities | ZAR E (Monthly) Distributing Class | Neuberger Berman Cayman Holdings Ltd | 1,790 | - |
| US Real Estate Securities | ZAR E (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,790 |
| US Real Estate Securities | ZAR T (Monthly) Distributing Class | Neuberger Berman Europe Holdings LLC | - | 1,208 |
| US Small Cap | AUD B Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 727 | - |
| US Small Cap | AUD B Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 727 |
| US Small Cap | AUD C2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,010 |
| US Small Cap | AUD E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 756 | - |
| US Small Cap | AUD E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 756 |
| US Small Cap | AUD T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,329 |
| US Small Cap | EUR A Accumulating Unhedged Class | Neuberger Berman Cayman Holdings Ltd | 2,531 | 2,531 |
| US Small Cap | EUR Z Accumulating Class | Neuberger Berman Employee | 25,051 | 19,268 |
| US Small Cap | USD C2 Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 153 |
| US Small Cap | USD Z Accumulating Class | Neuberger Berman Employee | 7,631 | 8,635 |
| US Small Cap | ZAR E Accumulating Class | Neuberger Berman Cayman Holdings Ltd | 745 | - |
| US Small Cap | ZAR E Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 745 |
| US Small Cap | ZAR T Accumulating Class | Neuberger Berman Europe Holdings LLC | - | 1,812 |
| US Small Cap Intrinsic Value | USD I Accumulating Class | Neuberger Berman Employee | 958 | 958 |

¹ Portfolio launched during the prior reporting year.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE

5G Connectivity

| Period Ended | AUD A Accumulating Class NAV | AUD A Accumulating Class NAV per Share | AUD E Accumulating Class* NAV | AUD E Accumulating Class* NAV per Share | AUD I2 Accumulating Class* NAV | AUD I2 Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|--|--|---|---|
| 30 June 2024 | AUD 26,606,532 | AUD 13.75 | AUD 474,755 | AUD 11.37 | AUD 67,769 | AUD 14.53 |
| 31 December 2023 | AUD 20,787,257 | AUD 10.77 | – | – | AUD 52,808 | AUD 11.32 |

| Period Ended | CHF A Accumulating Class* NAV | CHF A Accumulating Class* NAV per Share | CHF I Accumulating Class* NAV | CHF I Accumulating Class* NAV per Share | CHF I2 Accumulating Class* NAV | CHF I2 Accumulating Class* NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | CHF 35,208 | CHF 13.40 | CHF 35,482 | CHF 13.51 | CHF 67,470 | CHF 14.43 |
| 31 December 2023 | CHF 27,888 | CHF 10.62 | CHF 27,986 | CHF 10.65 | CHF 30,421 | CHF 11.37 |

| Period Ended | CNY A Accumulating Class NAV | CNY A Accumulating Class NAV per Share | CNY I2 Accumulating Class* NAV | CNY I2 Accumulating Class* NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | CNY 2,888,769 | CNY 97.60 | CNY 317,172 | CNY 145.43 | EUR 49,825,908 | EUR 14.32 |
| 31 December 2023 | CNY 2,264,556 | CNY 76.51 | CNY 247,376 | CNY 113.42 | EUR 44,215,951 | EUR 11.22 |

| Period Ended | EUR A Accumulating Unhedged Class NAV | EUR A Accumulating Unhedged Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 82,431,487 | EUR 16.57 | EUR 54,730,658 | EUR 13.47 | EUR 56,469,701 | EUR 16.19 |
| 31 December 2023 | EUR 54,229,594 | EUR 12.48 | EUR 40,203,669 | EUR 10.50 | EUR 44,112,500 | EUR 12.14 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

5G Connectivity (continued)

| Period Ended | EUR I2 Accumulating Class* NAV | EUR I2 Accumulating Class* NAV per Share | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share |
|------------------|---|---|--|--|---|---|
| 30 June 2024 | EUR 40,563 | EUR 14.53 | EUR 24,022 | EUR 12.23 | EUR 62,536,206 | EUR 16.01 |
| 31 December 2023 | EUR 31,606 | EUR 11.32 | EUR 18,694 | EUR 9.51 | EUR 58,300,824 | EUR 12.11 |

| Period Ended | GBP A Accumulating Class NAV | GBP A Accumulating Class NAV per Share | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I2 Accumulating Class* NAV | GBP I2 Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | GBP 10,456,384 | GBP 14.87 | GBP 399,708 | GBP 13.41 | GBP 35,244 | GBP 14.69 |
| 31 December 2023 | GBP 9,193,764 | GBP 11.57 | GBP 295,419 | GBP 10.28 | GBP 27,290 | GBP 11.37 |

| Period Ended | HKD A Accumulating Class NAV | HKD A Accumulating Class NAV per Share | HKD I2 Accumulating Class* NAV | HKD I2 Accumulating Class* NAV per Share | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | HKD 120,757,990 | HKD 15.44 | HKD 647,329 | HKD 14.68 | SGD 43,185,564 | SGD 29.96 |
| 31 December 2023 | HKD 49,137,389 | HKD 12.04 | HKD 267,255 | HKD 11.39 | SGD 41,638,661 | SGD 23.47 |

| Period Ended | SGD I2 Accumulating Class* NAV | SGD I2 Accumulating Class* NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD E Accumulating Class* NAV | USD E Accumulating Class* NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | SGD 59,291 | SGD 29.07 | USD 457,751,032 | USD 16.24 | USD 5,898,594 | USD 15.28 |
| 31 December 2023 | SGD 46,226 | SGD 22.67 | USD 439,282,138 | USD 12.60 | USD 708,213 | USD 11.92 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

5G Connectivity (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 117,300,051 | USD 17.66 | USD 21,109,394 | USD 17.65 | USD 979,045 | USD 11.31 |
| 31 December 2023 | USD 126,685,506 | USD 13.65 | USD 21,016,657 | USD 13.65 | USD 852,918 | USD 8.74 |

| Period Ended | USD I3 Accumulating Class NAV | USD I3 Accumulating Class NAV per Share | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 114,541,536 | USD 12.04 | USD 19,628,005 | USD 16.47 | USD 24,563,612 | USD 14.15 |
| 31 December 2023 | USD 83,057,543 | USD 9.30 | USD 15,006,722 | USD 12.70 | USD 25,425,604 | USD 11.02 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | ZAR A Accumulating Class* NAV | ZAR A Accumulating Class* NAV per Share | ZAR E Accumulating Class* NAV | ZAR E Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | USD 1,213,202 | USD 11.41 | ZAR 10,657,036 | ZAR 164.15 | ZAR 27,228,031 | ZAR 164.05 |
| 31 December 2023 | USD 951,757 | USD 8.78 | ZAR 3,680,438 | ZAR 125.63 | ZAR 2,072,410 | ZAR 126.25 |

China A-Share Equity

| Period Ended | CNY I Accumulating Class NAV | CNY I Accumulating Class NAV per Share | USD I Accumulating Unhedged Class NAV | USD I Accumulating Unhedged Class NAV per Share | USD I Distributing Unhedged Class NAV | USD I Distributing Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | CNY 119,178 | CNY 81.55 | USD 22,960 | USD 7.83 | USD 1,939,559 | USD 7.76 |
| 31 December 2023 | CNY 117,417 | CNY 80.34 | USD 23,194 | USD 7.90 | USD 1,974,225 | USD 7.89 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

China Bond

| Period Ended | CNY A (Monthly) Distributing Class NAV | CNY A (Monthly) Distributing Class NAV per Share | CNY I Distributing Class NAV | CNY I Distributing Class NAV per Share | CNY Z Accumulating Class NAV | CNY Z Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CNY 152,262 | CNY 76.41 | CNY 214,017 | CNY 91.19 | CNY 223,150 | CNY 121.83 |
| 31 December 2023 | CNY 152,534 | CNY 76.55 | CNY 212,640 | CNY 90.61 | CNY 218,817 | CNY 119.47 |

| Period Ended | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | SGD A (Monthly) Distributing Unhedged Class NAV | SGD A (Monthly) Distributing Unhedged Class NAV per Share | USD I Accumulating Unhedged Class NAV | USD I Accumulating Unhedged Class NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | GBP 21,285 | GBP 9.78 | SGD 733,085 | SGD 13.72 | USD 1,044,124 | USD 10.17 |
| 31 December 2023 | GBP 20,687 | GBP 9.51 | SGD 704,160 | SGD 13.71 | USD 3,072,338 | USD 10.27 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | USD Z Accumulating Unhedged Class NAV | USD Z Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---|---|
| 30 June 2024 | USD 18,608,664 | USD 10.46 | USD 5,705,837 | USD 9.84 |
| 31 December 2023 | USD 48,865,775 | USD 10.14 | USD 11,943,662 | USD 9.88 |

China Equity

| Period Ended | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 171,249 | CHF 9.46 | EUR 870,559 | EUR 16.94 | EUR 900,227 | EUR 18.59 |
| 31 December 2023 | CHF 164,919 | CHF 9.11 | EUR 874,281 | EUR 16.18 | EUR 886,658 | EUR 17.69 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

China Equity (continued)

| Period Ended | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share | GBP A Distributing Class* NAV | GBP A Distributing Class* NAV per Share | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | EUR 13,014 | EUR 14.60 | – | – | SGD 1,457,626 | SGD 23.97 |
| 31 December 2023 | EUR 12,316 | EUR 13.82 | GBP 10,372 | GBP 8.15 | SGD 1,478,317 | SGD 22.90 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 15,324,071 | USD 20.94 | USD 623,232 | USD 12.84 | USD 87,593,873 | USD 23.07 |
| 31 December 2023 | USD 16,602,580 | USD 19.81 | USD 589,764 | USD 12.15 | USD 120,715,813 | USD 21.74 |

| Period Ended | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD U Accumulating Class NAV | USD U Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 19,120,842 | USD 14.30 | USD 15,509 | USD 11.97 | USD 14,320,370 | USD 14.72 |
| 31 December 2023 | USD 21,040,703 | USD 13.47 | USD 15,431 | USD 11.38 | USD 15,726,473 | USD 13.90 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 255,523 | USD 15.80 |
| 31 December 2023 | USD 239,524 | USD 14.81 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Climate Innovation¹

| Period Ended | USD A Accumulating Class* NAV | USD A Accumulating Class* NAV per Share | USD I Accumulating Class* NAV | USD I Accumulating Class* NAV per Share | USD I5 Accumulating Class* NAV | USD I5 Accumulating Class* NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | USD 10,427 | USD 10.43 | USD 10,508 | USD 10.51 | USD 10,550 | USD 10.55 |
| 31 December 2023 | USD 9,662 | USD 9.66 | USD 9,696 | USD 9.70 | USD 9,713 | USD 9.71 |

| Period Ended | USD Z Accumulating Class* NAV | USD Z Accumulating Class* NAV per Share |
|------------------|--|--|
| 30 June 2024 | USD 3,176,933 | USD 10.59 |
| 31 December 2023 | USD 2,919,017 | USD 9.73 |

CLO Income

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I2 Distributing Class NAV | EUR I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 149,273 | EUR 12.46 | EUR 49,851,799 | EUR 13.34 | EUR 13,508,478 | EUR 8.93 |
| 31 December 2023 | EUR 32,309 | EUR 11.44 | EUR 31,596,103 | EUR 12.20 | EUR 10,206,824 | EUR 8.52 |

| Period Ended | EUR X Accumulating Class* NAV | EUR X Accumulating Class* NAV per Share | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share | SEK I Accumulating Class NAV | SEK I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 25,784,791 | EUR 10.40 | GBP 69,506 | GBP 14.32 | SEK 31,236,132 | SEK 135.77 |
| 31 December 2023 | – | – | GBP 63,534 | GBP 13.09 | SEK 30,311,516 | SEK 124.19 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

CLO Income (continued)

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class* NAV | USD I Distributing Class* NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 2,961,772 | USD 13.03 | USD 169,549,913 | USD 15.01 | USD 9,135,382 | USD 10.93 |
| 31 December 2023 | USD 42,064 | USD 11.87 | USD 58,957,866 | USD 13.62 | USD 2,616,887 | USD 10.42 |

| Period Ended | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share | USD I4 Accumulating Class* NAV | USD I4 Accumulating Class* NAV per Share | USD I5 Distributing Class NAV | USD I5 Distributing Class NAV per Share |
|------------------|--|--|---|---|--|--|
| 30 June 2024 | USD 63,670,979 | USD 10.49 | USD 41,244,515 | USD 10.31 | USD 55,640,634 | USD 9.99 |
| 31 December 2023 | USD 42,131,223 | USD 9.99 | – | – | USD 31,820,798 | USD 9.51 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 819,510 | USD 15.64 |
| 31 December 2023 | USD 723,771 | USD 14.15 |

Commodities

| Period Ended | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I5 Accumulating Class NAV | GBP I5 Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---|---|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 46,978,004 | GBP 9.84 | GBP 39,314,311 | GBP 9.27 | USD 862,943 | USD 9.52 |
| 31 December 2023 | GBP 42,161,474 | GBP 9.20 | GBP 30,032,518 | GBP 8.74 | USD 1,138,135 | USD 9.00 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Commodities (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 1,741,574 | USD 11.11 | USD 50,447,005 | USD 9.74 | USD 839,423 | USD 8.66 |
| 31 December 2023 | USD 1,744,147 | USD 10.47 | USD 55,640,585 | USD 9.17 | USD 379,973 | USD 8.21 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 2,309,570 | USD 11.33 |
| 31 December 2023 | USD 2,438,888 | USD 10.65 |

Corporate Hybrid Bond

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | CHF A Distributing Class* NAV | CHF A Distributing Class* NAV per Share | CHF I3 Accumulating Class* NAV | CHF I3 Accumulating Class* NAV per Share |
|------------------|---|---|--|--|---|---|
| 30 June 2024 | AUD 6,498,924 | AUD 8.06 | CHF 3,511,786 | CHF 10.08 | CHF 26,898 | CHF 10.00 |
| 31 December 2023 | AUD 5,093,356 | AUD 8.02 | – | – | – | – |

| Period Ended | CHF P Accumulating Class NAV | CHF P Accumulating Class NAV per Share | CHF P Distributing Class NAV | CHF P Distributing Class NAV per Share | EUR A (Monthly) Distributing Class NAV | EUR A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | CHF 4,993,729 | CHF 10.51 | CHF 25,598,881 | CHF 9.05 | EUR 61,159,127 | EUR 8.16 |
| 31 December 2023 | CHF 4,766,253 | CHF 10.24 | CHF 1,630,621 | CHF 9.00 | EUR 39,329,425 | EUR 8.09 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 183,773,137 | EUR 11.54 | EUR 715,772,162 | EUR 12.43 | EUR 191,105,472 | EUR 9.55 |
| 31 December 2023 | EUR 150,158,972 | EUR 11.14 | EUR 861,799,950 | EUR 11.96 | EUR 160,639,032 | EUR 9.38 |

| Period Ended | EUR 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 |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | EUR 373,683,386 | EUR 11.48 | EUR 53,785,272 | EUR 8.70 | EUR 74,380,096 | EUR 11.61 |
| 31 December 2023 | EUR 258,577,307 | EUR 11.04 | EUR 54,536,069 | EUR 8.55 | EUR 4,512,654 | EUR 11.16 |

| Period Ended | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 115,344,843 | EUR 12.76 | EUR 12,078,664 | EUR 12.01 | EUR 4,518,506 | EUR 7.86 |
| 31 December 2023 | EUR 112,450,285 | EUR 12.26 | EUR 11,102,489 | EUR 11.62 | EUR 3,338,833 | EUR 7.80 |

| Period Ended | EUR P Accumulating Class NAV | EUR P Accumulating Class NAV per Share | EUR P Distributing Class NAV | EUR P Distributing Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 8,615,562 | EUR 11.07 | EUR 18,764,650 | EUR 9.58 | GBP 2,934,248 | GBP 12.12 |
| 31 December 2023 | EUR 8,972,769 | EUR 10.65 | EUR 19,262,572 | EUR 9.41 | GBP 2,291,998 | GBP 11.58 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

| Period Ended | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 1,592,908 | GBP 11.96 | GBP 24,666 | GBP 9.88 | GBP 1,115,551 | GBP 10.90 |
| 31 December 2023 | GBP 1,749,168 | GBP 11.42 | GBP 24,129 | GBP 9.64 | GBP 1,523,093 | GBP 10.42 |

| Period Ended | 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 | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | GBP 7,276,132 | GBP 9.55 | SGD 1,825,436 | SGD 16.51 | USD 51,477,066 | USD 8.55 |
| 31 December 2023 | GBP 6,890,614 | GBP 9.32 | SGD 1,755,818 | SGD 16.40 | USD 49,232,073 | USD 8.49 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 52,355,314 | USD 12.81 | USD 72,990 | USD 9.23 | USD 2,727,697 | USD 10.91 |
| 31 December 2023 | USD 49,383,201 | USD 12.27 | USD 71,151 | USD 8.99 | USD 3,418,540 | USD 10.50 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 55,109,437 | USD 14.28 | USD 1,378,864 | USD 9.24 | USD 7,024,568 | USD 13.35 |
| 31 December 2023 | USD 47,532,250 | USD 13.63 | USD 980,224 | USD 9.01 | USD 5,936,845 | USD 12.74 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

| Period Ended | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD M Distributing Class NAV | USD M Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 9,733,026 | USD 10.58 | USD 9,871,747 | USD 11.20 | USD 2,064,790 | USD 8.74 |
| 31 December 2023 | USD 5,151,520 | USD 10.31 | USD 7,409,176 | USD 10.76 | USD 2,046,883 | USD 8.60 |

| Period Ended | USD P Accumulating Class NAV | USD P Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 7,362,589 | USD 12.72 | USD 465,980 | USD 13.82 |
| 31 December 2023 | USD 7,705,875 | USD 12.14 | USD 443,619 | USD 13.15 |

Developed Market FMP – 2027¹

| Period Ended | EUR A Accumulating Class* NAV | EUR A Accumulating Class* NAV per Share | EUR I Distributing Class* NAV | EUR I Distributing Class* NAV per Share | USD A Accumulating Class* NAV | USD A Accumulating Class* NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | EUR 704,201 | EUR 10.37 | EUR 304,274 | EUR 10.24 | USD 69,578,808 | USD 10.53 |
| 31 December 2023 | EUR 699,973 | EUR 10.31 | EUR 308,247 | EUR 10.38 | USD 69,482,815 | USD 10.38 |

| Period Ended | USD A Distributing Class* NAV | USD A Distributing Class* NAV per Share | USD I Accumulating Class* NAV | USD I Accumulating Class* NAV per Share | USD I Distributing Class* NAV | USD I Distributing Class* NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | USD 26,644,518 | USD 10.29 | USD 992,779 | USD 10.56 | USD 2,165,580 | USD 10.40 |
| 31 December 2023 | USD 27,217,946 | USD 10.38 | USD 977,254 | USD 10.40 | USD 2,182,151 | USD 10.48 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Developed Market FMP – 2027¹ (continued)

| Period Ended | USD X Accumulating Class* NAV | USD X Accumulating Class* NAV per Share | USD X Distributing Class* NAV | USD X Distributing Class* NAV per Share |
|------------------|--|--|--|--|
| 30 June 2024 | USD 36,254,835 | USD 10.55 | – | – |
| 31 December 2023 | USD 35,874,119 | USD 10.39 | USD 873,350 | USD 10.39 |

Emerging Market Debt – Hard Currency

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | AUD I Distributing Class NAV | AUD I Distributing Class NAV per Share | CAD I3 Accumulating Unhedged Class NAV | CAD I3 Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | AUD 545,772 | AUD 7.07 | AUD 72,807 | AUD 8.50 | CAD 57,657,982 | CAD 13.41 |
| 31 December 2023 | AUD 1,943,558 | AUD 7.08 | AUD 23,198,262 | AUD 8.31 | CAD 52,703,579 | CAD 12.26 |

| Period Ended | CHF I2 Accumulating Class NAV | CHF I2 Accumulating Class NAV per Share | CHF P Accumulating Class NAV | CHF P Accumulating Class NAV per Share | EUR A (Monthly) Distributing Class NAV | EUR A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---|---|
| 30 June 2024 | CHF 89,223,582 | CHF 8.73 | CHF 16,672,506 | CHF 8.78 | EUR 6,442,679 | EUR 6.33 |
| 31 December 2023 | CHF 134,304,949 | CHF 8.45 | CHF 25,327,791 | CHF 8.51 | EUR 7,633,978 | EUR 6.33 |

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 51,243,381 | EUR 10.96 | EUR 113,942,924 | EUR 11.97 | EUR 18,125,220 | EUR 10.54 |
| 31 December 2023 | EUR 51,163,108 | EUR 10.53 | EUR 89,529,420 | EUR 11.46 | EUR 17,230,269 | EUR 9.70 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Hard Currency (continued)

| Period Ended | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share | EUR I2 Distributing Class NAV | EUR I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 178,871,761 | EUR 7.00 | EUR 28,996,792 | EUR 9.16 | EUR 37,457,155 | EUR 7.51 |
| 31 December 2023 | EUR 175,147,404 | EUR 6.86 | EUR 45,795,061 | EUR 8.77 | EUR 36,308,806 | EUR 7.36 |

| Period Ended | EUR I3 Accumulating Class NAV | EUR I3 Accumulating Class NAV per Share | EUR I4 Accumulating Class NAV | EUR I4 Accumulating Class NAV per Share | EUR I5 Accumulating Unhedged Class NAV | EUR I5 Accumulating Unhedged Class NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | EUR 74,394,091 | EUR 10.29 | EUR 49,379,520 | EUR 11.64 | EUR 71,121,430 | EUR 12.01 |
| 31 December 2023 | EUR 68,995,700 | EUR 9.84 | EUR 44,153,327 | EUR 11.13 | EUR 89,770,039 | EUR 11.04 |

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share | EUR P Accumulating Class NAV | EUR P Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 521,451 | EUR 10.16 | EUR 106,852 | EUR 6.42 | EUR 11,273,822 | EUR 9.28 |
| 31 December 2023 | EUR 525,911 | EUR 9.81 | EUR 138,890 | EUR 6.36 | EUR 10,477,004 | EUR 8.88 |

| Period Ended | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 645,236 | EUR 9.71 | GBP 12,560,746 | GBP 11.34 | GBP 1,132,220 | GBP 7.62 |
| 31 December 2023 | EUR 551,473 | EUR 9.27 | GBP 14,312,566 | GBP 10.78 | GBP 1,045,922 | GBP 7.41 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Emerging Market Debt – Hard Currency (continued)

| Period Ended | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 10,058,498 | GBP 9.97 | GBP 14,129,180 | GBP 7.93 | GBP 5,008,787 | GBP 10.17 |
| 31 December 2023 | GBP 52,006,312 | GBP 9.48 | GBP 14,500,268 | GBP 7.71 | GBP 6,285,375 | GBP 9.67 |

| Period Ended | 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 |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | HKD 2,064,559 | HKD 7.67 | JPY 1,592,523,397 | JPY 895.91 | SEK 666,109,446 | SEK 105.48 |
| 31 December 2023 | HKD 1,470,947 | HKD 7.64 | JPY 1,753,662,260 | JPY 876.83 | SEK 650,472,349 | SEK 101.47 |

| Period Ended | 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 | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | SEK 57,533,091 | SEK 90.25 | SGD 31,484,787 | SGD 14.33 | USD 139,637,993 | USD 7.27 |
| 31 December 2023 | SEK 66,952,498 | SEK 86.45 | SGD 19,324,573 | SGD 14.34 | USD 138,241,930 | USD 7.21 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 119,644,408 | USD 13.35 | USD 383,494 | USD 8.61 | USD 9,781,183 | USD 9.87 |
| 31 December 2023 | USD 120,778,298 | USD 12.73 | USD 377,098 | USD 8.36 | USD 9,941,291 | USD 9.46 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Hard Currency (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 674,893,604 | USD 14.44 | USD 73,723,215 | USD 8.57 | USD 292,331,233 | USD 12.55 |
| 31 December 2023 | USD 571,487,781 | USD 13.71 | USD 73,431,118 | USD 8.32 | USD 273,160,580 | USD 11.91 |

| Period Ended | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share | USD I3 Distributing Class NAV | USD I3 Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 25,047,496 | USD 8.31 | USD 90,885,484 | USD 8.46 | USD 19,346,800 | USD 9.99 |
| 31 December 2023 | USD 19,503,916 | USD 8.07 | USD 88,359,188 | USD 8.22 | USD 17,071,508 | USD 9.56 |

| Period Ended | USD M Distributing Class NAV | USD M Distributing Class NAV per Share | USD P Accumulating Class NAV | USD P Accumulating Class NAV per Share | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 3,876,363 | USD 6.87 | USD 61,474,155 | USD 10.73 | USD 129,392,777 | USD 9.81 |
| 31 December 2023 | USD 3,623,006 | USD 6.75 | USD 62,007,224 | USD 10.19 | USD 112,274,225 | USD 9.30 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 88,504 | USD 12.14 |
| 31 December 2023 | USD 112,030 | USD 11.49 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Emerging Market Debt – Local Currency

| Period Ended | AUD B (Monthly) Distributing Class NAV | AUD B (Monthly) Distributing Class NAV per Share | AUD B Accumulating Class NAV | AUD B Accumulating Class NAV per Share | AUD C2 Accumulating Class* NAV | AUD C2 Accumulating Class* NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | AUD 1,143,162 | AUD 3.15 | AUD 169,247 | AUD 7.83 | – | – |
| 31 December 2023 | AUD 1,680,905 | AUD 3.51 | AUD 288,975 | AUD 8.34 | AUD 7,713 | AUD 8.34 |

| Period Ended | AUD E (Monthly) Distributing Class NAV | AUD E (Monthly) Distributing Class NAV per Share | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share | AUD T (Monthly) Distributing Class NAV | AUD T (Monthly) Distributing Class NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | AUD 243,150 | AUD 3.15 | AUD 45,714 | AUD 7.82 | AUD 22,360,985 | AUD 3.45 |
| 31 December 2023 | AUD 508,897 | AUD 3.52 | AUD 68,860 | AUD 8.33 | AUD 25,930,999 | AUD 3.82 |

| Period Ended | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | AUD 2,014,766 | AUD 8.56 | EUR 6,096,360 | EUR 6.79 | EUR 17,639,344 | EUR 7.35 |
| 31 December 2023 | AUD 2,144,666 | AUD 9.07 | EUR 1,976,819 | EUR 7.19 | EUR 26,979,998 | EUR 7.76 |

| Period Ended | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share | EUR I2 Accumulating Unhedged Class NAV | EUR I2 Accumulating Unhedged Class NAV per Share | EUR I4 Distributing Unhedged Class NAV | EUR I4 Distributing Unhedged Class NAV per Share |
|---------------------|--|--|---|---|---|---|
| 30 June 2024 | EUR 129,319,226 | EUR 10.00 | EUR 15,243,803 | EUR 11.80 | EUR 18,719,193 | EUR 7.27 |
| 31 December 2023 | EUR 160,972,265 | EUR 10.15 | EUR 15,466,180 | EUR 11.97 | EUR 19,486,748 | EUR 7.57 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

| Period Ended | EUR Y Accumulating Unhedged Class NAV | EUR Y Accumulating Unhedged Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I4 Accumulating Unhedged Class NAV | GBP I4 Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 83,412,465 | EUR 10.05 | GBP 369,529 | GBP 8.23 | GBP 96,969,333 | GBP 10.06 |
| 31 December 2023 | EUR 78,895,093 | EUR 10.18 | GBP 371,999 | GBP 8.63 | GBP 80,057,410 | GBP 10.42 |

| Period Ended | GBP I4 Distributing Unhedged Class NAV | GBP I4 Distributing Unhedged Class NAV per Share | GBP Y Accumulating Unhedged Class NAV | GBP Y Accumulating Unhedged Class NAV per Share | SEK A Accumulating Class NAV | SEK A Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | GBP 14,099,257 | GBP 6.96 | GBP 26,746,817 | GBP 9.61 | SEK 5,473,187 | SEK 83.56 |
| 31 December 2023 | GBP 40,220,459 | GBP 7.40 | GBP 37,033,049 | GBP 9.95 | SEK 7,555,579 | SEK 88.68 |

| Period Ended | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---|---|---|---|---------------------------------------|---|
| 30 June 2024 | SGD 515,411 | SGD 10.06 | USD 3,449,544 | USD 4.58 | USD 12,069,371 | USD 8.37 |
| 31 December 2023 | SGD 715,536 | SGD 11.03 | USD 3,826,624 | USD 4.97 | USD 13,576,056 | USD 8.79 |

| Period Ended | USD B (Monthly) Distributing Class NAV | USD B (Monthly) Distributing Class NAV per Share | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share | USD C2 (Monthly) Distributing Class* NAV | USD C2 (Monthly) Distributing Class* NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 8,463,353 | USD 3.63 | USD 386,126 | USD 8.43 | – | – |
| 31 December 2023 | USD 11,403,018 | USD 4.02 | USD 516,378 | USD 8.91 | USD 3,620 | USD 4.02 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

| Period Ended | USD E (Monthly) Distributing Class NAV | USD E (Monthly) Distributing Class NAV per Share | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share | USD I (Monthly) Distributing Class NAV | USD I (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 830,396 | USD 3.63 | USD 107,940 | USD 8.43 | USD 27,749,261 | USD 7.37 |
| 31 December 2023 | USD 1,731,121 | USD 4.02 | USD 259,037 | USD 8.92 | USD 36,107,420 | USD 7.97 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 156,572,962 | USD 9.10 | USD 1,104,337 | USD 7.03 | USD 71,562,954 | USD 8.85 |
| 31 December 2023 | USD 194,371,958 | USD 9.52 | USD 1,184,970 | USD 7.55 | USD 70,501,757 | USD 9.26 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD T (Monthly) Distributing Class NAV | USD T (Monthly) Distributing Class NAV per Share | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | USD 15,435 | USD 9.76 | USD 44,154,014 | USD 4.04 | USD 3,673,000 | USD 9.23 |
| 31 December 2023 | USD 16,123 | USD 10.20 | USD 51,105,062 | USD 4.45 | USD 4,366,661 | USD 9.71 |

| Period Ended | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share | USD Y Accumulating Class NAV | USD Y Accumulating Class NAV per Share | ZAR B (Monthly) Distributing Class NAV | ZAR B (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 131,711,144 | USD 9.06 | USD 152,889,512 | USD 8.79 | ZAR 32,913,477 | ZAR 32.91 |
| 31 December 2023 | USD 142,192,091 | USD 9.46 | USD 158,436,161 | USD 9.18 | ZAR 46,066,036 | ZAR 36.52 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

| Period Ended | ZAR B Accumulating Class NAV | ZAR B Accumulating Class NAV per Share | ZAR C2 (Monthly) Distributing Class* NAV | ZAR C2 (Monthly) Distributing Class* NAV per Share | ZAR C2 Accumulating Class* NAV | ZAR C2 Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | ZAR 3,230,754 | ZAR 118.16 | – | – | – | – |
| 31 December 2023 | ZAR 12,043,264 | ZAR 123.28 | ZAR 68,175 | ZAR 36.53 | ZAR 193,673 | ZAR 121.37 |

| Period Ended | ZAR E (Monthly) Distributing Class NAV | ZAR E (Monthly) Distributing Class NAV per Share | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T (Monthly) Distributing Class NAV | ZAR T (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | ZAR 11,650,309 | ZAR 32.92 | ZAR 214,292 | ZAR 118.13 | ZAR 489,721,973 | ZAR 36.05 |
| 31 December 2023 | ZAR 14,044,410 | ZAR 36.52 | ZAR 223,552 | ZAR 123.23 | ZAR 562,071,052 | ZAR 39.80 |

| Period Ended | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | ZAR 42,148,117 | ZAR 129.42 |
| 31 December 2023 | ZAR 48,967,524 | ZAR 134.35 |

Emerging Market Debt Blend

| Period Ended | AUD I3 Distributing Class NAV | AUD I3 Distributing Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | AUD 8,422,904 | AUD 7.80 | EUR 8,035,947 | EUR 10.50 | EUR 237,428,973 | EUR 10.89 |
| 31 December 2023 | AUD 8,072,686 | AUD 7.96 | EUR 10,852,194 | EUR 10.46 | EUR 239,809,262 | EUR 10.81 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt Blend (continued)

| Period Ended | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share | EUR I2 Distributing Class NAV | EUR I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 20,051,356 | EUR 7.11 | EUR 11,166,172 | EUR 11.21 | EUR 8,123,593 | EUR 6.92 |
| 31 December 2023 | EUR 23,015,364 | EUR 7.22 | EUR 13,866,675 | EUR 11.12 | EUR 8,681,343 | EUR 7.03 |

| Period Ended | EUR I3 Distributing Class NAV | EUR I3 Distributing Class NAV per Share | EUR I4 Accumulating Unhedged Class NAV | EUR I4 Accumulating Unhedged Class NAV per Share | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | EUR 31,138,385 | EUR 7.71 | EUR 1,982,467 | EUR 10.97 | EUR 20,495,007 | EUR 11.88 |
| 31 December 2023 | EUR 37,124,103 | EUR 7.83 | EUR 1,921,897 | EUR 10.67 | EUR 20,761,167 | EUR 11.77 |

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 827,104 | EUR 10.02 | EUR 1,676,259 | EUR 5.77 | EUR 219,317 | EUR 11.83 |
| 31 December 2023 | EUR 523,183 | EUR 10.02 | EUR 1,045,469 | EUR 5.99 | EUR 153,104 | EUR 11.70 |

| Period Ended | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | GBP 291,436 | GBP 11.57 | GBP 5,659 | GBP 10.58 | GBP 8,541,064 | GBP 7.86 |
| 31 December 2023 | GBP 447,473 | GBP 11.57 | GBP 5,642 | GBP 10.53 | GBP 9,742,793 | GBP 8.05 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt Blend (continued)

| Period Ended | GBP I Distributing Unhedged Class NAV | GBP I Distributing Unhedged Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share | GBP P Accumulating Unhedged Class NAV | GBP P Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | GBP 3,281,057 | GBP 8.33 | GBP 2,174,006 | GBP 10.13 | GBP 807,153 | GBP 10.48 |
| 31 December 2023 | GBP 572,809 | GBP 8.49 | GBP 3,109,393 | GBP 10.14 | GBP 925,166 | GBP 10.44 |

| Period Ended | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share | NOK U Accumulating Class NAV | NOK U Accumulating Class NAV per Share | SEK A Accumulating Class NAV | SEK A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 23,755 | GBP 12.66 | NOK 260,825 | NOK 114.11 | SEK 23,896,656 | SEK 113.96 |
| 31 December 2023 | GBP 213,173 | GBP 12.62 | NOK 256,896 | NOK 112.39 | SEK 26,654,232 | SEK 112.47 |

| Period Ended | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---|---|---|---|---------------------------------------|---|
| 30 June 2024 | SGD 4,049,297 | SGD 12.25 | USD 716,941 | USD 6.27 | USD 7,181,136 | USD 11.60 |
| 31 December 2023 | SGD 4,180,476 | SGD 12.67 | USD 329,767 | USD 6.55 | USD 6,722,677 | USD 11.69 |

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 709,121 | USD 8.97 | USD 17,759,191 | USD 11.02 | USD 358,846 | USD 8.03 |
| 31 December 2023 | USD 826,659 | USD 9.08 | USD 16,801,138 | USD 11.06 | USD 379,773 | USD 8.25 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt Blend (continued)

| Period Ended | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share | USD I5 Accumulating Class* NAV | USD I5 Accumulating Class* NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | USD 41,671,945 | USD 7.36 | USD 33,849,234 | USD 10.37 | USD 441,743 | USD 9.06 |
| 31 December 2023 | USD 40,972,944 | USD 7.57 | USD 33,920,715 | USD 10.40 | USD 731,356 | USD 9.16 |

| Period Ended | USD M Distributing Class NAV | USD M Distributing Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 280,638 | USD 5.77 | USD 116,696 | USD 13.22 |
| 31 December 2023 | USD 572,534 | USD 6.06 | USD 125,103 | USD 13.23 |

Emerging Market Debt Sustainable Investment Grade Blend

| Period Ended | AUD I2 Accumulating Class NAV | AUD I2 Accumulating Class NAV per Share | NOK I Accumulating Class NAV | NOK I Accumulating Class NAV per Share | NOK I3 Accumulating Class* NAV | NOK I3 Accumulating Class* NAV per Share |
|------------------|--|--|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 23,267,313 | AUD 9.18 | NOK 2,081,995 | NOK 111.32 | NOK 407,786,893 | NOK 102.86 |
| 31 December 2023 | AUD 23,549,524 | AUD 9.29 | NOK 3,209,047 | NOK 111.71 | NOK 379,560,196 | NOK 103.13 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 40,586 | USD 11.03 | USD 4,323,984 | USD 9.20 | USD 5,056,517 | USD 11.12 |
| 31 December 2023 | USD 41,218 | USD 11.20 | USD 4,388,707 | USD 9.34 | USD 6,869,103 | USD 11.26 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Markets Equity

| Period Ended | AUD B Accumulating Class NAV | AUD B Accumulating Class NAV per Share | AUD C2 Accumulating Class* NAV | AUD C2 Accumulating Class* NAV per Share | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | AUD 315,081 | AUD 10.67 | – | – | AUD 25,066 | AUD 10.66 |
| 31 December 2023 | AUD 275,609 | AUD 9.42 | AUD 14,841 | AUD 9.43 | AUD 42,510 | AUD 9.41 |

| Period Ended | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | CAD I Distributing Unhedged Class NAV | CAD I Distributing Unhedged Class NAV per Share | CAD I2 Distributing Class NAV | CAD I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | AUD 1,956,414 | AUD 11.50 | CAD 79,583 | CAD 9.61 | CAD 13,589,119 | CAD 9.10 |
| 31 December 2023 | AUD 1,771,385 | AUD 10.11 | CAD 66,826 | CAD 8.07 | CAD 11,897,241 | CAD 7.97 |

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 3,402,353 | EUR 10.34 | EUR 417,652 | EUR 11.52 | EUR 199,331 | EUR 8.95 |
| 31 December 2023 | EUR 709,680 | EUR 9.04 | EUR 408,164 | EUR 10.17 | EUR 173,388 | EUR 7.78 |

| Period Ended | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 22,309 | GBP 12.01 | GBP 88,375 | GBP 14.63 | USD 2,649,309 | USD 11.57 |
| 31 December 2023 | GBP 406,653 | GBP 10.43 | GBP 86,537 | GBP 12.65 | USD 5,239,268 | USD 10.08 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Markets Equity (continued)

| Period Ended | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share | USD C2 Accumulating Class* NAV | USD C2 Accumulating Class* NAV per Share | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | USD 2,086,523 | USD 12.02 | – | – | USD 423,298 | USD 12.00 |
| 31 December 2023 | USD 856,399 | USD 10.52 | USD 10,153 | USD 10.50 | USD 138,219 | USD 10.50 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 48,807,279 | USD 13.25 | USD 2,810,392 | USD 12.80 | USD 4,330,728 | USD 12.98 |
| 31 December 2023 | USD 41,804,429 | USD 11.48 | USD 439,380 | USD 11.20 | USD 4,026,797 | USD 11.29 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | ZAR B Accumulating Class NAV | ZAR B Accumulating Class NAV per Share | ZAR C2 Accumulating Class* NAV | ZAR C2 Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 36,322,082 | USD 13.82 | ZAR 10,393,368 | ZAR 151.47 | – | – |
| 31 December 2023 | USD 23,862,482 | USD 11.91 | ZAR 4,948,769 | ZAR 131.03 | ZAR 47,220 | ZAR 131.00 |

| Period Ended | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | ZAR 3,069,793 | ZAR 151.46 | ZAR 26,908,984 | ZAR 163.65 |
| 31 December 2023 | ZAR 3,798,941 | ZAR 131.02 | ZAR 23,945,169 | ZAR 140.86 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Euro Bond

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR Z Accumulating Class* NAV | EUR Z Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 1,272,203 | EUR 11.02 | EUR 9,872,511 | EUR 10.09 | EUR 2,924,502 | EUR 9.98 |
| 31 December 2023 | EUR 653,118 | EUR 10.95 | EUR 9,919,526 | EUR 10.13 | – | – |

Euro Bond Absolute Return

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 6,243,494 | EUR 11.75 | EUR 10,125 | EUR 10.89 | EUR 5,716,054 | EUR 11.81 |
| 31 December 2023 | EUR 1,020,367 | EUR 11.38 | EUR 9,922 | EUR 10.67 | EUR 5,531,035 | EUR 11.43 |

| Period Ended | EUR Z Accumulating Class* NAV | EUR Z Accumulating Class* NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|
| 30 June 2024 | EUR 11,277,820 | EUR 10.08 | USD 31,667,268 | USD 12.55 |
| 31 December 2023 | – | – | USD 30,372,279 | USD 12.04 |

European High Yield Bond

| Period Ended | CHF I Accumulating Class* NAV | CHF I Accumulating Class* NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I2 Accumulating Class* NAV | EUR I2 Accumulating Class* NAV per Share |
|------------------|--|--|---------------------------------------|---|---|---|
| 30 June 2024 | CHF 2,528,240 | CHF 11.00 | EUR 67,512,905 | EUR 14.51 | EUR 5,306,992 | EUR 10.93 |
| 31 December 2023 | CHF 1,796,679 | CHF 10.75 | EUR 47,206,772 | EUR 14.01 | EUR 208,432 | EUR 10.54 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
European High Yield Bond (continued)

| Period Ended | EUR I5 Accumulating Class* NAV | EUR I5 Accumulating Class* NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR X Accumulating Class NAV | EUR X Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | – | – | EUR 1,126,273 | EUR 13.06 | EUR 57,903,535 | EUR 12.80 |
| 31 December 2023 | EUR 6,258,149 | EUR 10.44 | EUR 787,345 | EUR 12.68 | EUR 48,934,376 | EUR 12.33 |

| Period Ended | EUR Y Accumulating Class* NAV | EUR Y Accumulating Class* NAV per Share | EUR Y Distributing Class* NAV | EUR Y Distributing Class* NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | EUR 353,038,765 | EUR 11.73 | EUR 6,304,805 | EUR 10.88 | USD 1,039,247 | USD 9.22 |
| 31 December 2023 | EUR 281,409,669 | EUR 11.30 | EUR 2,941,098 | EUR 10.74 | USD 320,629 | USD 9.25 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 243,994 | USD 17.21 | USD 609,780 | USD 14.54 | USD 20,526,259 | USD 13.72 |
| 31 December 2023 | USD 228,440 | USD 16.49 | USD 585,996 | USD 13.90 | USD 19,509,577 | USD 13.11 |

European Sustainable Equity

| Period Ended | EUR A Distributing Class NAV | EUR A Distributing Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 25,585 | EUR 9.74 | EUR 36,201 | EUR 11.35 | EUR 11,501 | EUR 11.20 |
| 31 December 2023 | EUR 24,542 | EUR 9.34 | EUR 34,572 | EUR 10.84 | EUR 11,039 | EUR 10.75 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

European Sustainable Equity (continued)

| Period Ended | EUR I3 Distributing Class NAV | EUR I3 Distributing Class NAV per Share | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | EUR 89,808,886 | EUR 9.59 | EUR 1,720,398 | EUR 9.96 | EUR 53,745 | EUR 10.72 |
| 31 December 2023 | EUR 112,925,635 | EUR 9.21 | EUR 2,081,086 | EUR 9.49 | EUR 39,633 | EUR 10.33 |

| Period Ended | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share | USD A Accumulating Unhedged Class NAV | USD A Accumulating Unhedged Class NAV per Share | USD I Accumulating Unhedged Class NAV | USD I Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | EUR 59,742,390 | EUR 11.47 | USD 9,911 | USD 9.91 | USD 10,203 | USD 10.20 |
| 31 December 2023 | EUR 56,967,179 | EUR 10.92 | USD 9,798 | USD 9.80 | USD 10,041 | USD 10.04 |

| Period Ended | USD M Accumulating Unhedged Class NAV | USD M Accumulating Unhedged Class NAV per Share |
|------------------|---|---|
| 30 June 2024 | USD 9,654 | USD 9.65 |
| 31 December 2023 | USD 9,581 | USD 9.58 |

Event Driven

| Period Ended | EUR I Accumulating Class* NAV | EUR I Accumulating Class* NAV per Share | EUR I5 Distributing Class* NAV | EUR I5 Distributing Class* NAV per Share | GBP I5 Accumulating Class NAV | GBP I5 Accumulating Class NAV per Share |
|------------------|--|--|---|---|--|--|
| 30 June 2024 | EUR 9,790 | EUR 10.61 | EUR 28,087 | EUR 10.17 | GBP 90,454,209 | GBP 10.94 |
| 31 December 2023 | EUR 9,507 | EUR 10.31 | – | – | GBP 75,985,117 | GBP 10.54 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Event Driven (continued)

| Period Ended | GBP I5 Distributing Class NAV | GBP I5 Distributing Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 8,876,190 | GBP 10.90 | GBP 28,074 | GBP 10.86 | USD 10,927 | USD 10.93 |
| 31 December 2023 | GBP 12,132,056 | GBP 10.55 | GBP 27,125 | GBP 10.50 | USD 10,548 | USD 10.55 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share |
|------------------|--|--|
| 30 June 2024 | USD 12,634,705 | USD 11.03 |
| 31 December 2023 | USD 13,846,477 | USD 10.61 |

Global Bond

| Period Ended | AUD T (Monthly) Distributing Class NAV | AUD T (Monthly) Distributing Class NAV per Share | EUR I Accumulating Benchmark Hedged Class* NAV | EUR I Accumulating Benchmark Hedged Class* NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---|---|---|--|--|--|
| 30 June 2024 | AUD 27,895 | AUD 7.09 | EUR 6,016,633 | EUR 10.32 | USD 317,712 | USD 8.70 |
| 31 December 2023 | AUD 29,629 | AUD 7.53 | EUR 28,777 | EUR 10.40 | USD 340,537 | USD 9.02 |

| Period Ended | USD I Accumulating Benchmark Hedged Class NAV | USD I Accumulating Benchmark Hedged Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 59,269 | USD 10.96 | USD 1,765,425 | USD 9.95 | USD 812,241 | USD 9.23 |
| 31 December 2023 | USD 32,939 | USD 10.98 | USD 3,215,877 | USD 10.26 | USD 420,409 | USD 9.54 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Bond (continued)

| Period Ended | USD T (Monthly) Distributing Class NAV | USD T (Monthly) Distributing Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | ZAR T (Monthly) Distributing Class NAV | ZAR T (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 22,477 | USD 7.49 | USD 101,993,244 | USD 10.48 | ZAR 326,409 | ZAR 72.85 |
| 31 December 2023 | USD 23,698 | USD 7.90 | USD 104,673,682 | USD 10.79 | ZAR 345,130 | ZAR 77.03 |

Global Diversified Income FMP – 2024**

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Distributing Class NAV | EUR A Distributing Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 1,242,467 | EUR 10.17 | EUR 224,032 | EUR 8.96 | EUR 885,276 | EUR 8.85 |
| 31 December 2023 | EUR 1,220,917 | EUR 9.99 | EUR 223,121 | EUR 8.92 | EUR 881,687 | EUR 8.82 |

| Period Ended | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share | HKD A Distributing Class NAV | HKD A Distributing Class NAV per Share | SGD A Distributing Class NAV | SGD A Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 1,926,759 | GBP 9.40 | HKD 6,926,306 | HKD 9.24 | SGD 3,813,710 | SGD 18.58 |
| 31 December 2023 | GBP 1,906,267 | GBP 9.30 | HKD 6,877,059 | HKD 9.17 | SGD 4,402,150 | SGD 18.52 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 24,814,423 | USD 10.83 | USD 34,186,986 | USD 9.51 | USD 2,788,943 | USD 11.00 |
| 31 December 2023 | USD 27,345,677 | USD 10.56 | USD 37,856,568 | USD 9.40 | USD 2,714,197 | USD 10.70 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Global Diversified Income FMP – 2024 (continued)**

| Period Ended | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share | USD X Distributing Class NAV | USD X Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 2,133,680 | USD 9.52 | USD 5,468,963 | USD 10.98 | USD 23,901,121 | USD 9.52 |
| 31 December 2023 | USD 2,108,874 | USD 9.41 | USD 22,493,910 | USD 10.69 | USD 54,424,599 | USD 9.41 |

**Portfolio liquidated on 28 June 2024.

Global Equity Megatrends

| Period Ended | EUR I Accumulating Class* NAV | EUR I Accumulating Class* NAV per Share | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share | GBP I4 Accumulating Unhedged Class* NAV | GBP I4 Accumulating Unhedged Class* NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | EUR 7,344,605 | EUR 11.67 | EUR 14,043,324 | EUR 18.60 | GBP 4,096,621 | GBP 9.94 |
| 31 December 2023 | EUR 7,537,600 | EUR 9.95 | EUR 7,793,561 | EUR 15.99 | – | – |

| Period Ended | GBP I4 Distributing Unhedged Class* NAV | GBP I4 Distributing Unhedged Class* NAV per Share | GBP P Accumulating Unhedged Class* NAV | GBP P Accumulating Unhedged Class* NAV per Share | SGD A Accumulating Class* NAV | SGD A Accumulating Class* NAV per Share |
|------------------|---|---|--|--|--|--|
| 30 June 2024 | GBP 8,009 | GBP 10.15 | GBP 24,885 | GBP 12.20 | SGD 839,144 | SGD 23.45 |
| 31 December 2023 | – | – | GBP 8,355 | GBP 10.63 | SGD 41,911 | SGD 20.85 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Equity Megatrends (continued)

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 69,423,648 | USD 17.17 | USD 3,801,255 | USD 16.16 | USD 56,632,296 | USD 18.20 |
| 31 December 2023 | USD 43,806,365 | USD 15.15 | USD 3,687,503 | USD 14.33 | USD 35,156,723 | USD 15.99 |

| Period Ended | USD I4 Accumulating Class* NAV | USD I4 Accumulating Class* NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 1,088,655 | USD 10.57 | USD 34,414,223 | USD 16.25 | USD 43,337,213 | USD 12.42 |
| 31 December 2023 | – | – | USD 21,892,795 | USD 14.39 | USD 22,954,011 | USD 10.87 |

Global Flexible Credit Income

| Period Ended | CAD I5 Accumulating Class NAV | CAD I5 Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CAD 15,126,148 | CAD 10.83 | EUR 2,337,874 | EUR 10.96 | EUR 904,820 | EUR 10.25 |
| 31 December 2023 | CAD 14,626,794 | CAD 10.47 | EUR 5,816,508 | EUR 10.66 | EUR 445,491 | EUR 10.05 |

| Period Ended | GBP I5 Accumulating Class NAV | GBP I5 Accumulating Class NAV per Share | USD A (Monthly) Distributing Class* NAV | USD A (Monthly) Distributing Class* NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 159,479,415 | GBP 12.18 | USD 326,420 | USD 10.05 | USD 14,993,862 | USD 11.24 |
| 31 December 2023 | GBP 151,941,174 | GBP 11.76 | – | – | USD 9,962,495 | USD 10.89 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Flexible Credit Income (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 166,316,369 | USD 12.28 | USD 332,281 | USD 10.25 | USD 8,370,569 | USD 10.91 |
| 31 December 2023 | USD 157,808,987 | USD 11.86 | USD 355,209 | USD 10.15 | USD 6,408,215 | USD 10.60 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 6,372,723 | USD 12.58 |
| 31 December 2023 | USD 6,004,606 | USD 12.11 |

Global High Yield SDG Engagement

| Period Ended | AUD I Distributing Class NAV | AUD I Distributing Class NAV per Share | AUD I4 Accumulating Class* NAV | AUD I4 Accumulating Class* NAV per Share | CHF I4 Accumulating Class NAV | CHF I4 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | AUD 40,767 | AUD 9.65 | AUD 4,419,655 | AUD 10.23 | CHF 78,761,483 | CHF 10.26 |
| 31 December 2023 | AUD 40,737 | AUD 9.65 | – | – | CHF 74,837,938 | CHF 10.11 |

| Period Ended | CHF I4 Distributing Class NAV | CHF I4 Distributing Class NAV per Share | CHF X Accumulating Class NAV | CHF X Accumulating Class NAV per Share | EUR I4 Accumulating Class NAV | EUR I4 Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|--|--|
| 30 June 2024 | CHF 4,607,042 | CHF 9.23 | CHF 29,618 | CHF 10.10 | EUR 60,580,606 | EUR 10.56 |
| 31 December 2023 | CHF 4,796,137 | CHF 9.36 | CHF 29,298 | CHF 10.00 | EUR 64,352,654 | EUR 10.29 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global High Yield SDG Engagement (continued)

| Period Ended | EUR I4 Distributing Class NAV | EUR I4 Distributing Class NAV per Share | EUR X Accumulating Class NAV | EUR X Accumulating Class NAV per Share | EUR Z (PF) Accumulating Class NAV | EUR Z (PF) Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 969,303 | EUR 9.50 | EUR 29,586 | EUR 10.40 | EUR 23,512,962 | EUR 11.91 |
| 31 December 2023 | EUR 1,101,288 | EUR 9.52 | EUR 28,912 | EUR 10.16 | EUR 23,929,260 | EUR 11.58 |

| Period Ended | GBP I4 Accumulating Class NAV | GBP I4 Accumulating Class NAV per Share | GBP X Accumulating Class NAV | GBP X Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 18,054,472 | GBP 10.95 | GBP 25,847 | GBP 10.78 | USD 1,520,880 | USD 12.76 |
| 31 December 2023 | GBP 18,172,947 | GBP 10.59 | GBP 25,092 | GBP 10.46 | USD 621,460 | USD 12.38 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I4 Accumulating Class NAV | USD I4 Accumulating Class NAV per Share | USD M Distributing Class NAV | USD M Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 6,130,722 | USD 13.53 | USD 406,083,193 | USD 11.10 | USD 1,238,074 | USD 7.90 |
| 31 December 2023 | USD 5,429,150 | USD 13.08 | USD 325,223,085 | USD 10.73 | USD 1,251,730 | USD 7.92 |

| Period Ended | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 21,715 | USD 10.79 | USD 9,292,802 | USD 14.18 |
| 31 December 2023 | USD 21,053 | USD 10.46 | USD 8,991,111 | USD 13.68 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Global Investment Grade Credit

| Period Ended | EUR I Accumulating Class* NAV | EUR I Accumulating Class* NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 28,738 | EUR 10.53 | USD 1,795,475 | USD 9.34 | USD 40,712,686 | USD 9.39 |
| 31 December 2023 | EUR 28,687 | EUR 10.51 | USD 1,777,609 | USD 9.25 | USD 40,267,522 | USD 9.29 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 45,204,579 | USD 9.42 |
| 31 December 2023 | USD 44,688,102 | USD 9.31 |

Global Opportunistic Bond

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 14,671 | EUR 9.59 | GBP 22,509 | GBP 9.81 | USD 20,814 | USD 10.80 |
| 31 December 2023 | EUR 14,805 | EUR 9.68 | GBP 22,561 | GBP 9.83 | USD 20,869 | USD 10.83 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 6,274,076 | USD 11.57 | USD 12,071,404 | USD 9.65 | USD 23,830,310 | USD 10.96 |
| 31 December 2023 | USD 4,553,699 | USD 11.59 | USD 12,262,296 | USD 9.80 | USD 23,293,272 | USD 10.97 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Opportunistic Bond (continued)

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 24,452,233 | USD 10.71 |
| 31 December 2023 | USD 25,233,838 | USD 10.70 |

Global Real Estate Securities

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR Z Accumulating Unhedged Class NAV | EUR Z Accumulating Unhedged Class NAV per Share | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | EUR 762,957 | EUR 9.38 | EUR 207,763 | EUR 11.45 | GBP 5,737 | GBP 11.47 |
| 31 December 2023 | EUR 877,918 | EUR 10.17 | EUR 213,904 | EUR 11.79 | GBP 89,203 | GBP 12.21 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD CI Accumulating Class NAV | USD CI Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 3,166,163 | USD 9.83 | USD 94,970 | USD 8.63 | USD 10,497,142 | USD 12.69 |
| 31 December 2023 | USD 3,456,439 | USD 10.51 | USD 135,797 | USD 9.28 | USD 12,394,725 | USD 13.51 |

| Period Ended | USD I5 Distributing Class NAV | USD I5 Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 28,644 | USD 8.64 | USD 586,599 | USD 8.85 | USD 4,543,536 | USD 13.09 |
| 31 December 2023 | USD 30,861 | USD 9.31 | USD 718,797 | USD 9.51 | USD 2,419,204 | USD 13.89 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Sustainable Equity

| Period Ended | EUR I5 Accumulating Unhedged Class NAV | EUR I5 Accumulating Unhedged Class NAV per Share | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share | EUR Z Accumulating Unhedged Class NAV | EUR Z Accumulating Unhedged Class NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | EUR 90,294,514 | EUR 13.28 | EUR 92,976 | EUR 12.42 | EUR 1,550,599 | EUR 12.88 |
| 31 December 2023 | EUR 86,892,096 | EUR 12.11 | EUR 78,678 | EUR 11.43 | EUR 1,439,413 | EUR 11.72 |

| Period Ended | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I5 Accumulating Unhedged Class NAV | GBP I5 Accumulating Unhedged Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---|---|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 1,794,075 | GBP 12.32 | GBP 4,734,922 | GBP 12.44 | USD 259,235 | USD 9.43 |
| 31 December 2023 | GBP 981,020 | GBP 11.49 | GBP 4,420,169 | GBP 11.59 | USD 471,447 | USD 8.92 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 7,208,888 | USD 11.61 | USD 13,151 | USD 11.63 | USD 153,061 | USD 10.94 |
| 31 December 2023 | USD 11,121,650 | USD 10.93 | USD 12,373 | USD 10.94 | USD 417,625 | USD 10.38 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 44,582,445 | USD 11.04 |
| 31 December 2023 | USD 37,957,449 | USD 10.35 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Sustainable Value

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | GBP I5 Accumulating Unhedged Class NAV | GBP I5 Accumulating Unhedged Class NAV per Share | GBP P Accumulating Unhedged Class* NAV | GBP P Accumulating Unhedged Class* NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 456,199 | EUR 16.64 | GBP 11,961,039 | GBP 12.03 | GBP 295,458 | GBP 11.57 |
| 31 December 2023 | EUR 520,510 | EUR 15.76 | GBP 10,307 | GBP 11.12 | GBP 8,811 | GBP 10.70 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I3 Accumulating Class NAV | USD I3 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 1,687,006 | USD 19.65 | USD 10,241,763 | USD 20.88 | USD 32,787,558 | USD 11.86 |
| 31 December 2023 | USD 1,388,066 | USD 18.39 | USD 10,479,115 | USD 19.50 | USD 31,008,928 | USD 11.06 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 17,182,592 | USD 22.84 |
| 31 December 2023 | USD 11,985,820 | USD 21.28 |

High Yield Bond

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | AUD A Accumulating Class NAV | AUD A Accumulating Class NAV per Share | AUD B (Monthly) Distributing Class NAV | AUD B (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 15,081,553 | AUD 6.34 | AUD 2,931,362 | AUD 15.30 | AUD 10,543,922 | AUD 4.77 |
| 31 December 2023 | AUD 15,862,650 | AUD 6.50 | AUD 2,858,210 | AUD 15.00 | AUD 10,373,440 | AUD 4.93 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

| Period Ended | AUD B Accumulating Class NAV | AUD B Accumulating Class NAV per Share | AUD C2 (Monthly) Distributing Class* NAV | AUD C2 (Monthly) Distributing Class* NAV per Share | AUD E (Monthly) Distributing Class NAV | AUD E (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | AUD 946,155 | AUD 9.45 | – | – | AUD 2,913,386 | AUD 4.81 |
| 31 December 2023 | AUD 1,011,221 | AUD 9.33 | AUD 3,241 | AUD 4.94 | AUD 1,845,729 | AUD 4.97 |

| Period Ended | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share | AUD I Distributing Class NAV | AUD I Distributing Class NAV per Share | AUD T (Monthly) Distributing Class NAV | AUD T (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 715,327 | AUD 10.65 | AUD 10,962,348 | AUD 9.38 | AUD 66,734,295 | AUD 5.58 |
| 31 December 2023 | AUD 413,416 | AUD 10.52 | AUD 17,014,854 | AUD 9.44 | AUD 73,324,379 | AUD 5.74 |

| Period Ended | AUD T (Weekly) Distributing Class NAV | AUD T (Weekly) Distributing Class NAV per Share | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | CAD A (Monthly) Distributing Class NAV | CAD A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 700,628 | AUD 5.40 | AUD 1,546,958 | AUD 13.02 | CAD 7,034,921 | CAD 6.60 |
| 31 December 2023 | AUD 754,803 | AUD 5.55 | AUD 1,527,094 | AUD 12.80 | CAD 5,981,498 | CAD 6.74 |

| Period Ended | CHF A Accumulating Class NAV | CHF A Accumulating Class NAV per Share | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share | CHF I2 Accumulating Class NAV | CHF I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | CHF 2,721,706 | CHF 12.25 | CHF 222,826 | CHF 13.18 | CHF 2,232,634 | CHF 11.31 |
| 31 December 2023 | CHF 2,903,144 | CHF 12.18 | CHF 220,795 | CHF 13.06 | CHF 2,436,116 | CHF 11.20 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

| Period Ended | CNY A (Monthly) Distributing Class NAV | CNY A (Monthly) Distributing Class NAV per Share | CNY I (Monthly) Distributing Class NAV | CNY I (Monthly) Distributing Class NAV per Share | EUR A (Monthly) Distributing Class NAV | EUR A (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---|---|---|---|
| 30 June 2024 | CNY 10,947,749 | CNY 71.11 | CNY 203,398 | CNY 75.81 | EUR 5,728,112 | EUR 5.90 |
| 31 December 2023 | CNY 11,540,823 | CNY 73.18 | CNY 208,678 | CNY 77.78 | EUR 5,784,669 | EUR 6.06 |

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Distributing Class NAV | EUR A Distributing Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 5,090,758 | EUR 20.31 | EUR 2,331,516 | EUR 7.13 | EUR 18,456,085 | EUR 18.15 |
| 31 December 2023 | EUR 5,575,031 | EUR 19.94 | EUR 2,533,501 | EUR 7.19 | EUR 18,413,969 | EUR 17.76 |

| Period Ended | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share | EUR I2 Distributing Class NAV | EUR I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 4,374,860 | EUR 6.86 | EUR 60,422,063 | EUR 12.75 | EUR 56,528,423 | EUR 6.77 |
| 31 December 2023 | EUR 4,310,197 | EUR 6.92 | EUR 51,114,447 | EUR 12.47 | EUR 56,865,932 | EUR 6.82 |

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share | GBP A (Monthly) Distributing Class NAV | GBP A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 34,662 | EUR 11.33 | EUR 201,419 | EUR 12.20 | GBP 2,211,116 | GBP 6.21 |
| 31 December 2023 | EUR 34,119 | EUR 11.15 | EUR 181,078 | EUR 11.90 | GBP 2,684,037 | GBP 6.34 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
High Yield Bond (continued)

| Period Ended | GBP A Accumulating Class NAV | GBP A Accumulating Class NAV per Share | GBP A Distributing Class NAV | GBP A Distributing Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | GBP 1,315,343 | GBP 14.57 | GBP 953,558 | GBP 7.90 | GBP 6,324,230 | GBP 17.79 |
| 31 December 2023 | GBP 1,411,301 | GBP 14.20 | GBP 954,452 | GBP 7.91 | GBP 5,789,389 | GBP 17.29 |

| Period Ended | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share |
|---------------------|---|---|--|--|--|--|
| 30 June 2024 | GBP 916,689 | GBP 8.55 | GBP 1,466,962 | GBP 14.24 | GBP 169,905,427 | GBP 7.57 |
| 31 December 2023 | GBP 3,395,941 | GBP 8.55 | GBP 1,512,133 | GBP 13.84 | GBP 168,547,845 | GBP 7.57 |

| Period Ended | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share | HKD A (Monthly) Distributing Class NAV | HKD A (Monthly) Distributing Class NAV per Share | SEK A Accumulating Class NAV | SEK A Accumulating Class NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | GBP 37,768 | GBP 13.84 | HKD 30,783,417 | HKD 6.50 | SEK 787,058,871 | SEK 138.53 |
| 31 December 2023 | GBP 124,386 | GBP 13.42 | HKD 36,563,065 | HKD 6.65 | SEK 723,938,325 | SEK 136.03 |

| Period Ended | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|---------------------|---|---|---|---|---|---|
| 30 June 2024 | SGD 22,114,903 | SGD 13.46 | SGD 4,288,976 | SGD 29.54 | USD 70,195,334 | USD 7.00 |
| 31 December 2023 | SGD 19,027,580 | SGD 13.83 | SGD 4,897,409 | SGD 29.01 | USD 77,008,320 | USD 7.13 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

| Period Ended | USD A (Weekly) Distributing Class NAV | USD A (Weekly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 2,843,002 | USD 6.72 | USD 132,401,500 | USD 18.56 | USD 18,705,478 | USD 8.60 |
| 31 December 2023 | USD 2,412,509 | USD 6.84 | USD 131,648,685 | USD 18.07 | USD 19,236,817 | USD 8.60 |

| Period Ended | USD B (Monthly) Distributing Class NAV | USD B (Monthly) Distributing Class NAV per Share | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share | USD C Accumulating Class NAV | USD C Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 90,380,545 | USD 5.30 | USD 10,364,851 | USD 12.08 | USD 942,469 | USD 13.60 |
| 31 December 2023 | USD 98,121,371 | USD 5.45 | USD 9,209,516 | USD 11.85 | USD 920,256 | USD 13.28 |

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD C1 Distributing Class NAV | USD C1 Distributing Class NAV per Share | USD C2 (Monthly) Distributing Class* NAV | USD C2 (Monthly) Distributing Class* NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | USD 1,874,774 | USD 11.03 | USD 563,267 | USD 8.69 | – | – |
| 31 December 2023 | USD 2,325,248 | USD 10.80 | USD 595,052 | USD 8.69 | USD 12,549 | USD 5.44 |

| Period Ended | USD C2 Accumulating Class* NAV | USD C2 Accumulating Class* NAV per Share | USD E (Monthly) Distributing Class NAV | USD E (Monthly) Distributing Class NAV per Share | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share |
|------------------|---|---|---|---|---------------------------------------|---|
| 30 June 2024 | – | – | USD 10,310,842 | USD 5.38 | USD 2,276,058 | USD 10.89 |
| 31 December 2023 | USD 6,358 | USD 11.86 | USD 10,460,452 | USD 5.53 | USD 1,547,421 | USD 10.69 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

| Period Ended | USD I (Monthly) Distributing Class NAV | USD I (Monthly) Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 34,167,533 | USD 7.34 | USD 305,978,377 | USD 28.37 | USD 18,775,495 | USD 9.94 |
| 31 December 2023 | USD 39,896,230 | USD 7.45 | USD 301,321,511 | USD 27.54 | USD 16,191,311 | USD 9.94 |

| Period Ended | 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 | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | USD 54,593,094 | USD 8.26 | USD 210,255,183 | USD 15.54 | USD 220,795,573 | USD 8.30 |
| 31 December 2023 | USD 55,183,017 | USD 8.38 | USD 224,394,250 | USD 15.08 | USD 220,847,493 | USD 8.30 |

| Period Ended | 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 | USD M Distributing Class NAV | USD M Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 140,148,483 | USD 9.41 | USD 537,203 | USD 13.66 | USD 296,842 | USD 7.93 |
| 31 December 2023 | USD 140,373,282 | USD 9.42 | USD 460,538 | USD 13.34 | USD 347,894 | USD 8.01 |

| Period Ended | 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 | USD T (Weekly) Distributing Class NAV | USD T (Weekly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | USD 370,965 | USD 12.26 | USD 127,579,083 | USD 5.95 | USD 1,385,014 | USD 6.00 |
| 31 December 2023 | USD 1,839,803 | USD 11.89 | USD 133,819,218 | USD 6.08 | USD 1,777,914 | USD 6.12 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

| Period Ended | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share | USD U (Monthly) Distributing Class NAV | USD U (Monthly) Distributing Class NAV per Share | USD U Accumulating Class NAV | USD U Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | USD 10,329,849 | USD 13.55 | USD 740,828 | USD 6.87 | USD 7,481,589 | USD 15.10 |
| 31 December 2023 | USD 10,920,480 | USD 13.23 | USD 753,439 | USD 6.98 | USD 7,443,249 | USD 14.68 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | ZAR B (Monthly) Distributing Class NAV | ZAR B (Monthly) Distributing Class NAV per Share | ZAR C2 (Monthly) Distributing Class* NAV | ZAR C2 (Monthly) Distributing Class* NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | USD 16,548,899 | USD 14.64 | ZAR 248,668,075 | ZAR 52.42 | – | – |
| 31 December 2023 | USD 44,696,204 | USD 14.17 | ZAR 299,231,482 | ZAR 53.93 | ZAR 444,980 | ZAR 53.88 |

| Period Ended | ZAR E (Monthly) Distributing Class NAV | ZAR E (Monthly) Distributing Class NAV per Share | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T (Monthly) Distributing Class NAV | ZAR T (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | ZAR 76,541,271 | ZAR 51.83 | ZAR 5,675,654 | ZAR 172.30 | ZAR 1,452,225,321 | ZAR 58.88 |
| 31 December 2023 | ZAR 77,989,696 | ZAR 53.32 | ZAR 5,270,093 | ZAR 166.67 | ZAR 1,559,123,624 | ZAR 60.27 |

| Period Ended | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | ZAR 15,778,363 | ZAR 161.49 |
| 31 December 2023 | ZAR 18,144,180 | ZAR 155.44 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

InnovAsia 5G

| Period Ended | CHF I4 Accumulating Class NAV | CHF I4 Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I4 Accumulating Class NAV | EUR I4 Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|--|--|
| 30 June 2024 | CHF 535,577 | CHF 8.79 | EUR 22,370 | EUR 8.81 | EUR 580,780 | EUR 9.12 |
| 31 December 2023 | CHF 522,675 | CHF 8.10 | EUR 20,478 | EUR 8.07 | EUR 738,351 | EUR 8.30 |

| Period Ended | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share | EUR X Accumulating Class NAV | EUR X Accumulating Class NAV per Share | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 27,774 | EUR 10.75 | EUR 4,397,729 | EUR 8.87 | SGD 341,881 | SGD 18.20 |
| 31 December 2023 | EUR 36,614 | EUR 9.50 | EUR 4,020,738 | EUR 8.11 | SGD 33,870 | SGD 16.68 |

| Period Ended | SGD I4 Accumulating Class NAV | SGD I4 Accumulating Class NAV per Share | SGD X Accumulating Class NAV | SGD X Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | SGD 946,591 | SGD 18.86 | SGD 343,444 | SGD 18.34 | USD 3,461,387 | USD 9.43 |
| 31 December 2023 | SGD 1,025,335 | SGD 17.18 | SGD 314,342 | SGD 16.78 | USD 4,546,493 | USD 8.57 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I4 Accumulating Class NAV | USD I4 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | USD 5,334,671 | USD 9.68 | USD 3,910,701 | USD 9.78 | USD 8,919 | USD 8.92 |
| 31 December 2023 | USD 6,636,583 | USD 8.76 | USD 3,983,343 | USD 8.83 | USD 8,129 | USD 8.13 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

InnovAsia 5G (continued)

| Period Ended | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 1,737,206 | USD 9.52 |
| 31 December 2023 | USD 1,609,703 | USD 8.63 |

Japan Equity Engagement

| Period Ended | EUR I5 Distributing Class NAV | EUR I5 Distributing Class NAV per Share | GBP I5 Accumulating Class* NAV | GBP I5 Accumulating Class* NAV per Share | GBP I5 Accumulating Unhedged Class* NAV | GBP I5 Accumulating Unhedged Class* NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | EUR 35,909 | EUR 13.49 | – | – | GBP 17,116,477 | GBP 10.62 |
| 31 December 2023 | EUR 31,902 | EUR 11.98 | GBP 344,829 | GBP 10.32 | GBP 11,862,066 | GBP 10.78 |

| Period Ended | GBP P Accumulating Unhedged Class NAV | GBP P Accumulating Unhedged Class NAV per Share | JPY A Accumulating Class* NAV | JPY A Accumulating Class* NAV per Share | JPY I Accumulating Class NAV | JPY I Accumulating Class NAV per Share |
|------------------|---|---|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 10,535,883 | GBP 8.25 | JPY 4,887,729 | JPY 1,044.76 | JPY 125,480,338 | JPY 1,938.32 |
| 31 December 2023 | GBP 11,065,396 | GBP 8.39 | – | – | JPY 154,103,501 | JPY 1,742.53 |

| Period Ended | JPY I Distributing Class NAV | JPY I Distributing Class NAV per Share | JPY I5 Accumulating Class NAV | JPY I5 Accumulating Class NAV per Share | JPY Z Accumulating Class NAV | JPY Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | JPY 26,016,073 | JPY 1,909.71 | JPY 8,680,709,989 | JPY 12,619.22 | JPY 3,661,796,347 | JPY 1,248.78 |
| 31 December 2023 | JPY 23,557,609 | JPY 1,729.24 | JPY 8,526,499,141 | JPY 11,320.64 | JPY 3,284,885,177 | JPY 1,117.91 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Japan Equity Engagement (continued)

| Period Ended | USD A Accumulating Class* NAV | USD A Accumulating Class* NAV per Share | USD I Accumulating Class* NAV | USD I Accumulating Class* NAV per Share |
|--------------|--|--|--|--|
| 30 June 2024 | USD 31,539 | USD 10.51 | USD 32,464 | USD 10.82 |

Macro Opportunities FX**

| Period Ended | EUR I Accumulating Class* NAV | EUR I Accumulating Class* NAV per Share | GBP Z Accumulating Class* NAV | GBP Z Accumulating Class* NAV per Share | SEK I Accumulating Class* NAV | SEK I Accumulating Class* NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | – | – | – | – | – | – |
| 31 December 2023 | EUR 1,264,954 | EUR 9.53 | GBP 20,546 | GBP 10.25 | SEK 16,510,843 | SEK 96.92 |

| Period Ended | SEK I Distributing Class* NAV | SEK I Distributing Class* NAV per Share | USD I Accumulating Class* NAV | USD I Accumulating Class* NAV per Share | USD Z Accumulating Class* NAV | USD Z Accumulating Class* NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | – | – | – | – | – | – |
| 31 December 2023 | SEK 37,342 | SEK 100.20 | USD 11,032 | USD 10.21 | USD 83,264 | USD 10.46 |

**Portfolio liquidated on 8 February 2024.

Next Generation Mobility

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 125,805 | EUR 15.63 | EUR 44,283 | EUR 11.18 | EUR 37,418,798 | EUR 18.87 |
| 31 December 2023 | EUR 159,766 | EUR 14.54 | EUR 41,022 | EUR 10.36 | EUR 39,387,728 | EUR 16.80 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Next Generation Mobility (continued)

| Period Ended | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 34,082,926 | EUR 21.54 | USD 31,175,124 | USD 18.25 | USD 1,432,782 | USD 19.42 |
| 31 December 2023 | EUR 34,429,616 | EUR 19.34 | USD 32,890,078 | USD 16.82 | USD 1,572,905 | USD 17.99 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 12,462,999 | USD 18.69 | USD 5,000,319 | USD 18.68 | USD 5,278,742 | USD 19.62 |
| 31 December 2023 | USD 8,977,632 | USD 17.15 | USD 6,463,904 | USD 17.14 | USD 7,433,399 | USD 18.16 |

| Period Ended | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 16,730,181 | USD 21.61 |
| 31 December 2023 | USD 25,442,335 | USD 19.90 |

Next Generation Space Economy

| Period Ended | EUR I3 Accumulating Unhedged Class NAV | EUR I3 Accumulating Unhedged Class NAV per Share | EUR M Accumulating Unhedged Class NAV | EUR M Accumulating Unhedged Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | EUR 16,331,545 | EUR 13.11 | EUR 9,617,128 | EUR 12.59 | USD 3,976,846 | USD 13.26 |
| 31 December 2023 | EUR 10,045,792 | EUR 11.72 | EUR 4,431,301 | EUR 11.36 | USD 3,668,583 | USD 12.23 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Responsible Asian Debt – Hard Currency

| Period Ended | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|---------------------|---|---|---|---|--|--|
| 30 June 2024 | USD 117,718 | USD 7.67 | USD 996,060 | USD 11.86 | USD 62,659 | USD 9.23 |
| 31 December 2023 | USD 259,271 | USD 7.78 | USD 1,198,440 | USD 11.63 | USD 147,067 | USD 9.09 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I4 (Monthly) Distributing Class NAV | USD I4 (Monthly) Distributing Class NAV per Share |
|---------------------|---|---|---|---|--|--|
| 30 June 2024 | USD 362,942 | USD 12.49 | USD 74,905 | USD 9.08 | USD 10,039 | USD 10.04 |
| 31 December 2023 | USD 354,813 | USD 12.21 | USD 75,939 | USD 9.21 | USD 10,140 | USD 10.14 |

| Period Ended | USD I4 Accumulating Class NAV | USD I4 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD X (Monthly) Distributing Class NAV | USD X (Monthly) Distributing Class NAV per Share |
|---------------------|--|--|---|---|---|---|
| 30 June 2024 | USD 11,182 | USD 11.18 | USD 216,986 | USD 9.48 | USD 9,909 | USD 9.91 |
| 31 December 2023 | USD 10,918 | USD 10.92 | USD 311,342 | USD 9.32 | USD 10,045 | USD 10.05 |

| Period Ended | USD X Accumulating Class NAV | USD X Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|---------------------|---|---|---|---|
| 30 June 2024 | USD 20,250 | USD 9.23 | USD 63,131,212 | USD 11.00 |
| 31 December 2023 | USD 19,846 | USD 9.05 | USD 61,533,403 | USD 10.72 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | CAD A (Monthly) Distributing Class NAV | CAD A (Monthly) Distributing Class NAV per Share | CHF A Accumulating Class NAV | CHF A Accumulating Class NAV per Share |
|------------------|---|---|---|---|---------------------------------------|---|
| 30 June 2024 | AUD 1,627,646 | AUD 7.80 | CAD 416,185 | CAD 8.18 | CHF 2,686,006 | CHF 9.69 |
| 31 December 2023 | AUD 1,587,360 | AUD 7.87 | CAD 418,704 | CAD 8.23 | CHF 3,242,251 | CHF 9.54 |

| Period Ended | CHF A Distributing Class NAV | CHF A Distributing Class NAV per Share | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share | CHF I Distributing Class NAV | CHF I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 486,346 | CHF 6.79 | CHF 4,990,612 | CHF 10.19 | CHF 21,820 | CHF 6.82 |
| 31 December 2023 | CHF 566,322 | CHF 6.80 | CHF 6,601,108 | CHF 10.01 | CHF 725,354 | CHF 6.82 |

| Period Ended | CHF I2 Accumulating Class NAV | CHF I2 Accumulating Class NAV per Share | CHF I2 Distributing Class NAV | CHF I2 Distributing Class NAV per Share | CHF I5 Accumulating Class NAV | CHF I5 Accumulating Class NAV per Share |
|------------------|--|--|--|--|--|--|
| 30 June 2024 | CHF 8,172,447 | CHF 10.41 | CHF 60,637 | CHF 7.48 | CHF 793,477 | CHF 10.64 |
| 31 December 2023 | CHF 10,145,427 | CHF 10.23 | CHF 60,679 | CHF 7.49 | CHF 1,561,093 | CHF 10.44 |

| Period Ended | CHF P Accumulating Class NAV | CHF P Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Distributing Class NAV | EUR A Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 30,716,857 | CHF 9.85 | EUR 105,369,040 | EUR 10.33 | EUR 13,085,717 | EUR 7.25 |
| 31 December 2023 | CHF 29,312,877 | CHF 9.68 | EUR 104,971,926 | EUR 10.06 | EUR 15,305,883 | EUR 7.18 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt (continued)

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 865,167,795 | EUR 10.87 | EUR 141,868,880 | EUR 7.26 | EUR 223,508,233 | EUR 10.98 |
| 31 December 2023 | EUR 685,080,531 | EUR 10.56 | EUR 154,181,903 | EUR 7.18 | EUR 181,322,110 | EUR 10.65 |

| Period Ended | EUR I2 Distributing Class NAV | EUR I2 Distributing Class NAV per Share | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | EUR 47,761,704 | EUR 7.86 | EUR 4,349,089 | EUR 11.41 | EUR 3,384,858 | EUR 9.99 |
| 31 December 2023 | EUR 52,300,087 | EUR 7.77 | EUR 6,260,518 | EUR 11.07 | EUR 2,460,584 | EUR 9.76 |

| Period Ended | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share | EUR P Accumulating Class NAV | EUR P Accumulating Class NAV per Share | EUR U Accumulating Class NAV | EUR U Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 1,588,487 | EUR 6.82 | EUR 25,649,211 | EUR 10.42 | EUR 1,023,539 | EUR 10.30 |
| 31 December 2023 | EUR 1,819,533 | EUR 6.80 | EUR 51,801,428 | EUR 10.12 | EUR 2,806,177 | EUR 10.01 |

| Period Ended | EUR X Distributing Class* NAV | EUR X Distributing Class* NAV per Share | GBP A Accumulating Class NAV | GBP A Accumulating Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | – | – | GBP 1,439,383 | GBP 11.06 | GBP 1,402,802 | GBP 11.47 |
| 31 December 2023 | EUR 50,236,839 | EUR 8.97 | GBP 1,023,476 | GBP 10.69 | GBP 2,374,631 | GBP 11.06 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt (continued)

| Period Ended | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | GBP 1,690,839 | GBP 8.74 | GBP 487,660 | GBP 11.47 | GBP 9,893,727 | GBP 8.58 |
| 31 December 2023 | GBP 1,563,847 | GBP 8.59 | GBP 470,199 | GBP 11.06 | GBP 11,769,917 | GBP 8.43 |

| Period Ended | GBP I5 Distributing Class NAV | GBP I5 Distributing Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share | JPY I Accumulating Class NAV | JPY I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 150,696,046 | GBP 8.07 | GBP 4,280,588 | GBP 10.77 | JPY 72,830,425,524 | JPY 1,053.76 |
| 31 December 2023 | GBP 143,767,963 | GBP 7.92 | GBP 1,773,074 | GBP 10.39 | JPY 78,935,623,550 | JPY 1,045.62 |

| Period Ended | JPY I Distributing Class NAV | JPY I Distributing Class NAV per Share | SEK A Accumulating Class NAV | SEK A Accumulating Class NAV per Share | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | JPY 5,195,893,554 | JPY 700.16 | SEK 8,957,679 | SEK 100.94 | SGD 60,686,119 | SGD 15.85 |
| 31 December 2023 | JPY 3,877,798,381 | JPY 707.66 | SEK 10,553,645 | SEK 98.35 | SGD 60,789,842 | SGD 16.04 |

| Period Ended | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 30,450,091 | USD 8.24 | USD 361,089,284 | USD 12.57 | USD 70,444,337 | USD 8.60 |
| 31 December 2023 | USD 28,236,679 | USD 8.26 | USD 359,043,792 | USD 12.14 | USD 89,729,509 | USD 8.44 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration Emerging Market Debt (continued)

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD C1 Distributing Class NAV | USD C1 Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 30,587,489 | USD 10.66 | USD 2,703,424 | USD 9.09 | USD 683,462,232 | USD 13.22 |
| 31 December 2023 | USD 32,808,938 | USD 10.35 | USD 2,808,791 | USD 8.92 | USD 678,406,064 | USD 12.74 |

| Period Ended | 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 |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | USD 68,245,206 | USD 9.14 | USD 33,575,521 | USD 13.00 | USD 11,619,346 | USD 9.13 |
| 31 December 2023 | USD 81,258,937 | USD 8.97 | USD 36,449,926 | USD 12.52 | USD 11,897,708 | USD 8.96 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD I5 Distributing Class NAV | USD I5 Distributing Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 5,156,006 | USD 13.48 | USD 11,038,802 | USD 8.75 | USD 43,604,872 | USD 10.97 |
| 31 December 2023 | USD 5,068,035 | USD 12.98 | USD 15,103,012 | USD 8.58 | USD 44,715,996 | USD 10.62 |

| Period Ended | USD M Distributing Class NAV | USD M Distributing Class NAV per Share | USD P Accumulating Class NAV | USD P Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 6,538,475 | USD 8.10 | USD 51,722,399 | USD 12.81 | USD 25,058,851 | USD 13.76 |
| 31 December 2023 | USD 8,351,328 | USD 8.02 | USD 184,482,252 | USD 12.34 | USD 24,595,101 | USD 13.22 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration High Yield SDG Engagement

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | CHF A Accumulating Class NAV | CHF A Accumulating Class NAV per Share | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | AUD 481,034 | AUD 6.96 | CHF 443,289 | CHF 11.31 | CHF 241,002 | CHF 12.36 |
| 31 December 2023 | AUD 1,140,803 | AUD 7.10 | CHF 441,932 | CHF 11.27 | CHF 239,547 | CHF 12.28 |

| Period Ended | CNY A (Monthly) Distributing Class NAV | CNY A (Monthly) Distributing Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Distributing Class NAV | EUR A Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CNY 2,012,319 | CNY 81.58 | EUR 9,768,821 | EUR 12.26 | EUR 2,349,488 | EUR 6.82 |
| 31 December 2023 | CNY 2,036,218 | CNY 83.39 | EUR 12,464,115 | EUR 12.07 | EUR 1,917,691 | EUR 6.89 |

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | EUR 61,346,171 | EUR 13.18 | EUR 34,288,871 | EUR 12.23 | EUR 1,118,641 | EUR 10.77 |
| 31 December 2023 | EUR 50,324,368 | EUR 12.94 | EUR 42,272,021 | EUR 12.01 | EUR 976,342 | EUR 10.64 |

| Period Ended | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 591,167 | EUR 6.70 | GBP 445,454 | GBP 14.76 | GBP 55,706,204 | GBP 7.77 |
| 31 December 2023 | EUR 604,904 | EUR 6.83 | GBP 395,559 | GBP 14.40 | GBP 55,855,459 | GBP 7.80 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration High Yield SDG Engagement (continued)

| Period Ended | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share | HKD A (Monthly) Distributing Class NAV | HKD A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | GBP 1,351,772 | GBP 13.73 | GBP 748,752 | GBP 7.58 | HKD 819,376 | HKD 9.90 |
| 31 December 2023 | GBP 1,317,678 | GBP 13.38 | GBP 910,689 | GBP 7.60 | HKD 1,544,860 | HKD 10.06 |

| Period Ended | JPY I Accumulating Class NAV | JPY I Accumulating Class NAV per Share | JPY I Distributing Class* NAV | JPY I Distributing Class* NAV per Share | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---|---|
| 30 June 2024 | JPY 16,646,524,176 | JPY 1,246.95 | – | – | SGD 4,372,113 | SGD 14.62 |
| 31 December 2023 | JPY 16,995,177,792 | JPY 1,250.95 | JPY 1,498,004,233 | JPY 998.67 | SGD 3,611,052 | SGD 14.92 |

| Period Ended | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 6,982,677 | USD 7.62 | USD 35,617,093 | USD 14.67 | USD 7,835,682 | USD 8.22 |
| 31 December 2023 | USD 4,053,791 | USD 7.71 | USD 34,032,810 | USD 14.33 | USD 8,347,581 | USD 8.23 |

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 2,493,490 | USD 11.31 | USD 134,656,440 | USD 15.80 | USD 175,534,295 | USD 8.41 |
| 31 December 2023 | USD 2,836,248 | USD 11.10 | USD 130,562,204 | USD 15.39 | USD 190,980,125 | USD 8.42 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration High Yield SDG Engagement (continued)

| Period Ended | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share | USD I2 Distributing Class NAV | USD I2 Distributing Class NAV per Share | USD I4 Accumulating Class* NAV | USD I4 Accumulating Class* NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | USD 1,462,232 | USD 14.83 | USD 288,148 | USD 8.21 | USD 10,962 | USD 10.96 |
| 31 December 2023 | USD 1,524,302 | USD 14.44 | USD 288,566 | USD 8.22 | USD 2,996,390 | USD 10.66 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD M Distributing Class NAV | USD M Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 22,607,791 | USD 11.39 | USD 2,760,103 | USD 11.70 | USD 1,098,744 | USD 8.08 |
| 31 December 2023 | USD 27,842,101 | USD 11.07 | USD 3,127,020 | USD 11.46 | USD 1,580,196 | USD 8.17 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 6,118,289 | USD 14.39 |
| 31 December 2023 | USD 5,677,635 | USD 13.98 |

Strategic Income

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | AUD E (Monthly) Distributing Class* NAV | AUD E (Monthly) Distributing Class* NAV per Share | AUD Z (Monthly) Distributing Class NAV | AUD Z (Monthly) Distributing Class NAV per Share |
|------------------|---|---|--|--|---|---|
| 30 June 2024 | AUD 162,038,996 | AUD 7.80 | AUD 7,239,068 | AUD 9.93 | AUD 149,904,419 | AUD 8.55 |
| 31 December 2023 | AUD 63,940,605 | AUD 8.07 | – | – | AUD 136,796,522 | AUD 8.80 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Strategic Income (continued)

| Period Ended | CNY A (Monthly) Distributing Class* NAV | CNY A (Monthly) Distributing Class* NAV per Share | EUR A (Monthly) Distributing Class NAV | EUR A (Monthly) Distributing Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | CNY 584,882,756 | CNY 96.43 | EUR 61,787,901 | EUR 7.24 | EUR 602,429 | EUR 10.61 |
| 31 December 2023 | CNY 95,409,993 | CNY 100.06 | EUR 37,619,121 | EUR 7.50 | EUR 389,376 | EUR 10.64 |

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | GBP A (Monthly) Distributing Class NAV | GBP A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 8,084,425 | EUR 11.37 | EUR 1,026,473 | EUR 10.31 | GBP 51,621,858 | GBP 7.78 |
| 31 December 2023 | EUR 8,449,161 | EUR 11.37 | EUR 1,081,589 | EUR 10.37 | GBP 24,369,502 | GBP 8.01 |

| Period Ended | GBP I (Monthly) Distributing Class* NAV | GBP I (Monthly) Distributing Class* NAV per Share | HKD A (Monthly) Distributing Class NAV | HKD A (Monthly) Distributing Class NAV per Share | JPY A (Monthly) Distributing Class* NAV | JPY A (Monthly) Distributing Class* NAV per Share |
|------------------|--|--|---|---|--|--|
| 30 June 2024 | GBP 6,470,127 | GBP 9.97 | HKD 2,273,958,254 | HKD 8.09 | JPY 4,876,183,601 | JPY 977.19 |
| 31 December 2023 | GBP 6,640,582 | GBP 10.23 | HKD 722,673,278 | HKD 8.35 | – | – |

| Period Ended | JPY I Accumulating Class NAV | JPY I Accumulating Class NAV per Share | JPY I Accumulating Unhedged Class NAV | JPY I Accumulating Unhedged Class NAV per Share | JPY I CG Distributing Class NAV | JPY I CG Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | JPY 11,027,950,346 | JPY 1,068.29 | JPY 5,197,264,559 | JPY 2,216.88 | JPY 1,025,750,607 | JPY 877.85 |
| 31 December 2023 | JPY 11,524,159,611 | JPY 1,092.06 | JPY 4,519,951,299 | JPY 1,926.94 | JPY 1,049,838,759 | JPY 897.38 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Strategic Income (continued)

| Period Ended | JPY I Distributing Class NAV | JPY I Distributing Class NAV per Share | JPY Z Accumulating Class NAV | JPY Z Accumulating Class NAV per Share | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | JPY 4,092,101 | JPY 772.12 | JPY 5,510,124,670 | JPY 924.66 | SGD 251,464,319 | SGD 15.34 |
| 31 December 2023 | JPY 4,233,937 | JPY 798.89 | JPY 5,618,707,917 | JPY 942.88 | SGD 57,886,443 | SGD 15.90 |

| Period Ended | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share | SGD I (Monthly) Distributing Class NAV | SGD I (Monthly) Distributing Class NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | SGD 23,556,892 | SGD 21.66 | SGD 13,859,414 | SGD 17.18 | USD 562,631,013 | USD 8.01 |
| 31 December 2023 | SGD 13,802,740 | SGD 21.73 | SGD 13,508,509 | SGD 17.77 | USD 222,806,283 | USD 8.23 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 594,753,018 | USD 12.39 | USD 23,916,692 | USD 9.80 | USD 32,632,325 | USD 10.72 |
| 31 December 2023 | USD 483,593,209 | USD 12.31 | USD 23,776,739 | USD 9.88 | USD 38,055,662 | USD 10.71 |

| Period Ended | USD E (Monthly) Distributing Class* NAV | USD E (Monthly) Distributing Class* NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 28,745,951 | USD 9.95 | USD 368,952,850 | USD 13.47 | USD 83,372,587 | USD 9.84 |
| 31 December 2023 | – | – | USD 371,079,167 | USD 13.36 | USD 66,192,394 | USD 9.93 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Strategic Income (continued)

| Period Ended | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD M Distributing Class NAV | USD M Distributing Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 122,224,371 | USD 12.26 | USD 11,006,958 | USD 8.38 | USD 44,398,407 | USD 13.70 |
| 31 December 2023 | USD 111,584,156 | USD 12.23 | USD 10,651,057 | USD 8.54 | USD 46,701,595 | USD 13.55 |

| Period Ended | ZAR A (Monthly) Distributing Class* NAV | ZAR A (Monthly) Distributing Class* NAV per Share | ZAR E (Monthly) Distributing Class* NAV | ZAR E (Monthly) Distributing Class* NAV per Share |
|--------------|--|--|--|--|
| 30 June 2024 | ZAR 318,723 | ZAR 101.39 | ZAR 43,800,010 | ZAR 99.62 |

Sustainable Asia High Yield

| Period Ended | EUR X Accumulating Class* NAV | EUR X Accumulating Class* NAV per Share | GBP X Accumulating Class* NAV | GBP X Accumulating Class* NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | – | – | – | – | USD 10,283 | USD 7.26 |
| 31 December 2023 | EUR 363,946 | EUR 8.52 | GBP 37,849 | GBP 9.47 | USD 19,024 | USD 7.07 |

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 9,025 | USD 9.03 | USD 11,232 | USD 9.17 | USD 23,205,054 | USD 9.65 |
| 31 December 2023 | USD 8,400 | USD 8.40 | USD 10,423 | USD 8.51 | USD 21,484,485 | USD 8.93 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Sustainable Asia High Yield (continued)

| Period Ended | USD Z Distributing Class NAV | USD Z Distributing Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 6,966,091 | USD 9.66 |
| 31 December 2023 | USD 6,587,073 | USD 9.13 |

Sustainable Emerging Market Corporate Debt

| Period Ended | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 21,242,576 | CHF 11.57 | EUR 73,656 | EUR 10.67 | EUR 55,552 | EUR 12.42 |
| 31 December 2023 | CHF 14,179,749 | CHF 11.37 | EUR 76,508 | EUR 10.41 | EUR 321,714 | EUR 12.07 |

| Period Ended | EUR I3 Accumulating Class NAV | EUR I3 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR M Distributing Class NAV | EUR M Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 233,786 | EUR 10.65 | EUR 554,717 | EUR 10.09 | EUR 492,088 | EUR 6.53 |
| 31 December 2023 | EUR 234,610 | EUR 10.33 | EUR 544,903 | EUR 9.88 | EUR 447,000 | EUR 6.56 |

| Period Ended | EUR X Accumulating Class NAV | EUR X Accumulating Class NAV per Share | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | SEK A Accumulating Class NAV | SEK A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 56,801,855 | EUR 11.34 | GBP 10,802 | GBP 13.73 | SEK 2,040,510 | SEK 94.10 |
| 31 December 2023 | EUR 44,702,260 | EUR 10.99 | GBP 10,422 | GBP 13.25 | SEK 2,108,721 | SEK 91.82 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Sustainable Emerging Market Corporate Debt (continued)

| Period Ended | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 789,418 | USD 7.36 | USD 5,232,744 | USD 13.54 | USD 589,946 | USD 10.16 |
| 31 December 2023 | USD 689,907 | USD 7.40 | USD 5,070,217 | USD 13.10 | USD 667,644 | USD 9.88 |

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 20,328,431 | USD 14.78 | USD 2,347,570 | USD 9.22 | USD 535,648 | USD 13.39 |
| 31 December 2023 | USD 18,637,882 | USD 14.24 | USD 2,390,542 | USD 9.07 | USD 515,679 | USD 12.89 |

| Period Ended | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD M Distributing Class NAV | USD M Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 1,020,664 | USD 10.25 | USD 620,838 | USD 7.26 |
| 31 December 2023 | USD 863,972 | USD 9.95 | USD 692,358 | USD 7.24 |

Sustainable Emerging Market Debt - Hard Currency

| Period Ended | EUR I3 Accumulating Class NAV | EUR I3 Accumulating Class NAV per Share | EUR I4 Accumulating Class* NAV | EUR I4 Accumulating Class* NAV per Share | EUR X Accumulating Class NAV | EUR X Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | EUR 9,078,524 | EUR 12.24 | EUR 322,242,992 | EUR 11.09 | EUR 125,734,830 | EUR 9.50 |
| 31 December 2023 | EUR 9,353,104 | EUR 11.95 | EUR 252,654,242 | EUR 10.83 | EUR 77,767,491 | EUR 9.27 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Sustainable Emerging Market Debt - Hard Currency (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|
| 30 June 2024 | USD 9,966 | USD 9.97 | USD 86,736,574 | USD 10.03 |
| 31 December 2023 | USD 9,662 | USD 9.66 | USD 70,543,444 | USD 9.71 |

Tactical Macro¹

| Period Ended | EUR I5 Accumulating Class* NAV | EUR I5 Accumulating Class* NAV per Share | USD I Accumulating Class* NAV | USD I Accumulating Class* NAV per Share | USD I5 Accumulating Class* NAV | USD I5 Accumulating Class* NAV per Share |
|------------------|---|---|--|--|---|---|
| 30 June 2024 | EUR 3,065,518 | EUR 10.13 | USD 10,406 | USD 10.41 | USD 733,529 | USD 10.45 |
| 31 December 2023 | – | – | USD 10,217 | USD 10.22 | USD 336,955 | USD 10.24 |

| Period Ended | USD Z Accumulating Class* NAV | USD Z Accumulating Class* NAV per Share |
|------------------|--|--|
| 30 June 2024 | USD 29,340,798 | USD 10.49 |
| 31 December 2023 | USD 26,721,857 | USD 10.26 |

Ultra Short Term Euro Bond

| Period Ended | CHF P Accumulating Class NAV | CHF P Accumulating Class NAV per Share | CHF U Accumulating Class NAV | CHF U Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 821,324 | CHF 103.97 | CHF 5,338,694 | CHF 103.19 | EUR 52,236,086 | EUR 103.28 |
| 31 December 2023 | CHF 806,151 | CHF 102.04 | CHF 5,645,975 | CHF 101.34 | EUR 19,721,648 | EUR 100.22 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
9. NET ASSET VALUE COMPARATIVE (CONTINUED)
Ultra Short Term Euro Bond (continued)

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Distributing Class NAV | EUR I Distributing Class NAV per Share | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 788,358,651 | EUR 109.21 | EUR 7,471,576 | EUR 101.83 | EUR 86,906,543 | EUR 107.97 |
| 31 December 2023 | EUR 611,815,516 | EUR 105.88 | EUR 5,218,533 | EUR 99.85 | EUR 84,236,821 | EUR 104.65 |

| Period Ended | EUR I5 Accumulating Class NAV | EUR I5 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR U Accumulating Class NAV | EUR U Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 193,852,675 | EUR 109.76 | EUR 37,638,114 | EUR 101.90 | EUR 21,805,770 | EUR 107.18 |
| 31 December 2023 | EUR 179,474,473 | EUR 106.36 | EUR 8,273,743 | EUR 98.98 | EUR 10,246,656 | EUR 103.96 |

| Period Ended | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 1,800,421 | EUR 110.59 | USD 1,826,648 | USD 109.11 | USD 30,514 | USD 121.99 |
| 31 December 2023 | EUR 2,038,202 | EUR 107.11 | USD 2,128,401 | USD 104.93 | USD 67,391,984 | USD 117.20 |

Uncorrelated Strategies

| Period Ended | CHF I Accumulating Class NAV | CHF I Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | CHF 833,607 | CHF 8.64 | EUR 3,331,836 | EUR 8.59 | EUR 5,500,449 | EUR 9.06 |
| 31 December 2023 | CHF 1,933,894 | CHF 9.07 | EUR 6,159,807 | EUR 8.94 | EUR 9,422,087 | EUR 9.40 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Uncorrelated Strategies (continued)

| Period Ended | EUR I2 Accumulating Class NAV | EUR I2 Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR P Accumulating Class NAV | EUR P Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 5,514,215 | EUR 9.37 | EUR 452,861 | EUR 8.28 | EUR 24,938 | EUR 8.51 |
| 31 December 2023 | EUR 7,184,374 | EUR 9.72 | EUR 658,504 | EUR 8.66 | EUR 202,696 | EUR 8.83 |

| Period Ended | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I2 Accumulating Class NAV | GBP I2 Accumulating Class NAV per Share | GBP I2 Distributing Class NAV | GBP I2 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | GBP 15,939,768 | GBP 10.16 | GBP 349,495,442 | GBP 10.21 | GBP 11,648 | GBP 8.81 |
| 31 December 2023 | GBP 13,299,187 | GBP 10.47 | GBP 583,156,807 | GBP 10.52 | GBP 262,553 | GBP 9.07 |

| Period Ended | GBP I5 Accumulating Class NAV | GBP I5 Accumulating Class NAV per Share | GBP P Accumulating Class NAV | GBP P Accumulating Class NAV per Share | GBP Z Accumulating Class NAV | GBP Z Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | GBP 771,664 | GBP 10.42 | GBP 127,632,301 | GBP 9.85 | GBP 343,221 | GBP 10.72 |
| 31 December 2023 | GBP 33,902,989 | GBP 10.72 | GBP 349,194,682 | GBP 10.15 | GBP 459,179 | GBP 11.01 |

| Period Ended | JPY I Accumulating Class NAV | JPY I Accumulating Class NAV per Share | SGD A Accumulating Class* NAV | SGD A Accumulating Class* NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|---------------------------------------|---|
| 30 June 2024 | JPY 3,516,261,754 | JPY 838.09 | SGD 3,819 | SGD 18.58 | USD 23,644,460 | USD 9.66 |
| 31 December 2023 | JPY 3,729,880,338 | JPY 887.86 | SGD 8,864 | SGD 19.35 | USD 36,187,195 | USD 9.98 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Uncorrelated Strategies (continued)

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|--|--|
| 30 June 2024 | USD 3,232,425 | USD 9.11 | USD 157,130,152 | USD 10.60 | USD 26,475,672 | USD 10.66 |
| 31 December 2023 | USD 3,919,547 | USD 9.46 | USD 190,714,139 | USD 10.91 | USD 46,326,710 | USD 10.97 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD P Accumulating Class NAV | USD P Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 12,602,460 | USD 10.88 | USD 3,520,368 | USD 9.42 | USD 6,397,961 | USD 10.32 |
| 31 December 2023 | USD 10,932,246 | USD 11.18 | USD 5,177,039 | USD 9.77 | USD 6,768,803 | USD 10.62 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 225,881 | USD 11.03 |
| 31 December 2023 | USD 10,835,712 | USD 11.31 |

US Equity

| Period Ended | EUR I5 Accumulating Class* NAV | EUR I5 Accumulating Class* NAV per Share | EUR I5 Accumulating Unhedged Class* NAV | EUR I5 Accumulating Unhedged Class* NAV per Share | EUR I5 Distributing Unhedged Class* NAV | EUR I5 Distributing Unhedged Class* NAV per Share |
|--------------|---|---|---|---|---|---|
| 30 June 2024 | EUR 27,881 | EUR 9.96 | EUR 9,298 | EUR 9.97 | EUR 9,298 | EUR 9.97 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity (continued)

| Period Ended | EUR X Accumulating Unhedged Class* NAV | EUR X Accumulating Unhedged Class* NAV per Share | GBP I5 Distributing Unhedged Class* NAV | GBP I5 Distributing Unhedged Class* NAV per Share | GBP X Accumulating Unhedged Class* NAV | GBP X Accumulating Unhedged Class* NAV per Share |
|--------------|--|--|---|---|--|--|
| 30 June 2024 | EUR 110,123 | EUR 10.82 | GBP 7,879 | GBP 10.00 | GBP 8,440 | GBP 10.74 |

| Period Ended | JPY I3 Accumulating Class NAV | JPY I3 Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | JPY 3,222,915,597 | JPY 1,173.36 | USD 18,582,422 | USD 21.24 | USD 9,565,936 | USD 31.75 |
| 31 December 2023 | JPY 4,044,133,157 | JPY 1,058.06 | USD 4,099,498 | USD 18.69 | USD 4,648,286 | USD 27.83 |

| Period Ended | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I5 Accumulating Class* NAV | USD I5 Accumulating Class* NAV per Share | USD I5 Distributing Class* NAV | USD I5 Distributing Class* NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | USD 7,217,751 | USD 31.50 | USD 13,848,381 | USD 10.57 | USD 29,902 | USD 9.97 |
| 31 December 2023 | USD 6,328,003 | USD 27.62 | – | – | – | – |

| Period Ended | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD X Accumulating Class* NAV | USD X Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|--|--|
| 30 June 2024 | USD 4,300,492 | USD 11.80 | USD 10,664 | USD 10.66 |
| 31 December 2023 | USD 5,680,856 | USD 10.43 | – | – |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity Index PutWrite

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I3 Distributing Class NAV | EUR I3 Distributing Class NAV per Share | EUR I4 Accumulating Class NAV | EUR I4 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 4,406,236 | EUR 14.06 | EUR 3,308,635 | EUR 10.52 | EUR 581,641 | EUR 14.07 |
| 31 December 2023 | EUR 4,043,345 | EUR 13.19 | EUR 5,017,909 | EUR 9.95 | EUR 583,657 | EUR 13.18 |

| Period Ended | EUR I4 Distributing Class* NAV | EUR I4 Distributing Class* NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 29,324 | EUR 10.67 | EUR 207,993 | EUR 12.68 | GBP 14,935,079 | GBP 16.03 |
| 31 December 2023 | EUR 27,686 | EUR 10.07 | EUR 307,642 | EUR 11.98 | GBP 15,677,985 | GBP 14.79 |

| Period Ended | GBP I3 Accumulating Class NAV | GBP I3 Accumulating Class NAV per Share | GBP I3 Distributing Class NAV | GBP I3 Distributing Class NAV per Share | GBP I3 Distributing Unhedged Class* NAV | GBP I3 Distributing Unhedged Class* NAV per Share |
|------------------|--|--|--|--|---|---|
| 30 June 2024 | GBP 129,474,047 | GBP 13.71 | GBP 126,089,688 | GBP 11.45 | GBP 8,840 | GBP 11.26 |
| 31 December 2023 | GBP 112,770,545 | GBP 12.63 | GBP 243,278,811 | GBP 10.76 | GBP 8,228 | GBP 10.48 |

| Period Ended | GBP I4 Accumulating Unhedged Class NAV | GBP I4 Accumulating Unhedged Class NAV per Share | GBP I4 Distributing Class* NAV | GBP I4 Distributing Class* NAV per Share | GBP P Distributing Unhedged Class NAV | GBP P Distributing Unhedged Class NAV per Share |
|------------------|--|--|---|---|---|---|
| 30 June 2024 | GBP 71,470,236 | GBP 16.64 | GBP 106,988 | GBP 10.91 | GBP 5,094,059 | GBP 11.18 |
| 31 December 2023 | GBP 56,296,882 | GBP 15.33 | GBP 443,810 | GBP 10.24 | GBP 3,959,945 | GBP 10.53 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity Index PutWrite (continued)

| Period Ended | GBP X Accumulating Unhedged Class* NAV | GBP X Accumulating Unhedged Class* NAV per Share | SGD A (Monthly) Distributing Class NAV | SGD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | GBP 61,825,009 | GBP 10.54 | SGD 3,251,785 | SGD 20.89 | USD 17,552,592 | USD 16.06 |
| 31 December 2023 | – | – | SGD 191,141 | SGD 20.38 | USD 13,352,314 | USD 14.98 |

| Period Ended | USD I (Monthly) Distributing Class NAV | USD I (Monthly) Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I3 Distributing Class NAV | USD I3 Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 10,759 | USD 12.08 | USD 87,667,828 | USD 17.00 | USD 17,224,628 | USD 11.16 |
| 31 December 2023 | USD 10,367 | USD 11.64 | USD 69,249,366 | USD 15.82 | USD 24,031,846 | USD 10.47 |

| Period Ended | USD I4 Accumulating Class NAV | USD I4 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 5,640,401 | USD 16.54 | USD 991,545 | USD 14.96 | USD 53,173,247 | USD 17.35 |
| 31 December 2023 | USD 5,805,985 | USD 15.37 | USD 1,228,399 | USD 14.02 | USD 52,893,166 | USD 16.10 |

US Large Cap Value

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Accumulating Unhedged Class NAV | EUR A Accumulating Unhedged Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | EUR 573,207 | EUR 10.74 | EUR 164,764 | EUR 10.84 | EUR 19,055,902 | EUR 9.20 |
| 31 December 2023 | EUR 584,267 | EUR 10.25 | EUR 234,125 | EUR 9.96 | EUR 25,517,697 | EUR 8.75 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Large Cap Value (continued)

| Period Ended | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share | EUR I4 Distributing Unhedged Class NAV | EUR I4 Distributing Unhedged Class NAV per Share | EUR I5 Accumulating Unhedged Class NAV | EUR I5 Accumulating Unhedged Class NAV per Share |
|------------------|---|---|--|--|--|--|
| 30 June 2024 | EUR 183,750,607 | EUR 9.69 | EUR 313,913 | EUR 9.96 | EUR 113,341,850 | EUR 10.77 |
| 31 December 2023 | EUR 146,699,614 | EUR 8.86 | EUR 11,657,942 | EUR 9.26 | EUR 104,079,203 | EUR 9.84 |

| Period Ended | GBP I Accumulating Class NAV | GBP I Accumulating Class NAV per Share | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I Distributing Class NAV | GBP I Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | GBP 25,225 | GBP 9.98 | GBP 498,283 | GBP 9.49 | GBP 390,673 | GBP 9.84 |
| 31 December 2023 | GBP 23,832 | GBP 9.43 | GBP 462,887 | GBP 8.88 | GBP 299,756 | GBP 9.42 |

| Period Ended | GBP I Distributing Unhedged Class NAV | GBP I Distributing Unhedged Class NAV per Share | GBP I4 Distributing Unhedged Class NAV | GBP I4 Distributing Unhedged Class NAV per Share | GBP P Accumulating Unhedged Class NAV | GBP P Accumulating Unhedged Class NAV per Share |
|------------------|---|---|--|--|---|---|
| 30 June 2024 | GBP 4,704,806 | GBP 9.35 | GBP 38,103,101 | GBP 10.49 | GBP 2,067,776 | GBP 10.10 |
| 31 December 2023 | GBP 5,459,927 | GBP 8.86 | GBP 713,712,896 | GBP 9.96 | GBP 1,510,453 | GBP 9.44 |

| Period Ended | GBP P Distributing Class NAV | GBP P Distributing Class NAV per Share | GBP Y Accumulating Unhedged Class NAV | GBP Y Accumulating Unhedged Class NAV per Share | GBP Y Distributing Unhedged Class NAV | GBP Y Distributing Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | GBP 60,219 | GBP 10.70 | GBP 104,099,419 | GBP 10.30 | GBP 427,976 | GBP 9.94 |
| 31 December 2023 | GBP 27,450 | GBP 10.25 | GBP 96,933,670 | GBP 9.63 | GBP 289,665 | GBP 9.43 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Large Cap Value (continued)

| Period Ended | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I4 Distributing Class NAV | USD I4 Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 52,890,248 | USD 9.69 | USD 269,678,811 | USD 10.61 | USD 3,939,555 | USD 9.72 |
| 31 December 2023 | USD 64,226,695 | USD 9.18 | USD 348,767,232 | USD 10.01 | USD 42,162,635 | USD 9.31 |

| Period Ended | USD I5 Accumulating Class NAV | USD I5 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD Y Accumulating Class* NAV | USD Y Accumulating Class* NAV per Share |
|------------------|--|--|---------------------------------------|---|--|--|
| 30 June 2024 | USD 29,853 | USD 10.02 | USD 17,615,682 | USD 9.42 | USD 114,450,579 | USD 10.49 |
| 31 December 2023 | USD 42,443 | USD 9.43 | USD 21,629,855 | USD 8.95 | USD 99,162,277 | USD 9.89 |

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 213,799 | USD 10.54 |
| 31 December 2023 | USD 200,943 | USD 9.90 |

US Long Short Equity

| Period Ended | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I3 Accumulating Class NAV | EUR I3 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 262,698 | EUR 11.58 | EUR 29,574,256 | EUR 12.67 | EUR 40,977,589 | EUR 11.98 |
| 31 December 2023 | EUR 260,420 | EUR 11.44 | EUR 32,376,271 | EUR 12.46 | EUR 35,415,422 | EUR 11.75 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Long Short Equity (continued)

| Period Ended | EUR I3 Accumulating Unhedged Class* NAV | EUR I3 Accumulating Unhedged Class* NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | GBP I3 Distributing Class NAV | GBP I3 Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|--|--|
| 30 June 2024 | EUR 9,338 | EUR 10.00 | EUR 2,439,838 | EUR 11.23 | GBP 2,236,024 | GBP 11.52 |
| 31 December 2023 | – | – | EUR 2,749,134 | EUR 11.14 | GBP 1,560,470 | GBP 11.34 |

| Period Ended | SGD A1 Accumulating Class NAV | SGD A1 Accumulating Class NAV per Share | USD A (PF) Accumulating Class NAV | USD A (PF) Accumulating Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | SGD 137,404 | SGD 27.23 | USD 1,551,958 | USD 13.42 | USD 16,725,417 | USD 13.60 |
| 31 December 2023 | SGD 175,595 | SGD 26.86 | USD 1,596,521 | USD 13.16 | USD 15,728,474 | USD 13.33 |

| Period Ended | USD A1 Accumulating Class NAV | USD A1 Accumulating Class NAV per Share | USD I (PF) Distributing Class NAV | USD I (PF) Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 11,835,882 | USD 14.57 | USD 33,806,147 | USD 14.13 | USD 27,757,050 | USD 15.68 |
| 31 December 2023 | USD 13,821,003 | USD 14.24 | USD 35,630,199 | USD 13.83 | USD 31,634,246 | USD 15.29 |

| Period Ended | USD I3 Accumulating Class NAV | USD I3 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD U Accumulating Class NAV | USD U Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 15,324,632 | USD 12.86 | USD 1,099,067 | USD 12.44 | USD 1,267,486 | USD 14.31 |
| 31 December 2023 | USD 11,481,908 | USD 12.51 | USD 951,613 | USD 12.24 | USD 1,239,097 | USD 13.99 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Long Short Equity (continued)

| Period Ended | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|
| 30 June 2024 | USD 6,101,479 | USD 17.68 |
| 31 December 2023 | USD 3,442,847 | USD 17.13 |

US Multi Cap Opportunities

| Period Ended | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | EUR I3 Accumulating Class NAV | EUR I3 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | AUD 1,469,396 | AUD 19.95 | AUD 1,594,416 | AUD 19.01 | EUR 2,413,351 | EUR 28.68 |
| 31 December 2023 | AUD 1,190,855 | AUD 18.33 | AUD 2,064,476 | AUD 17.38 | EUR 2,192,792 | EUR 26.06 |

| Period Ended | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR1 A Accumulating Class NAV | EUR1 A Accumulating Class NAV per Share | EUR1 I Accumulating Class NAV | EUR1 I Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|--|--|--|--|
| 30 June 2024 | EUR 478,182 | EUR 19.60 | EUR 1,914,833 | EUR 31.36 | EUR 2,346,706 | EUR 34.64 |
| 31 December 2023 | EUR 485,467 | EUR 18.00 | EUR 2,025,069 | EUR 28.67 | EUR 3,590,284 | EUR 31.53 |

| Period Ended | GBP I3 Distributing Class* NAV | GBP I3 Distributing Class* NAV per Share | GBP I3 Distributing Unhedged Class NAV | GBP I3 Distributing Unhedged Class NAV per Share | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share |
|------------------|---|---|--|--|---------------------------------------|---|
| 30 June 2024 | GBP 23,589 | GBP 9.97 | GBP 21,741 | GBP 20.41 | SGD 36,896,443 | SGD 53.26 |
| 31 December 2023 | – | – | GBP 19,454 | GBP 18.26 | SGD 30,545,781 | SGD 48.71 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Multi Cap Opportunities (continued)

| Period Ended | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD C2 Accumulating Class* NAV | USD C2 Accumulating Class* NAV per Share |
|------------------|---------------------------------------|---|--|--|---|---|
| 30 June 2024 | USD 9,636,730 | USD 22.62 | USD 1,976,138 | USD 17.34 | – | – |
| 31 December 2023 | USD 11,529,828 | USD 20.61 | USD 1,857,404 | USD 15.79 | USD 11,020 | USD 20.62 |

| Period Ended | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share | USD I2 Accumulating Class* NAV | USD I2 Accumulating Class* NAV per Share | USD I3 Accumulating Class NAV | USD I3 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | USD 7,207,665 | USD 21.29 | USD 12,423 | USD 12.42 | USD 24,609,899 | USD 34.38 |
| 31 December 2023 | USD 12,497,526 | USD 19.40 | USD 11,201 | USD 11.20 | USD 20,516,313 | USD 30.97 |

| Period Ended | USD I3 Distributing Class* NAV | USD I3 Distributing Class* NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | – | – | USD 8,986,210 | USD 24.12 | USD 17,744,042 | USD 25.16 |
| 31 December 2023 | USD 5,968,476 | USD 27.71 | USD 7,990,996 | USD 21.97 | USD 20,597,988 | USD 22.81 |

| Period Ended | USD U Accumulating Class NAV | USD U Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | USD1 A Accumulating Class NAV | USD1 A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 53,053,029 | USD 34.89 | USD 351,101 | USD 29.23 | USD 62,205,196 | USD 37.77 |
| 31 December 2023 | USD 51,624,971 | USD 31.54 | USD 315,494 | USD 26.27 | USD 61,309,908 | USD 34.23 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Multi Cap Opportunities (continued)

| Period Ended | USD1 I Accumulating Class NAV | USD1 I Accumulating Class NAV per Share | USD1 I Distributing Class NAV | USD1 I Distributing Class NAV per Share | ZAR B Accumulating Class NAV | ZAR B Accumulating Class NAV per Share |
|------------------|--|--|--|--|---------------------------------------|---|
| 30 June 2024 | USD 107,698,269 | USD 42.81 | USD 6,745,699 | USD 41.30 | ZAR 21,433,274 | ZAR 341.62 |
| 31 December 2023 | USD 157,972,113 | USD 38.63 | USD 6,535,567 | USD 37.27 | ZAR 33,968,071 | ZAR 306.92 |

| Period Ended | ZAR C2 Accumulating Class* NAV | ZAR C2 Accumulating Class* NAV per Share | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | – | – | ZAR 26,716,535 | ZAR 314.61 | ZAR 55,729,705 | ZAR 379.60 |
| 31 December 2023 | ZAR 52,951 | ZAR 305.28 | ZAR 40,553,464 | ZAR 282.64 | ZAR 62,068,144 | ZAR 339.34 |

US Real Estate Securities

| Period Ended | AUD A (Monthly) Distributing Class NAV | AUD A (Monthly) Distributing Class NAV per Share | AUD B (Monthly) Distributing Class NAV | AUD B (Monthly) Distributing Class NAV per Share | AUD B Accumulating Class NAV | AUD B Accumulating Class NAV per Share |
|------------------|---|---|---|---|---------------------------------------|---|
| 30 June 2024 | AUD 2,923,619 | AUD 7.77 | AUD 2,269,310 | AUD 7.06 | AUD 1,068,819 | AUD 11.18 |
| 31 December 2023 | AUD 3,363,584 | AUD 8.36 | AUD 2,517,096 | AUD 7.64 | AUD 1,491,037 | AUD 11.86 |

| Period Ended | AUD E (Monthly) Distributing Class NAV | AUD E (Monthly) Distributing Class NAV per Share | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share | AUD T (Monthly) Distributing Class NAV | AUD T (Monthly) Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 1,538,969 | AUD 7.05 | AUD 1,474,577 | AUD 12.09 | AUD 3,604,482 | AUD 8.32 |
| 31 December 2023 | AUD 1,664,244 | AUD 7.63 | AUD 684,626 | AUD 12.83 | AUD 4,085,229 | AUD 8.96 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Real Estate Securities (continued)

| Period Ended | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | CHF A Accumulating Class NAV | CHF A Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | AUD 4,015,502 | AUD 14.53 | CHF 1,195,655 | CHF 13.10 | EUR 942,826 | EUR 8.10 |
| 31 December 2023 | AUD 4,675,218 | AUD 15.33 | CHF 1,432,392 | CHF 13.99 | EUR 942,080 | EUR 8.54 |

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | HKD A (Monthly) Distributing Class NAV | HKD A (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | EUR 2,752,921 | EUR 18.08 | EUR 510,870 | EUR 10.77 | HKD 33,082,161 | HKD 8.59 |
| 31 December 2023 | EUR 9,589,385 | EUR 19.01 | EUR 553,935 | EUR 11.42 | HKD 41,922,187 | HKD 9.20 |

| Period Ended | SGD A Accumulating Class NAV | SGD A Accumulating Class NAV per Share | USD A (Monthly) Distributing Class NAV | USD A (Monthly) Distributing Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | SGD 588,324 | SGD 28.63 | USD 22,175,240 | USD 10.03 | USD 142,768,954 | USD 23.02 |
| 31 December 2023 | SGD 841,397 | SGD 30.21 | USD 26,897,176 | USD 10.69 | USD 184,962,493 | USD 24.05 |

| Period Ended | USD A Distributing Class NAV | USD A Distributing Class NAV per Share | USD B (Monthly) Distributing Class NAV | USD B (Monthly) Distributing Class NAV per Share | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | USD 12,070,592 | USD 16.31 | USD 15,725,664 | USD 8.19 | USD 8,990,324 | USD 13.88 |
| 31 December 2023 | USD 13,581,267 | USD 17.15 | USD 18,281,128 | USD 8.79 | USD 10,818,583 | USD 14.60 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Real Estate Securities (continued)

| Period Ended | USD C1 Accumulating Class NAV | USD C1 Accumulating Class NAV per Share | USD E (Monthly) Distributing Class NAV | USD E (Monthly) Distributing Class NAV per Share | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share |
|------------------|--|--|---|---|---------------------------------------|---|
| 30 June 2024 | USD 9,650,576 | USD 11.64 | USD 6,484,409 | USD 8.19 | USD 6,424,914 | USD 13.17 |
| 31 December 2023 | USD 11,437,427 | USD 12.22 | USD 7,924,348 | USD 8.79 | USD 7,630,425 | USD 13.85 |

| Period Ended | USD I (Monthly) Distributing Class NAV | USD I (Monthly) Distributing Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 197,320 | USD 8.69 | USD 81,232,513 | USD 26.28 | USD 4,503,715 | USD 14.98 |
| 31 December 2023 | USD 214,529 | USD 9.22 | USD 109,751,203 | USD 27.36 | USD 8,362,345 | USD 15.75 |

| Period Ended | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD T (Monthly) Distributing Class NAV | USD T (Monthly) Distributing Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---|---|
| 30 June 2024 | USD 17,043,342 | USD 19.38 | USD 31,428,338 | USD 13.57 | USD 11,174,245 | USD 9.57 |
| 31 December 2023 | USD 17,723,091 | USD 20.15 | USD 35,815,499 | USD 14.25 | USD 11,734,470 | USD 10.21 |

| Period Ended | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share | ZAR B (Monthly) Distributing Class NAV | ZAR B (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | USD 15,615,858 | USD 15.46 | USD 1,611,101 | USD 15.43 | ZAR 69,339,296 | ZAR 74.34 |
| 31 December 2023 | USD 17,063,493 | USD 16.18 | USD 1,163,860 | USD 16.00 | ZAR 80,144,798 | ZAR 80.01 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Real Estate Securities (continued)

| Period Ended | ZAR B Accumulating Class NAV | ZAR B Accumulating Class NAV per Share | ZAR C2 Accumulating Class* NAV | ZAR C2 Accumulating Class* NAV per Share | ZAR E (Monthly) Distributing Class NAV | ZAR E (Monthly) Distributing Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---|---|
| 30 June 2024 | ZAR 16,443,512 | ZAR 173.09 | – | – | ZAR 40,663,529 | ZAR 74.34 |
| 31 December 2023 | ZAR 22,512,585 | ZAR 179.65 | ZAR 315,043 | ZAR 177.41 | ZAR 41,472,352 | ZAR 80.02 |

| Period Ended | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T (Monthly) Distributing Class NAV | ZAR T (Monthly) Distributing Class NAV per Share | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | ZAR 16,132,062 | ZAR 193.65 | ZAR 114,581,706 | ZAR 116.12 | ZAR 37,424,752 | ZAR 241.54 |
| 31 December 2023 | ZAR 27,239,513 | ZAR 200.99 | ZAR 97,954,018 | ZAR 124.36 | ZAR 40,917,501 | ZAR 249.46 |

US Small Cap

| Period Ended | AUD B Accumulating Class NAV | AUD B Accumulating Class NAV per Share | AUD C2 Accumulating Class* NAV | AUD C2 Accumulating Class* NAV per Share | AUD E Accumulating Class NAV | AUD E Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | AUD 1,616,509 | AUD 12.10 | – | – | AUD 1,055,229 | AUD 16.93 |
| 31 December 2023 | AUD 1,742,449 | AUD 11.99 | AUD 11,823 | AUD 11.70 | AUD 2,052,624 | AUD 16.78 |

| Period Ended | AUD T Accumulating Class NAV | AUD T Accumulating Class NAV per Share | EUR A Accumulating Class NAV | EUR A Accumulating Class NAV per Share | EUR A Accumulating Unhedged Class NAV | EUR A Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---|---|
| 30 June 2024 | AUD 2,564,335 | AUD 15.87 | EUR 1,024,774 | EUR 17.29 | EUR 421,206 | EUR 14.72 |
| 31 December 2023 | AUD 1,621,168 | AUD 15.66 | EUR 1,411,931 | EUR 17.04 | EUR 368,951 | EUR 13.95 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Small Cap (continued)

| Period Ended | EUR I Accumulating Class NAV | EUR I Accumulating Class NAV per Share | EUR I Accumulating Unhedged Class NAV | EUR I Accumulating Unhedged Class NAV per Share | EUR I2 Accumulating Unhedged Class NAV | EUR I2 Accumulating Unhedged Class NAV per Share |
|------------------|---------------------------------------|---|---|---|--|--|
| 30 June 2024 | EUR 1,870,904 | EUR 20.71 | EUR 12,069,076 | EUR 19.32 | EUR 9,499,823 | EUR 18.06 |
| 31 December 2023 | EUR 7,003,214 | EUR 20.33 | EUR 4,743,299 | EUR 18.23 | EUR 8,827,680 | EUR 17.02 |

| Period Ended | EUR I4 Accumulating Unhedged Class NAV | EUR I4 Accumulating Unhedged Class NAV per Share | EUR M Accumulating Class NAV | EUR M Accumulating Class NAV per Share | EUR Z Accumulating Class NAV | EUR Z Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | EUR 33,430,473 | EUR 11.70 | EUR 456,250 | EUR 17.26 | EUR 496,954 | EUR 19.84 |
| 31 December 2023 | EUR 49,451,043 | EUR 11.02 | EUR 359,461 | EUR 17.10 | EUR 373,669 | EUR 19.39 |

| Period Ended | JPY I Distributing Unhedged Class NAV | JPY I Distributing Unhedged Class NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD A Distributing Class NAV | USD A Distributing Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | JPY 4,117,289,217 | JPY 6.97 | USD 113,843,453 | USD 28.57 | USD 11,906,187 | USD 18.45 |
| 31 December 2023 | JPY 4,420,253,539 | JPY 5.94 | USD 102,356,393 | USD 27.90 | USD 11,394,615 | USD 18.01 |

| Period Ended | USD B Accumulating Class NAV | USD B Accumulating Class NAV per Share | USD C2 Accumulating Class* NAV | USD C2 Accumulating Class* NAV per Share | USD E Accumulating Class NAV | USD E Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---|---|---------------------------------------|---|
| 30 June 2024 | USD 5,697,017 | USD 20.85 | – | – | USD 5,532,624 | USD 18.39 |
| 31 December 2023 | USD 9,816,052 | USD 20.47 | USD 3,134 | USD 20.50 | USD 4,842,626 | USD 18.05 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Small Cap (continued)

| Period Ended | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share | USD I Distributing Class NAV | USD I Distributing Class NAV per Share | USD I3 Accumulating Class NAV | USD I3 Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|--|--|
| 30 June 2024 | USD 269,400,837 | USD 32.05 | USD 23,451,801 | USD 23.32 | USD 62,056,137 | USD 16,112.27 |
| 31 December 2023 | USD 235,603,429 | USD 31.17 | USD 23,788,319 | USD 22.68 | USD 116,444,993 | USD 15,647.89 |

| Period Ended | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share | USD T Accumulating Class NAV | USD T Accumulating Class NAV per Share | USD Z Accumulating Class NAV | USD Z Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | USD 9,492,094 | USD 21.03 | USD 7,017,572 | USD 23.26 | USD 1,838,464 | USD 22.00 |
| 31 December 2023 | USD 4,726,621 | USD 20.63 | USD 7,744,749 | USD 22.73 | USD 1,801,567 | USD 21.30 |

| Period Ended | ZAR E Accumulating Class NAV | ZAR E Accumulating Class NAV per Share | ZAR T Accumulating Class NAV | ZAR T Accumulating Class NAV per Share |
|------------------|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | ZAR 6,080,334 | ZAR 269.94 | ZAR 16,805,002 | ZAR 228.71 |
| 31 December 2023 | ZAR 8,580,171 | ZAR 261.62 | ZAR 16,439,253 | ZAR 220.56 |

US Small Cap Intrinsic Value

| Period Ended | EUR I3 Accumulating Class* NAV | EUR I3 Accumulating Class* NAV per Share | GBP I Accumulating Unhedged Class NAV | GBP I Accumulating Unhedged Class NAV per Share | GBP I2 Accumulating Unhedged Class NAV | GBP I2 Accumulating Unhedged Class NAV per Share |
|------------------|---|---|---|---|--|--|
| 30 June 2024 | EUR 1,012,855 | EUR 10.45 | GBP 89,236,435 | GBP 11.12 | GBP 19,510,918 | GBP 10.33 |
| 31 December 2023 | - | - | GBP 76,995,502 | GBP 10.82 | GBP 18,429,244 | GBP 10.05 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Small Cap Intrinsic Value (continued)

| Period Ended | JPY I3 Accumulating Unhedged Class* NAV | JPY I3 Accumulating Unhedged Class* NAV per Share | USD A Accumulating Class NAV | USD A Accumulating Class NAV per Share | USD I Accumulating Class NAV | USD I Accumulating Class NAV per Share |
|------------------|---|---|---------------------------------------|---|---------------------------------------|---|
| 30 June 2024 | JPY 728,583,423 | JPY 1,178.71 | USD 9,135,831 | USD 21.95 | USD 108,642,011 | USD 19.54 |
| 31 December 2023 | JPY 641,072,643 | JPY 1,012.53 | USD 9,039,299 | USD 21.63 | USD 116,918,013 | USD 19.18 |

| Period Ended | USD I2 Accumulating Class NAV | USD I2 Accumulating Class NAV per Share | USD M Accumulating Class NAV | USD M Accumulating Class NAV per Share |
|------------------|--|--|---------------------------------------|---|
| 30 June 2024 | USD 71,291,843 | USD 9.85 | USD 1,338,981 | USD 17.96 |
| 31 December 2023 | USD 68,837,919 | USD 9.66 | USD 415,451 | USD 17.79 |

* Share Class launched and/or closed during the current or prior reporting year.

¹ Portfolio launched during the prior reporting year.

All Net Asset Value and Net Asset Value per share amounts stated are for shareholder dealing purposes.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**10. FINANCIAL INSTRUMENT DISCLOSURES****Fair Value of Investments**

FRS 102 Section 11.27 on "Fair Value: Disclosure" requires disclosure relating to the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

The Company has classified fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The three levels of the fair value hierarchy under FRS 102 are described below:

Level 1 – Unadjusted quoted prices in active markets that are accessible at the measurement date for identical unrestricted assets or liabilities;

Level 2 – Inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly (as prices) or indirectly (derived from prices);

Level 3 – Inputs for the asset or liability that are not based on observable market data (unobservable inputs). Pricing inputs are unobservable for the investment and include situations where there is little, if any market activity for the instrument. The inputs into the determination of fair value require significant management, judgement or estimation. As observable prices are not available for these securities, the Portfolios would have used valuation techniques to derive the fair value if applicable.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. For example, if a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measure is a Level 3 measurement.

Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement in considering the factors specific to the asset or liability.

Determining what constitutes "observable" requires judgment and is considered by the Manager's valuation committee.

The value of the Portfolios' investments in equity securities, exchange-traded funds, warrants, exchange-traded options purchased and written, for which market quotations are readily available, is generally determined by obtaining valuations from independent pricing services based on the latest sale price quoted on a principal exchange or market for that security (Level 1 inputs). Securities traded primarily on the NASDAQ Stock Market are normally valued at the NASDAQ Official Closing Price ("NOCP") provided by NASDAQ each business day. The NOCP is the most recently reported price as of 4:00:02 p.m., Eastern Time, unless that price is outside the range of the "inside" bid and asked prices (i.e., the bid and asked prices that dealers quote to each other when trading for their own accounts); in that case, NASDAQ will adjust the price to equal the inside bid or asked price, whichever is closer. Because of delays in reporting trades, the NOCP may not be based on the price of the last trade to occur before the market closes. If there is no sale of a security on a particular day, the independent pricing services may value the security based on market quotations.

The value of participatory notes is determined by obtaining valuations from independent pricing services based on the underlying equity security and applicable exchange rate (Level 1 inputs).

The value of the Portfolios' investments in debt securities is determined primarily by obtaining valuations from independent pricing services based on readily available mid quotations, or if quotations are not available, by methods which include various considerations based on security type (generally Level 2 inputs). If there is more than one quote security available, security is classified as Level 2. In addition to the consideration of yields or prices of securities of comparable quality, coupon, maturity and type, indications as to values from dealers, and general market conditions, the following is a description of other Level 2 inputs and related valuation techniques used by independent pricing services to value certain types of debt securities held by the Portfolios:

Corporate Bonds. Inputs used to value corporate debt securities generally include relevant credit information, observed market movements, sector news, US Treasury yield curve or relevant benchmark curve, and other market information, which may include benchmark yield curves, reported trades, broker-dealer quotes, issuer spreads, comparable securities, and reference data, such as market research publications, when available ("Other Market Information").

Convertible Bonds. Inputs used to value convertible bonds (including CoCos) generally include underlying stock data, conversion premiums, listed bond and preferred stock prices and Other Market Information, which may include benchmark curves, trade execution data, and sensitivity analysis, when available.

U.S. Treasury Obligations. Inputs used to value U.S. Treasury securities generally include quotes from several inter-dealer brokers and Other Market Information.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

U.S. Government Agency Securities. Inputs used to value U.S. Government Agency securities generally include obtaining benchmark quotes and Other Market Information.

Asset-Backed Securities and Mortgage-Backed Securities. Inputs used to value asset-backed securities and mortgage-backed securities generally include models that consider a number of factors, which may include the following: prepayment speeds, cash flows, spread adjustments and Other Market Information.

Collateralised Loan Obligations (CLOs): The value of collateralised loan obligations is primarily determined by cash flow data, relevant loan pricing data and market color, and research from market participants and trading desks (Level 2 or 3 inputs).

High Yield Securities. Inputs used to value high yield securities generally include a number of observations of equity and credit default swap curves related to the issuer and Other Market Information.

Emerging Markets Debt and Foreign Government Securities. Inputs used to value emerging markets debt and foreign government securities generally include dealer quotes, bond market activity, discounted cash flow models, and other relevant information such as credit spreads, benchmark curves and Other Market Information.

The value of term loans is determined primarily by obtaining valuations from independent pricing services based on broker quotes (generally Level 2 or Level 3 inputs depending on the number of quotes available).

The value of futures contracts is determined by obtaining valuations from independent pricing services at the settlement price at the market close (Level 1 inputs).

The value of forward foreign currency contracts is determined by obtaining valuations from independent pricing services based on actual traded currency rates on independent pricing services' networks, along with other traded and quoted currency rates provided to the pricing services by leading market participants (Level 2 inputs).

The value of credit default swaps is determined by obtaining valuations from independent pricing services using a model that considers a number of factors, which may include default probabilities, credit curves, recovery rates and cash flows (Level 2 or 3 inputs).

The value of inflation swaps is determined primarily by obtaining valuations from independent pricing services based on references to the underlying inflation rates including forward inflation expectation rate and the respective interbank offered forward rate to produce the daily price. The present value is calculated based off of expected cash flows based on swap parameters along with reference to the underlying forward inflation curve and reference rate (Level 2 inputs).

The value of interest rate swaps is determined primarily by obtaining valuations from independent pricing services based on references to the underlying rates including the local overnight index swap rate and the respective interbank offered forward rate to produce the daily price. The present value is calculated based off of expected cash flows based on swap parameters along with reference to the underlying yield curve and reference rate (Level 2 inputs).

The value of total return swaps is determined by obtaining valuations from independent pricing services using the underlying asset and stated benchmark interest rate (Level 2 inputs).

The value of cross currency swaps is determined by obtaining valuations from independent pricing services based on present value of expected cash flows based on swap parameters along with reference to the underlying yield curve and reference rate (Level 2 inputs).

The value of volatility swaps is determined primarily by obtaining valuations from independent pricing services and is based on a predetermined volatility level versus the actual amount of volatility realised over a period data of the reference asset (Level 2 or 3 inputs).

The value of variance swaps is determined primarily by obtaining valuations from independent pricing services and is based on the historical realised and expected future variance (or fair variance) of the reference asset (Level 2 or 3 inputs).

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)**

The value of correlation swaps is determined primarily by obtaining valuations from independent pricing services and is based on the difference in the realised correlation and a fixed correlation value (Level 2 or 3 inputs).

The value of swaptions is determined by obtaining valuations from independent pricing services or counterparty pricing source (Level 2 inputs).

Option contracts that are traded over-the-counter are generally valued on the basis of quotations provided by broker dealers or prices provided by independent pricing services who use a series of techniques including simulated pricing models and/or curve fitting (bootstrapping), which aids in determining the present value of the contracts. The pricing models use inputs that are observed from actively quoted markets such as issuer details, indices, spreads, interest rates, yield curves, credit curves, volatility surfaces, and exchange rates (Level 2 inputs).

Certificates of deposit are valued at amortised cost (Level 2 inputs).

Repurchase agreements are evaluated at par, by pricing services (Level 2 inputs).

The Manager has appointed a valuation committee, which reviews independent pricing service providers across all relevant types of securities.

Investments in non-exchange traded investment funds are valued using the respective fund's daily calculated net asset value ("NAV") per share (Level 2 or 3 inputs).

If a valuation is not available from an independent pricing service, or if the Manager has reason to believe that the valuation received does not represent the amount a Portfolio might reasonably expect to receive on a current sale in an orderly transaction, the Manager seeks to obtain quotations from brokers or dealers (generally considered Level 2 or Level 3 inputs depending on the number of quotes available). If such quotations are not available, the security is valued using methods the Board of Directors has approved in the good-faith belief that the resulting valuation will reflect the fair value of the security.

Inputs and assumptions considered in determining the fair value of a security based on Level 2 or Level 3 inputs may include, but are not limited to, the type of the security; the initial cost of the security; the existence of any contractual restrictions on the security's disposition; the price and extent of public trading in similar securities of the issuer or of comparable companies; quotations or evaluated prices from broker-dealers and/or pricing services; information obtained from the issuer and/or analysts; an analysis of the company's or issuer's financial statements; an evaluation of the inputs that influence the issuer and the market(s) in which the security is purchased and sold.

The value of the Portfolios' investments in foreign securities is generally determined using the same valuation methods and inputs as other Portfolio investments, as discussed above. Foreign security prices expressed in local currency values are normally translated from the local currency into US dollars using the exchange rates as of 4:00 p.m., Eastern Time on days the New York Stock Exchange ("NYSE") is open for business. The Board of Directors has approved the use of ICE Data Pricing & Reference Data LLC ("ICE") to assist in determining the fair value of foreign equity securities when changes in the value of a certain index suggest that the closing prices on the foreign exchanges may no longer represent the amount that a Portfolio could expect to receive for those securities or on days when foreign markets are closed and US markets are open. In each of these events, ICE will provide adjusted prices for certain foreign equity securities using a statistical analysis of historical correlations of multiple factors (Level 2 inputs). The Board of Directors has also approved the use of ICE to evaluate the prices of foreign debt securities as of the time as of which a Portfolio's share price is calculated. ICE utilizes benchmark spread and yield curves and evaluates available market activity from the local close to the time as of which a Portfolio's share price is calculated (Level 2 inputs) to assist in determining prices for certain foreign debt securities.

In the case of both foreign equity and foreign debt securities, in the absence of precise information about the market values of these foreign securities as of the time as of which a Portfolio's share price is calculated, the Board of Directors has determined on the basis of available data that prices adjusted or evaluated in this way are likely to be closer to the prices a Portfolio could realise on a current sale than are the prices of those securities established at the close of the foreign markets in which the securities primarily trade.

Fair value prices are necessarily estimates, and there is no assurance that such a price will be at or close to the price at which the security is next quoted or next trades.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

The following tables show financial investments at the levels of fair value hierarchy:

5G Connectivity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|--------------------|-----------------|----------------------|
| Financial Assets held for trading | | | | |
| Equities | 760,063,158 | 372,929,608 | – | 1,132,992,766 |
| Unrealised gain on Forward Currency Contracts | – | 1,388,296 | – | 1,388,296 |
| Total Assets | 760,063,158 | 374,317,904 | – | 1,134,381,062 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (607,196) | – | (607,196) |
| Total Liabilities | – | (607,196) | – | (607,196) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 963,698,691 | 26,816,617 | – | 990,515,308 |
| Unrealised gain on Forward Currency Contracts | – | 6,342,222 | – | 6,342,222 |
| Total Assets | 963,698,691 | 33,158,839 | – | 996,857,530 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,033,321) | – | (1,033,321) |
| Total Liabilities | – | (1,033,321) | – | (1,033,321) |

Absolute Return Multi Strategy*

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | – | – | 0 | 0 |
| Total Assets | – | – | 0 | 0 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Absolute Return Multi Strategy* (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | – | – | 6,311 | 6,311 |
| Total Assets | – | – | 6,311 | 6,311 |

* Portfolio liquidated on 20 December 2021.

China A-Share Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 CNY | Level 2 CNY | Level 3 CNY | Total CNY |
|--|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Equities | 14,032,190 | – | – | 14,032,190 |
| Total Assets | 14,032,190 | – | – | 14,032,190 |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 CNY | Level 2 CNY | Level 3 CNY | Total CNY |
|--|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Equities | 13,480,937 | – | – | 13,480,937 |
| Total Assets | 13,480,937 | – | – | 13,480,937 |

China Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 CNY | Level 2 CNY | Level 3 CNY | Total CNY |
|---|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 87,906,550 | – | 87,906,550 |
| Government Bonds | – | 85,105,784 | – | 85,105,784 |
| Unrealised gain on Forward Currency Contracts | – | 977,052 | – | 977,052 |
| Unrealised gain on Futures Contracts | 103,182 | – | – | 103,182 |
| Total Assets | 103,182 | 173,989,386 | – | 174,092,568 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,118,018) | – | (1,118,018) |
| Total Liabilities | – | (1,118,018) | – | (1,118,018) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

China Bond (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 CNY | Level 2 CNY | Level 3 CNY | Total CNY |
|---|----------------|--------------------|----------------|--------------------|
| Financial Assets held for trading | | | | |
| Certificate of Deposit | – | 58,557,000 | – | 58,557,000 |
| Corporate Bonds | – | 290,154,114 | – | 290,154,114 |
| Government Bonds | – | 95,858,682 | – | 95,858,682 |
| Unrealised gain on Forward Currency Contracts | – | 1,943,751 | – | 1,943,751 |
| Unrealised gain on Futures Contracts | 603,582 | – | – | 603,582 |
| Total Assets | 603,582 | 446,513,547 | – | 447,117,129 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,361,945) | – | (2,361,945) |
| Total Liabilities | – | (2,361,945) | – | (2,361,945) |

China Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 9,676,901 | 124,349,625 | – | 134,026,526 |
| Participatory Notes | 251,043 | – | – | 251,043 |
| Unrealised gain on Forward Currency Contracts | – | 29,163 | – | 29,163 |
| Total Assets | 9,927,944 | 124,378,788 | – | 134,306,732 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (23,531) | – | (23,531) |
| Total Liabilities | – | (23,531) | – | (23,531) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|-----------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 171,916,351 | – | – | 171,916,351 |
| Unrealised gain on Forward Currency Contracts | – | 547,220 | – | 547,220 |
| Total Assets | 171,916,351 | 547,220 | – | 172,463,571 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

China Equity (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (423,344) | – | (423,344) |
| Total Liabilities | – | (423,344) | – | (423,344) |

 Climate Innovation¹

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 1,835,616 | 1,203,363 | – | 3,038,979 |
| Total Assets | 1,835,616 | 1,203,363 | – | 3,038,979 |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 2,603,137 | 228,261 | – | 2,831,398 |
| Total Assets | 2,603,137 | 228,261 | – | 2,831,398 |

CLO Income

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 19,970,852 | – | 19,970,852 |
| Asset Backed Securities | – | 412,812,366 | – | 412,812,366 |
| Repurchase Agreements | – | 34,500,000 | – | 34,500,000 |
| Unrealised gain on Forward Currency Contracts | – | 1,424,925 | – | 1,424,925 |
| Unrealised gain on Total Return Swap Contracts | – | 60,784 | – | 60,784 |
| Total Assets | – | 468,768,927 | – | 468,768,927 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (378,552) | – | (378,552) |
| Total Liabilities | – | (378,552) | – | (378,552) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

CLO Income (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 4,994,906 | – | 4,994,906 |
| Asset Backed Securities | – | 159,687,075 | – | 159,687,075 |
| Investment Funds | 12,221,060 | – | – | 12,221,060 |
| Unrealised gain on Forward Currency Contracts | – | 2,345,289 | – | 2,345,289 |
| Unrealised gain on Total Return Swap Contracts | – | 48,732 | – | 48,732 |
| Total Assets | 12,221,060 | 167,076,002 | – | 179,297,062 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,570,754) | – | (2,570,754) |
| Total Liabilities | – | (2,570,754) | – | (2,570,754) |

Commodities

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 50,576,735 | – | 50,576,735 |
| Corporate Bonds | – | 93,020,604 | – | 93,020,604 |
| Unrealised gain on Forward Currency Contracts | – | 631,569 | – | 631,569 |
| Unrealised gain on Total Return Swap Contracts | – | 68 | – | 68 |
| Total Assets | – | 144,228,976 | – | 144,228,976 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (66,805) | – | (66,805) |
| Total Liabilities | – | (66,805) | – | (66,805) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
Commodities (continued)
Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 43,941,161 | – | 43,941,161 |
| Corporate Bonds | – | 77,031,796 | – | 77,031,796 |
| Unrealised gain on Forward Currency Contracts | – | 1,573,388 | – | 1,573,388 |
| Unrealised gain on Total Return Swap Contracts | – | 0 | – | 0 |
| Total Assets | – | 122,546,345 | – | 122,546,345 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (210,126) | – | (210,126) |
| Unrealised loss on Total Return Swap Contracts | – | (0) | – | (0) |
| Total Liabilities | – | (210,126) | – | (210,126) |

Corporate Hybrid Bond
Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|----------------|----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 1,922,526,236 | – | 1,922,526,236 |
| Investment Funds | – | 11,426,172 | – | 11,426,172 |
| Repurchase Agreements | – | 29,391,183 | – | 29,391,183 |
| Unrealised gain on Forward Currency Contracts | – | 1,823,370 | – | 1,823,370 |
| Total Assets | – | 1,965,166,961 | – | 1,965,166,961 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (5,662,368) | – | (5,662,368) |
| Total Liabilities | – | (5,662,368) | – | (5,662,368) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Corporate Hybrid Bond (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|----------------|----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 1,743,583,625 | – | 1,743,583,625 |
| Investment Funds | – | 10,956,412 | – | 10,956,412 |
| Unrealised gain on Forward Currency Contracts | – | 12,101,176 | – | 12,101,176 |
| Total Assets | – | 1,766,641,213 | – | 1,766,641,213 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (7,732,130) | – | (7,732,130) |
| Total Liabilities | – | (7,732,130) | – | (7,732,130) |

 Developed Market FMP – 2027¹

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 125,996,491 | – | 125,996,491 |
| Unrealised gain on Forward Currency Contracts | – | 2,848 | – | 2,848 |
| Total Assets | – | 125,999,339 | – | 125,999,339 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (172) | – | (172) |
| Total Liabilities | – | (172) | – | (172) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 135,777,186 | – | 135,777,186 |
| Unrealised gain on Forward Currency Contracts | – | 39,869 | – | 39,869 |
| Total Assets | – | 135,817,055 | – | 135,817,055 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (393) | – | (393) |
| Total Liabilities | – | (393) | – | (393) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Market Debt - Hard Currency

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|----------------------|-----------------|----------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 698,370,729 | – | 698,370,729 |
| Government Bonds | – | 1,749,284,941 | – | 1,749,284,941 |
| Repurchase Agreements | – | 117,000,000 | – | 117,000,000 |
| Unrealised gain on Forward Currency Contracts | – | 6,810,542 | – | 6,810,542 |
| Unrealised gain on Futures Contracts | 5,401,518 | – | – | 5,401,518 |
| Fair Value on Credit Default Swap Contracts | – | 2,547,536 | – | 2,547,536 |
| Total Assets | 5,401,518 | 2,574,013,748 | – | 2,579,415,266 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (8,098,913) | – | (8,098,913) |
| Unrealised loss on Futures Contracts | (2,634,983) | – | – | (2,634,983) |
| Total Liabilities | (2,634,983) | (8,098,913) | – | (10,733,896) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|---------------------|----------------------|-----------------|----------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 732,442,764 | – | 732,442,764 |
| Government Bonds | – | 1,794,182,602 | – | 1,794,182,602 |
| Investment Funds | – | 17,580,000 | – | 17,580,000 |
| Unrealised gain on Forward Currency Contracts | – | 24,839,124 | – | 24,839,124 |
| Unrealised gain on Futures Contracts | 19,568,314 | – | – | 19,568,314 |
| Total Assets | 19,568,314 | 2,569,044,490 | – | 2,588,612,804 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (5,652,118) | – | (5,652,118) |
| Unrealised loss on Futures Contracts | (10,222,785) | – | – | (10,222,785) |
| Total Liabilities | (10,222,785) | (5,652,118) | – | (15,874,903) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Market Debt - Local Currency

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 22,476,501 | – | 22,476,501 |
| Corporate Bonds | – | 39,316,269 | – | 39,316,269 |
| Government Bonds | – | 1,013,737,767 | – | 1,013,737,767 |
| Investment Funds | – | 5,847,140 | – | 5,847,140 |
| Unrealised gain on Forward Currency Contracts | – | 10,385,515 | – | 10,385,515 |
| Unrealised gain on Futures Contracts | 424,243 | – | – | 424,243 |
| Unrealised gain on Interest Rate Swap Contracts | – | 4,714,297 | – | 4,714,297 |
| Total Assets | 424,243 | 1,096,477,489 | – | 1,096,901,732 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (16,570,902) | – | (16,570,902) |
| Unrealised loss on Futures Contracts | (217,044) | – | – | (217,044) |
| Unrealised loss on Interest Rate Swap Contracts | – | (13,429,120) | – | (13,429,120) |
| Total Liabilities | (217,044) | (30,000,022) | – | (30,217,066) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 33,341,150 | – | 33,341,150 |
| Corporate Bonds | – | 41,825,600 | – | 41,825,600 |
| Government Bonds | – | 1,124,421,834 | – | 1,124,421,834 |
| Investment Funds | – | 16,173,300 | – | 16,173,300 |
| Unrealised gain on Forward Currency Contracts | – | 17,116,276 | – | 17,116,276 |
| Unrealised gain on Futures Contracts | 313,668 | – | – | 313,668 |
| Unrealised gain on Interest Rate Swap Contracts | – | 11,479,756 | – | 11,479,756 |
| Total Assets | 313,668 | 1,244,357,916 | – | 1,244,671,584 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (12,281,584) | – | (12,281,584) |
| Unrealised loss on Futures Contracts | (716,676) | – | – | (716,676) |
| Unrealised loss on Interest Rate Swap Contracts | – | (14,977,755) | – | (14,977,755) |
| Total Liabilities | (716,676) | (27,259,339) | – | (27,976,015) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Market Debt Blend

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 4,528,096 | – | 4,528,096 |
| Corporate Bonds | – | 149,204,084 | – | 149,204,084 |
| Government Bonds | – | 308,768,663 | – | 308,768,663 |
| Investment Funds | – | 5,809,975 | – | 5,809,975 |
| Unrealised gain on Forward Currency Contracts | – | 2,412,130 | – | 2,412,130 |
| Unrealised gain on Futures Contracts | 366,162 | – | – | 366,162 |
| Unrealised gain on Interest Rate Swap Contracts | – | 1,629,252 | – | 1,629,252 |
| Fair Value on Credit Default Swap Contracts | – | 518,443 | – | 518,443 |
| Total Assets | 366,162 | 472,870,643 | – | 473,236,805 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (5,530,578) | – | (5,530,578) |
| Unrealised loss on Futures Contracts | (152,516) | – | – | (152,516) |
| Unrealised loss on Interest Rate Swap Contracts | – | (4,221,060) | – | (4,221,060) |
| Total Liabilities | (152,516) | (9,751,638) | – | (9,904,154) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 1,006,392 | – | 1,006,392 |
| Corporate Bonds | – | 148,077,852 | – | 148,077,852 |
| Government Bonds | – | 330,568,106 | – | 330,568,106 |
| Investment Funds | – | 14,297,035 | – | 14,297,035 |
| Unrealised gain on Forward Currency Contracts | – | 6,637,946 | – | 6,637,946 |
| Unrealised gain on Futures Contracts | 1,199,361 | – | – | 1,199,361 |
| Unrealised gain on Interest Rate Swap Contracts | – | 2,641,912 | – | 2,641,912 |
| Total Assets | 1,199,361 | 503,229,243 | – | 504,428,604 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,075,226) | – | (2,075,226) |
| Unrealised loss on Futures Contracts | (969,525) | – | – | (969,525) |
| Unrealised loss on Interest Rate Swap Contracts | – | (5,804,925) | – | (5,804,925) |
| Total Liabilities | (969,525) | (7,880,151) | – | (8,849,676) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Market Debt Sustainable Investment Grade Blend

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 11,069,077 | – | 11,069,077 |
| Government Bonds | – | 49,308,427 | – | 49,308,427 |
| Unrealised gain on Forward Currency Contracts | – | 463,359 | – | 463,359 |
| Unrealised gain on Futures Contracts | 154,598 | – | – | 154,598 |
| Unrealised gain on Interest Rate Swap Contracts | – | 3,463 | – | 3,463 |
| Total Assets | 154,598 | 60,844,326 | – | 60,998,924 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (64,991) | – | (64,991) |
| Unrealised loss on Futures Contracts | (105,380) | – | – | (105,380) |
| Fair Value on Credit Default Swap Contracts | – | (7,485) | – | (7,485) |
| Unrealised loss on Interest Rate Swap Contracts | – | (30,893) | – | (30,893) |
| Total Liabilities | (105,380) | (103,369) | – | (208,749) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 821,151 | – | 821,151 |
| Corporate Bonds | – | 9,239,606 | – | 9,239,606 |
| Government Bonds | – | 48,266,565 | – | 48,266,565 |
| Unrealised gain on Forward Currency Contracts | – | 2,325,031 | – | 2,325,031 |
| Unrealised gain on Futures Contracts | 832,110 | – | – | 832,110 |
| Unrealised gain on Interest Rate Swap Contracts | – | 19,138 | – | 19,138 |
| Total Assets | 832,110 | 60,671,491 | – | 61,503,601 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (284,238) | – | (284,238) |
| Unrealised loss on Futures Contracts | (356,901) | – | – | (356,901) |
| Unrealised loss on Interest Rate Swap Contracts | – | (38,443) | – | (38,443) |
| Total Liabilities | (356,901) | (322,681) | – | (679,582) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Emerging Markets Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|-------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 39,526,165 | 71,923,058 | – | 111,449,223 |
| Real Estate Investment Trusts | 1,178,792 | – | – | 1,178,792 |
| Unrealised gain on Forward Currency Contracts | – | 427,616 | – | 427,616 |
| Total Assets | 40,704,957 | 72,350,674 | – | 113,055,631 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (260,167) | – | (260,167) |
| Total Liabilities | – | (260,167) | – | (260,167) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 67,541,404 | 19,761,296 | – | 87,302,700 |
| Real Estate Investment Trusts | 481,105 | – | – | 481,105 |
| Unrealised gain on Forward Currency Contracts | – | 1,272,409 | – | 1,272,409 |
| Total Assets | 68,022,509 | 21,033,705 | – | 89,056,214 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (787,152) | – | (787,152) |
| Total Liabilities | – | (787,152) | – | (787,152) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Euro Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|-------------------|----------------|-------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 7,432,607 | – | 7,432,607 |
| Government Bonds | – | 6,817,817 | – | 6,817,817 |
| Unrealised gain on Futures Contracts | 48,940 | – | – | 48,940 |
| Unrealised gain on Inflation Swap Contracts | – | 5,042 | – | 5,042 |
| Unrealised gain on Interest Rate Swap Contracts | – | 2,639 | – | 2,639 |
| Total Assets | 48,940 | 14,258,105 | – | 14,307,045 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Futures Contracts | (2,405) | – | – | (2,405) |
| Unrealised loss on Inflation Swap Contracts | – | (4,780) | – | (4,780) |
| Unrealised loss on Interest Rate Swap Contracts | – | (8,682) | – | (8,682) |
| Fair Value on Credit Default Swap Contracts | – | (51,833) | – | (51,833) |
| Total Liabilities | (2,405) | (65,295) | – | (67,700) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|-----------------|-------------------|----------------|-------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 4,100 | – | 4,100 |
| Corporate Bonds | – | 4,770,071 | – | 4,770,071 |
| Government Bonds | – | 5,399,389 | – | 5,399,389 |
| Unrealised gain on Futures Contracts | 32,300 | – | – | 32,300 |
| Unrealised gain on Inflation Swap Contracts | – | 6,642 | – | 6,642 |
| Unrealised gain on Interest Rate Swap Contracts | – | 7,001 | – | 7,001 |
| Total Assets | 32,300 | 10,187,203 | – | 10,219,503 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Futures Contracts | (19,007) | – | – | (19,007) |
| Unrealised loss on Inflation Swap Contracts | – | (3,665) | – | (3,665) |
| Unrealised loss on Interest Rate Swap Contracts | – | (3,982) | – | (3,982) |
| Fair Value on Credit Default Swap Contracts | – | (54,486) | – | (54,486) |
| Total Liabilities | (19,007) | (62,133) | – | (81,140) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Euro Bond Absolute Return

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 633,424 | – | 633,424 |
| Corporate Bonds | – | 28,095,694 | – | 28,095,694 |
| Government Bonds | – | 23,172,726 | – | 23,172,726 |
| Unrealised gain on Forward Currency Contracts | – | 37,193 | – | 37,193 |
| Unrealised gain on Futures Contracts | 74,631 | – | – | 74,631 |
| Unrealised gain on Inflation Swap Contracts | – | 20,168 | – | 20,168 |
| Unrealised gain on Interest Rate Swap Contracts | – | 34,948 | – | 34,948 |
| Total Assets | 74,631 | 51,994,153 | – | 52,068,784 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (110,796) | – | (110,796) |
| Unrealised loss on Futures Contracts | (123,150) | – | – | (123,150) |
| Unrealised loss on Inflation Swap Contracts | – | (17,352) | – | (17,352) |
| Unrealised loss on Interest Rate Swap Contracts | – | (14,505) | – | (14,505) |
| Fair Value on Credit Default Swap Contracts | – | (196,966) | – | (196,966) |
| Total Liabilities | (123,150) | (339,619) | – | (462,769) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 158,727 | – | 158,727 |
| Corporate Bonds | – | 18,558,164 | – | 18,558,164 |
| Government Bonds | – | 14,456,150 | – | 14,456,150 |
| Unrealised gain on Forward Currency Contracts | – | 25,383 | – | 25,383 |
| Unrealised gain on Futures Contracts | 47,035 | – | – | 47,035 |
| Unrealised gain on Inflation Swap Contracts | – | 26,569 | – | 26,569 |
| Unrealised gain on Interest Rate Swap Contracts | – | 113,881 | – | 113,881 |
| Total Assets | 47,035 | 33,338,874 | – | 33,385,909 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,117,757) | – | (1,117,757) |
| Unrealised loss on Futures Contracts | (301,831) | – | – | (301,831) |
| Unrealised loss on Inflation Swap Contracts | – | (14,661) | – | (14,661) |
| Fair Value on Credit Default Swap Contracts | – | (181,087) | – | (181,087) |
| Total Liabilities | (301,831) | (1,313,505) | – | (1,615,336) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

European High Yield Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 5,059,708 | – | 5,059,708 |
| Corporate Bonds | – | 500,604,010 | – | 500,604,010 |
| Term Loans | – | 117,955 | – | 117,955 |
| Unrealised gain on Forward Currency Contracts | – | 69,712 | – | 69,712 |
| Total Assets | – | 505,851,385 | – | 505,851,385 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,030,935) | – | (1,030,935) |
| Total Liabilities | – | (1,030,935) | – | (1,030,935) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|--|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 2,425,341 | – | 2,425,341 |
| Corporate Bonds | – | 384,433,736 | – | 384,433,736 |
| Term Loans | – | 114,727 | – | 114,727 |
| Unrealised gain on Forward Currency Contracts | – | 643,091 | – | 643,091 |
| Unrealised gain on Total Return Swap Contracts | – | 18,355 | – | 18,355 |
| Total Assets | – | 387,635,250 | – | 387,635,250 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,281,452) | – | (1,281,452) |
| Total Liabilities | – | (1,281,452) | – | (1,281,452) |

European Sustainable Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|--|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Equities | 147,657,183 | – | – | 147,657,183 |
| Total Assets | 147,657,183 | – | – | 147,657,183 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
European Sustainable Equity (continued)
Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|--|----------------|----------------|----------------|--------------|
| Financial Assets held for trading | | | | |
| Equities | 171,225,790 | – | – | 171,225,790 |
| Total Assets | 171,225,790 | – | – | 171,225,790 |

Event Driven
Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 820,190 | – | – | 820,190 |
| Treasury Bills | – | 59,597,754 | – | 59,597,754 |
| Corporate Bonds | – | 69,754,368 | – | 69,754,368 |
| Unrealised gain on Forward Currency Contracts | – | 1,406,810 | – | 1,406,810 |
| Unrealised gain on Total Return Swap Contracts | – | 454,074 | – | 454,074 |
| Total Assets | 820,190 | 131,213,006 | – | 132,033,196 |

Financial Liabilities held for trading

| | | | | |
|---|---|-----------|---|-----------|
| Unrealised loss on Forward Currency Contracts | – | (166,820) | – | (166,820) |
| Total Liabilities | – | (166,820) | – | (166,820) |

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 115,039,719 | – | 115,039,719 |
| Unrealised gain on Forward Currency Contracts | – | 4,057,943 | – | 4,057,943 |
| Unrealised gain on Total Return Swap Contracts | – | 959,529 | – | 959,529 |
| Total Assets | – | 120,057,191 | – | 120,057,191 |

Financial Liabilities held for trading

| | | | | |
|---|---|-----------|---|-----------|
| Unrealised loss on Forward Currency Contracts | – | (155,365) | – | (155,365) |
| Total Liabilities | – | (155,365) | – | (155,365) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Agency Bonds | – | 1,113,905 | – | 1,113,905 |
| Asset Backed Securities | – | 12,559,841 | – | 12,559,841 |
| Corporate Bonds | – | 35,042,017 | – | 35,042,017 |
| Government Bonds | – | 35,827,759 | – | 35,827,759 |
| Mortgage Backed Securities | – | 22,273,767 | – | 22,273,767 |
| Municipal Bonds | – | 1,219,873 | – | 1,219,873 |
| Unrealised gain on Forward Currency Contracts | – | 1,214,438 | – | 1,214,438 |
| Unrealised gain on Futures Contracts | 126,719 | – | – | 126,719 |
| Unrealised gain on Interest Rate Swap Contracts | – | 64,971 | – | 64,971 |
| Total Assets | 126,719 | 109,316,571 | – | 109,443,290 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,314,460) | – | (1,314,460) |
| Unrealised loss on Futures Contracts | (120,611) | – | – | (120,611) |
| Total Liabilities | (120,611) | (1,314,460) | – | (1,435,071) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Agency Bonds | – | 1,146,538 | – | 1,146,538 |
| Asset Backed Securities | – | 10,864,506 | – | 10,864,506 |
| Corporate Bonds | – | 28,855,602 | – | 28,855,602 |
| Government Bonds | – | 42,481,574 | – | 42,481,574 |
| Mortgage Backed Securities | – | 22,645,649 | – | 22,645,649 |
| Municipal Bonds | – | 1,278,776 | – | 1,278,776 |
| Unrealised gain on Forward Currency Contracts | – | 3,337,129 | – | 3,337,129 |
| Unrealised gain on Futures Contracts | 440,690 | – | – | 440,690 |
| Unrealised gain on Interest Rate Swap Contracts | – | 124,708 | – | 124,708 |
| Total Assets | 440,690 | 110,734,482 | – | 111,175,172 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (3,195,228) | – | (3,195,228) |
| Unrealised loss on Futures Contracts | (622,972) | – | – | (622,972) |
| Fair Value on Credit Default Swap Contracts | – | (72,291) | – | (72,291) |
| Total Liabilities | (622,972) | (3,267,519) | – | (3,890,491) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Diversified Income FMP – 2024*

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Unrealised gain on Forward Currency Contracts | – | 39,188 | – | 39,188 |
| Total Assets | – | 39,188 | – | 39,188 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,221) | – | (1,221) |
| Total Liabilities | – | (1,221) | – | (1,221) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 18,765,889 | – | 18,765,889 |
| Corporate Bonds | – | 123,463,985 | – | 123,463,985 |
| Government Bonds | – | 1,727,993 | – | 1,727,993 |
| Unrealised gain on Forward Currency Contracts | – | 281,732 | – | 281,732 |
| Total Assets | – | 144,239,599 | – | 144,239,599 |

Global Equity Megatrends

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 228,301,884 | – | – | 228,301,884 |
| Unrealised gain on Forward Currency Contracts | – | 888 | – | 888 |
| Total Assets | 228,301,884 | 888 | – | 228,302,772 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,045) | – | (2,045) |
| Total Liabilities | – | (2,045) | – | (2,045) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 141,492,601 | – | – | 141,492,601 |
| Unrealised gain on Forward Currency Contracts | – | 444 | – | 444 |
| Total Assets | 141,492,601 | 444 | – | 141,493,045 |

* Portfolio liquidated on 28 June 2024.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Flexible Credit Income

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|------------------|--------------------|------------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | – | – | 6,300,139 | 6,300,139 |
| Asset Backed Securities | – | 66,219,832 | – | 66,219,832 |
| Corporate Bonds | – | 299,940,432 | – | 299,940,432 |
| Government Bonds | – | 10,604,146 | – | 10,604,146 |
| Term Loans | – | 22,205,622 | 894,720 | 23,100,342 |
| Investment Funds | 6,826 | – | – | 6,826 |
| Unrealised gain on Forward Currency Contracts | – | 2,653,752 | – | 2,653,752 |
| Unrealised gain on Futures Contracts | 957,229 | – | – | 957,229 |
| Total Assets | 964,055 | 401,623,784 | 7,194,859 | 409,782,698 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (529,546) | – | (529,546) |
| Unrealised loss on Futures Contracts | (631,966) | – | – | (631,966) |
| Total Liabilities | (631,966) | (529,546) | – | (1,161,512) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|--------------------|--------------------|------------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | – | – | 6,022,083 | 6,022,083 |
| Asset Backed Securities | – | 23,118,219 | – | 23,118,219 |
| Corporate Bonds | – | 295,514,545 | 758,917 | 296,273,462 |
| Government Bonds | – | 15,379,748 | – | 15,379,748 |
| Term Loans | – | 14,359,621 | 746,253 | 15,105,874 |
| Investment Funds | 66,832 | – | – | 66,832 |
| Unrealised gain on Forward Currency Contracts | – | 8,130,820 | – | 8,130,820 |
| Unrealised gain on Futures Contracts | 3,733,739 | – | – | 3,733,739 |
| Unrealised gain on Total Return Swap Contracts | – | 268,263 | – | 268,263 |
| Total Assets | 3,800,571 | 356,771,216 | 7,527,253 | 368,099,040 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (3,447,658) | – | (3,447,658) |
| Unrealised loss on Futures Contracts | (5,173,223) | – | – | (5,173,223) |
| Total Liabilities | (5,173,223) | (3,447,658) | – | (8,620,881) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global High Yield SDG Engagement

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 598,637,465 | – | 598,637,465 |
| Term Loans | – | 5,337,114 | – | 5,337,114 |
| Repurchase Agreements | – | 7,500,000 | – | 7,500,000 |
| Unrealised gain on Forward Currency Contracts | – | 2,198,229 | – | 2,198,229 |
| Total Assets | – | 613,672,808 | – | 613,672,808 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (494,907) | – | (494,907) |
| Unrealised loss on Futures Contracts | (37,813) | – | – | (37,813) |
| Total Liabilities | (37,813) | (494,907) | – | (532,720) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 530,465,171 | 2,034,310 | 532,499,481 |
| Term Loans | – | 4,933 | – | 4,933 |
| Unrealised gain on Forward Currency Contracts | – | 11,935,674 | – | 11,935,674 |
| Total Assets | – | 542,405,778 | 2,034,310 | 544,440,088 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (6,738,234) | – | (6,738,234) |
| Total Liabilities | – | (6,738,234) | – | (6,738,234) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Investment Grade Credit

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 83,895,429 | – | 83,895,429 |
| Government Bonds | – | 610,897 | – | 610,897 |
| Unrealised gain on Forward Currency Contracts | – | 6,795 | – | 6,795 |
| Total Assets | – | 84,513,121 | – | 84,513,121 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (155,977) | – | (155,977) |
| Total Liabilities | – | (155,977) | – | (155,977) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 81,376,321 | – | 81,376,321 |
| Government Bonds | – | 2,082,454 | – | 2,082,454 |
| Unrealised gain on Forward Currency Contracts | – | 1,115 | – | 1,115 |
| Total Assets | – | 83,459,890 | – | 83,459,890 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,107,450) | – | (1,107,450) |
| Total Liabilities | – | (1,107,450) | – | (1,107,450) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
Global Opportunistic Bond
Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 1,452,058 | – | 1,452,058 |
| Corporate Bonds | – | 27,609,953 | – | 27,609,953 |
| Government Bonds | – | 20,044,700 | – | 20,044,700 |
| Mortgage Backed Securities | – | 13,190,281 | – | 13,190,281 |
| Investment Funds | 2,162 | – | – | 2,162 |
| Unrealised gain on Forward Currency Contracts | – | 2,293,505 | – | 2,293,505 |
| Unrealised gain on Futures Contracts | 293,984 | – | – | 293,984 |
| Unrealised gain on Interest Rate Swap Contracts | – | 35,683 | – | 35,683 |
| Fair Value on Credit Default Swap Contracts | – | 213,655 | – | 213,655 |
| Total Assets | 296,146 | 64,839,835 | – | 65,135,981 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,762,771) | – | (1,762,771) |
| Unrealised loss on Futures Contracts | (72,179) | – | – | (72,179) |
| Fair Value on Credit Default Swap Contracts | – | (736,621) | – | (736,621) |
| Unrealised loss on Interest Rate Swap Contracts | – | (36,346) | – | (36,346) |
| Total Liabilities | (72,179) | (2,535,738) | – | (2,607,917) |

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 1,817,743 | – | 1,817,743 |
| Corporate Bonds | – | 27,412,055 | – | 27,412,055 |
| Government Bonds | – | 21,133,383 | – | 21,133,383 |
| Mortgage Backed Securities | – | 14,565,802 | – | 14,565,802 |
| Investment Funds | 21,165 | – | – | 21,165 |
| Unrealised gain on Forward Currency Contracts | – | 4,673,609 | – | 4,673,609 |
| Unrealised gain on Futures Contracts | 839,044 | – | – | 839,044 |
| Unrealised gain on Interest Rate Swap Contracts | – | 76 | – | 76 |
| Fair Value on Credit Default Swap Contracts | – | 193,716 | – | 193,716 |
| Total Assets | 860,209 | 69,796,384 | – | 70,656,593 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (6,577,836) | – | (6,577,836) |
| Unrealised loss on Futures Contracts | (356,573) | – | – | (356,573) |
| Fair Value on Credit Default Swap Contracts | – | (821,571) | – | (821,571) |
| Unrealised loss on Interest Rate Swap Contracts | – | (27) | – | (27) |
| Total Liabilities | (356,573) | (7,399,434) | – | (7,756,007) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Real Estate Securities

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 366,096 | 2,653,448 | – | 3,019,544 |
| Real Estate Investment Trusts | 12,671,407 | 4,054,720 | – | 16,726,127 |
| Unrealised gain on Forward Currency Contracts | – | 5,312 | – | 5,312 |
| Total Assets | 13,037,503 | 6,713,480 | – | 19,750,983 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,869) | – | (1,869) |
| Total Liabilities | – | (1,869) | – | (1,869) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 3,015,990 | – | – | 3,015,990 |
| Real Estate Investment Trusts | 17,071,668 | – | – | 17,071,668 |
| Unrealised gain on Forward Currency Contracts | – | 422,478 | – | 422,478 |
| Total Assets | 20,087,658 | 422,478 | – | 20,510,136 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (250,684) | – | (250,684) |
| Total Liabilities | – | (250,684) | – | (250,684) |

Global Sustainable Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|--------------------|-------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 115,451,627 | 41,276,549 | – | 156,728,176 |
| Total Assets | 115,451,627 | 41,276,549 | – | 156,728,176 |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|--------------------|-----------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 153,603,419 | – | – | 153,603,419 |
| Total Assets | 153,603,419 | – | – | 153,603,419 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Sustainable Value

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 51,795,830 | 23,947,207 | – | 75,743,037 |
| Real Estate Investment Trusts | 1,281,133 | 151,597 | – | 1,432,730 |
| Unrealised gain on Forward Currency Contracts | – | 5,358 | – | 5,358 |
| Total Assets | 53,076,963 | 24,104,162 | – | 77,181,125 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (3,747) | – | (3,747) |
| Total Liabilities | – | (3,747) | – | (3,747) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 52,447,814 | 1,361,257 | – | 53,809,071 |
| Real Estate Investment Trusts | 1,116,404 | – | – | 1,116,404 |
| Unrealised gain on Forward Currency Contracts | – | 66,448 | – | 66,448 |
| Total Assets | 53,564,218 | 1,427,705 | – | 54,991,923 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (46,897) | – | (46,897) |
| Total Liabilities | – | (46,897) | – | (46,897) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

High Yield Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|----------------------|------------------|----------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 55,958,462 | – | 55,958,462 |
| Corporate Bonds | – | 1,839,528,478 | – | 1,839,528,478 |
| Term Loans | – | 73,361,700 | 2,228,482 | 75,590,182 |
| Investment Funds | 368,773 | – | – | 368,773 |
| Repurchase Agreements | – | 147,000,000 | – | 147,000,000 |
| Unrealised gain on Forward Currency Contracts | – | 14,485,123 | – | 14,485,123 |
| Total Assets | 368,773 | 2,130,333,763 | 2,228,482 | 2,132,931,018 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (3,376,508) | – | (3,376,508) |
| Unrealised loss on Total Return Swap Contracts | – | (215,188) | – | (215,188) |
| Total Liabilities | – | (3,591,696) | – | (3,591,696) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|------------------|----------------------|-------------------|----------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 10,897,982 | – | 10,897,982 |
| Corporate Bonds | – | 1,984,515,926 | 14,661,425 | 1,999,177,351 |
| Government Bonds | – | 36,225,768 | – | 36,225,768 |
| Term Loans | – | 43,084,058 | – | 43,084,058 |
| Investment Funds | 3,611,285 | – | – | 3,611,285 |
| Unrealised gain on Forward Currency Contracts | – | 40,709,223 | – | 40,709,223 |
| Total Assets | 3,611,285 | 2,115,432,957 | 14,661,425 | 2,133,705,667 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (15,391,406) | – | (15,391,406) |
| Unrealised loss on Total Return Swap Contracts | – | (51,928) | – | (51,928) |
| Total Liabilities | – | (15,443,334) | – | (15,443,334) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

InnovAsia 5G

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|-----------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 20,887,717 | – | – | 20,887,717 |
| Unrealised gain on Forward Currency Contracts | – | 27,125 | – | 27,125 |
| Total Assets | 20,887,717 | 27,125 | – | 20,914,842 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (16,298) | – | (16,298) |
| Total Liabilities | – | (16,298) | – | (16,298) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|-----------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 22,524,887 | – | – | 22,524,887 |
| Unrealised gain on Forward Currency Contracts | – | 299,135 | – | 299,135 |
| Total Assets | 22,524,887 | 299,135 | – | 22,824,022 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (60,136) | – | (60,136) |
| Total Liabilities | – | (60,136) | – | (60,136) |

Japan Equity Engagement

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 JPY | Level 2 JPY | Level 3 JPY | Total JPY |
|---|-----------------------|-----------------|----------------|-----------------------|
| Financial Assets held for trading | | | | |
| Equities | 17,687,135,800 | – | – | 17,687,135,800 |
| Unrealised gain on Forward Currency Contracts | – | 893,937 | – | 893,937 |
| Total Assets | 17,687,135,800 | 893,937 | – | 17,688,029,737 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (93,694) | – | (93,694) |
| Total Liabilities | – | (93,694) | – | (93,694) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Japan Equity Engagement (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 JPY | Level 2 JPY | Level 3 JPY | Total JPY |
|---|-----------------------|---------------------|----------------|-----------------------|
| Financial Assets held for trading | | | | |
| Equities | 15,961,893,000 | – | – | 15,961,893,000 |
| Unrealised gain on Forward Currency Contracts | – | 128,484,079 | – | 128,484,079 |
| Total Assets | 15,961,893,000 | 128,484,079 | – | 16,090,377,079 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (42,002,252) | – | (42,002,252) |
| Total Liabilities | – | (42,002,252) | – | (42,002,252) |

Macro Opportunities FX*

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|----------------|--------------------|----------------|--------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 2,407,376 | – | 2,407,376 |
| Corporate Bonds | – | 347,166 | – | 347,166 |
| Unrealised gain on Forward Currency Contracts | – | 4,627,295 | – | 4,627,295 |
| Total Assets | – | 7,381,837 | – | 7,381,837 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (4,613,695) | – | (4,613,695) |
| Total Liabilities | – | (4,613,695) | – | (4,613,695) |

Next Generation Mobility

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|-------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 105,910,136 | 40,012,809 | – | 145,922,945 |
| Unrealised gain on Forward Currency Contracts | – | 781 | – | 781 |
| Total Assets | 105,910,136 | 40,013,590 | – | 145,923,726 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (616) | – | (616) |
| Total Liabilities | – | (616) | – | (616) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Next Generation Mobility (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 149,804,841 | 1,389,795 | – | 151,194,636 |
| Real Estate Investment Trusts | 1,619,728 | – | – | 1,619,728 |
| Unrealised gain on Forward Currency Contracts | – | 20,789 | – | 20,789 |
| Total Assets | 151,424,569 | 1,410,584 | – | 152,835,153 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (10,365) | – | (10,365) |
| Total Liabilities | – | (10,365) | – | (10,365) |

*Portfolio liquidated on 8 February 2024.

Next Generation Space Economy

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-------------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 19,994,485 | 10,064,785 | – | 30,059,270 |
| Total Assets | 19,994,485 | 10,064,785 | – | 30,059,270 |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-------------------|------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 17,658,423 | 1,016,293 | – | 18,674,716 |
| Total Assets | 17,658,423 | 1,016,293 | – | 18,674,716 |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Responsible Asian Debt - Hard Currency

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 48,683,297 | – | 48,683,297 |
| Government Bonds | – | 12,484,417 | – | 12,484,417 |
| Unrealised gain on Forward Currency Contracts | – | 18,585 | – | 18,585 |
| Unrealised gain on Futures Contracts | 47,296 | – | – | 47,296 |
| Total Assets | 47,296 | 61,186,299 | – | 61,233,595 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (14,080) | – | (14,080) |
| Unrealised loss on Futures Contracts | (40,872) | – | – | (40,872) |
| Total Liabilities | (40,872) | (14,080) | – | (54,952) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 2,496,736 | – | 2,496,736 |
| Corporate Bonds | – | 45,692,223 | – | 45,692,223 |
| Government Bonds | – | 12,025,196 | – | 12,025,196 |
| Unrealised gain on Forward Currency Contracts | – | 127,055 | – | 127,055 |
| Unrealised gain on Futures Contracts | 255,858 | – | – | 255,858 |
| Unrealised gain on Interest Rate Swap Contracts | – | 575 | – | 575 |
| Total Assets | 255,858 | 60,341,785 | – | 60,597,643 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (135,330) | – | (135,330) |
| Unrealised loss on Futures Contracts | (128,113) | – | – | (128,113) |
| Unrealised loss on Interest Rate Swap Contracts | – | (21) | – | (21) |
| Total Liabilities | (128,113) | (135,351) | – | (263,464) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Short Duration Emerging Market Debt

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 2,309,479,368 | 500,000 | 2,309,979,368 |
| Government Bonds | – | 1,422,540,438 | – | 1,422,540,438 |
| Repurchase Agreements | – | 12,000,000 | – | 12,000,000 |
| Unrealised gain on Forward Currency Contracts | – | 7,279,484 | – | 7,279,484 |
| Total Assets | – | 3,751,299,290 | 500,000 | 3,751,799,290 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (32,012,576) | – | (32,012,576) |
| Total Liabilities | – | (32,012,576) | – | (32,012,576) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 53,894,704 | – | 53,894,704 |
| Corporate Bonds | – | 2,405,987,373 | 500,000 | 2,406,487,373 |
| Government Bonds | – | 1,307,631,941 | – | 1,307,631,941 |
| Investment Funds | – | 49,810,000 | – | 49,810,000 |
| Unrealised gain on Forward Currency Contracts | – | 64,552,046 | – | 64,552,046 |
| Total Assets | – | 3,881,876,064 | 500,000 | 3,882,376,064 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (9,131,675) | – | (9,131,675) |
| Total Liabilities | – | (9,131,675) | – | (9,131,675) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Short Duration High Yield SDG Engagement

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 626,519,656 | – | 626,519,656 |
| Term Loans | – | 45,227,117 | – | 45,227,117 |
| Investment Funds | 24,613 | – | – | 24,613 |
| Repurchase Agreements | – | 13,000,000 | – | 13,000,000 |
| Unrealised gain on Forward Currency Contracts | – | 1,646,934 | – | 1,646,934 |
| Total Assets | 24,613 | 686,393,707 | – | 686,418,320 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (6,439,402) | – | (6,439,402) |
| Total Liabilities | – | (6,439,402) | – | (6,439,402) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|--------------------|------------------|--------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 659,326,845 | 4,686,892 | 664,013,737 |
| Term Loans | – | 12,793,556 | 626,491 | 13,420,047 |
| Investment Funds | 241,028 | – | – | 241,028 |
| Unrealised gain on Forward Currency Contracts | – | 15,254,920 | – | 15,254,920 |
| Total Assets | 241,028 | 687,375,321 | 5,313,383 | 692,929,732 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (3,114,085) | – | (3,114,085) |
| Total Liabilities | – | (3,114,085) | – | (3,114,085) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Strategic Income

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|----------------------|------------------|----------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 132,950,816 | – | 132,950,816 |
| Agency Bonds | – | 757,407 | – | 757,407 |
| Asset Backed Securities | – | 690,390,495 | – | 690,390,495 |
| Corporate Bonds | – | 718,658,683 | – | 718,658,683 |
| Government Bonds | – | 237,399,857 | – | 237,399,857 |
| Mortgage Backed Securities | – | 1,431,213,971 | – | 1,431,213,971 |
| Municipal Bonds | – | 12,612,180 | – | 12,612,180 |
| Term Loans | – | 80,465,100 | 4,810,764 | 85,275,864 |
| Investment Funds | 14,891 | 55,838,984 | – | 55,853,875 |
| Repurchase Agreements | – | 16,500,000 | – | 16,500,000 |
| Unrealised gain on Forward Currency Contracts | – | 9,940,128 | – | 9,940,128 |
| Unrealised gain on Futures Contracts | 5,735,673 | – | – | 5,735,673 |
| Unrealised gain on Interest Rate Swap Contracts | – | 151,451 | – | 151,451 |
| Unrealised gain on Total Return Swap Contracts | – | 328,310 | – | 328,310 |
| Total Assets | 5,750,564 | 3,387,207,382 | 4,810,764 | 3,397,768,710 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (10,615,127) | – | (10,615,127) |
| Unrealised loss on Futures Contracts | (2,863,421) | – | – | (2,863,421) |
| Unrealised loss on Interest Rate Swap Contracts | – | (978,135) | – | (978,135) |
| Total Liabilities | (2,863,421) | (11,593,262) | – | (14,456,683) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Strategic Income (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|---------------------|----------------------|------------------|----------------------|
| Financial Assets held for trading | | | | |
| Equities | – | 22,512 | – | 22,512 |
| Treasury Bills | – | 221,166,130 | – | 221,166,130 |
| Agency Bonds | – | 781,434 | – | 781,434 |
| Asset Backed Securities | – | 211,031,917 | – | 211,031,917 |
| Corporate Bonds | – | 534,569,806 | 1,274,504 | 535,844,310 |
| Government Bonds | – | 175,669,880 | – | 175,669,880 |
| Mortgage Backed Securities | – | 918,338,562 | – | 918,338,562 |
| Municipal Bonds | – | 12,918,823 | – | 12,918,823 |
| Term Loans | – | 429,819 | – | 429,819 |
| Investment Funds | 145,814 | 60,620,640 | – | 60,766,454 |
| Unrealised gain on Forward Currency Contracts | – | 20,251,351 | – | 20,251,351 |
| Unrealised gain on Futures Contracts | 3,637,375 | – | – | 3,637,375 |
| Fair Value on Purchased Swaptions | – | 15,122 | – | 15,122 |
| Fair Value on Credit Default Swap Contracts | – | 905,422 | – | 905,422 |
| Unrealised gain on Interest Rate Swap Contracts | – | 834,927 | – | 834,927 |
| Unrealised gain on Total Return Swap Contracts | – | 461,585 | – | 461,585 |
| Total Assets | 3,783,189 | 2,158,017,930 | 1,274,504 | 2,163,075,623 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (5,513,615) | – | (5,513,615) |
| Unrealised loss on Futures Contracts | (18,576,468) | – | – | (18,576,468) |
| Unrealised loss on Interest Rate Swap Contracts | – | (1,085,681) | – | (1,085,681) |
| Total Liabilities | (18,576,468) | (6,599,296) | – | (25,175,764) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Sustainable Asia High Yield

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 27,402,423 | – | 27,402,423 |
| Government Bonds | – | 2,243,513 | – | 2,243,513 |
| Unrealised gain on Forward Currency Contracts | – | 1,970 | – | 1,970 |
| Unrealised gain on Futures Contracts | 8,399 | – | – | 8,399 |
| Total Assets | 8,399 | 29,647,906 | – | 29,656,305 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,898) | – | (1,898) |
| Unrealised loss on Futures Contracts | (3,297) | – | – | (3,297) |
| Total Liabilities | (3,297) | (1,898) | – | (5,195) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 24,364,117 | – | 24,364,117 |
| Government Bonds | – | 2,505,094 | – | 2,505,094 |
| Unrealised gain on Forward Currency Contracts | – | 16,926 | – | 16,926 |
| Unrealised gain on Futures Contracts | 23,897 | – | – | 23,897 |
| Total Assets | 23,897 | 26,886,137 | – | 26,910,034 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (496) | – | (496) |
| Unrealised loss on Futures Contracts | (58,271) | – | – | (58,271) |
| Total Liabilities | (58,271) | (496) | – | (58,767) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Sustainable Emerging Market Corporate Debt

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 106,392,923 | – | 106,392,923 |
| Government Bonds | – | 8,111,515 | – | 8,111,515 |
| Unrealised gain on Forward Currency Contracts | – | 123,194 | – | 123,194 |
| Unrealised gain on Futures Contracts | 7,109 | – | – | 7,109 |
| Fair Value on Credit Default Swap Contracts | – | 159,754 | – | 159,754 |
| Total Assets | 7,109 | 114,787,386 | – | 114,794,495 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (738,428) | – | (738,428) |
| Unrealised loss on Futures Contracts | (78,515) | – | – | (78,515) |
| Total Liabilities | (78,515) | (738,428) | – | (816,943) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|------------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 83,464,415 | – | 83,464,415 |
| Government Bonds | – | 7,168,384 | – | 7,168,384 |
| Unrealised gain on Forward Currency Contracts | – | 1,906,675 | – | 1,906,675 |
| Unrealised gain on Futures Contracts | 27,031 | – | – | 27,031 |
| Total Assets | 27,031 | 92,539,474 | – | 92,566,505 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (235,957) | – | (235,957) |
| Unrealised loss on Futures Contracts | (236,161) | – | – | (236,161) |
| Total Liabilities | (236,161) | (235,957) | – | (472,118) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
Sustainable Emerging Market Debt - Hard Currency
Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 46,883,354 | – | 46,883,354 |
| Government Bonds | – | 502,548,426 | – | 502,548,426 |
| Repurchase Agreements | – | 1,000,000 | – | 1,000,000 |
| Unrealised gain on Forward Currency Contracts | – | 2,500,849 | – | 2,500,849 |
| Unrealised gain on Futures Contracts | 1,934,382 | – | – | 1,934,382 |
| Fair Value on Credit Default Swap Contracts | – | 498,689 | – | 498,689 |
| Total Assets | 1,934,382 | 553,431,318 | – | 555,365,700 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (5,289,407) | – | (5,289,407) |
| Unrealised loss on Futures Contracts | (1,361,004) | – | – | (1,361,004) |
| Total Liabilities | (1,361,004) | (5,289,407) | – | (6,650,411) |

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 28,120,429 | – | 28,120,429 |
| Government Bonds | – | 387,681,779 | – | 387,681,779 |
| Unrealised gain on Forward Currency Contracts | – | 8,781,301 | – | 8,781,301 |
| Unrealised gain on Futures Contracts | 7,590,987 | – | – | 7,590,987 |
| Total Assets | 7,590,987 | 424,583,509 | – | 432,174,496 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,051,066) | – | (2,051,066) |
| Unrealised loss on Futures Contracts | (3,655,629) | – | – | (3,655,629) |
| Total Liabilities | (3,655,629) | (2,051,066) | – | (5,706,695) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

 Tactical Macro¹

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|-----------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 24,068,733 | – | 24,068,733 |
| Unrealised gain on Forward Currency Contracts | – | 40,006 | – | 40,006 |
| Unrealised gain on Futures Contracts | 11,998 | – | – | 11,998 |
| Purchased Options Contracts | 12,297 | 226,809 | – | 239,106 |
| Unrealised gain on Total Return Swap Contracts | – | 12,304 | – | 12,304 |
| Total Assets | 24,295 | 24,347,852 | – | 24,372,147 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (19,327) | – | (19,327) |
| Unrealised loss on Futures Contracts | (7,259) | – | – | (7,259) |
| Written Options Contracts | (1,525) | (179,288) | – | (180,813) |
| Total Liabilities | (8,784) | (198,615) | – | (207,399) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|------------------|-------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 22,994,103 | – | 22,994,103 |
| Unrealised gain on Forward Currency Contracts | – | 67,331 | – | 67,331 |
| Unrealised gain on Futures Contracts | 8,973 | – | – | 8,973 |
| Purchased Options Contracts | 267,084 | 92,215 | – | 359,299 |
| Total Assets | 276,057 | 23,153,649 | – | 23,429,706 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (36,811) | – | (36,811) |
| Unrealised loss on Futures Contracts | (28,337) | – | – | (28,337) |
| Written Options Contracts | (115,463) | (81,790) | – | (197,253) |
| Total Liabilities | (143,800) | (118,601) | – | (262,401) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
Ultra Short Term Euro Bond
Financial Instruments at Fair Value through Profit or Loss
As at 30 June 2024

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|------------------|----------------------|----------------|----------------------|
| Financial Assets held for trading | | | | |
| Asset Backed Securities | – | 133,321,969 | – | 133,321,969 |
| Corporate Bonds | – | 893,017,935 | – | 893,017,935 |
| Government Bonds | – | 88,753,537 | – | 88,753,537 |
| Investment Funds | – | 14,183,500 | – | 14,183,500 |
| Unrealised gain on Forward Currency Contracts | – | 97,790 | – | 97,790 |
| Unrealised gain on Futures Contracts | 1,063,882 | – | – | 1,063,882 |
| Unrealised gain on Inflation Swap Contracts | – | 403,358 | – | 403,358 |
| Total Assets | 1,063,882 | 1,129,778,089 | – | 1,130,841,971 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (73,683) | – | (73,683) |
| Unrealised loss on Futures Contracts | (894,750) | – | – | (894,750) |
| Fair Value on Credit Default Swap Contracts | – | (2,014,086) | – | (2,014,086) |
| Unrealised loss on Inflation Swap Contracts | – | (347,049) | – | (347,049) |
| Unrealised loss on Interest Rate Swap Contracts | – | (541,636) | – | (541,636) |
| Total Liabilities | (894,750) | (2,976,454) | – | (3,871,204) |

Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 EUR | Level 2 EUR | Level 3 EUR | Total EUR |
|---|--------------------|--------------------|----------------|--------------------|
| Financial Assets held for trading | | | | |
| Treasury Bills | – | 8,960,964 | – | 8,960,964 |
| Asset Backed Securities | – | 90,687,160 | – | 90,687,160 |
| Corporate Bonds | – | 789,167,617 | – | 789,167,617 |
| Government Bonds | – | 75,386,047 | – | 75,386,047 |
| Unrealised gain on Forward Currency Contracts | – | 235,719 | – | 235,719 |
| Unrealised gain on Futures Contracts | 509,420 | – | – | 509,420 |
| Unrealised gain on Inflation Swap Contracts | – | 531,378 | – | 531,378 |
| Total Assets | 509,420 | 964,968,885 | – | 965,478,305 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (2,512,078) | – | (2,512,078) |
| Unrealised loss on Futures Contracts | (2,783,686) | – | – | (2,783,686) |
| Fair Value on Credit Default Swap Contracts | – | (2,179,454) | – | (2,179,454) |
| Unrealised loss on Inflation Swap Contracts | – | (293,227) | – | (293,227) |
| Unrealised loss on Interest Rate Swap Contracts | – | (248,422) | – | (248,422) |
| Total Liabilities | (2,783,686) | (5,233,181) | – | (8,016,867) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Uncorrelated Strategies

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|---------------------|----------------------|------------------|----------------------|
| Financial Assets held for trading | | | | |
| Equities | 26,029,523 | – | – | 26,029,523 |
| Real Estate Investment Trusts | 1,406,961 | – | – | 1,406,961 |
| Participatory Notes | 145,624 | – | – | 145,624 |
| Treasury Bills | – | 404,936,028 | – | 404,936,028 |
| Corporate Bonds | – | 66,105,781 | – | 66,105,781 |
| Unrealised gain on Forward Currency Contracts | – | 21,375,358 | – | 21,375,358 |
| Unrealised gain on Futures Contracts | 7,178,380 | 271,305 | – | 7,449,685 |
| Purchased Options Contracts | 48,928,913 | 115,082,798 | 343,852 | 164,355,563 |
| Unrealised gain on Contracts for Differences | – | 22,180,191 | 617 | 22,180,808 |
| Fair Value on Purchased Swaptions | – | 136,767 | – | 136,767 |
| Fair Value on Credit Default Swap Contracts | – | 17,301 | – | 17,301 |
| Unrealised gain on Interest Rate Swap Contracts | – | 82,287 | – | 82,287 |
| Unrealised gain on Total Return Swap Contracts | – | 1,286,521 | – | 1,286,521 |
| Unrealised gain on Correlation Swap Contracts | – | 399,351 | – | 399,351 |
| Unrealised gain on Variance Swap Contracts | – | 138,009 | 4,323,035 | 4,461,044 |
| Unrealised gain on Volatility Swap Contracts | – | 7,743,950 | 2,086,785 | 9,830,735 |
| Total Assets | 83,689,401 | 639,755,647 | 6,754,289 | 730,199,337 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (12,493,555) | – | (12,493,555) |
| Unrealised loss on Futures Contracts | (6,619,884) | (22,822) | – | (6,642,706) |
| Written Options Contracts | (8,810,300) | (148,697,210) | (10) | (157,507,520) |
| Unrealised loss on Contracts for Differences | – | (9,346,279) | (405,053) | (9,751,332) |
| Fair Value on Written Swaptions | – | (63,318) | – | (63,318) |
| Fair Value on Credit Default Swap Contracts | – | (353,633) | – | (353,633) |
| Unrealised loss on Interest Rate Swap Contracts | – | (169,631) | – | (169,631) |
| Unrealised loss on Total Return Swap Contracts | – | (1,625,161) | – | (1,625,161) |
| Unrealised loss on Variance Swap Contracts | – | – | (430,729) | (430,729) |
| Unrealised loss on Volatility Swap Contracts | – | (6,200,131) | (24,705) | (6,224,836) |
| Total Liabilities | (15,430,184) | (178,971,740) | (860,497) | (195,262,421) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)
Fair Value of Investments (continued)
Uncorrelated Strategies (continued)
Financial Instruments at Fair Value through Profit or Loss
As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|---------------------|----------------------|------------------|----------------------|
| Financial Assets held for trading | | | | |
| Corporate Bonds | – | 120,618,827 | – | 120,618,827 |
| Equities | 77,292,452 | – | – | 77,292,452 |
| Government Bonds | – | 38,964,571 | – | 38,964,571 |
| Participatory Notes | 16,551 | 20,494 | – | 37,045 |
| Real Estate Investment Trusts | 1,217,656 | – | – | 1,217,656 |
| Treasury Bills | – | 707,195,701 | – | 707,195,701 |
| Unrealised gain on Forward Currency Contracts | – | 91,871,867 | – | 91,871,867 |
| Unrealised gain on Futures Contracts | 18,420,818 | – | – | 18,420,818 |
| Purchased Options Contracts | 76,813,301 | 205,683,748 | 739,333 | 283,236,382 |
| Unrealised gain on Contracts for Differences | – | 106,922,939 | 622 | 106,923,561 |
| Purchased Swaptions | – | 40,202 | – | 40,202 |
| Fair Value on Credit Default Swap Contracts | – | 686,246 | – | 686,246 |
| Unrealised gain on Interest Rate Swap Contracts | – | 3,727,082 | – | 3,727,082 |
| Unrealised gain on Total Return Swap Contracts | – | 3,395,463 | – | 3,395,463 |
| Unrealised gain on Correlation Swap Contracts | – | 379,911 | – | 379,911 |
| Unrealised gain on Variance Swap Contracts | – | 85,377 | 3,742,835 | 3,828,212 |
| Unrealised gain on Volatility Swap Contracts | – | 15,951,941 | 2,474,234 | 18,426,175 |
| Total Assets | 173,760,778 | 1,295,544,369 | 6,957,024 | 1,476,262,171 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (53,084,382) | – | (53,084,382) |
| Unrealised loss on Futures Contracts | (24,576,840) | (16,558) | – | (24,593,398) |
| Written Options Contracts | (24,217,092) | (354,499,520) | (612) | (378,717,224) |
| Unrealised loss on Contracts for Differences | – | (20,286,524) | (404,714) | (20,691,238) |
| Written Swaptions | – | (29,043) | – | (29,043) |
| Fair Value on Credit Default Swap Contracts | – | (1,305,860) | – | (1,305,860) |
| Unrealised loss on Interest Rate Swap Contracts | – | (9,089,737) | – | (9,089,737) |
| Unrealised loss on Total Return Swap Contracts | – | (3,021,166) | – | (3,021,166) |
| Unrealised loss on Variance Swap Contracts | – | (418,672) | (96,004) | (514,676) |
| Unrealised Loss on Volatility Swap Contracts | – | (8,805,597) | (105,892) | (8,911,489) |
| Total Liabilities | (48,793,932) | (450,557,059) | (607,222) | (499,958,213) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|--------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 74,722,739 | – | – | 74,722,739 |
| Unrealised gain on Forward Currency Contracts | – | 406,947 | – | 406,947 |
| Total Assets | 74,722,739 | 406,947 | – | 75,129,686 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,731,159) | – | (1,731,159) |
| Total Liabilities | – | (1,731,159) | – | (1,731,159) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-------------------|------------------|-----------------|-------------------|
| Financial Assets held for trading | | | | |
| Equities | 45,872,647 | – | – | 45,872,647 |
| Unrealised gain on Forward Currency Contracts | – | 1,253,492 | – | 1,253,492 |
| Total Assets | 45,872,647 | 1,253,492 | – | 47,126,139 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (118,963) | – | (118,963) |
| Total Liabilities | – | (118,963) | – | (118,963) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Equity Index PutWrite

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Government Bonds | – | 673,716,341 | – | 673,716,341 |
| Unrealised gain on Forward Currency Contracts | – | 5,541,028 | – | 5,541,028 |
| Total Assets | – | 679,257,369 | – | 679,257,369 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (316,637) | – | (316,637) |
| Written Options Contracts | (5,328,845) | – | – | (5,328,845) |
| Total Liabilities | (5,328,845) | (316,637) | – | (5,645,482) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Government Bonds | – | 663,357,136 | – | 663,357,136 |
| Unrealised gain on Forward Currency Contracts | – | 12,128,805 | – | 12,128,805 |
| Total Assets | – | 675,485,941 | – | 675,485,941 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (538,104) | – | (538,104) |
| Written Options Contracts | (5,184,365) | (67,430) | – | (5,251,795) |
| Total Liabilities | (5,184,365) | (605,534) | – | (5,789,899) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Large Cap Value

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|-----------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 968,466,730 | – | – | 968,466,730 |
| Unrealised gain on Forward Currency Contracts | – | 96,180 | – | 96,180 |
| Total Assets | 968,466,730 | 96,180 | – | 968,562,910 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (33,677) | – | (33,677) |
| Total Liabilities | – | (33,677) | – | (33,677) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|----------------------|------------------|-----------------|----------------------|
| Financial Assets held for trading | | | | |
| Equities | 1,847,675,317 | – | – | 1,847,675,317 |
| Real Estate Investment Trusts | 3,901,309 | – | – | 3,901,309 |
| Unrealised gain on Forward Currency Contracts | – | 1,119,012 | – | 1,119,012 |
| Total Assets | 1,851,576,626 | 1,119,012 | – | 1,852,695,638 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (115,827) | – | (115,827) |
| Total Liabilities | – | (115,827) | – | (115,827) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Long Short Equity

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|--------------------|--------------------|------------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 172,165,082 | 1,466,752 | 1,538,670 | 175,170,504 |
| Real Estate Investment Trusts | 3,015,257 | – | – | 3,015,257 |
| Corporate Bonds | – | 414,009 | – | 414,009 |
| Term Loans | – | – | 487,831 | 487,831 |
| Unrealised gain on Forward Currency Contracts | – | 282,783 | – | 282,783 |
| Unrealised gain on Futures Contracts | 10,919 | – | – | 10,919 |
| Unrealised gain on Contracts for Differences | – | 500,040 | – | 500,040 |
| Unrealised gain on Total Return Swap Contracts | – | 3,638 | – | 3,638 |
| Total Assets | 175,191,258 | 2,667,222 | 2,026,501 | 179,884,981 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (118,965) | – | (118,965) |
| Unrealised loss on Futures Contracts | (154,275) | – | – | (154,275) |
| Written Options Contracts | (4,650) | – | – | (4,650) |
| Unrealised loss on Contracts for Differences | – | (535,067) | – | (535,067) |
| Unrealised loss on Total Return Swap Contracts | – | (1,759,315) | – | (1,759,315) |
| Total Liabilities | (158,925) | (2,413,347) | – | (2,572,272) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--|--------------------|--------------------|------------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 165,044,733 | – | 1,538,670 | 166,583,403 |
| Real Estate Investment Trusts | 3,534,047 | – | – | 3,534,047 |
| Corporate Bonds | – | 7,670,535 | – | 7,670,535 |
| Term Loans | – | – | 487,831 | 487,831 |
| Unrealised gain on Forward Currency Contracts | – | 3,283,704 | – | 3,283,704 |
| Unrealised gain on Contracts for Differences | – | 624,429 | – | 624,429 |
| Total Assets | 168,578,780 | 11,578,668 | 2,026,501 | 182,183,949 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (342,870) | – | (342,870) |
| Unrealised loss on Futures Contracts | (1,003,428) | – | – | (1,003,428) |
| Written Options Contracts | (15,714) | – | – | (15,714) |
| Unrealised loss on Contracts for Differences | – | (2,740,096) | – | (2,740,096) |
| Unrealised loss on Total Return Swap Contracts | – | (4,635,993) | – | (4,635,993) |
| Total Liabilities | (1,019,142) | (7,718,959) | – | (8,738,101) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Multi Cap Opportunities

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 342,502,357 | – | – | 342,502,357 |
| Unrealised gain on Forward Currency Contracts | – | 530,914 | – | 530,914 |
| Total Assets | 342,502,357 | 530,914 | – | 343,033,271 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (142,424) | – | (142,424) |
| Total Liabilities | – | (142,424) | – | (142,424) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 396,982,739 | – | – | 396,982,739 |
| Unrealised gain on Forward Currency Contracts | – | 1,843,892 | – | 1,843,892 |
| Total Assets | 396,982,739 | 1,843,892 | – | 398,826,631 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (325,170) | – | (325,170) |
| Total Liabilities | – | (325,170) | – | (325,170) |

US Real Estate Securities

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|------------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 4,837,748 | – | – | 4,837,748 |
| Real Estate Investment Trusts | 414,310,341 | – | – | 414,310,341 |
| Unrealised gain on Forward Currency Contracts | – | 1,223,951 | – | 1,223,951 |
| Total Assets | 419,148,089 | 1,223,951 | – | 420,372,040 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (194,797) | – | (194,797) |
| Total Liabilities | – | (194,797) | – | (194,797) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Real Estate Securities (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Real Estate Investment Trusts | 519,992,632 | – | – | 519,992,632 |
| Unrealised gain on Forward Currency Contracts | – | 2,358,847 | – | 2,358,847 |
| Total Assets | 519,992,632 | 2,358,847 | – | 522,351,479 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (441,683) | – | (441,683) |
| Total Liabilities | – | (441,683) | – | (441,683) |

US Small Cap

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 591,461,906 | 2,936,836 | – | 594,398,742 |
| Unrealised gain on Forward Currency Contracts | – | 209,651 | – | 209,651 |
| Total Assets | 591,461,906 | 3,146,487 | – | 594,608,393 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (44,887) | – | (44,887) |
| Total Liabilities | – | (44,887) | – | (44,887) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|-----------------|-----------------|-----------------|---------------|
| Financial Assets held for trading | | | | |
| Equities | 618,452,600 | 3,839,310 | – | 622,291,910 |
| Unrealised gain on Forward Currency Contracts | – | 747,370 | – | 747,370 |
| Total Assets | 618,452,600 | 4,586,680 | – | 623,039,280 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (137,144) | – | (137,144) |
| Total Liabilities | – | (137,144) | – | (137,144) |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

US Small Cap Intrinsic Value

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|-----------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 316,632,123 | – | – | 316,632,123 |
| Corporate Bonds | – | – | 0 | 0 |
| Unrealised gain on Forward Currency Contracts | – | 4,139 | – | 4,139 |
| Total Assets | 316,632,123 | 4,139 | – | 316,636,262 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (1,893) | – | (1,893) |
| Total Liabilities | – | (1,893) | – | (1,893) |

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|---|--------------------|-----------------|-----------------|--------------------|
| Financial Assets held for trading | | | | |
| Equities | 299,826,372 | – | – | 299,826,372 |
| Real Estate Investment Trusts | 1,910,421 | – | – | 1,910,421 |
| Total Assets | 301,736,793 | – | – | 301,736,793 |
| Financial Liabilities held for trading | | | | |
| Unrealised loss on Forward Currency Contracts | – | (398) | – | (398) |
| Total Liabilities | – | (398) | – | (398) |

¹ Portfolio launched during the prior reporting period.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024
11. EXCHANGE RATES

The following exchange rates have been used to translate foreign currency assets and liabilities at period end 30 June 2024:

| | | | | |
|------------------------|-------------------------|------------------------|----------------------|-------------------------|
| US\$ 1=AED 3.67300 | US\$ 1=CRC 522.50000 | US\$ 1=ILS 3.76720 | US\$ 1=PEN 3.83075 | US\$ 1=TRY 32.78350 |
| US\$ 1=ARS 1,354.61000 | US\$ 1=CZK 23.36880 | US\$ 1=INR 83.38750 | US\$ 1=PHP 58.60900 | US\$ 1=TWD 32.44150 |
| US\$ 1=AUD 1.49734 | US\$ 1=DKK 6.95820 | US\$ 1=JPY 160.86000 | US\$ 1=PLN 4.02005 | US\$ 1=UGX 3,710.00000 |
| US\$ 1=BRL 5.55445 | US\$ 1=DOP 59.10000 | US\$ 1=KES 129.25000 | US\$ 1=QAR 3.64100 | US\$ 1=UYU 39.43500 |
| US\$ 1=CAD 1.36835 | US\$ 1=EGP 48.03000 | US\$ 1=KRW 1,376.50000 | US\$ 1=RON 4.64400 | US\$ 1=VND 25,455.00000 |
| US\$ 1=CHF 0.89860 | US\$ 1=EUR 0.93305 | US\$ 1=LKR 305.95000 | US\$ 1=RSD 109.17500 | US\$ 1=ZAR 18.26000 |
| US\$ 1=CLP 943.92500 | US\$ 1=GBP 0.79108 | US\$ 1=MXN 18.28550 | US\$ 1=RUB 86.25000 | US\$ 1=ZMW 23.97500 |
| US\$ 1=CNH 7.30085 | US\$ 1=GHS 15.30000 | US\$ 1=MYR 4.71750 | US\$ 1=SAR 3.75160 | |
| US\$ 1=CNY 7.26605 | US\$ 1=HKD 7.80740 | US\$ 1=NGN 1,515.00000 | US\$ 1=SEK 10.59020 | |
| US\$ 1=CNY 7.30085 | US\$ 1=HUF 368.48615 | US\$ 1=NOK 10.64750 | US\$ 1=SGD 1.35525 | |
| US\$ 1=COP 4,144.15000 | US\$ 1=IDR 16,375.00000 | US\$ 1=NZD 1.64109 | US\$ 1=THB 36.69750 | |
| € 1=AUD 1.60478 | € 1=CZK 25.04551 | € 1=HKD 8.36758 | € 1=PLN 4.30849 | € 1=SGD 1.45249 |
| € 1=CAD 1.46653 | € 1=DKK 7.45745 | € 1=JPY 172.40171 | € 1=SEK 11.35005 | € 1=USD 1.07175 |
| € 1=CHF 0.96307 | € 1=GBP 0.84784 | € 1=NOK 11.41146 | | |
| CNH 1=CNY 1.00000 | CNH 1=GBP 0.10835 | CNH 1=SGD 0.18563 | | |
| CNH 1=EUR 0.12780 | CNH 1=HKD 1.06938 | CNH 1=USD 0.13697 | | |
| ¥ 1=EUR 0.00580 | ¥ 1=GBP 0.00492 | ¥ 1=USD 0.00622 | | |

The following exchange rates have been used to translate foreign currency assets and liabilities at year end 31 December 2023:

| | | | | |
|------------------------|-------------------------|------------------------|----------------------|-------------------------|
| US\$ 1=AED 3.67275 | US\$ 1=CZK 22.34960 | US\$ 1=ILS 3.60090 | US\$ 1=NZD 1.57940 | US\$ 1=SGD 1.31910 |
| US\$ 1=ARS 975.38000 | US\$ 1=DKK 6.74835 | US\$ 1=INR 83.21375 | US\$ 1=PEN 3.70260 | US\$ 1=THB 34.13250 |
| US\$ 1=AUD 1.46552 | US\$ 1=DOP 58.06000 | US\$ 1=JPY 140.98000 | US\$ 1=PHP 55.37500 | US\$ 1=TRY 29.53400 |
| US\$ 1=BRL 4.85760 | US\$ 1=EGP 30.92500 | US\$ 1=KES 157.00000 | US\$ 1=PLN 3.93225 | US\$ 1=TWD 30.69050 |
| US\$ 1=CAD 1.31860 | US\$ 1=EUR 0.90526 | US\$ 1=KRW 1,287.90000 | US\$ 1=QAR 3.64100 | US\$ 1=UGX 3,780.00000 |
| US\$ 1=CHF 0.84165 | US\$ 1=GBP 0.78444 | US\$ 1=KZT 455.89000 | US\$ 1=RON 4.50360 | US\$ 1=UYU 39.04000 |
| US\$ 1=CLP 873.28500 | US\$ 1=GHS 11.91500 | US\$ 1=MXN 16.93450 | US\$ 1=RSD 106.13000 | US\$ 1=VND 24,262.00000 |
| US\$ 1=CNH 7.12060 | US\$ 1=HKD 7.80855 | US\$ 1=MYR 4.59500 | US\$ 1=RUB 89.40000 | US\$ 1=ZAR 18.28750 |
| US\$ 1=CNY 7.09220 | US\$ 1=HUF 346.00555 | US\$ 1=NGN 897.50000 | US\$ 1=SAR 3.75000 | US\$ 1=ZMW 25.71030 |
| US\$ 1=COP 3,874.00000 | US\$ 1=IDR 15,397.00000 | US\$ 1=NOK 10.15570 | US\$ 1=SEK 10.07785 | |
| € 1=AUD 1.61889 | € 1=CZK 24.68849 | € 1=HKD 8.62571 | € 1=PLN 4.34376 | € 1=SGD 1.45714 |
| € 1=CAD 1.45659 | € 1=DKK 7.45456 | € 1=JPY 155.73356 | € 1=SEK 11.13250 | € 1=USD 1.10465 |
| € 1=CHF 0.92973 | € 1=GBP 0.86653 | € 1=NOK 11.21849 | | |
| CNH 1=CNY 1.00000 | CNH 1=GBP 0.11016 | CNH 1=SGD 0.18525 | | |
| CNH 1=EUR 0.12713 | CNH 1=HKD 1.09661 | CNH 1=USD 0.14044 | | |
| ¥ 1=EUR 0.00642 | ¥ 1=GBP 0.00556 | ¥ 1=USD 0.00709 | | |

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

11. EXCHANGE RATES (CONTINUED)

| | | | | | |
|------|-----------------------------|-----|--------------------|-----|---------------------|
| AED | United Arab Emirates Dirham | HKD | Hong Kong Dollar | QAR | Qatari Riyal |
| ARS | Argentine Peso | HUF | Hungarian Forint | RON | Romanian New Leu |
| AUD | Australian Dollar | IDR | Indonesian Rupiah | RSD | Serbian Dinar |
| BRL | Brazilian Real | ILS | Israeli Shekel | RUB | Russian Ruble |
| CAD | Canadian Dollar | INR | Indian Rupee | SAR | Saudi Arabian Riyal |
| CHF | Swiss Franc | JPY | Japanese Yen (¥) | SEK | Swedish Krona |
| CLP | Chilean Peso | KES | Kenyan Shilling | SGD | Singapore Dollar |
| *CNH | Chinese Yuan Renminbi | KRW | South Korean Won | THB | Thai Baht |
| *CNY | Chinese Yuan Renminbi | KZT | Kazakhstani Tenge | TRY | Turkish Lira |
| COP | Colombian Peso | LKR | Sri Lankan Rupee | TWD | New Taiwan Dollar |
| CRC | Costa Rican Colon | MXN | Mexican Peso | UGX | Ugandan Shilling |
| CZK | Czech Koruna | MYR | Malaysian Ringgit | USD | US Dollar (\$) |
| DKK | Danish Krone | NGN | Nigerian Naira | UYU | Uruguayan Peso |
| DOP | Dominican Peso | NOK | Norwegian Krone | VND | Vietnamese Dong |
| EGP | Egyptian Pound | NZD | New Zealand Dollar | ZAR | South African Rand |
| EUR | Euro (€) | PEN | Peruvian Sol | ZMW | Zambian Kwacha |
| GBP | Pound Sterling (£) | PHP | Philippine Peso | | |
| GHS | Ghanaian Cedi | PLN | Polish Zloty | | |

* There is one official currency held in China, the Chinese Yuan Renminbi. CNY is traded onshore, in mainland China and CNH is traded offshore, mainly in the Hong Kong market, each at a different exchange rate.

12. CURRENCY TRANSLATION ADJUSTMENT

The Aggregate Financial Statements for the Company are denominated in US dollars. For the purposes of reporting the aggregate results of the Company, results of certain Portfolios have been translated into US dollars at the rates specified below.

| Portfolio | Balance Sheet | | Profit and Loss Account and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares | |
|-----------------------------|-----------------------|-----------------------|---|-----------------------|
| | Closing rate | | Average rate | |
| | 30 June 2024 | 31 December 2023 | 30 June 2024 | 30 June 2023 |
| China A-Share Equity | US\$ 1 = CNY 7.26605 | US\$ 1 = CNY 7.09220 | US\$ 1 = CNY 7.20629 | US\$ 1 = CNY 6.97407 |
| China Bond | US\$ 1 = CNY 7.26605 | US\$ 1 = CNY 7.09220 | US\$ 1 = CNY 7.20629 | US\$ 1 = CNY 6.97407 |
| Corporate Hybrid Bond | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| Euro Bond | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| Euro Bond Absolute Return | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| European High Yield Bond | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| European Sustainable Equity | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| Japan Equity Engagement | US\$ 1 = JPY 160.8600 | US\$ 1 = JPY 140.9800 | US\$ 1 = JPY 151.9343 | US\$ 1 = JPY 135.9586 |
| Macro Opportunities FX | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |
| Ultra Short Term Euro Bond | US\$ 1 = EUR 0.93305 | US\$ 1 = EUR 0.90526 | US\$ 1 = EUR 0.92362 | US\$ 1 = EUR 0.92593 |

A notional currency adjustment of US\$ (136,473,532) (30 June 2023: US\$ 51,504,327) arose from the translation of the opening Net Assets, the Profit and Loss Accounts and the Statements of Changes in Net Assets Attributable to Redeemable Participating Shares. The method of translation has no effect on the value of the net assets attributable to the individual Portfolios.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**13. SOFT COMMISSIONS ARRANGEMENTS**

The Manager and connected persons have entered into soft commission arrangements with brokers in respect of research products in limited instances, subject to its receiving best execution to support the investment decision process.

The types of research received includes all standard forms of research, including but not limited to current and historical data concerning particular companies, industries and the financial economy as a whole, as well as information and opportunities, risks and trends, and analysis involving special situations. The Manager considers these arrangements are to the benefit of the Portfolios and has satisfied itself that it obtains best execution on behalf of the Portfolios.

14. SEGREGATED LIABILITY

The Company has multiple Portfolios and further Portfolios may be created in the future. With the approval of the Company's Shareholders, by way of a special resolution passed on 3 November 2006, the Company adopted segregated liability between its Portfolios. As at that date, each Portfolio bears its own liabilities and none of the Company, any of the service providers appointed to the Company, the Directors, any receiver, examiner, liquidator nor will any other person have access to the assets of a Portfolio in satisfaction of a liability of any other Portfolio.

15. EFFICIENT PORTFOLIO MANAGEMENT

The Company may employ investment techniques and instruments relating to transferable securities and/or other financial instruments including financial derivative instruments under the conditions and within the limits laid down by the Central Bank, provided that such instruments are used for efficient portfolio management purposes (i.e. hedging, reducing risks or cost, or increasing capital or income returns) or investment purposes. Techniques and instruments utilised may only be used in accordance with the investment objectives of the relevant Portfolio.

At the discretion of the Manager or the Sub-Investment Manager, each Portfolio may enter into securities lending transactions ("Securities Lending Agreements"), subject to the conditions and limits set out in the Central Bank UCITS Regulations, in respect of each of the types of assets in which the Portfolio may invest, as described in the "Instruments/Asset Classes" section of the relevant Supplement for the Portfolio. Any such securities lending transactions may be used for efficient portfolio management purposes.

Securities Lending Agreements are transactions through which a Portfolio lends its securities to another party, the borrower, which is contractually obliged to return equivalent securities at the end of an agreed period. While securities are on loan, the borrower pays the Portfolio (i) a loan fee and (ii) any income from the securities.

As of 30 June 2024 and 31 December 2023, the Company did not engage in any securities lending.

During the six month period ended 30 June 2024, CLO Income, Corporate Hybrid Bond, Emerging Market Debt - Hard Currency, Emerging Market Debt - Local Currency, Global High Yield SDG Engagement, High Yield Bond, Short Duration Emerging Market Debt, Short Duration High Yield SDG Engagement, Strategic Income, Sustainable Emerging Market Corporate Debt and Sustainable Emerging Market Debt - Hard Currency engaged in repurchase trading and reverse repurchase trading. Total interest income arising from repurchase agreements for the period ended 30 June 2024 was US\$ 4,175,822. Total interest expense arising from reverse repurchase agreements for the period ended 30 June 2024 was US\$ 53,795. Direct and indirect costs associated with efficient portfolio management techniques are not readily identifiable.

During the six month period ended 30 June 2023, Corporate Hybrid Bond, Emerging Market Debt Blend and Short Duration Emerging Market Debt engaged in reverse repurchase trading. Total interest income arising from reverse repurchase agreements for the period ended 30 June 2023 was US\$ 2,377. Total interest expense arising from reverse repurchase agreements for the period ended 30 June 2023 was US\$ 210,116. Direct and indirect costs associated with efficient portfolio management techniques are not readily identifiable.

16. LOAN FACILITY

At the board meeting dated 20 June 2016, arrangements have been made with The Bank of Tokyo Mitsubishi UFJ Ltd, together with a syndicate of other banks (collectively the "Lenders") to make available a committed liquidity facility, up to a maximum amount of US\$ 500,000,000 (the "Facility"), to the Company in respect of the Portfolios from the date of the execution of a credit agreement with the Bank and the proceeds of the Facility could only be used for temporary or emergency liquidity needs of the Portfolios. The Facility, in the amount of US\$ 850,000,000, was renewed on 28 September 2023 for the period of 364 days for all Portfolios. The cost of the commitment fee has changed accordingly.

There were no loans outstanding under the Facility at 30 June 2024 and 31 December 2023. During the six month period ended 30 June 2024 and the year ended 31 December 2023, none of the Portfolios utilised the loan facility.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

17. UNFUNDED LOAN COMMITMENTS

As of 30 June 2024, the Company had the following unfunded loan commitments:

| Fund Name | Security Name | Unfunded Commitment USD | Fair Value USD |
|-----------------|-----------------|----------------------------|-------------------|
| High Yield Bond | Groundworks LLC | 283,821 | 285,425 |

As of 31 December 2023, the Company had no unfunded loan commitments.

18. COMPARATIVE FIGURES

The comparative figures stated in the financial statements are those for the six month period ended 30 June 2023 for the Profit and Loss Account and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares and as at 31 December 2023 for the Balance Sheet.

19. SIGNIFICANT EVENTS DURING THE PERIOD

With effect from 1 February 2024, Neuberger Berman Global Equity Megatrends Fund management fee was reduced from 0.85% to 0.80% on EUR I Accumulating Class and USD I Accumulating Class, from 1.70% to 1.60% on EUR M Accumulating Unhedged Class, SGD A Accumulating Class, USD A Accumulating Class, USD C1 Accumulating Class, USD M Accumulating Class and from 0.81% to 0.76% on GBP P Accumulating Unhedged Class.

Macro Opportunities FX liquidated on 8 February 2024.

With effect from 25 April 2024, Soloda Investment Advisors LLP ceased acting as a Non-Affiliated Sub-Adviser of the Company.

With effect from 3 May 2024, Cipher Capital LP ceased acting as a Non-Affiliated Sub-Adviser of the Company.

Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

Other than the above, there have been no significant events affecting the Company during the period.

20. SIGNIFICANT EVENTS SINCE THE PERIOD END

A new version of the Company's Prospectus and new Supplements to the Prospectus covering Portfolios name changes and the benchmark name update on Neuberger Berman Tactical Macro Fund were noted by the Central Bank on 1 July 2024. Neuberger Berman 5G Connectivity Fund changed its name to Neuberger Berman Next Generation Connectivity Fund, Neuberger Berman InnovAsia 5G Fund changed its name to Neuberger Berman InnovAsia Fund, Neuberger Berman Global Sustainable Value Fund changed its name to Neuberger Berman Global Value Fund and Neuberger Berman US Equity Index Putwrite Fund changed its name to Neuberger Berman US Equity Premium Fund. The benchmark on Neuberger Berman Tactical Macro Fund updated its name to ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity (Total Return, USD).

Other than the above, there have been no other significant events affecting the Company since the period end.

21. APPROVAL OF FINANCIAL STATEMENTS

The Board of Directors approved the interim report and unaudited abridged financial statements on 23 August 2024.

Appendix I

TOTAL EXPENSE RATIOS

For the six month period ended 30 June 2024, Total Expenses Ratios ("TERs") are based on the trailing 12 months preceding the dates listed below:

30 June 2024

5G Connectivity

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|-----------------------------------|--|---------------------------------------|
| AUD A Accumulating Class | 1.82% | 1.82% |
| AUD E Accumulating Class | 2.81% | 2.81% |
| AUD I2 Accumulating Class | 0.79% | 0.79% |
| CHF A Accumulating Class | 1.81% | 1.81% |
| CHF I Accumulating Class | 0.96% | 0.96% |
| CHF I2 Accumulating Class | 0.79% | 0.79% |
| CNY A Accumulating Class | 1.82% | 1.82% |
| CNY I2 Accumulating Class | 0.79% | 0.79% |
| EUR A Accumulating Class | 1.82% | 1.82% |
| EUR A Accumulating Unhedged Class | 1.81% | 1.81% |
| EUR I Accumulating Class | 0.97% | 0.97% |
| EUR I Accumulating Unhedged Class | 0.97% | 0.97% |
| EUR I2 Accumulating Class | 0.79% | 0.79% |
| EUR I5 Accumulating Class | 0.53% | 0.53% |
| EUR M Accumulating Unhedged Class | 2.62% | 2.62% |
| GBP A Accumulating Class | 1.82% | 1.82% |
| GBP I Accumulating Unhedged Class | 0.96% | 0.96% |
| GBP I2 Accumulating Class | 0.79% | 0.79% |
| HKD A Accumulating Class | 1.82% | 1.82% |
| HKD I2 Accumulating Class | 0.79% | 0.79% |
| SGD A Accumulating Class | 1.82% | 1.82% |
| SGD I2 Accumulating Class | 0.79% | 0.79% |
| USD A Accumulating Class | 1.82% | 1.82% |
| USD E Accumulating Class | 2.91% | 2.91% |
| USD I Accumulating Class | 0.97% | 0.97% |
| USD I Distributing Class | 0.97% | 0.97% |
| USD I2 Accumulating Class | 0.81% | 0.81% |
| USD I3 Accumulating Class | 0.71% | 0.71% |
| USD I5 Accumulating Class | 0.54% | 0.54% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

5G Connectivity (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| USD M Accumulating Class | 2.62% | 2.62% |
| USD Z Accumulating Class | 0.11% | 0.11% |
| ZAR A Accumulating Class | 1.81% | 1.81% |
| ZAR E Accumulating Class | 2.91% | 2.91% |

China A-Share Equity

| | | |
|-----------------------------------|-------|-------|
| CNY I Accumulating Class | 9.74% | 1.20% |
| USD I Accumulating Unhedged Class | 9.74% | 1.20% |
| USD I Distributing Unhedged Class | 9.74% | 1.20% |

China Bond

| | | |
|---|-------|-------|
| CNY A (Monthly) Distributing Class | 1.77% | 1.50% |
| CNY I Distributing Class | 1.12% | 0.85% |
| CNY Z Accumulating Class | 0.47% | 0.20% |
| GBP I2 Accumulating Class | 0.99% | 0.72% |
| SGD A (Monthly) Distributing Unhedged Class | 1.78% | 1.50% |
| USD I Accumulating Unhedged Class | 1.07% | 0.85% |
| USD Z Accumulating Class | 0.42% | 0.20% |
| USD Z Accumulating Unhedged Class | 0.43% | 0.20% |

China Equity

| | | |
|---------------------------|-------|-------|
| CHF I Accumulating Class | 1.31% | 1.31% |
| EUR A Accumulating Class | 2.06% | 2.06% |
| EUR I Accumulating Class | 1.31% | 1.31% |
| EUR Z Accumulating Class | 0.20% | 0.20% |
| SGD A Accumulating Class | 2.06% | 2.06% |
| USD A Accumulating Class | 2.06% | 2.06% |
| USD A Distributing Class | 2.06% | 2.06% |
| USD I Accumulating Class | 1.31% | 1.31% |
| USD I2 Accumulating Class | 1.10% | 1.10% |
| USD M Accumulating Class | 3.05% | 3.05% |
| USD U Accumulating Class | 1.66% | 1.66% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

China Equity (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| USD Z Accumulating Class | 0.21% | 0.21% |

Climate Innovation¹

| | | |
|---------------------------|-------|-------|
| USD A Accumulating Class | 5.89% | 1.90% |
| USD I Accumulating Class | 5.04% | 1.05% |
| USD I5 Accumulating Class | 4.61% | 0.62% |
| USD Z Accumulating Class | 4.20% | 0.20% |

CLO Income

| | | |
|---------------------------|-------|-------|
| EUR A Accumulating Class | 1.63% | 1.63% |
| EUR I Accumulating Class | 0.89% | 0.89% |
| EUR I2 Distributing Class | 0.74% | 0.74% |
| EUR X Accumulating Class | 0.48% | 0.48% |
| GBP Z Accumulating Class | 0.15% | 0.15% |
| SEK I Accumulating Class | 0.90% | 0.90% |
| USD A Accumulating Class | 1.59% | 1.59% |
| USD I Accumulating Class | 0.88% | 0.88% |
| USD I Distributing Class | 0.86% | 0.86% |
| USD I2 Distributing Class | 0.74% | 0.74% |
| USD I4 Accumulating Class | 0.53% | 0.53% |
| USD I5 Distributing Class | 0.51% | 0.51% |
| USD Z Accumulating Class | 0.14% | 0.14% |

Commodities

| | | |
|-----------------------------------|-------|-------|
| GBP I Accumulating Unhedged Class | 0.85% | 0.82% |
| GBP I5 Accumulating Class | 0.53% | 0.51% |
| USD A Accumulating Class | 1.63% | 1.60% |
| USD I Accumulating Class | 0.86% | 0.84% |
| USD I5 Accumulating Class | 0.54% | 0.51% |
| USD M Accumulating Class | 2.20% | 2.18% |
| USD Z Accumulating Class | 0.21% | 0.18% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Corporate Hybrid Bond

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| AUD A (Monthly) Distributing Class | 1.28% | 1.28% |
| CHF A Distributing Class | 1.27% | 1.27% |
| CHF I3 Accumulating Class | 0.47% | 0.47% |
| CHF P Accumulating Class | 0.65% | 0.65% |
| CHF P Distributing Class | 0.64% | 0.64% |
| EUR A (Monthly) Distributing Class | 1.28% | 1.28% |
| EUR A Accumulating Class | 1.28% | 1.28% |
| EUR I Accumulating Class | 0.68% | 0.68% |
| EUR I Distributing Class | 0.68% | 0.68% |
| EUR I2 Accumulating Class | 0.56% | 0.56% |
| EUR I2 Distributing Class | 0.56% | 0.56% |
| EUR I3 Accumulating Class | 0.49% | 0.49% |
| EUR I5 Accumulating Class | 0.38% | 0.38% |
| EUR M Accumulating Class | 1.88% | 1.88% |
| EUR M Distributing Class | 1.88% | 1.88% |
| EUR P Accumulating Class | 0.65% | 0.65% |
| EUR P Distributing Class | 0.65% | 0.65% |
| GBP I Accumulating Class | 0.68% | 0.68% |
| GBP I2 Accumulating Class | 0.56% | 0.56% |
| GBP I2 Distributing Class | 0.55% | 0.55% |
| GBP P Accumulating Class | 0.65% | 0.65% |
| GBP P Distributing Class | 0.65% | 0.65% |
| SGD A (Monthly) Distributing Class | 1.28% | 1.28% |
| USD A (Monthly) Distributing Class | 1.28% | 1.28% |
| USD A Accumulating Class | 1.28% | 1.28% |
| USD A Distributing Class | 1.27% | 1.27% |
| USD C1 Accumulating Class | 2.28% | 2.28% |
| USD I Accumulating Class | 0.68% | 0.68% |
| USD I Distributing Class | 0.68% | 0.68% |
| USD I2 Accumulating Class | 0.56% | 0.56% |
| USD I2 Distributing Class | 0.56% | 0.56% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Corporate Hybrid Bond (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| USD M Accumulating Class | 1.88% | 1.88% |
| USD M Distributing Class | 1.88% | 1.88% |
| USD P Accumulating Class | 0.65% | 0.65% |
| USD Z Accumulating Class | 0.08% | 0.08% |

Developed Market FMP – 2027¹

| | | |
|--------------------------|-------|-------|
| EUR A Accumulating Class | 0.79% | 0.79% |
| EUR I Distributing Class | 0.42% | 0.42% |
| USD A Accumulating Class | 0.78% | 0.78% |
| USD A Distributing Class | 0.79% | 0.79% |
| USD I Accumulating Class | 0.44% | 0.44% |
| USD I Distributing Class | 0.42% | 0.42% |
| USD X Accumulating Class | 0.53% | 0.53% |

Emerging Market Debt - Hard Currency

| | | |
|------------------------------------|-------|-------|
| AUD A (Monthly) Distributing Class | 1.50% | 1.50% |
| AUD I Distributing Class | 0.80% | 0.80% |
| CAD I3 Accumulating Unhedged Class | 0.58% | 0.58% |
| CHF I2 Accumulating Class | 0.66% | 0.66% |
| CHF P Accumulating Class | 0.76% | 0.76% |
| EUR A (Monthly) Distributing Class | 1.50% | 1.50% |
| EUR A Accumulating Class | 1.50% | 1.50% |
| EUR I Accumulating Class | 0.79% | 0.79% |
| EUR I Accumulating Unhedged Class | 0.80% | 0.80% |
| EUR I Distributing Class | 0.79% | 0.79% |
| EUR I2 Accumulating Class | 0.66% | 0.66% |
| EUR I2 Distributing Class | 0.65% | 0.65% |
| EUR I3 Accumulating Class | 0.58% | 0.58% |
| EUR I4 Accumulating Class | 0.51% | 0.51% |
| EUR I5 Accumulating Unhedged Class | 0.45% | 0.45% |
| EUR M Accumulating Class | 2.30% | 2.30% |
| EUR M Distributing Class | 2.30% | 2.30% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Market Debt - Hard Currency (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| EUR P Accumulating Class | 0.76% | 0.76% |
| EUR Z Accumulating Class | 0.09% | 0.09% |
| GBP I Accumulating Class | 0.80% | 0.80% |
| GBP I Distributing Class | 0.79% | 0.79% |
| GBP I2 Accumulating Class | 0.66% | 0.66% |
| GBP I2 Distributing Class | 0.65% | 0.65% |
| GBP P Accumulating Class | 0.76% | 0.76% |
| HKD A (Monthly) Distributing Class | 1.49% | 1.49% |
| JPY I Accumulating Class | 0.79% | 0.79% |
| SEK A Accumulating Class | 1.50% | 1.50% |
| SEK I2 Accumulating Class | 0.66% | 0.66% |
| SGD A (Monthly) Distributing Class | 1.49% | 1.49% |
| USD A (Monthly) Distributing Class | 1.50% | 1.50% |
| USD A Accumulating Class | 1.50% | 1.50% |
| USD A Distributing Class | 1.49% | 1.49% |
| USD C1 Accumulating Class | 2.50% | 2.50% |
| USD I Accumulating Class | 0.79% | 0.79% |
| USD I Distributing Class | 0.79% | 0.79% |
| USD I2 Accumulating Class | 0.65% | 0.65% |
| USD I2 Distributing Class | 0.65% | 0.65% |
| USD I3 Distributing Class | 0.58% | 0.58% |
| USD M Accumulating Class | 2.30% | 2.30% |
| USD M Distributing Class | 2.30% | 2.30% |
| USD P Accumulating Class | 0.76% | 0.76% |
| USD X Accumulating Class | 0.48% | 0.48% |
| USD Z Accumulating Class | 0.09% | 0.09% |

Emerging Market Debt - Local Currency

| | | |
|------------------------------------|-------|-------|
| AUD B (Monthly) Distributing Class | 2.98% | 2.98% |
| AUD B Accumulating Class | 2.98% | 2.98% |
| AUD E (Monthly) Distributing Class | 2.98% | 2.98% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Market Debt - Local Currency (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| AUD E Accumulating Class | 2.98% | 2.98% |
| AUD T (Monthly) Distributing Class | 1.98% | 1.98% |
| AUD T Accumulating Class | 1.98% | 1.98% |
| EUR A Accumulating Class | 1.67% | 1.67% |
| EUR I Accumulating Class | 0.93% | 0.93% |
| EUR I Accumulating Unhedged Class | 0.93% | 0.93% |
| EUR I2 Accumulating Unhedged Class | 0.77% | 0.77% |
| EUR I4 Distributing Unhedged Class | 0.62% | 0.62% |
| EUR Y Accumulating Unhedged Class | 0.53% | 0.53% |
| GBP I Accumulating Class | 0.93% | 0.93% |
| GBP I4 Accumulating Unhedged Class | 0.62% | 0.62% |
| GBP I4 Distributing Unhedged Class | 0.62% | 0.62% |
| GBP Y Accumulating Unhedged Class | 0.53% | 0.53% |
| SEK A Accumulating Class | 1.68% | 1.68% |
| SGD A (Monthly) Distributing Class | 1.68% | 1.68% |
| USD A (Monthly) Distributing Class | 1.68% | 1.68% |
| USD A Accumulating Class | 1.68% | 1.68% |
| USD B (Monthly) Distributing Class | 2.98% | 2.98% |
| USD B Accumulating Class | 2.98% | 2.98% |
| USD E (Monthly) Distributing Class | 2.98% | 2.98% |
| USD E Accumulating Class | 2.98% | 2.98% |
| USD I (Monthly) Distributing Class | 0.93% | 0.93% |
| USD I Accumulating Class | 0.92% | 0.92% |
| USD I Distributing Class | 0.93% | 0.93% |
| USD I2 Accumulating Class | 0.77% | 0.77% |
| USD I5 Accumulating Class | 0.54% | 0.54% |
| USD T (Monthly) Distributing Class | 1.98% | 1.98% |
| USD T Accumulating Class | 1.98% | 1.98% |
| USD X Accumulating Class | 0.55% | 0.48% |
| USD Y Accumulating Class | 0.53% | 0.53% |
| ZAR B (Monthly) Distributing Class | 2.98% | 2.98% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Market Debt - Local Currency (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| ZAR B Accumulating Class | 2.98% | 2.98% |
| ZAR E (Monthly) Distributing Class | 2.98% | 2.98% |
| ZAR E Accumulating Class | 2.98% | 2.98% |
| ZAR T (Monthly) Distributing Class | 1.98% | 1.98% |
| ZAR T Accumulating Class | 1.98% | 1.98% |

Emerging Market Debt Blend

| | | |
|------------------------------------|-------|-------|
| AUD I3 Distributing Class | 0.68% | 0.68% |
| EUR A Accumulating Class | 1.60% | 1.59% |
| EUR I Accumulating Class | 0.89% | 0.89% |
| EUR I Distributing Class | 0.89% | 0.89% |
| EUR I2 Accumulating Class | 0.75% | 0.75% |
| EUR I2 Distributing Class | 0.75% | 0.75% |
| EUR I3 Distributing Class | 0.68% | 0.68% |
| EUR I4 Accumulating Unhedged Class | 0.61% | 0.61% |
| EUR I5 Accumulating Class | 0.54% | 0.54% |
| EUR M Accumulating Class | 2.39% | 2.39% |
| EUR M Distributing Class | 2.39% | 2.39% |
| EUR Z Accumulating Class | 0.19% | 0.19% |
| GBP I Accumulating Class | 0.89% | 0.89% |
| GBP I Accumulating Unhedged Class | 0.85% | 0.85% |
| GBP I Distributing Class | 0.89% | 0.89% |
| GBP I Distributing Unhedged Class | 0.88% | 0.88% |
| GBP P Accumulating Class | 0.86% | 0.86% |
| GBP P Accumulating Unhedged Class | 0.86% | 0.86% |
| GBP Z Accumulating Class | 0.19% | 0.19% |
| NOK U Accumulating Class | 1.24% | 1.24% |
| SEK A Accumulating Class | 1.59% | 1.59% |
| SGD A (Monthly) Distributing Class | 1.59% | 1.59% |
| USD A (Monthly) Distributing Class | 1.59% | 1.59% |
| USD A Accumulating Class | 1.59% | 1.59% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Market Debt Blend (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| USD C1 Accumulating Class | 2.60% | 2.59% |
| USD I Accumulating Class | 0.89% | 0.89% |
| USD I Distributing Class | 0.89% | 0.89% |
| USD I2 Distributing Class | 0.75% | 0.75% |
| USD I5 Accumulating Class | 0.54% | 0.54% |
| USD M Accumulating Class | 2.40% | 2.40% |
| USD M Distributing Class | 2.40% | 2.40% |
| USD Z Accumulating Class | 0.19% | 0.19% |

Emerging Market Debt Sustainable Investment Grade Blend

| | | |
|---------------------------|-------|-------|
| AUD I2 Accumulating Class | 0.93% | 0.68% |
| NOK I Accumulating Class | 1.07% | 0.80% |
| NOK I3 Accumulating Class | 0.86% | 0.62% |
| USD I Accumulating Class | 1.06% | 0.80% |
| USD I2 Accumulating Class | 0.93% | 0.68% |
| USD Z Accumulating Class | 0.46% | 0.20% |

Emerging Markets Equity

| | | |
|-----------------------------------|-------|-------|
| AUD B Accumulating Class | 3.55% | 3.30% |
| AUD E Accumulating Class | 3.57% | 3.30% |
| AUD T Accumulating Class | 2.55% | 2.30% |
| CAD I Distributing Unhedged Class | 1.55% | 1.30% |
| CAD I2 Distributing Class | 1.35% | 1.10% |
| EUR I Accumulating Class | 1.52% | 1.30% |
| EUR M Accumulating Class | 3.55% | 3.30% |
| EUR Z Accumulating Class | 0.54% | 0.30% |
| GBP I Accumulating Class | 1.56% | 1.30% |
| GBP Z Accumulating Class | 0.54% | 0.30% |
| USD A Accumulating Class | 2.56% | 2.30% |
| USD B Accumulating Class | 3.53% | 3.30% |
| USD E Accumulating Class | 3.52% | 3.31% |
| USD I Accumulating Class | 1.54% | 1.30% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Markets Equity (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| USD M Accumulating Class | 3.49% | 3.30% |
| USD T Accumulating Class | 2.54% | 2.30% |
| USD Z Accumulating Class | 0.54% | 0.30% |
| ZAR B Accumulating Class | 3.53% | 3.30% |
| ZAR E Accumulating Class | 3.56% | 3.31% |
| ZAR T Accumulating Class | 2.55% | 2.30% |

Euro Bond

| | | |
|--------------------------|-------|-------|
| EUR I Accumulating Class | 1.61% | 0.55% |
| EUR I Distributing Class | 1.65% | 0.55% |
| EUR Z Accumulating Class | 0.98% | 0.20% |

Euro Bond Absolute Return

| | | |
|---------------------------|-------|-------|
| EUR I Accumulating Class | 0.82% | 0.65% |
| EUR I Distributing Class | 0.87% | 0.65% |
| EUR I5 Accumulating Class | 0.64% | 0.43% |
| EUR Z Accumulating Class | 0.29% | 0.20% |
| USD Z Accumulating Class | 0.42% | 0.20% |

European High Yield Bond

| | | |
|------------------------------------|-------|-------|
| CHF I Accumulating Class | 0.74% | 0.73% |
| EUR I Accumulating Class | 0.73% | 0.72% |
| EUR I2 Accumulating Class | 0.58% | 0.58% |
| EUR M Accumulating Class | 1.95% | 1.94% |
| EUR X Accumulating Class | 0.33% | 0.32% |
| EUR Y Accumulating Class | 0.22% | 0.22% |
| EUR Y Distributing Class | 0.24% | 0.23% |
| USD A (Monthly) Distributing Class | 1.34% | 1.33% |
| USD I Accumulating Class | 0.76% | 0.75% |
| USD X Accumulating Class | 0.36% | 0.35% |
| USD Z Accumulating Class | 0.16% | 0.14% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

European Sustainable Equity

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|-----------------------------------|--|---------------------------------------|
| EUR A Distributing Class | 1.62% | 1.62% |
| EUR I Accumulating Class | 0.73% | 0.73% |
| EUR I Distributing Class | 0.71% | 0.71% |
| EUR I3 Distributing Class | 0.55% | 0.55% |
| EUR I5 Accumulating Class | 0.43% | 0.43% |
| EUR M Accumulating Class | 2.44% | 2.44% |
| EUR Z Accumulating Class | 0.13% | 0.13% |
| USD A Accumulating Unhedged Class | 1.61% | 1.61% |
| USD I Accumulating Unhedged Class | 0.71% | 0.71% |
| USD M Accumulating Unhedged Class | 2.41% | 2.41% |

Event Driven

| | | |
|---------------------------|-------|-------|
| EUR I Accumulating Class | 1.24% | 1.20% |
| EUR I5 Distributing Class | 0.68% | 0.68% |
| GBP I5 Accumulating Class | 0.75% | 0.70% |
| GBP I5 Distributing Class | 0.76% | 0.70% |
| GBP P Accumulating Class | 1.20% | 1.15% |
| USD I Accumulating Class | 1.22% | 1.18% |
| USD I5 Accumulating Class | 0.75% | 0.70% |

Global Bond

| | | |
|---|-------|-------|
| AUD T (Monthly) Distributing Class | 1.07% | 0.96% |
| EUR I Accumulating Benchmark Hedged Class | 0.50% | 0.40% |
| USD C1 Accumulating Class | 1.74% | 1.60% |
| USD I Accumulating Benchmark Hedged Class | 0.42% | 0.29% |
| USD I Accumulating Class | 0.55% | 0.40% |
| USD M Accumulating Class | 1.13% | 1.00% |
| USD T (Monthly) Distributing Class | 1.09% | 0.95% |
| USD Z Accumulating Class | 0.33% | 0.20% |
| ZAR T (Monthly) Distributing Class | 1.07% | 0.96% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Diversified Income FMP – 2024

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| EUR A Accumulating Class | 0.90% | 0.90% |
| EUR A Distributing Class | 0.90% | 0.90% |
| EUR I Distributing Class | 0.50% | 0.50% |
| GBP I Distributing Class | 0.50% | 0.50% |
| HKD A Distributing Class | 0.90% | 0.90% |
| SGD A Distributing Class | 0.90% | 0.90% |
| USD A Accumulating Class | 0.90% | 0.90% |
| USD A Distributing Class | 0.90% | 0.90% |
| USD I Accumulating Class | 0.51% | 0.51% |
| USD I Distributing Class | 0.51% | 0.51% |
| USD X Accumulating Class | 0.56% | 0.56% |
| USD X Distributing Class | 0.55% | 0.55% |

Global Equity Megatrends

| | | |
|------------------------------------|-------|-------|
| EUR I Accumulating Class | 0.97% | 0.97% |
| EUR M Accumulating Unhedged Class | 2.64% | 2.64% |
| GBP I4 Accumulating Unhedged Class | 0.64% | 0.64% |
| GBP I4 Distributing Unhedged Class | 0.61% | 0.61% |
| GBP P Accumulating Unhedged Class | 0.95% | 0.95% |
| SGD A Accumulating Class | 1.76% | 1.76% |
| USD A Accumulating Class | 1.84% | 1.84% |
| USD C1 Accumulating Class | 2.86% | 2.86% |
| USD I Accumulating Class | 1.01% | 1.01% |
| USD I4 Accumulating Class | 0.64% | 0.64% |
| USD M Accumulating Class | 2.65% | 2.65% |
| USD Z Accumulating Class | 0.19% | 0.19% |

Global Flexible Credit Income

| | | |
|---------------------------|-------|-------|
| CAD I5 Accumulating Class | 0.41% | 0.41% |
| EUR I Accumulating Class | 0.71% | 0.71% |
| EUR M Accumulating Class | 2.11% | 2.11% |
| GBP I5 Accumulating Class | 0.41% | 0.41% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Flexible Credit Income (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| USD A (Monthly) Distributing Class | 1.30% | 1.30% |
| USD A Accumulating Class | 1.31% | 1.31% |
| USD I Accumulating Class | 0.71% | 0.71% |
| USD I Distributing Class | 0.71% | 0.71% |
| USD M Accumulating Class | 2.11% | 2.11% |
| USD Z Accumulating Class | 0.11% | 0.11% |

Global High Yield SDG Engagement

| | | |
|-------------------------------|-------|-------|
| AUD I Distributing Class | 0.72% | 0.70% |
| AUD I4 Accumulating Class | 0.47% | 0.47% |
| CHF I4 Accumulating Class | 0.50% | 0.47% |
| CHF I4 Distributing Class | 0.50% | 0.47% |
| CHF X Accumulating Class | 1.22% | 1.20% |
| EUR I4 Accumulating Class | 0.50% | 0.47% |
| EUR I4 Distributing Class | 0.50% | 0.47% |
| EUR X Accumulating Class | 1.22% | 1.20% |
| EUR Z (PF) Accumulating Class | 0.23% | 0.20% |
| GBP I4 Accumulating Class | 0.50% | 0.47% |
| GBP X Accumulating Class | 1.22% | 1.20% |
| USD A Accumulating Class | 1.32% | 1.30% |
| USD I Accumulating Class | 0.73% | 0.70% |
| USD I4 Accumulating Class | 0.50% | 0.47% |
| USD M Distributing Class | 1.93% | 1.90% |
| USD X Accumulating Class | 1.20% | 1.20% |
| USD Z Accumulating Class | 0.13% | 0.10% |

Global Investment Grade Credit

| | | |
|--------------------------|-------|-------|
| EUR I Accumulating Class | 0.49% | 0.45% |
| USD I Accumulating Class | 0.50% | 0.45% |
| USD X Accumulating Class | 0.30% | 0.25% |
| USD Z Accumulating Class | 0.18% | 0.15% |

Global Opportunistic Bond

| | | |
|--------------------------|-------|-------|
| EUR I Accumulating Class | 0.79% | 0.50% |
|--------------------------|-------|-------|

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Opportunistic Bond (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| GBP P Accumulating Class | 0.79% | 0.48% |
| USD A Accumulating Class | 1.06% | 0.80% |
| USD I Accumulating Class | 0.80% | 0.50% |
| USD I Distributing Class | 0.80% | 0.50% |
| USD I2 Accumulating Class | 0.74% | 0.44% |
| USD Z Accumulating Class | 0.50% | 0.20% |

Global Real Estate Securities

| | | |
|-----------------------------------|-------|-------|
| EUR M Accumulating Class | 3.52% | 2.80% |
| EUR Z Accumulating Unhedged Class | 1.03% | 0.30% |
| GBP Z Accumulating Class | 1.02% | 0.30% |
| USD A Accumulating Class | 2.53% | 1.80% |
| USD CI Accumulating Class | 3.52% | 2.80% |
| USD I Accumulating Class | 1.77% | 1.05% |
| USD I5 Distributing Class | 1.21% | 0.68% |
| USD M Accumulating Class | 3.53% | 2.80% |
| USD Z Accumulating Class | 1.04% | 0.30% |

Global Sustainable Equity

| | | |
|------------------------------------|-------|-------|
| EUR I5 Accumulating Unhedged Class | 0.45% | 0.45% |
| EUR M Accumulating Unhedged Class | 2.45% | 2.45% |
| EUR Z Accumulating Unhedged Class | 0.15% | 0.15% |
| GBP I Accumulating Unhedged Class | 0.74% | 0.74% |
| GBP I5 Accumulating Unhedged Class | 0.45% | 0.45% |
| USD A Accumulating Class | 1.66% | 1.66% |
| USD I Accumulating Class | 0.75% | 0.75% |
| USD I Distributing Class | 0.73% | 0.73% |
| USD M Accumulating Class | 2.45% | 2.45% |
| USD Z Accumulating Class | 0.15% | 0.15% |

Global Sustainable Value

| | | |
|--------------------------|-------|-------|
| EUR M Accumulating Class | 2.12% | 1.99% |
|--------------------------|-------|-------|

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Sustainable Value (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| GBP I5 Accumulating Unhedged Class | 0.56% | 0.45% |
| GBP P Accumulating Unhedged Class | 0.77% | 0.66% |
| USD A Accumulating Class | 1.31% | 1.18% |
| USD I Accumulating Class | 0.85% | 0.73% |
| USD I3 Accumulating Class | 0.73% | 0.60% |
| USD Z Accumulating Class | 0.41% | 0.28% |

High Yield Bond

| | | |
|------------------------------------|-------|-------|
| AUD A (Monthly) Distributing Class | 1.31% | 1.31% |
| AUD A Accumulating Class | 1.31% | 1.31% |
| AUD B (Monthly) Distributing Class | 2.91% | 2.91% |
| AUD B Accumulating Class | 2.91% | 2.91% |
| AUD E (Monthly) Distributing Class | 2.91% | 2.91% |
| AUD E Accumulating Class | 2.91% | 2.91% |
| AUD I Distributing Class | 0.71% | 0.71% |
| AUD T (Monthly) Distributing Class | 1.91% | 1.91% |
| AUD T (Weekly) Distributing Class | 1.91% | 1.91% |
| AUD T Accumulating Class | 1.91% | 1.91% |
| CAD A (Monthly) Distributing Class | 1.31% | 1.31% |
| CHF A Accumulating Class | 1.31% | 1.31% |
| CHF I Accumulating Class | 0.71% | 0.71% |
| CHF I2 Accumulating Class | 0.61% | 0.61% |
| CNY A (Monthly) Distributing Class | 1.31% | 1.31% |
| CNY I (Monthly) Distributing Class | 0.71% | 0.71% |
| EUR A (Monthly) Distributing Class | 1.31% | 1.31% |
| EUR A Accumulating Class | 1.32% | 1.32% |
| EUR A Distributing Class | 1.31% | 1.31% |
| EUR I Accumulating Class | 0.71% | 0.71% |
| EUR I Distributing Class | 0.71% | 0.71% |
| EUR I2 Accumulating Class | 0.61% | 0.61% |
| EUR I2 Distributing Class | 0.61% | 0.61% |
| EUR M Accumulating Class | 1.91% | 1.91% |
| EUR Z Accumulating Class | 0.11% | 0.11% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

High Yield Bond (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|-------------------------------------|--|---------------------------------------|
| GBP A (Monthly) Distributing Class | 1.31% | 1.31% |
| GBP A Accumulating Class | 1.31% | 1.31% |
| GBP A Distributing Class | 1.31% | 1.31% |
| GBP I Accumulating Class | 0.71% | 0.71% |
| GBP I Distributing Class | 0.71% | 0.71% |
| GBP I2 Accumulating Class | 0.61% | 0.61% |
| GBP I2 Distributing Class | 0.61% | 0.61% |
| GBP Z Accumulating Class | 0.11% | 0.11% |
| HKD A (Monthly) Distributing Class | 1.31% | 1.31% |
| SEK A Accumulating Class | 1.30% | 1.30% |
| SGD A (Monthly) Distributing Class | 1.31% | 1.31% |
| SGD A Accumulating Class | 1.31% | 1.31% |
| USD A (Monthly) Distributing Class | 1.31% | 1.31% |
| USD A (Weekly) Distributing Class | 1.31% | 1.31% |
| USD A Accumulating Class | 1.31% | 1.31% |
| USD A Distributing Class | 1.31% | 1.31% |
| USD B (Monthly) Distributing Class | 2.91% | 2.91% |
| USD B Accumulating Class | 2.91% | 2.91% |
| USD C Accumulating Class | 1.91% | 1.91% |
| USD C1 Accumulating Class | 2.31% | 2.31% |
| USD C1 Distributing Class | 2.31% | 2.31% |
| USD E (Monthly) Distributing Class | 2.91% | 2.91% |
| USD E Accumulating Class | 2.91% | 2.91% |
| USD I (Monthly) Distributing Class | 0.71% | 0.71% |
| USD I Accumulating Class | 0.71% | 0.71% |
| USD I Distributing Class | 0.71% | 0.71% |
| USD I2 (Monthly) Distributing Class | 0.61% | 0.61% |
| USD I2 Accumulating Class | 0.61% | 0.61% |
| USD I2 Distributing Class | 0.61% | 0.61% |
| USD I4 (Monthly) Distributing Class | 0.47% | 0.47% |
| USD M Accumulating Class | 1.91% | 1.91% |
| USD M Distributing Class | 1.91% | 1.91% |
| USD P Accumulating Class | 0.69% | 0.69% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

High Yield Bond (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| USD T (Monthly) Distributing Class | 1.91% | 1.91% |
| USD T (Weekly) Distributing Class | 1.91% | 1.91% |
| USD T Accumulating Class | 1.91% | 1.91% |
| USD U (Monthly) Distributing Class | 1.01% | 1.01% |
| USD U Accumulating Class | 1.01% | 1.01% |
| USD Z Accumulating Class | 0.11% | 0.11% |
| ZAR B (Monthly) Distributing Class | 2.91% | 2.91% |
| ZAR E (Monthly) Distributing Class | 2.91% | 2.91% |
| ZAR E Accumulating Class | 2.91% | 2.91% |
| ZAR T (Monthly) Distributing Class | 1.91% | 1.91% |
| ZAR T Accumulating Class | 1.91% | 1.91% |

InnovAsia 5G

| | | |
|-----------------------------------|-------|-------|
| CHF I4 Accumulating Class | 1.30% | 0.71% |
| EUR A Accumulating Class | 2.83% | 1.90% |
| EUR I4 Accumulating Class | 1.29% | 0.71% |
| EUR M Accumulating Unhedged Class | 3.30% | 2.70% |
| EUR X Accumulating Class | 2.24% | 1.65% |
| SGD A Accumulating Class | 2.53% | 1.90% |
| SGD I4 Accumulating Class | 1.31% | 0.71% |
| SGD X Accumulating Class | 2.24% | 1.65% |
| USD A Accumulating Class | 2.46% | 1.90% |
| USD I Accumulating Class | 1.65% | 1.05% |
| USD I4 Accumulating Class | 1.31% | 0.71% |
| USD M Accumulating Class | 3.30% | 2.70% |
| USD X Accumulating Class | 2.28% | 1.65% |

Japan Equity Engagement

| | | |
|------------------------------------|-------|-------|
| EUR I5 Distributing Class | 0.58% | 0.58% |
| GBP I5 Accumulating Unhedged Class | 0.64% | 0.64% |
| GBP P Accumulating Unhedged Class | 1.03% | 1.03% |
| JPY A Accumulating Class | 1.90% | 1.90% |
| JPY I Accumulating Class | 1.07% | 1.07% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Japan Equity Engagement (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| JPY I Distributing Class | 1.06% | 1.06% |
| JPY I5 Accumulating Class | 0.64% | 0.64% |
| JPY Z Accumulating Class | 0.20% | 0.20% |
| USD A Accumulating Class | 1.90% | 1.90% |
| USD I Accumulating Class | 1.05% | 1.05% |

Next Generation Mobility

| | | |
|-----------------------------------|-------|-------|
| EUR A Accumulating Class | 1.90% | 1.90% |
| EUR I Accumulating Class | 1.04% | 1.04% |
| EUR I Accumulating Unhedged Class | 1.04% | 1.04% |
| EUR M Accumulating Unhedged Class | 2.70% | 2.70% |
| USD A Accumulating Class | 1.90% | 1.90% |
| USD C1 Accumulating Class | 2.90% | 2.90% |
| USD I Accumulating Class | 1.04% | 1.04% |
| USD I Distributing Class | 1.04% | 1.04% |
| USD M Accumulating Class | 2.70% | 2.70% |
| USD X Accumulating Class | 1.75% | 1.75% |

Next Generation Space Economy

| | | |
|------------------------------------|-------|-------|
| EUR I3 Accumulating Unhedged Class | 1.28% | 0.80% |
| EUR M Accumulating Unhedged Class | 3.19% | 2.70% |
| USD I Accumulating Class | 1.53% | 1.05% |

Responsible Asian Debt – Hard Currency

| | | |
|-------------------------------------|-------|-------|
| USD A (Monthly) Distributing Class | 1.77% | 1.35% |
| USD A Accumulating Class | 1.73% | 1.35% |
| USD C1 Accumulating Class | 2.74% | 2.35% |
| USD I Accumulating Class | 1.13% | 0.75% |
| USD I Distributing Class | 1.13% | 0.75% |
| USD I4 (Monthly) Distributing Class | 0.89% | 0.52% |
| USD I4 Accumulating Class | 0.88% | 0.51% |
| USD M Accumulating Class | 2.32% | 1.95% |
| USD X (Monthly) Distributing Class | 1.63% | 1.25% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Responsible Asian Debt – Hard Currency (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|--------------------------|--|---------------------------------------|
| USD X Accumulating Class | 1.62% | 1.25% |
| USD Z Accumulating Class | 0.51% | 0.15% |

Short Duration Emerging Market Debt

| | | |
|------------------------------------|-------|-------|
| AUD A (Monthly) Distributing Class | 1.08% | 1.08% |
| CAD A (Monthly) Distributing Class | 1.09% | 1.09% |
| CHF A Accumulating Class | 1.08% | 1.08% |
| CHF A Distributing Class | 1.08% | 1.08% |
| CHF I Accumulating Class | 0.58% | 0.58% |
| CHF I Distributing Class | 0.58% | 0.58% |
| CHF I2 Accumulating Class | 0.48% | 0.48% |
| CHF I2 Distributing Class | 0.48% | 0.48% |
| CHF I5 Accumulating Class | 0.33% | 0.33% |
| CHF P Accumulating Class | 0.55% | 0.55% |
| EUR A Accumulating Class | 1.08% | 1.08% |
| EUR A Distributing Class | 1.08% | 1.08% |
| EUR I Accumulating Class | 0.58% | 0.58% |
| EUR I Distributing Class | 0.58% | 0.58% |
| EUR I2 Accumulating Class | 0.48% | 0.48% |
| EUR I2 Distributing Class | 0.48% | 0.48% |
| EUR I5 Accumulating Class | 0.33% | 0.33% |
| EUR M Accumulating Class | 1.68% | 1.68% |
| EUR M Distributing Class | 1.68% | 1.68% |
| EUR P Accumulating Class | 0.56% | 0.56% |
| EUR U Accumulating Class | 0.83% | 0.83% |
| GBP A Accumulating Class | 1.08% | 1.08% |
| GBP I Accumulating Class | 0.58% | 0.58% |
| GBP I Distributing Class | 0.58% | 0.58% |
| GBP I2 Accumulating Class | 0.48% | 0.48% |
| GBP I2 Distributing Class | 0.48% | 0.48% |
| GBP I5 Distributing Class | 0.33% | 0.33% |
| GBP P Accumulating Class | 0.56% | 0.56% |
| JPY I Accumulating Class | 0.58% | 0.58% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Short Duration Emerging Market Debt (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| JPY I Distributing Class | 0.58% | 0.58% |
| SEK A Accumulating Class | 1.08% | 1.08% |
| SGD A (Monthly) Distributing Class | 1.08% | 1.08% |
| USD A (Monthly) Distributing Class | 1.08% | 1.08% |
| USD A Accumulating Class | 1.08% | 1.08% |
| USD A Distributing Class | 1.08% | 1.08% |
| USD C1 Accumulating Class | 2.08% | 2.08% |
| USD C1 Distributing Class | 2.08% | 2.08% |
| USD I Accumulating Class | 0.58% | 0.58% |
| USD I Distributing Class | 0.58% | 0.58% |
| USD I2 Accumulating Class | 0.48% | 0.48% |
| USD I2 Distributing Class | 0.48% | 0.48% |
| USD I5 Accumulating Class | 0.33% | 0.33% |
| USD I5 Distributing Class | 0.33% | 0.33% |
| USD M Accumulating Class | 1.68% | 1.68% |
| USD M Distributing Class | 1.68% | 1.68% |
| USD P Accumulating Class | 0.56% | 0.56% |
| USD Z Accumulating Class | 0.08% | 0.08% |

Short Duration High Yield SDG Engagement

| | | |
|------------------------------------|-------|-------|
| AUD A (Monthly) Distributing Class | 1.32% | 1.32% |
| CHF A Accumulating Class | 1.32% | 1.32% |
| CHF I Accumulating Class | 0.72% | 0.72% |
| CNY A (Monthly) Distributing Class | 1.32% | 1.32% |
| EUR A Accumulating Class | 1.32% | 1.32% |
| EUR A Distributing Class | 1.32% | 1.32% |
| EUR I Accumulating Class | 0.72% | 0.72% |
| EUR I2 Accumulating Class | 0.62% | 0.62% |
| EUR M Accumulating Class | 1.92% | 1.92% |
| EUR M Distributing Class | 1.92% | 1.92% |
| GBP I Accumulating Class | 0.72% | 0.72% |
| GBP I Distributing Class | 0.72% | 0.72% |
| GBP I2 Accumulating Class | 0.62% | 0.62% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Short Duration High Yield SDG Engagement (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| GBP I2 Distributing Class | 0.62% | 0.62% |
| HKD A (Monthly) Distributing Class | 1.33% | 1.33% |
| JPY I Accumulating Class | 0.72% | 0.72% |
| SGD A (Monthly) Distributing Class | 1.32% | 1.32% |
| USD A (Monthly) Distributing Class | 1.32% | 1.32% |
| USD A Accumulating Class | 1.32% | 1.32% |
| USD A Distributing Class | 1.32% | 1.32% |
| USD C1 Accumulating Class | 2.33% | 2.33% |
| USD I Accumulating Class | 0.72% | 0.72% |
| USD I Distributing Class | 0.72% | 0.72% |
| USD I2 Accumulating Class | 0.63% | 0.63% |
| USD I2 Distributing Class | 0.62% | 0.62% |
| USD I4 Accumulating Class | 0.48% | 0.48% |
| USD I5 Accumulating Class | 0.42% | 0.42% |
| USD M Accumulating Class | 1.92% | 1.92% |
| USD M Distributing Class | 1.93% | 1.93% |
| USD Z Accumulating Class | 0.12% | 0.12% |
| Strategic Income | | |
| AUD A (Monthly) Distributing Class | 1.09% | 1.09% |
| AUD E (Monthly) Distributing Class | 2.09% | 2.09% |
| AUD Z (Monthly) Distributing Class | 0.10% | 0.10% |
| CNY A (Monthly) Distributing Class | 1.09% | 1.09% |
| EUR A (Monthly) Distributing Class | 1.10% | 1.10% |
| EUR A Accumulating Class | 1.10% | 1.10% |
| EUR I Accumulating Class | 0.60% | 0.60% |
| EUR M Accumulating Class | 1.70% | 1.70% |
| GBP A (Monthly) Distributing Class | 1.09% | 1.09% |
| GBP I (Monthly) Distributing Class | 0.59% | 0.59% |
| HKD A (Monthly) Distributing Class | 1.09% | 1.09% |
| JPY A (Monthly) Distributing Class | 1.09% | 1.09% |
| JPY I Accumulating Class | 0.60% | 0.60% |
| JPY I Accumulating Unhedged Class | 0.60% | 0.60% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Strategic Income (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| JPY I CG Distributing Class | 0.61% | 0.61% |
| JPY I Distributing Class | 0.60% | 0.60% |
| JPY Z Accumulating Class | 0.10% | 0.10% |
| SGD A (Monthly) Distributing Class | 1.09% | 1.09% |
| SGD A Accumulating Class | 1.10% | 1.10% |
| SGD I (Monthly) Distributing Class | 0.60% | 0.60% |
| USD A (Monthly) Distributing Class | 1.09% | 1.09% |
| USD A Accumulating Class | 1.10% | 1.10% |
| USD A Distributing Class | 1.10% | 1.10% |
| USD C1 Accumulating Class | 2.10% | 2.10% |
| USD E (Monthly) Distributing Class | 2.09% | 2.09% |
| USD I Accumulating Class | 0.60% | 0.60% |
| USD I Distributing Class | 0.60% | 0.60% |
| USD M Accumulating Class | 1.70% | 1.70% |
| USD M Distributing Class | 1.70% | 1.70% |
| USD Z Accumulating Class | 0.10% | 0.10% |
| ZAR A (Monthly) Distributing Class | 1.06% | 1.06% |
| ZAR E (Monthly) Distributing Class | 2.09% | 2.09% |

Sustainable Asia High Yield

| | | |
|------------------------------------|-------|-------|
| USD A (Monthly) Distributing Class | 1.85% | 1.40% |
| USD A Accumulating Class | 1.86% | 1.40% |
| USD I Accumulating Class | 1.24% | 0.80% |
| USD Z Accumulating Class | 0.65% | 0.20% |
| USD Z Distributing Class | 0.65% | 0.20% |

Sustainable Emerging Market Corporate Debt

| | | |
|---------------------------|-------|-------|
| CHF I Accumulating Class | 1.11% | 1.00% |
| EUR A Accumulating Class | 1.93% | 1.80% |
| EUR I Accumulating Class | 1.15% | 1.00% |
| EUR I3 Accumulating Class | 0.80% | 0.68% |
| EUR M Accumulating Class | 2.72% | 2.60% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Sustainable Emerging Market Corporate Debt (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| EUR M Distributing Class | 2.72% | 2.60% |
| EUR X Accumulating Class | 0.74% | 0.53% |
| GBP I Accumulating Class | 1.10% | 1.00% |
| SEK A Accumulating Class | 1.92% | 1.80% |
| USD A (Monthly) Distributing Class | 1.92% | 1.80% |
| USD A Accumulating Class | 1.92% | 1.80% |
| USD C1 Accumulating Class | 2.93% | 2.80% |
| USD I Accumulating Class | 1.12% | 1.00% |
| USD I Distributing Class | 1.12% | 1.00% |
| USD I2 Accumulating Class | 0.96% | 0.84% |
| USD M Accumulating Class | 2.73% | 2.60% |
| USD M Distributing Class | 2.72% | 2.60% |

Sustainable Emerging Market Debt – Hard Currency

| | | |
|---------------------------|-------|-------|
| EUR I3 Accumulating Class | 0.57% | 0.57% |
| EUR I4 Accumulating Class | 0.50% | 0.50% |
| EUR X Accumulating Class | 0.43% | 0.44% |
| USD I Accumulating Class | 0.76% | 0.76% |
| USD I5 Accumulating Class | 0.43% | 0.43% |

Tactical Macro¹

| | | |
|---------------------------|-------|-------|
| EUR I5 Accumulating Class | 0.80% | 0.60% |
| USD I Accumulating Class | 1.29% | 1.00% |
| USD I5 Accumulating Class | 0.82% | 0.60% |
| USD Z Accumulating Class | 0.47% | 0.20% |

Ultra Short Term Euro Bond

| | | |
|--------------------------|-------|-------|
| CHF P Accumulating Class | 0.26% | 0.26% |
| CHF U Accumulating Class | 0.37% | 0.37% |
| EUR A Accumulating Class | 0.45% | 0.45% |
| EUR I Accumulating Class | 0.27% | 0.27% |
| EUR I Distributing Class | 0.27% | 0.27% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Ultra Short Term Euro Bond (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| EUR I2 Accumulating Class | 0.23% | 0.23% |
| EUR I5 Accumulating Class | 0.17% | 0.17% |
| EUR M Accumulating Class | 0.65% | 0.65% |
| EUR U Accumulating Class | 0.37% | 0.37% |
| EUR Z Accumulating Class | 0.08% | 0.08% |
| USD I Accumulating Class | 0.27% | 0.27% |
| USD Z Accumulating Class | 0.08% | 0.08% |

Uncorrelated Strategies

| | | |
|---------------------------|-------|-------|
| CHF I Accumulating Class | 1.76% | 1.75% |
| EUR A Accumulating Class | 2.51% | 2.50% |
| EUR I Accumulating Class | 1.75% | 1.74% |
| EUR I2 Accumulating Class | 1.60% | 1.59% |
| EUR M Accumulating Class | 3.31% | 3.30% |
| EUR P Accumulating Class | 1.72% | 1.71% |
| GBP I Accumulating Class | 1.75% | 1.74% |
| GBP I2 Accumulating Class | 1.60% | 1.59% |
| GBP I2 Distributing Class | 1.60% | 1.56% |
| GBP I5 Accumulating Class | 1.39% | 1.38% |
| GBP P Accumulating Class | 1.71% | 1.70% |
| GBP Z Accumulating Class | 1.00% | 0.98% |
| JPY I Accumulating Class | 1.75% | 1.73% |
| SGD A Accumulating Class | 1.90% | 1.81% |
| USD A Accumulating Class | 2.51% | 2.49% |
| USD C1 Accumulating Class | 3.51% | 3.50% |
| USD I Accumulating Class | 1.75% | 1.74% |
| USD I2 Accumulating Class | 1.60% | 1.58% |
| USD I5 Accumulating Class | 1.37% | 1.36% |
| USD M Accumulating Class | 3.31% | 3.30% |
| USD P Accumulating Class | 1.71% | 1.70% |
| USD Z Accumulating Class | 1.01% | 1.00% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Equity

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| EUR I5 Accumulating Class | 0.63% | 0.58% |
| EUR I5 Accumulating Unhedged Class | 0.60% | 0.57% |
| EUR I5 Distributing Unhedged Class | 0.60% | 0.57% |
| EUR X Accumulating Unhedged Class | 0.38% | 0.25% |
| GBP I5 Distributing Unhedged Class | 0.60% | 0.57% |
| GBP X Accumulating Unhedged Class | 0.33% | 0.24% |
| JPY I3 Accumulating Class | 0.85% | 0.73% |
| USD A Accumulating Class | 1.79% | 1.70% |
| USD I Accumulating Class | 1.04% | 0.95% |
| USD I Distributing Class | 1.08% | 0.95% |
| USD I5 Accumulating Class | 0.61% | 0.58% |
| USD I5 Distributing Class | 0.63% | 0.58% |
| USD M Accumulating Class | 2.62% | 2.50% |
| USD X Accumulating Class | 0.33% | 0.24% |

US Equity Index PutWrite

| | | |
|------------------------------------|-------|-------|
| EUR I Accumulating Class | 0.69% | 0.69% |
| EUR I3 Distributing Class | 0.52% | 0.52% |
| EUR I4 Accumulating Class | 0.46% | 0.46% |
| EUR I4 Distributing Class | 0.44% | 0.44% |
| EUR M Accumulating Class | 2.10% | 2.10% |
| GBP I Accumulating Unhedged Class | 0.70% | 0.70% |
| GBP I3 Accumulating Class | 0.52% | 0.52% |
| GBP I3 Distributing Class | 0.52% | 0.52% |
| GBP I3 Distributing Unhedged Class | 0.49% | 0.49% |
| GBP I4 Accumulating Unhedged Class | 0.46% | 0.46% |
| GBP I4 Distributing Class | 0.45% | 0.45% |
| GBP P Distributing Unhedged Class | 0.67% | 0.67% |
| GBP X Accumulating Unhedged Class | 0.42% | 0.42% |
| SGD A (Monthly) Distributing Class | 1.29% | 1.29% |
| USD A Accumulating Class | 1.30% | 1.30% |
| USD I (Monthly) Distributing Class | 0.70% | 0.70% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Equity Index PutWrite (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| USD I Accumulating Class | 0.70% | 0.70% |
| USD I3 Distributing Class | 0.52% | 0.52% |
| USD I4 Accumulating Class | 0.46% | 0.46% |
| USD M Accumulating Class | 2.10% | 2.10% |
| USD Z Accumulating Class | 0.10% | 0.10% |

US Large Cap Value

| | | |
|------------------------------------|-------|-------|
| EUR A Accumulating Class | 1.59% | 1.59% |
| EUR A Accumulating Unhedged Class | 1.59% | 1.59% |
| EUR I Accumulating Class | 0.79% | 0.79% |
| EUR I Accumulating Unhedged Class | 0.79% | 0.79% |
| EUR I4 Distributing Unhedged Class | 0.51% | 0.51% |
| EUR I5 Accumulating Unhedged Class | 0.44% | 0.44% |
| GBP I Accumulating Class | 0.78% | 0.78% |
| GBP I Accumulating Unhedged Class | 0.79% | 0.79% |
| GBP I Distributing Class | 0.79% | 0.79% |
| GBP I Distributing Unhedged Class | 0.79% | 0.79% |
| GBP I4 Distributing Unhedged Class | 0.51% | 0.51% |
| GBP P Accumulating Unhedged Class | 0.76% | 0.76% |
| GBP P Distributing Class | 0.75% | 0.75% |
| GBP Y Accumulating Unhedged Class | 0.72% | 0.72% |
| GBP Y Distributing Unhedged Class | 0.72% | 0.72% |
| USD A Accumulating Class | 1.59% | 1.59% |
| USD I Accumulating Class | 0.79% | 0.79% |
| USD I4 Distributing Class | 0.51% | 0.51% |
| USD I5 Accumulating Class | 0.43% | 0.43% |
| USD M Accumulating Class | 2.39% | 2.39% |
| USD Y Accumulating Class | 0.71% | 0.71% |
| USD Z Accumulating Class | 0.10% | 0.10% |

US Long Short Equity

| | | |
|--------------------------|-------|-------|
| EUR A Accumulating Class | 2.46% | 2.46% |
|--------------------------|-------|-------|

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Long Short Equity (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| EUR I Accumulating Class | 1.54% | 1.54% |
| EUR I3 Accumulating Class | 1.15% | 1.15% |
| EUR I3 Accumulating Unhedged Class | 1.08% | 1.08% |
| EUR M Accumulating Class | 3.26% | 3.26% |
| GBP I3 Distributing Class | 1.15% | 1.15% |
| SGD A1 Accumulating Class | 2.01% | 2.01% |
| USD A (PF) Accumulating Class | 1.91% | 1.91% |
| USD A Accumulating Class | 2.46% | 2.46% |
| USD A1 Accumulating Class | 2.01% | 2.01% |
| USD I (PF) Distributing Class | 1.21% | 1.21% |
| USD I Accumulating Class | 1.56% | 1.56% |
| USD I3 Accumulating Class | 1.15% | 1.15% |
| USD M Accumulating Class | 3.26% | 3.26% |
| USD U Accumulating Class | 2.00% | 2.00% |
| USD Z Accumulating Class | 0.20% | 0.20% |

US Multi Cap Opportunities

| | | |
|------------------------------------|-------|-------|
| AUD E Accumulating Class | 3.00% | 3.00% |
| AUD T Accumulating Class | 2.00% | 2.00% |
| EUR I3 Accumulating Class | 0.69% | 0.69% |
| EUR M Accumulating Class | 2.90% | 2.90% |
| EUR1 A Accumulating Class | 1.90% | 1.90% |
| EUR1 I Accumulating Class | 1.05% | 1.05% |
| GBP I3 Distributing Class | 0.66% | 0.66% |
| GBP I3 Distributing Unhedged Class | 0.68% | 0.68% |
| SGD A Accumulating Class | 1.90% | 1.90% |
| USD B Accumulating Class | 3.00% | 3.00% |
| USD C1 Accumulating Class | 2.90% | 2.90% |
| USD E Accumulating Class | 3.00% | 3.00% |
| USD I2 Accumulating Class | 0.86% | 0.86% |
| USD I3 Accumulating Class | 0.69% | 0.69% |
| USD M Accumulating Class | 2.90% | 2.90% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Multi Cap Opportunities (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| USD T Accumulating Class | 2.00% | 2.00% |
| USD U Accumulating Class | 1.45% | 1.45% |
| USD Z Accumulating Class | 0.19% | 0.19% |
| USD1 A Accumulating Class | 1.90% | 1.90% |
| USD1 I Accumulating Class | 1.05% | 1.05% |
| USD1 I Distributing Class | 1.04% | 1.04% |
| ZAR B Accumulating Class | 3.00% | 3.00% |
| ZAR E Accumulating Class | 3.00% | 3.00% |
| ZAR T Accumulating Class | 2.00% | 2.00% |

US Real Estate Securities

| | | |
|------------------------------------|-------|-------|
| AUD A (Monthly) Distributing Class | 1.70% | 1.70% |
| AUD B (Monthly) Distributing Class | 3.00% | 3.00% |
| AUD B Accumulating Class | 3.00% | 3.00% |
| AUD E (Monthly) Distributing Class | 3.00% | 3.00% |
| AUD E Accumulating Class | 3.01% | 3.01% |
| AUD T (Monthly) Distributing Class | 2.00% | 2.00% |
| AUD T Accumulating Class | 2.00% | 2.00% |
| CHF A Accumulating Class | 1.70% | 1.70% |
| EUR A Accumulating Class | 1.70% | 1.70% |
| EUR I Accumulating Class | 0.94% | 0.94% |
| EUR M Accumulating Class | 2.70% | 2.70% |
| HKD A (Monthly) Distributing Class | 1.70% | 1.70% |
| SGD A Accumulating Class | 1.70% | 1.70% |
| USD A (Monthly) Distributing Class | 1.70% | 1.70% |
| USD A Accumulating Class | 1.70% | 1.70% |
| USD A Distributing Class | 1.70% | 1.70% |
| USD B (Monthly) Distributing Class | 3.00% | 3.00% |
| USD B Accumulating Class | 3.00% | 3.00% |
| USD C1 Accumulating Class | 2.70% | 2.70% |
| USD E (Monthly) Distributing Class | 3.00% | 3.00% |
| USD E Accumulating Class | 3.00% | 3.00% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Real Estate Securities (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|------------------------------------|--|---------------------------------------|
| USD I (Monthly) Distributing Class | 0.95% | 0.95% |
| USD I Accumulating Class | 0.95% | 0.95% |
| USD I Distributing Class | 0.95% | 0.95% |
| USD I2 Accumulating Class | 0.74% | 0.74% |
| USD M Accumulating Class | 2.70% | 2.70% |
| USD T (Monthly) Distributing Class | 2.00% | 2.00% |
| USD T Accumulating Class | 2.00% | 2.00% |
| USD Z Accumulating Class | 0.20% | 0.20% |
| ZAR B (Monthly) Distributing Class | 3.00% | 3.00% |
| ZAR B Accumulating Class | 3.00% | 3.00% |
| ZAR E (Monthly) Distributing Class | 3.00% | 3.00% |
| ZAR E Accumulating Class | 3.00% | 3.00% |
| ZAR T (Monthly) Distributing Class | 2.00% | 2.00% |
| ZAR T Accumulating Class | 2.00% | 2.00% |

US Small Cap

| | | |
|------------------------------------|-------|-------|
| AUD B Accumulating Class | 2.93% | 2.93% |
| AUD E Accumulating Class | 2.93% | 2.93% |
| AUD T Accumulating Class | 1.93% | 1.93% |
| EUR A Accumulating Class | 1.83% | 1.83% |
| EUR A Accumulating Unhedged Class | 1.83% | 1.83% |
| EUR I Accumulating Class | 0.98% | 0.98% |
| EUR I Accumulating Unhedged Class | 0.97% | 0.97% |
| EUR I2 Accumulating Unhedged Class | 0.81% | 0.81% |
| EUR I4 Accumulating Unhedged Class | 0.64% | 0.64% |
| EUR M Accumulating Class | 2.83% | 2.83% |
| EUR Z Accumulating Class | 0.13% | 0.13% |
| JPY I Distributing Unhedged Class | 0.98% | 0.98% |
| USD A Accumulating Class | 1.83% | 1.83% |
| USD A Distributing Class | 1.83% | 1.83% |
| USD B Accumulating Class | 2.93% | 2.93% |
| USD E Accumulating Class | 2.93% | 2.93% |

Appendix I (Continued)

TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Small Cap (continued)

| Share Class | Annualised TER % (Without fee waiver) | Annualised TER % (With fee waiver) |
|---------------------------|--|---------------------------------------|
| USD I Accumulating Class | 0.98% | 0.98% |
| USD I Distributing Class | 0.98% | 0.98% |
| USD I3 Accumulating Class | 0.73% | 0.73% |
| USD M Accumulating Class | 2.83% | 2.83% |
| USD T Accumulating Class | 1.93% | 1.93% |
| USD Z Accumulating Class | 0.13% | 0.13% |
| ZAR E Accumulating Class | 2.93% | 2.93% |
| ZAR T Accumulating Class | 1.93% | 1.93% |

US Small Cap Intrinsic Value

| | | |
|------------------------------------|-------|-------|
| EUR I3 Accumulating Class | 0.69% | 0.69% |
| GBP I Accumulating Unhedged Class | 0.98% | 0.98% |
| GBP I2 Accumulating Unhedged Class | 0.81% | 0.81% |
| JPY I3 Accumulating Unhedged Class | 0.72% | 0.72% |
| USD A Accumulating Class | 1.83% | 1.83% |
| USD I Accumulating Class | 0.98% | 0.98% |
| USD I2 Accumulating Class | 0.81% | 0.81% |
| USD M Accumulating Class | 2.82% | 2.82% |

¹ Portfolio launched during the prior reporting year.

Appendix II

SECURITIES FINANCING TRANSACTION REGULATION

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement
- securities or commodities lending and securities or commodities borrowing
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction

As at 30 June 2024 the following Portfolios held total return swaps or repurchase/reverse repurchase agreements as types of instruments under the scope of the SFTR:

CLO Income
Commodities
Corporate Hybrid Bond
Event Driven
Emerging Market Debt - Hard Currency
Global High Yield SDG Engagement
High Yield Bond
Short Duration Emerging Market Debt
Short Duration High Yield SDG Engagement
Strategic Income
Sustainable Emerging Market Debt - Hard Currency
Tactical Macro
Uncorrelated Strategies
US Long Short Equity

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

CLO Income

Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 60,784 | 0.01 |
| Repurchase Agreements – Assets | 34,500,000 | 7.81 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 14,258 |
| JPMorgan Chase Bank | 46,526 |
| State Street Bank | 34,500,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

CLO Income (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (4,926,675) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (703,414) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (4,926,667) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (4,926,676) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (4,926,625) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (4,926,686) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (4,926,685) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (4,926,640) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Return/Costs:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Commodities

Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|-----------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 68 | 0.00 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 68 |

Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Commodities (continued)

Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

Corporate Hybrid Bond

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount EUR | Proportion of NAV (%) |
|--------------------------------|------------|-----------------------|
| Repurchase Agreements – Assets | 29,391,183 | 1.43 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount EUR |
|-------------------|------------|
| State Street Bank | 29,391,183 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Corporate Hybrid Bond (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (4,498,304) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (917,134) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (4,498,238) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (4,498,238) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (4,498,265) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (4,498,206) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (4,223,416) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (4,498,279) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Corporate Hybrid Bond (continued)

Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Event Driven

Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|-----------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 454,074 | 0.33 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|----------------|-------------|
| Morgan Stanley | 454,074 |

Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 3 months to 1 year.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Event Driven (continued)

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Emerging Market Debt - Hard Currency

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 117,000,000 | 4.43 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-------------------|-------------|
| State Street Bank | 117,000,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Emerging Market Debt - Hard Currency (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (16,707,634) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (2,386,470) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (16,707,642) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (16,707,618) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (16,707,676) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (16,707,643) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (16,707,643) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (16,707,694) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Emerging Market Debt - Hard Currency (continued)

Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Global High Yield SDG Engagement

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 7,500,000 | 1.18 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-------------------|-------------|
| State Street Bank | 7,500,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Global High Yield SDG Engagement (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (1,071,104) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (152,685) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (1,071,012) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (1,071,029) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (1,071,097) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (1,071,021) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (1,071,085) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (1,071,070) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

High Yield Bond

Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|----------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 147,000,000 | 6.77 |
| Total Return Swaps – Liabilities | 215,188 | 0.01 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 215,188 |
| State Street Bank | 147,000,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

High Yield Bond (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps and repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Total Return Swap | | | | | | | |
| Goldman Sachs International | Cash Collateral | 270,000 | N/A | N/A | USD | United Kingdom | OTC |
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (20,991,691) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (2,998,491) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (20,991,659) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (20,991,632) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (20,991,661) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (20,991,604) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (20,991,657) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (20,991,628) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

High Yield Bond (continued)

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

RETURN/COSTS:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts and repurchase agreements during the reporting period.

Short Duration Emerging Market Debt

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 12,000,000 | 0.32 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-------------------|-------------|
| State Street Bank | 12,000,000 |

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Short Duration Emerging Market Debt (continued)

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|-------------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (1,713,608) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 1.13%, 15/08/2040 | (244,661) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (1,713,614) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (1,713,656) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (1,713,613) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (1,713,639) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (1,713,648) | AA+ | >1 year | USD | United States OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (1,713,664) | AA+ | >1 year | USD | United States OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Short Duration Emerging Market Debt (continued)

RETURN/COSTS:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Short Duration High Yield SDG Engagement

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 13,000,000 | 1.87 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-------------------|-------------|
| State Street Bank | 13,000,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Short Duration High Yield SDG Engagement (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (1,856,430) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (264,871) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (1,856,437) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (1,856,469) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (1,856,482) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (1,856,469) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (1,856,417) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (1,856,447) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Short Duration High Yield SDG Engagement (continued)

Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Strategic Income

Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 16,500,000 | 0.55 |
| Total Return Swaps – Assets | 328,310 | 0.01 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 328,310 |
| State Street Bank | 16,500,000 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Strategic Income (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps and repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Total Return Swap | | | | | | | |
| Goldman Sachs International | Cash Collateral | (270,000) | N/A | N/A | USD | United Kingdom | OTC |
| Wells Fargo Securities LLC | Cash Collateral | (200,000) | N/A | N/A | USD | United States | OTC |
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (2,356,221) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.13%, 15/08/2040 | (336,315) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (2,356,247) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (2,356,230) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (2,356,269) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (2,356,273) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (2,356,273) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (2,356,259) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Strategic Income (continued)

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Return/Costs:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts and repurchase agreements during the reporting period.

Sustainable Emerging Market Debt - Hard Currency

Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|--------------------------------|-------------|-----------------------|
| Repurchase Agreements – Assets | 1,000,000 | 0.17 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the reverse repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-------------------|-------------|
| State Street Bank | 1,000,000 |

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Sustainable Emerging Market Debt - Hard Currency (continued)

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|------------------------------|---|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Repurchase Agreements | | | | | | | |
| State Street Bank | United States Treasury Note/Bond, 0.75%, 15/02/2042 | (142,829) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.38%, 15/11/2040 | (20,024) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 1.88%, 15/02/2041 | (142,858) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 2.25%, 15/05/2041 | (142,863) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 3.88%, 15/02/2043 | (142,850) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.00%, 15/11/2042 | (142,828) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.38%, 15/05/2041 | (142,872) | AA+ | >1 year | USD | United States | OTC |
| State Street Bank | United States Treasury Note/Bond, 4.75%, 15/02/2041 | (142,895) | AA+ | >1 year | USD | United States | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements positions as at 30 June 2024 was 1 day to 1 week.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Sustainable Emerging Market Debt - Hard Currency (continued)

Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

Tactical Macro

Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|-----------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 12,304 | 0.04 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 12,304 |

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Tactical Macro (continued)

Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

Uncorrelated Strategies

Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|----------------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 1,286,521 | 0.15 |
| Total Return Swaps – Liabilities | 1,625,161 | 0.18 |

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Uncorrelated Strategies (continued)

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|-----------------------------|-------------|
| Goldman Sachs International | 381,568 |
| Morgan Stanley | 1,944,565 |
| Société Générale | 585,549 |

Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Uncorrelated Strategies (continued)

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|---|--------------------|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Total Return Swap | | | | | | | |
| Citibank | Cash Collateral | 7,020,000 | N/A | N/A | USD | United Kingdom | OTC |
| BNP Paribas | Cash Collateral | 59,530,000 | N/A | N/A | USD | United States | OTC |
| Bank of America Merrill Lynch International | Cash Collateral | 5,100,000 | N/A | N/A | USD | United States | OTC |
| Morgan Stanley & Co International | Cash Collateral | 6,030,000 | N/A | N/A | USD | United States | OTC |
| Nomura International Plc | Cash Collateral | 19,880,000 | N/A | N/A | USD | United States | OTC |
| Société Générale | Cash Collateral | 17,490,000 | N/A | N/A | USD | France | OTC |
| UBS AG London | Cash Collateral | 6,000,000 | N/A | N/A | USD | United Kingdom | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was as follows:

| Maturity | Amount US\$ | | | | | | |
|----------------------------------|-------------|-----------------|-------------------|---------------------|--------------------|----------|---------------|
| | < 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | > 1 year | open maturity |
| Total Return Swaps - Assets | - | - | - | 83,789 | 1,085,863 | 116,869 | - |
| Total Return Swaps - Liabilities | - | - | - | 181,078 | 1,356,471 | 87,612 | - |

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Uncorrelated Strategies (continued)

Safekeeping of Collateral Granted:

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2024 was as follows:

| | % |
|---------------------|---------|
| Segregated Accounts | 0.00% |
| Pooled Accounts | 0.00% |
| Other | 100.00% |
| | 100.00% |

Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

US Long Short Equity

Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

| Type of Asset | Amount US\$ | Proportion of NAV (%) |
|----------------------------------|-------------|-----------------------|
| Total Return Swaps – Assets | 3,638 | 0.00 |
| Total Return Swaps – Liabilities | 1,759,315 | 0.90 |

Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

US Long Short Equity (continued)

Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

| Counterparty | Amount US\$ |
|---------------------|-------------|
| JPMorgan Chase Bank | 1,762,953 |

Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2024 was as follows:

| | Type of collateral | Amount US\$* | Quality** | Maturity tenor (collateral)*** | Currency of collateral | Country of counterparty establishment**** | Settlement and clearing |
|---|--------------------|--------------|-----------|--------------------------------|------------------------|---|-------------------------|
| Total Return Swap | | | | | | | |
| Bank of America Merrill Lynch International | Cash Collateral | 280,000 | N/A | N/A | USD | United States | OTC |
| JPMorgan Chase Bank | Cash Collateral | 5,620,000 | N/A | N/A | USD | United States | OTC |
| Goldman Sachs International | Cash Collateral | 2,480,000 | N/A | N/A | USD | United Kingdom | OTC |

* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

** There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

*** Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

**** Country corresponds with the address of our actual counterparty.

Appendix II (Continued)

SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

US Long Short Equity (continued)

The maturity tenor of total return swaps positions as at 30 June 2024 was as follows:

| Maturity | Amount US\$ | | | | | | open maturity |
|----------------------------------|-------------|-----------------|-------------------|---------------------|--------------------|----------|---------------|
| | < 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | > 1 year | |
| Total Return Swaps – Assets | - | - | - | - | - | 3,638 | - |
| Total Return Swaps – Liabilities | - | - | 1,284,785 | - | 474,530 | - | - |

Safekeeping of Collateral Granted:

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2024 was as follows:

| | % |
|---------------------|---------|
| Segregated Accounts | 0.00% |
| Pooled Accounts | 0.00% |
| Other | 100.00% |
| | 100.00% |

Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

As at 30 June 2024 none of the Portfolios was engaged into securities lending transactions.

Appendix III

GLOSSARY OF INDICES

Bloomberg Commodity Index

The index is a rolling index composed of exchange-traded futures contracts on physical commodities. The index relies primarily on liquidity data of futures contracts, along with US dollar-adjusted production data, in determining the relative quantities of included commodities. The index is designed to be a highly liquid and diversified benchmark for commodities investments. The version of the index that is calculated on a total return basis reflects the returns on a fully collateralised investment in the underlying commodity futures contracts, combined with the returns on cash collateral invested in US Treasury Bills.

Bloomberg Euro Aggregate Bond Index (Total Return, Hedged, EUR)

The index includes fixed-rate, investment-grade euro denominated bonds. Inclusion is based on the currency of the issue, and not the domicile of the issuer. The principal sectors in the index are the Treasury, corporate, government-related and securitised.

Bloomberg Global Aggregate Corporate Index (Total Return, Hedged, USD)

The index is a flagship measure of global investment grade, fixed-rate corporate debt. This multicurrency benchmark includes bonds from developed and emerging markets issuers within the industrial, utility and financial sectors. The index is a component of the Global Aggregate and Multiverse Indices.

Bloomberg Global Aggregate Index (Total Return, Hedged, USD)

The index measures global investment grade debt from twenty-four different local currency markets and includes fixed-rate treasury, government-related, corporate and securitised bonds from both developed and emerging markets issuers. The index is largely comprised of three major regional aggregate components: the Bloomberg US Aggregate Bond Index, the Bloomberg Pan-European Aggregate Bond Index, and the Bloomberg Asian-Pacific Aggregate Index. In addition to securities from these three indices, the index also includes investment grade Eurodollar, Euro-Yen, Canadian, and 144A index-eligible securities not already in these three indices. The index is fully hedged back to USD.

Bloomberg Global Aggregate Index (Total Return, Unhedged, USD)

The index measures global investment grade debt from twenty-four different local currency markets and includes fixed-rate treasury, government-related, corporate and securitised bonds from both developed and emerging markets issuers. The index is largely comprised of three major regional aggregate components: the Bloomberg US Aggregate Bond Index, the Bloomberg Pan-European Aggregate Bond Index, and the Bloomberg Asian-Pacific Aggregate Index. In addition to securities from these three indices, the index also includes investment grade Eurodollar, Euro-Yen, Canadian, and 144A index-eligible securities not already in these three indices.

Bloomberg US Aggregate Bond Index (Total Return, USD)

The index measures the investment grade, US dollar-denominated, fixed-rate, taxable bond market and includes Treasuries, government-related and corporate securities, mortgage-backed securities (agency fixed-rate and hybrid adjustable rate mortgage pass-throughs), asset-backed securities, and commercial mortgage-backed securities (agency and nonagency). The index is a broad-based benchmark that measures the investment grade, US dollar denominated, fixed-rate taxable bond market. This includes Treasuries, government-related and corporate securities, mortgage-backed securities, asset-backed securities and collateralised mortgage-backed securities.

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

| | |
|--|--|
| 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 measures the performance of CNY denominated, fixed-rate book entry government bonds as well as policy bank bonds issued in Mainland China. The following instruments are excluded: savings bonds, special government bonds, central bank bills, private placements and callable and puttable bonds. |
| FTSE EPRA Nareit Developed Real Estate 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. |
| HFRX Equity Hedge Index (Total Return, USD) | The index is designed to be representative of equity hedge fund strategies which maintain positions both long and short in primarily equity and equity derivative securities. Equity Hedge managers would typically maintain at least 50%, and may in some cases be substantially entirely invested in equities, both long and short. |
| 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%. |
| 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%. |
| ICE BofA Global Hybrid Non-Financial 5% Constrained Custom Index (Total Return, Hedged, Euro) | The index tracks the performance of investment grade non-financial hybrid corporate debt publicly issued in major domestic and Eurobond markets and each issuer is capped at 5% maximum weight. |

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

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 SOFR to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.

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 G10 FX, Western Europe or territories of the US and Western Europe. Securities in legal default are excluded from the index. Index constituents are capitalisation-weighted, provided the total allocation to an individual issuer does not exceed 2%.

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 US Treasury Bill Index (Total Return, USD)

The index is comprised of a single US Treasury Bill issue purchased at the beginning of each month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected which has a maturity date closest to, but not beyond, three months from the rebalance date.

JP Morgan Asia Credit Index (JACI) (Total Return, USD)

The index tracks the total return performance for actively traded USD denominated debt instruments in the Asia region (excluding Japan). JACI is a market cap-weighted index comprising sovereign, quasi-sovereign and corporate bonds and it is partitioned by country, sector and credit rating.

JP Morgan ESG Asia Credit High Yield Index (JESG JACI) (Total Return, USD)

The index tracks the total return performance for actively traded below investment grade rated USD denominated debt instruments in the Asia region (excluding Japan) which meet certain ESG criteria.

JP Morgan 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 JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

JP Morgan Emerging Markets Bond Index (EMBI) - Global Diversified (Total Return, USD)

The index tracks the performance of US dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities (Brady bonds, loans and Eurobonds), including emerging market countries from Asia, Europe, Latin America and the Middle East/Africa. The Global version of the index captures a broad, comprehensive universe of emerging market issues. The diversified version of the index is market capitalisation-weighted and limits the weights of those index countries with larger debt stocks by including only specified portions of those countries' eligible current face amounts of debt outstanding. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

JP Morgan ESG CEMBI Broad Diversified (Total Return, USD)

The index tracks liquid, USD denominated emerging market fixed and floating-rate debt instruments issued by corporates. The index applies an ESG scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

JP Morgan ESG Emerging Markets Bond Index (EMBI) Global Diversified Index (Total Return, USD)

The index tracks the performance of liquid, US dollar-denominated fixed and floating-rate debt instruments issued by emerging market sovereign and quasi-sovereign entities (Brady bonds, loans and Eurobonds) with at least 2.5 years until maturity. The index applies an ESG scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

JP Morgan Government Bond Index (GBI) Emerging Markets - Global Diversified (Total Return, Unhedged, USD)

The index tracks the performance of local currency denominated bonds issued by emerging market governments, including emerging market countries from Asia, Europe, Latin America and the Middle East/Africa. The Global version of the index includes only countries that are accessible by most of the international investor base, while countries with explicit capital controls are excluded. The Diversified version of the index is market capitalisation-weighted, with a maximum weight to a country capped at 10%. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

JP Morgan GBI Emerging Markets Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD)

The index measures the performance of debt markets of Emerging Market Countries denominated in local currencies.

MSCI AC Asia Index (Total Return, Net of Tax, USD)

The index is a free float-adjusted market capitalisation weighted index that is designed to measure the performance of large and mid-cap representation across developed markets countries and emerging market countries in Asia.

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

MSCI All Country World Index (ACWI) (Total Return, Net of Tax, USD)

The index is a free float-adjusted, market capitalisation-weighted index that is designed to measure the equity market performance of developed and emerging markets. The index consists of 47 country indexes comprising 23 developed and 24 emerging market country indexes. The developed market country indexes included are: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom and the United States. The emerging market country indexes included are: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, the Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey, and the UAE. China A shares are included starting from June 1, 2018 and are partially represented at 20% of their free float-adjusted market capitalisation as of November 2019. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties. Effective after the close on March 9, 2022, MSCI reclassified MSCI Russia Indexes from Emerging Markets to Standalone Markets status. At that time, all Russian securities were removed from this index at a final price of 0.00001, including both locally traded Russian equity constituents and Russian ADRs/GDRs constituents.

MSCI All Country World (ACWI) Value Index (Total Return, Net of Tax, USD)

The index is a free float-adjusted market capitalisation weighted index that is designed to represent performance of large- and mid-cap stocks exhibiting overall value style characteristics across 23 developed and 24 emerging markets. The value investment style characteristics for this index are defined using three variables: book value to price, 12-month forward earnings to price and dividend yield.

MSCI China A Onshore Index (Total Return, Net, CNY)

The index is a capitalisation weighted index, which can vary in its number of constituent stocks and is designed to measure performance of the broad economy of the PRC through changes in the aggregate market value of the largest stocks representing all major industries.

MSCI China All Shares Index (Total Return, Net, USD)

The index is a free float-adjusted, market capitalisation weighted index that is designed to measure the equity market performance of China share classes listed in Hong Kong, Shanghai, Shenzhen and outside of China. It covers the integrated MSCI China equity universe comprising A-shares, B-shares, H-shares, Red chips, P-chips and foreign listings listed outside China or Hong Kong (e.g. ADRs). A-shares are incorporated in China and trade on the Shanghai and Shenzhen exchanges; they are quoted in local renminbi and entail foreign investment regulations (QFII). B-shares are incorporated in China, and trade on the Shanghai and Shenzhen exchanges; they are quoted in foreign currencies (Shanghai USD, Shenzhen HKD) and are open to foreign investors. H-shares are incorporated in China and trade on the Hong Kong exchange and other foreign exchanges. Red chips and P-chips are incorporated outside of China and trade on the Hong Kong exchange. Red chips are usually controlled by the state or a province or municipality. P-chips are non state-owned Chinese companies incorporated outside the mainland and traded in Hong Kong. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties.

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

| | |
|---|--|
| 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. Effective after the close on March 9, 2022, MSCI reclassified MSCI Russia Indexes from Emerging Markets to Standalone Markets status. At that time, all Russian securities were removed from this index at a final price of 0.00001, including both locally traded Russian equity constituents and Russian ADRs/GDRs constituents. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties. |
| 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. |
| 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 US equity market, and includes a significant portion of the total value of the market. |
| Weighted average of 2/3 JP Morgan EMBI Global Diversified Investment Grade Index (Total Return, USD) and 1/3 of JP Morgan GBI EM Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD) | The blended index is composed of the weighted average of 2/3 JP Morgan EMBI Global Diversified Investment Grade Index (Total return, USD) (described previously) and 1/3 of JP Morgan GBI-EM Global Diversified Index Investment Grade 15% Cap Index (USD unhedged total return) (described previously), and is rebalanced monthly. |

Appendix III (Continued)

GLOSSARY OF INDICES (CONTINUED)

50% JP Morgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD), 25% JP Morgan EMBI Global Diversified Index (Total Return, USD), and 25% JP Morgan CEMBI Diversified Index (Total Return, USD)

The blended index is composed of 50% JP Morgan GBI Emerging Markets Global Diversified, 25% JP Morgan EMBI Global Diversified, and 25% JP Morgan CEMBI Diversified (all described previously) and is rebalanced monthly. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

50% Cboe S&P 500 One-Week PutWrite Index / 50% Cboe S&P 500 PutWrite Index

The blended index is composed of 50% Cboe S&P 500 One-Week PutWrite Index (described previously), 50% Cboe S&P 500 PutWrite Index (described previously).

Appendix IV

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS

Details of Managers, Sub-Investment Managers and Sub-Advisers for each Portfolio are listed in the table below:

| Fund Name | Manager | Sub-Investment Managers | Sub-Advisers (Affiliated) | Sub-Advisers (Non-Affiliated) |
|---|--|---|---|--|
| 5G Connectivity | Neuberger Berman Asset Management Ireland Limited ("NBAMIL") | Neuberger Berman Investment Advisers LLC ("NBIA") Neuberger Berman Asia Limited ("NBAL") | | |
| China A-Share Equity | NBAMIL | NBIA NBAL | | |
| China Bond | NBAMIL | NBIA Neuberger Berman Singapore Pte. Limited ("NBS") NBAL | Neuberger Berman Fund Management (China) Limited ("NB China") | |
| China Equity | NBAMIL | | | Green Court Capital Management Limited ("Green Court") |
| Climate Innovation | NBAMIL | NBIA NBEL | | |
| CLO Income | NBAMIL | NBIA | | |
| Commodities | NBAMIL | NBIA NBEL | | |
| Corporate Hybrid Bond | NBAMIL | NBIA NBS | | |
| Developed Market FMP – 2027 | NBAMIL | NBIA NBEL | | |
| Emerging Market Debt – Hard Currency | NBAMIL | NBIA NBS | | |
| Emerging Market Debt – Local Currency | NBAMIL | NBIA NBS | NB China | |
| Emerging Market Debt Blend | NBAMIL | NBIA NBS | NB China | |
| Emerging Market Debt Sustainable Investment Grade Blend | NBAMIL | NBIA NBS | | |
| Emerging Markets Equity | NBAMIL | NBIA NBAL | | |
| Euro Bond | NBAMIL | | | |
| Euro Bond Absolute Return | NBAMIL | | | |
| European High Yield Bond | NBAMIL | NBIA | | |

Appendix IV (Continued)

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

| Fund Name | Manager | Sub-Investment Managers | Sub-Advisers (Affiliated) | Sub-Advisers (Non-Affiliated) |
|----------------------------------|---------|--|---------------------------|-------------------------------|
| European Sustainable Equity | NBAMIL | NBIA | | |
| Event Driven | NBAMIL | NBEL | | |
| | | NBIA | | |
| Global Bond | NBAMIL | NBIA | | |
| | | NBS | | |
| Global Equity Megatrends | NBAMIL | NBIA | | |
| Global Flexible Credit Income | NBAMIL | NBIA | | |
| | | NBS | | |
| Global High Yield SDG Engagement | NBAMIL | NBIA | | |
| | | NBS | | |
| Global Investment Grade Credit | NBAMIL | NBEL | | |
| | | NBIA | | |
| Global Opportunistic Bond | NBAMIL | NBIA | | |
| | | NBS | | |
| Global Real Estate Securities | NBAMIL | NBIA | | |
| | | NBAL | | |
| Global Sustainable Equity | NBAMIL | NBIA | | |
| Global Sustainable Value | NBAMIL | NBIA | | |
| | | Neuberger Berman Canada ULC ("NB Canada") | | |
| High Yield Bond | NBAMIL | NBIA | | |
| InnovAsia 5G | NBAMIL | NBEL | | |
| | | NBIA | | |
| | | NBAL | | |
| Japan Equity Engagement | NBAMIL | Neuberger Berman East Asia Limited ("NBEAL") | | |
| Next Generation Mobility | NBAMIL | NBIA | | |
| | | NBAL | | |
| Next Generation Space Economy | NBAMIL | NBEL | | |
| | | NBIA | | |

Appendix IV (Continued)

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

| Fund Name | Manager | Sub-Investment Managers | Sub-Advisers (Affiliated) | Sub-Advisers (Non-Affiliated) |
|--|---------|-------------------------|---------------------------------------|--|
| Responsible Asian Debt – Hard Currency | NBAMIL | NBIA | | |
| | | NBS | | |
| Short Duration Emerging Market Debt | NBAMIL | NBIA | | |
| | | NBS | | |
| Short Duration High Yield SDG Engagement | NBAMIL | NBIA | | |
| Strategic Income | NBAMIL | NBIA | | |
| | | NBS | | |
| Sustainable Asia High Yield | NBAMIL | NBEL | | |
| | | NBIA | | |
| | | NBS | | |
| Sustainable Emerging Market Corporate Debt | NBAMIL | NBIA | | |
| | | NBS | | |
| Sustainable Emerging Market Debt - Hard Currency | NBAMIL | NBEL | | |
| | | NBIA | | |
| | | NBS | | |
| Tactical Macro | NBAMIL | NBEL | | |
| | | NBIA | | |
| Ultra Short Term Euro Bond | NBAMIL | NBEL | | |
| Uncorrelated Strategies | NBAMIL | NBIA | NB Alternatives Advisers LLC (“NBAA”) | Altiq LLP |
| | | | | BH-DG Systematic Trading LLP |
| | | | | P/E Global LLC |
| | | | | True Partner Capital USA Holding Inc |
| | | | | Cipher Capital LP (until 3 May 2024) |
| | | | | G10 Capital Limited |
| | | | | Crabel Capital Management, LLC |
| | | | | AllianceBernstein L.P. |
| | | | | Portman Square Capital LLP |
| | | | | Soloda Investment Advisors LLP (until 25 April 2024) |

Appendix IV (Continued)

MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

| Fund Name | Manager | Sub-Investment Managers | Sub-Advisers (Affiliated) | Sub-Advisers (Non-Affiliated) |
|------------------------------|---------|-------------------------|---------------------------|-------------------------------|
| US Equity | NBAMIL | NBIA | | |
| US Equity Index PutWrite | NBAMIL | NBIA | | |
| US Large Cap Value | NBAMIL | NBEL | | |
| | | NBIA | | |
| US Long Short Equity | NBAMIL | NBIA | | |
| US Multi Cap Opportunities | NBAMIL | NBIA | | |
| US Real Estate Securities | NBAMIL | NBIA | | |
| US Small Cap | NBAMIL | NBIA | | |
| US Small Cap Intrinsic Value | NBAMIL | NBIA | | |

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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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