

Dear Investor,

The class of units listed above are registered with HM Revenue & Customs in the UK as a "reporting fund". As such, the fund is required to make reports of income to the investors. This report comprises the report of income required to be sent to participants under Regulation 90 of the Offshore Funds (Tax) Regulations 2009 for the period ended 31 August 2022.

If you are not subject to UK taxation, you may ignore this notice. If you are subject to UK taxation (unless you are a non-domiciled individual paying tax on the remittance basis), you will be required to pay tax on the share of income reported to you in this notice.

The amounts reported are treated as arising throughout the year and should be shown as such in your tax return. If you held your units for less than the full period, you should pro rate these figures accordingly based on your actual holding period.

As the tax basis for different investors varies, the report is split into those amounts which should be considered by individual investors and those amounts which should be considered by corporate investors.

If you are uncertain about any aspect of this report you should seek advice from your tax advisor.

Global Bonds - U-X-Ukdist-mdist - LU1896727648
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(6,433,369)	(2,206.1358)
Dividends	2,719	0.9323
Other income/expense - subscriptions & redemptions commission	52,113	17.8707
Management expenses	(11,203)	(3.8417)
Profits, gains and losses on derivatives	12,379	4.2451
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1,422,342	487.7507
Dividends	2,719	0.9323
Other income/expense - subscriptions & redemptions commission	52,113	17.8707
Interest expense	(1,478)	(0.5067)
Management expenses	(11,203)	(3.8417)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Bonds - (CHF hedged) F-dist - LU0944429587

Reporting period: 01/09/2021 to 25/10/2021

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(13,880)	(4.1397)
Dividends	6	0.0017
Other income/expense - subscriptions & redemptions commission	30	0.0089
Management expenses	(314)	(0.0936)
Profits, gains and losses on derivatives	2,684	0.8004
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	2,901	0.8653
Dividends	6	0.0017
Other income/expense - subscriptions & redemptions commission	30	0.0089
Interest expense	0	0.0001
Management expenses	(314)	(0.0936)
Excess reportable income	0	0.0000

The fund does not remain a reporting fund at the date of this report.

Global Bonds (USD) - U-X-acc - LU0426896535

Reporting period: 01/09/2021 to 31/08/2022

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(45,432,876)	(2,779.6629)
Dividends	22,590	1.3821
Other income/expense - subscriptions & redemptions commission	450,987	27.5922
Management expenses	(61,277)	(3.7490)
Profits, gains and losses on derivatives	887,923	54.3247
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	11,781,596	720.8187
Dividends	22,590	1.3821
Other income/expense - subscriptions & redemptions commission	450,987	27.5922
Interest expense	(4,309)	(0.2636)
Management expenses	(61,277)	(3.7490)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Bonds (USD) - F-acc - LU0426895057
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(35,539,572)	(481.1654)
Dividends	14,803	0.2004
Other income/expense - subscriptions & redemptions commission	293,811	3.9779
Management expenses	(773,106)	(10.4670)
Profits, gains and losses on derivatives	58,686	0.7945
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	7,738,561	104.7713
Dividends	14,803	0.2004
Other income/expense - subscriptions & redemptions commission	293,811	3.9779
Interest expense	(6,050)	(0.0819)
Management expenses	(773,106)	(10.4670)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Bonds (USD) - I-X-dist - LU0426896295
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(4,363,638)	(16.8573)
Dividends	1,812	0.0070
Other income/expense - subscriptions & redemptions commission	35,687	0.1379
Management expenses	(7,003)	(0.0271)
Profits, gains and losses on derivatives	12,491	0.0483
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	947,053	3.6586
Dividends	1,812	0.0070
Other income/expense - subscriptions & redemptions commission	35,687	0.1379
Interest expense	(697)	(0.0027)
Management expenses	(7,003)	(0.0271)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Bonds (USD) - Q acc - LU0358455698
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(1,249,369)	(27.3241)
Dividends	516	0.0113
Other income/expense - subscriptions & redemptions commission	10,228	0.2237
Management expenses	(43,789)	(0.9577)
Profits, gains and losses on derivatives	2,750	0.0601
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	269,726	5.8990
Dividends	516	0.0113
Other income/expense - subscriptions & redemptions commission	10,228	0.2237
Interest expense	(200)	(0.0044)
Management expenses	(43,789)	(0.9577)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Bonds (USD) - Q-dist - LU0426895131
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(213,748)	(18.8964)
Dividends	89	0.0079
Other income/expense - subscriptions & redemptions commission	1,746	0.1544
Management expenses	(7,587)	(0.6708)
Profits, gains and losses on derivatives	479	0.0424
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	46,759	4.1337
Dividends	89	0.0079
Other income/expense - subscriptions & redemptions commission	1,746	0.1544
Interest expense	(40)	(0.0035)
Management expenses	(7,587)	(0.6708)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Short Term (USD) - Q-acc - LU0633979975
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(1,127,324)	(6.0613)
Dividends	28,335	0.1523
Other income/expense - subscriptions & redemptions commission	5,157	0.0277
Management expenses	(132,357)	(0.7116)
Profits, gains and losses on derivatives	(1,283,249)	(6.8997)
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	484,260	2.6037
Dividends	28,335	0.1523
Other income/expense - subscriptions & redemptions commission	5,157	0.0277
Interest expense	(1,727)	(0.0093)
Management expenses	(132,357)	(0.7116)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

Global Short Term (USD) - Q-dist - LU1240778693
 Reporting period: 01/09/2021 to 31/08/2022
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(64,678)	(5.4221)
Dividends	1,651	0.1384
Other income/expense - subscriptions & redemptions commission	294	0.0246
Management expenses	(7,563)	(0.6340)
Profits, gains and losses on derivatives	(72,963)	(6.1166)
Excess reportable income	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	27,539	2.3086
Dividends	1,651	0.1384
Other income/expense - subscriptions & redemptions commission	294	0.0246
Interest expense	(107)	(0.0090)
Management expenses	(7,563)	(0.6340)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.