

# Unaudited Semi-Annual Report

For the period ended 30 June 2023

## **STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV**

### **Société d'Investissement à Capital Variable**

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## Directors and Administration

### BOARD OF DIRECTORS OF THE COMPANY

Eric Linnane, Chairman, Managing Director, State Street Global Advisors Europe Limited  
Jean-Francois Klein, Vice President, State Street Global Advisors Limited  
Tracey McDermott, Independent Director  
John Li How Cheong, Independent Director  
Vanessa Donegan, Independent Director

### THE COMPANY

State Street Global Advisors Luxembourg SICAV  
49, Avenue J.F. Kennedy  
L-1855 Luxembourg  
Luxembourg

### MANAGEMENT COMPANY

State Street Global Advisors Europe Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### INVESTMENT MANAGER

State Street Global Advisors Europe Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### SUB-INVESTMENT MANAGERS

State Street Global Advisors Limited  
20 Churchill Place  
Canary Wharf  
London E14 5HJ  
United Kingdom

State Street Global Advisors Trust Company  
Channel Center  
1 Iron Street, Boston  
Massachusetts 02210  
United States

State Street Global Advisors Singapore Ltd  
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#33-01 Capital Tower  
Singapore 068912

### GLOBAL DISTRIBUTOR

State Street Global Advisors Europe Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### AUDITOR

PricewaterhouseCoopers, Société coopérative  
2, rue Gerhard Mercator  
L-2182 Luxembourg  
Luxembourg

### CENTRAL ADMINISTRATION, DEPOSITARY, PRINCIPAL PAYING AGENT, TRANSFER AGENT AND DOMICILIARY AGENT

State Street Bank International GmbH,  
Luxembourg Branch  
49, Avenue J.F. Kennedy  
L-1855 Luxembourg  
Luxembourg

### SECURITIES LENDING AGENTS

State Street Bank and Trust Company  
Copley Place  
100, Huntington Avenue  
Boston  
Massachusetts 02116  
USA

State Street Bank International GmbH,  
London Branch  
20 Churchill Place  
Canary Wharf  
London E14 5HJ  
United Kingdom

### LEGAL ADVISER

Arendt & Medernach  
41A, Avenue J.F. Kennedy  
L-2082 Luxembourg  
Luxembourg

## Combined Statement of Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund <sup>(a)</sup> EUR	State Street SRI Euro Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	27,923,029,644	591,558,688	251,435,919	92,562,140	805,705,883	302,461,680	1,819,266,625
Cash and liquid assets		355,590,835	269,121	396,412	23,043	3,994,817	908,337	26,288,470
Dividend and interest receivable	2h	156,452,263	4,473,819	2,521,259	512,887	7,501,767	2,843,521	11,099,619
Receivable for investment securities sold		57,510,496	–	–	–	–	–	–
Receivable for fund shares sold		33,717,502	576,607	–	–	22,216	141,545	9,355,514
Reimbursement receivable from Investment Manager	3b	421,146	5,889	2	–	–	5	2,492
Unrealised appreciation on forward foreign exchange contracts	2g	8,317,789	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	239,019,446	–	–	–	–	–	41,150,394
Unrealised appreciation on futures contracts	2e	3,202,237	–	–	–	–	–	–
Other assets		802,978	–	–	–	6,591	427,125	–
<b>Total Assets</b>		<b>28,778,064,336</b>	<b>596,884,124</b>	<b>254,353,592</b>	<b>93,098,070</b>	<b>817,231,274</b>	<b>306,782,213</b>	<b>1,907,163,114</b>
<b>LIABILITIES</b>								
Bank overdraft		3,659,357	–	–	–	–	–	–
Payable for investment securities purchased		93,808,057	542,473	–	–	830,720	366,005	10,173,473
Payable for shares redeemed		43,580,026	44,644	6,955	–	151,053	175,615	265,071
Accrued expenses and other liabilities		12,490,867	101,183	623,441	50,251	186,119	86,717	510,966
Investment Manager fees payable	3b	5,164,308	44,001	26,788	13,468	76,429	473,650	271,964
Unrealised depreciation on forward foreign exchange contracts	2g	1,605,757	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	52,050,652	–	–	–	–	–	7,791,393
Unrealised depreciation on futures contracts	2e	729,757	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>213,088,781</b>	<b>732,301</b>	<b>657,184</b>	<b>63,719</b>	<b>1,244,321</b>	<b>1,101,987</b>	<b>19,012,867</b>
<b>TOTAL NET ASSETS</b>		<b>28,564,975,556</b>	<b>596,151,823</b>	<b>253,696,408</b>	<b>93,034,351</b>	<b>815,986,953</b>	<b>305,680,226</b>	<b>1,888,150,247</b>

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Net Assets (continued)

		State Street Global Aggregate Bond Index Fund <sup>(a)</sup> USD	State Street Japan Screened Index Equity Fund <sup>(a)</sup> JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund USD	State Street EMU Screened Index Equity Fund EUR	State Street Europe Screened Index Equity Fund EUR
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	5,740,602,188	23,918,505,054	212,728,145	110,673,912	1,528,412,801	300,559,664	678,839,535
Cash and liquid assets		98,746,987	198,588,223	768,536	2,142,939	4,520,233	2,700,500	7,314,273
Dividend and interest receivable	2h	38,372,139	25,367,920	–	311,572	722,584	1,002,750	2,664,162
Receivable for investment securities sold		637,467	–	324,045	–	–	–	9,789
Receivable for fund shares sold		8,850,847	226,532,189	812,117	2,680	212,224	89,508	40,064
Reimbursement receivable from Investment Manager	3b	–	–	–	–	1	–	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	132,739,715	–	–	–	7,671,112	–	–
Unrealised appreciation on futures contracts	2e	–	960,000	3,898	–	78,051	45,425	70,345
Other assets		–	–	–	–	–	–	–
<b>Total Assets</b>		<b>6,019,949,343</b>	<b>24,369,953,386</b>	<b>214,636,741</b>	<b>113,131,103</b>	<b>1,541,617,006</b>	<b>304,397,847</b>	<b>688,938,168</b>
<b>LIABILITIES</b>								
Bank overdraft		36,437	162	–	–	–	–	–
Payable for investment securities purchased		38,356,068	236,617,425	–	–	–	24,616	33,160
Payable for shares redeemed		329,519	555,367	293,367	50,589	1,047,136	645	2,218
Accrued expenses and other liabilities		1,013,283	21,444,401	133,384	75,412	315,170	151,645	240,063
Investment Manager fees payable	3b	332,940	5,814,164	45,717	24,994	237,133	51,673	124,891
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	30,894,602	–	–	–	277,195	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	14,675	–	–	15,676
<b>Total Liabilities</b>		<b>70,962,849</b>	<b>264,431,519</b>	<b>472,468</b>	<b>165,670</b>	<b>1,876,634</b>	<b>228,579</b>	<b>416,008</b>
<b>TOTAL NET ASSETS</b>		<b>5,948,986,494</b>	<b>24,105,521,867</b>	<b>214,164,273</b>	<b>112,965,433</b>	<b>1,539,740,372</b>	<b>304,169,268</b>	<b>688,522,160</b>

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Net Assets (continued)

		State Street Pacific Ex-Japan Screened Index Equity Fund USD	State Street World Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund <sup>(a)</sup> USD	State Street Global Emerging Markets Screened Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup> EUR	State Street Europe Value Spotlight Fund EUR	State Street Eurozone Value Spotlight Fund EUR
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	63,250,518	4,541,824,279	1,959,239,542	521,719,239	164,509,537	19,247,211	36,217,698
Cash and liquid assets		637,705	22,308,438	8,891,902	4,777,652	22,448,548	147,763	322,745
Dividend and interest receivable	2h	240,718	5,715,015	1,846,419	2,587,542	347,916	185,274	136,801
Receivable for investment securities sold		1,074	21,155,061	352,453	529,151	–	–	–
Receivable for fund shares sold		1,543,535	1,328,897	596,767	4,048,744	107,700	–	34,520
Reimbursement receivable from Investment Manager	3b	–	–	–	154,138	–	3,511	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	1,096,836	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	7,241,385	2,095,772	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	458,653	219,511	–	2,113,731	–	–
Other assets		15,598	5,202	–	–	5,652	–	–
<b>Total Assets</b>		<b>65,689,148</b>	<b>4,601,133,766</b>	<b>1,973,242,366</b>	<b>533,816,466</b>	<b>189,533,084</b>	<b>19,583,759</b>	<b>36,711,764</b>
<b>LIABILITIES</b>								
Bank overdraft		–	19	403	–	–	–	–
Payable for investment securities purchased		1,378,269	53,273	472,398	19,751	10,185,027	–	–
Payable for shares redeemed		1,113	22,811,721	527,411	318,259	15,212	10,189	–
Accrued expenses and other liabilities		506,847	1,414,482	486,219	523,874	116,913	55,571	108,832
Investment Manager fees payable	3b	77,119	807,190	275,545	137,176	29,987	–	3,990
Unrealised depreciation on forward foreign exchange contracts	2g	–	316,319	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	1,272,714	157,514	–	–	–	–
Unrealised depreciation on futures contracts	2e	5,207	–	–	44,162	91,275	–	–
<b>Total Liabilities</b>		<b>1,968,555</b>	<b>26,675,718</b>	<b>1,919,490</b>	<b>1,043,222</b>	<b>10,438,414</b>	<b>65,760</b>	<b>112,822</b>
<b>TOTAL NET ASSETS</b>		<b>63,720,593</b>	<b>4,574,458,048</b>	<b>1,971,322,876</b>	<b>532,773,244</b>	<b>179,094,670</b>	<b>19,517,999</b>	<b>36,598,942</b>

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Net Assets (continued)

		State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD	State Street Global ESG Screened Enhanced Equity Fund USD
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	25,210,307	62,692,437	57,585,267	217,509,110	338,261,596	564,677,682	75,935,138
Cash and liquid assets		316,443	919,622	3,636,804	1,578,640	2,661,401	17,113,022	949,317
Dividend and interest receivable	2h	23,255	230,240	205,394	462,569	1,195,366	284,771	188,654
Receivable for investment securities sold		–	–	–	981	61,231	12,227,771	2,290
Receivable for fund shares sold		11,305	–	1,000	490,759	–	–	–
Reimbursement receivable from Investment Manager	3b	1,141	345	4,355	3	5,673	33	136
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	6,318	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	29,108	25,080	163,126	17,021
Other assets		–	–	–	4,272	22,337	–	4,272
<b>Total Assets</b>		<b>25,562,451</b>	<b>63,842,644</b>	<b>61,439,138</b>	<b>220,075,442</b>	<b>342,232,684</b>	<b>594,466,405</b>	<b>77,096,828</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	–	–	–	–
Payable for investment securities purchased		–	–	301,312	17,572	52,794	22,736,826	–
Payable for shares redeemed		–	79,304	22,509	140,938	–	–	–
Accrued expenses and other liabilities		61,853	86,201	96,340	120,688	144,173	153,260	78,088
Investment Manager fees payable	3b	183	20,727	7,632	29	104,992	134,828	21,633
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	26,137	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	6,699	–	–
<b>Total Liabilities</b>		<b>62,036</b>	<b>186,232</b>	<b>453,930</b>	<b>279,227</b>	<b>308,658</b>	<b>23,024,914</b>	<b>99,721</b>
<b>TOTAL NET ASSETS</b>		<b>25,500,415</b>	<b>63,656,412</b>	<b>60,985,208</b>	<b>219,796,215</b>	<b>341,924,026</b>	<b>571,441,491</b>	<b>76,997,107</b>

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



## Combined Statement of Net Assets (continued)

		State Street Sustainable Climate Emerging Markets Enhanced Equity Fund USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Managed Volatility Equity Fund USD	State Street Global ESG Screened Equity Fund USD
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	860,725,737	499,468,620	25,109,549	22,412,524	154,903,066	318,218,714	119,387,550
Cash and liquid assets		33,569,372	21,523,637	350,929	149,673	3,522,765	792,560	1,250,801
Dividend and interest receivable	2h	4,869,894	3,614,611	60,658	115,055	1,034,767	415,868	350,266
Receivable for investment securities sold		3,335,539	228,835	–	1,102	87,639	1,698,489	12,032
Receivable for fund shares sold		–	1,907	24,608	–	197,054	81,960	–
Reimbursement receivable from Investment Manager	3b	–	3,820	4,517	–	–	–	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	386,322	–
Unrealised appreciation on futures contracts	2e	–	–	4,800	–	–	24,875	–
Other assets		–	72,601	3,598	35,029	–	–	4,935
<b>Total Assets</b>		<b>902,500,542</b>	<b>524,914,031</b>	<b>25,558,659</b>	<b>22,713,383</b>	<b>159,745,291</b>	<b>321,618,788</b>	<b>121,005,584</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	–	–	1,640,514	–
Payable for investment securities purchased		5,112,740	–	–	–	–	–	–
Payable for shares redeemed		–	30,204	7,114	3,018	37,577	40,866	–
Accrued expenses and other liabilities		660,419	687,868	89,289	162,839	226,272	287,391	75,615
Investment Manager fees payable	3b	329,151	193,958	30,366	47,886	177,143	263,727	48,786
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	8,194	–
Unrealised depreciation on futures contracts	2e	392,687	207,509	–	1,485	–	–	–
<b>Total Liabilities</b>		<b>6,494,997</b>	<b>1,119,539</b>	<b>126,769</b>	<b>215,228</b>	<b>440,992</b>	<b>2,240,692</b>	<b>124,401</b>
<b>TOTAL NET ASSETS</b>		<b>896,005,545</b>	<b>523,794,492</b>	<b>25,431,890</b>	<b>22,498,155</b>	<b>159,304,299</b>	<b>319,378,096</b>	<b>120,881,183</b>

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

## Combined Statement of Net Assets (continued)

		State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR	State Street Global High Yield Bond Screened Index Fund <sup>(a)</sup> USD
As at 30 June 2023	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	3,098,223,083	1,926,630,729	46,122,219	129,319,643	230,050,715	229,222,821	511,178,299
Cash and liquid assets		45,848,888	22,224,734	1,409,059	2,932,120	1,340,396	860,490	4,602,913
Dividend and interest receivable	2h	17,139,528	33,882,441	171,525	27,642	2,400,666	1,793,518	9,027,220
Receivable for investment securities sold		–	20,887,860	18,407	590,247	–	–	494,082
Receivable for fund shares sold		5,069,656	253,763	–	–	–	–	327,635
Reimbursement receivable from Investment Manager	3b	15,748	–	–	2	–	–	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	247,567	–	–	–	–	7,693,732
Unrealised appreciation on share class specific forward currency contracts	2g	62,700,600	–	–	–	1,780,571	–	1,016,293
Unrealised appreciation on futures contracts	2e	–	–	7,669	–	–	–	–
Other assets		2,006	12,009	172,101	–	–	–	–
<b>Total Assets</b>		<b>3,228,999,509</b>	<b>2,004,139,103</b>	<b>47,900,980</b>	<b>132,869,654</b>	<b>235,572,348</b>	<b>231,876,829</b>	<b>534,340,174</b>
<b>LIABILITIES</b>								
Bank overdraft		–	2,291,414	–	–	–	–	–
Payable for investment securities purchased		4,449,900	1,002,585	98,420	393,955	–	–	1,156,503
Payable for shares redeemed		588,058	18,497,256	–	–	–	103	1,782,494
Accrued expenses and other liabilities		478,912	325,915	759,118	61,213	413,133	505,395	205,668
Investment Manager fees payable	3b	182,535	221,028	144,062	53,283	112,191	112,789	65,085
Unrealised depreciation on forward foreign exchange contracts	2g	–	103,685	–	–	–	–	1,261,683
Unrealised depreciation on share class specific forward currency contracts	2g	15,391,078	–	–	–	113,223	–	554,155
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>21,090,483</b>	<b>22,441,883</b>	<b>1,001,600</b>	<b>508,451</b>	<b>638,547</b>	<b>618,287</b>	<b>5,025,588</b>
<b>TOTAL NET ASSETS</b>		<b>3,207,909,026</b>	<b>1,981,697,220</b>	<b>46,899,380</b>	<b>132,361,203</b>	<b>234,933,801</b>	<b>231,258,542</b>	<b>529,314,586</b>

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Net Assets (continued)

		State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund USD	State Street China Opportunities Equity Fund USD	State Street Sustainable Climate World Equity Fund <sup>(a)</sup> USD	State Street Sustainable Climate US Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund <sup>(a)</sup> USD
As at 30 June 2023	Notes						
<b>ASSETS</b>							
Investments in securities, at market value	2c	302,570,929	9,354,035	6,559,296	110,052,105	16,793,670	138,641,018
Cash and liquid assets		3,992,659	206,335	620,957	893,914	5,398	368,478
Dividend and interest receivable	2h	5,021,922	5,411	13,207	104,673	10,280	2,316,242
Receivable for investment securities sold		–	9,096	1,648	–	–	–
Receivable for fund shares sold		–	–	–	465,593	–	113,362
Reimbursement receivable from Investment Manager	3b	–	113,001	–	10,128	–	132,351
Unrealised appreciation on forward foreign exchange contracts	2g	29,683	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	2,426,397	–	1,561,735
Unrealised appreciation on futures contracts	2e	–	–	–	18,642	–	–
Other assets		18,707	–	–	6,202	–	12,282
<b>Total Assets</b>		<b>311,633,900</b>	<b>9,687,878</b>	<b>7,195,108</b>	<b>113,977,654</b>	<b>16,809,348</b>	<b>143,145,468</b>
<b>LIABILITIES</b>							
Bank overdraft		–	–	–	23,381	–	190
Payable for investment securities purchased		790,047	–	–	688,891	–	199,116
Payable for shares redeemed		–	–	–	134,739	–	2,794
Accrued expenses and other liabilities		209,521	32,463	293,122	7,592	100,304	136,770
Investment Manager fees payable	3b	24,164	62,191	41,415	27	10,336	1,346
Unrealised depreciation on forward foreign exchange contracts	2g	41,679	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	23,221	–	303,990
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	633
<b>Total Liabilities</b>		<b>1,065,411</b>	<b>94,654</b>	<b>334,537</b>	<b>877,851</b>	<b>110,640</b>	<b>644,839</b>
<b>TOTAL NET ASSETS</b>		<b>310,568,489</b>	<b>9,593,224</b>	<b>6,860,571</b>	<b>113,099,803</b>	<b>16,698,708</b>	<b>142,500,629</b>

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Operations

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund <sup>(a)</sup> EUR	State Street SRI Euro Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	199,185,002	2,780,355	1,909,675	2,064,350	7,268,087	2,967,020	16,510,193
Dividends (net of withholding tax)	2h	159,929,100	–	–	–	–	–	–
Securities lending income	10	4,345,881	73,273	15,278	865	101,447	41,490	316,072
Other income		166,371	26	67,579	814	1,954	340	9,602
<b>Total income</b>		<b>363,626,354</b>	<b>2,853,654</b>	<b>1,992,532</b>	<b>2,066,029</b>	<b>7,371,488</b>	<b>3,008,850</b>	<b>16,835,867</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	22,394,555	239,792	192,101	69,561	435,597	184,652	1,438,003
Depositary, Administration and Transfer Agent fees	3a	7,204,595	115,317	–	29,837	94,559	39,305	397,479
Professional fees		633,502	8,813	7,015	1,835	23,763	10,598	22,579
Taxe d'abonnement	4	307,938	–	–	–	–	–	–
Securities lending expenses	10	1,087,026	18,307	3,802	216	25,318	10,348	78,968
Other expenses	3c	2,075,777	12,062	16,598	13,449	5,941	19,325	1,347
Waiver, reimbursement from Investment Manager	3b	(2,408,835)	–	–	–	–	–	–
<b>Total expenses</b>		<b>31,294,558</b>	<b>394,291</b>	<b>219,516</b>	<b>114,898</b>	<b>585,178</b>	<b>264,228</b>	<b>1,938,376</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>332,331,797</b>	<b>2,459,363</b>	<b>1,773,016</b>	<b>1,951,131</b>	<b>6,786,310</b>	<b>2,744,622</b>	<b>14,897,491</b>

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Operations *(continued)*

		State Street Global Aggregate Bond Index Fund <sup>(a)</sup> USD	State Street Canada Index Equity Fund <sup>(b)</sup> CAD	State Street Japan Screened Index Equity Fund <sup>(a)</sup> JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund USD	State Street EMU Screened Index Equity Fund EUR
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	62,518,044	6,353	–	2,597	6,324	50,488	7,134
Dividends (net of withholding tax)	2h	447	986,003	218,425,416	5,885,029	2,226,274	8,533,013	6,159,826
Securities lending income	10	595,412	162,740	9,545,457	455,191	251	18,391	36,343
Other income		21,585	7,216	–	1,147	259	1,258	128
<b>Total income</b>		<b>63,135,488</b>	<b>1,162,312</b>	<b>227,970,873</b>	<b>6,343,964</b>	<b>2,233,108</b>	<b>8,603,150</b>	<b>6,203,431</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	1,950,582	152,300	18,255,569	283,090	122,625	1,378,612	303,907
Depositary, Administration and Transfer Agent fees	3a	1,015,586	60,868	11,241,167	110,242	48,355	243,038	74,352
Professional fees		77,184	1,601	354,376	4,353	2,086	24,937	17,123
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	148,760	40,643	2,382,067	115,051	61	4,594	9,072
Other expenses	3c	23,001	32,496	4,103,916	47,810	29,727	44,002	79,428
Waiver, reimbursement from Investment Manager	3b	–	(40,193)	(6,192,397)	(50,888)	(28,341)	–	(84,150)
<b>Total expenses</b>		<b>3,215,113</b>	<b>247,715</b>	<b>30,144,698</b>	<b>509,658</b>	<b>174,513</b>	<b>1,695,183</b>	<b>399,732</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>59,920,375</b>	<b>914,597</b>	<b>197,826,175</b>	<b>5,834,306</b>	<b>2,058,595</b>	<b>6,907,967</b>	<b>5,803,699</b>

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

<sup>(b)</sup>This Sub-fund was liquidated during the period. Please refer to Note 13 for further details.

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

## Combined Statement of Operations *(continued)*

		State Street Europe Screened Index Equity Fund EUR	State Street Pacific Ex-Japan Screened Index Equity Fund USD	State Street World Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund <sup>(a)</sup> USD	State Street Global Emerging Markets Screened Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup> EUR	State Street Europe Value Spotlight Fund EUR
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	25,022	5,346	269,768	104,936	42,015	1,650,553	5,700
Dividends (net of withholding tax)	2h	15,566,603	1,174,596	46,715,648	16,064,177	6,515,718	27,637	1,044,811
Securities lending income	10	276,264	4,474	865,002	306,622	40,694	562	–
Other income		29	185	131	304	22	378	53
<b>Total income</b>		<b>15,867,918</b>	<b>1,184,601</b>	<b>47,850,549</b>	<b>16,476,039</b>	<b>6,598,449</b>	<b>1,679,130</b>	<b>1,050,564</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	727,441	88,665	4,332,472	365,659	528,431	120,539	62,766
Depositary, Administration and Transfer Agent fees	3a	129,116	166,961	918,312	209,477	311,726	60,501	12,475
Professional fees		13,839	1,115	127,757	13,153	26,672	2,518	2,048
Taxe d'abonnement	4	–	–	–	–	–	10,326	1,455
Securities lending expenses	10	69,041	1,115	216,140	76,566	10,154	141	–
Other expenses	3c	124,090	67,114	150,714	395,499	117,243	22,106	25,040
Waiver, reimbursement from Investment Manager	3b	(86,442)	(209,793)	(342,433)	(134,874)	(216,964)	(11,734)	(23,341)
<b>Total expenses</b>		<b>977,085</b>	<b>115,177</b>	<b>5,402,962</b>	<b>925,480</b>	<b>777,262</b>	<b>204,397</b>	<b>80,443</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>14,890,833</b>	<b>1,069,424</b>	<b>42,447,587</b>	<b>15,550,559</b>	<b>5,821,187</b>	<b>1,474,733</b>	<b>970,121</b>

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Operations *(continued)*

		State Street Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	4,415	8,420	12,083	17,590	23,387	15,827	41,883
Dividends (net of withholding tax)	2h	1,055,351	201,968	836,588	1,072,632	3,945,884	8,859,194	3,595,294
Securities lending income	10	–	–	–	–	65,417	143,141	44,227
Other income		279	1,628	1,369	259	66	510	888
<b>Total income</b>		<b>1,060,045</b>	<b>212,016</b>	<b>850,040</b>	<b>1,090,481</b>	<b>4,034,754</b>	<b>9,018,672</b>	<b>3,682,292</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	1,164	1,412	120,471	51,043	182	559,302	771,461
Depositary, Administration and Transfer Agent fees	3a	27,973	29,081	55,954	30,906	21,764	81,026	95,069
Professional fees		1,333	288	3,641	7,533	3,789	15,794	8,776
Taxe d'abonnement	4	1,805	1,250	3,193	3,737	12,400	19,476	27,393
Securities lending expenses	10	–	–	–	–	16,332	35,775	11,049
Other expenses	3c	43,317	22,790	30,629	26,658	19,522	32,614	14,703
Waiver, reimbursement from Investment Manager	3b	(56,958)	(39,498)	(60,732)	(27,721)	–	–	–
<b>Total expenses</b>		<b>18,634</b>	<b>15,323</b>	<b>153,156</b>	<b>92,156</b>	<b>73,989</b>	<b>743,987</b>	<b>928,451</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>1,041,411</b>	<b>196,693</b>	<b>696,884</b>	<b>998,325</b>	<b>3,960,765</b>	<b>8,274,685</b>	<b>2,753,841</b>

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

## Combined Statement of Operations *(continued)*

		State Street Global ESG Screened Enhanced Equity Fund USD	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Managed Volatility Equity Fund USD
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	8,971	315,384	149,265	1,664	2,717	18,283	20,388
Dividends (net of withholding tax)	2h	784,391	12,840,309	10,199,871	702,770	644,754	2,980,453	4,752,496
Securities lending income	10	15,175	30,372	99,836	5,402	8,653	5,536	118,153
Other income		338	210	259	36	910	1,739	1,001
<b>Total income</b>		<b>808,875</b>	<b>13,186,275</b>	<b>10,449,231</b>	<b>709,872</b>	<b>657,034</b>	<b>3,006,011</b>	<b>4,892,038</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	124,104	1,759,340	1,412,207	172,334	166,980	891,391	613,643
Depository, Administration and Transfer Agent fees	3a	28,308	470,663	344,147	39,911	–	127,734	95,046
Professional fees		1,115	37,847	33,354	1,505	539	19,423	4,567
Taxe d'abonnement	4	3,673	41,751	33,013	5,802	5,526	14,525	17,754
Securities lending expenses	10	3,771	7,590	24,946	1,346	2,148	1,382	29,517
Other expenses	3c	23,305	12,876	43,098	44,541	60,495	68,827	37,827
Waiver, reimbursement from Investment Manager	3b	(20,601)	–	–	(75,158)	(50,037)	(40,328)	–
<b>Total expenses</b>		<b>163,675</b>	<b>2,330,067</b>	<b>1,890,765</b>	<b>190,281</b>	<b>185,651</b>	<b>1,082,954</b>	<b>798,354</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>645,200</b>	<b>10,856,208</b>	<b>8,558,466</b>	<b>519,591</b>	<b>471,383</b>	<b>1,923,057</b>	<b>4,093,684</b>

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



## Combined Statement of Operations *(continued)*

		State Street Global ESG Screened Defensive Equity Fund USD	State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	11,181	21,993,409	56,796,402	14,318	34,803	4,170,110	1,752,026
Dividends (net of withholding tax)	2h	1,882,711	–	–	531,438	730,148	–	–
Securities lending income	10	49,939	594,373	52,393	–	–	48	3,971
Other income		1,332	10	17,701	5	4,773	7,067	5,837
<b>Total income</b>		<b>1,945,163</b>	<b>22,587,792</b>	<b>56,866,496</b>	<b>545,761</b>	<b>769,724</b>	<b>4,177,225</b>	<b>1,761,834</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	287,057	1,148,936	1,235,414	237,758	300,420	226,375	218,399
Depository, Administration and Transfer Agent fees	3a	36,781	581,575	422,560	235,601	17,828	141,783	171,918
Professional fees		4,135	36,461	25,544	11,309	4,172	2,695	2,551
Taxe d'abonnement	4	6,382	–	–	7,697	6,358	38,466	54,257
Securities lending expenses	10	12,481	148,543	13,094	–	–	12	990
Other expenses	3c	12,536	79,817	48,830	94,142	21,135	42,852	41,286
Waiver, reimbursement from Investment Manager	3b	(752)	–	–	(290,992)	–	(108,274)	(159,713)
<b>Total expenses</b>		<b>358,620</b>	<b>1,995,332</b>	<b>1,745,442</b>	<b>295,515</b>	<b>349,913</b>	<b>343,909</b>	<b>329,688</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>1,586,543</b>	<b>20,592,460</b>	<b>55,121,054</b>	<b>250,246</b>	<b>419,811</b>	<b>3,833,316</b>	<b>1,432,146</b>

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Operations *(continued)*

		State Street Global High Yield Bond Screened Index Fund <sup>(a)</sup> USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund USD	State Street China Opportunities Equity Fund USD	State Street Sustainable Climate World Equity Fund <sup>(a)</sup> USD	State Street Sustainable Climate US Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2023	Notes							
<b>INCOME</b>								
Interest	2h	16,021,645	10,878,999	2,293	3,684	2,421	507	3,101,681
Dividends (net of withholding tax)	2h	–	–	41,138	50,124	851,477	89,135	–
Securities lending income	10	5,026	14,532	–	–	–	–	–
Other income		9,418	1,795	2,516	2,109	34	–	4
<b>Total income</b>		<b>16,036,089</b>	<b>10,895,326</b>	<b>45,947</b>	<b>55,917</b>	<b>853,932</b>	<b>89,642</b>	<b>3,101,685</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	265,567	141,633	21,978	28,418	10,178	22,332	1,315
Depository, Administration and Transfer Agent fees	3a	222,213	9,632	11,693	101,773	41,093	44,205	99,687
Professional fees		3,773	13,092	181	757	4,875	26,790	7,274
Taxe d'abonnement	4	–	–	453	366	6,688	792	–
Securities lending expenses	10	1,253	3,629	–	–	–	–	–
Other expenses	3c	48,610	466	16,922	16,498	1,406	24,820	6,437
Waiver, reimbursement from Investment Manager	3b	(33,852)	–	(22,334)	(111,586)	(10,127)	(88,494)	(83,443)
<b>Total expenses</b>		<b>507,564</b>	<b>168,452</b>	<b>28,893</b>	<b>36,226</b>	<b>54,113</b>	<b>30,445</b>	<b>31,270</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>15,528,525</b>	<b>10,726,874</b>	<b>17,054</b>	<b>19,691</b>	<b>799,819</b>	<b>59,197</b>	<b>3,070,415</b>

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Changes in Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund <sup>(a)</sup> EUR	State Street SRI Euro Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		25,396,200,769	538,851,820	336,236,488	90,530,581	725,484,368	409,007,337	1,509,689,125
Net investment income/(loss)		332,331,797	2,459,363	1,773,016	1,951,131	6,786,310	2,744,622	14,897,491
Net realised gain/(loss) from:								
Investments	2c	102,288,545	(5,988,786)	(16,328,997)	(653,065)	(8,962,947)	(18,612,190)	(1,024,728)
Futures contracts	2e	62,996,139	–	–	–	–	–	–
Currencies	2d	105,869,256	–	–	–	386	2	30,205,164
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	1,338,119,114	12,951,529	23,411,861	1,994,965	17,857,747	24,963,949	(7,433,533)
Futures contracts	2e	7,010,288	–	–	–	–	–	–
Currencies	2d	(2,018,899)	(27)	–	–	(634)	(173)	(495,143)
Forward foreign exchange contracts	2g	236,180,519	–	–	–	–	–	37,771,130
Total Net increase/(decrease) in net assets resulting from operations		2,182,776,759	9,422,079	8,855,880	3,293,031	15,680,862	9,096,210	73,920,381
Subscriptions		5,103,865,207	131,318,581	18,425,608	3,869,395	141,966,280	31,660,676	428,435,615
Redemptions		(3,641,741,657)	(83,419,469)	(109,800,635)	(4,658,656)	(66,041,142)	(142,356,500)	(122,831,299)
Distributions	7	(24,796,410)	(21,188)	(20,933)	–	(1,103,415)	(1,727,497)	(1,063,575)
Total Net increase/(decrease) in net assets from fund shares transaction		1,437,327,140	47,877,924	(91,395,960)	(789,261)	74,821,723	(112,423,321)	304,540,741
Total Increase/(decrease) in net assets		3,620,103,899	57,300,003	(82,540,080)	2,503,770	90,502,585	(103,327,111)	378,461,122
Currency Adjustment	8	(451,329,112)	–	–	–	–	–	–
Total Net assets at the end of the period		28,564,975,556	596,151,823	253,696,408	93,034,351	815,986,953	305,680,226	1,888,150,247

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Changes in Net Assets *(continued)*

	Notes	State Street Global Aggregate Bond Index Fund <sup>(a)</sup> USD	State Street Canada Index Equity Fund <sup>(b)</sup> CAD	State Street Japan Screened Index Equity Fund <sup>(a)</sup> JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund USD	State Street EMU Screened Index Equity Fund EUR
For the period ended 30 June 2023								
Net assets at the beginning of the Period		4,979,559,296	104,718,597	17,427,370,272	373,753,638	105,389,954	1,317,577,514	271,245,631
Net investment income/(loss)		59,920,375	914,597	197,826,175	5,834,306	2,058,595	6,907,967	5,803,699
Net realised gain/(loss) from:								
Investments	2c	(11,290,161)	28,329,308	(44,202,537)	17,059,813	474,136	34,839,322	7,570,601
Futures contracts	2e	–	(99,382)	230,003,445	594,288	468,166	(2,260,084)	1,120
Currencies	2d	73,932,278	(31,069)	7,194,287	(179)	142,736	4,832,847	(274)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	26,459,333	(25,260,307)	3,806,684,462	1,321,142	(807,783)	184,142,284	27,322,699
Futures contracts	2e	–	8,340	2,900,000	16,438	(20,335)	240,332	45,885
Currencies	2d	(474,066)	(2,169)	867,161	203	(3,379)	1,668	2,339
Forward foreign exchange contracts	2g	157,579,227	–	–	–	–	(1,123,625)	–
Total Net increase/(decrease) in net assets resulting from operations		306,126,986	3,859,318	4,201,272,993	24,826,011	2,312,136	227,580,711	40,746,069
Subscriptions								
Redemptions		807,528,159	10,397,555	3,274,689,591	40,366,987	22,414,590	128,773,671	46,870,530
Distributions	7	(144,227,947)	(118,975,470)	(797,810,989)	(224,782,363)	(17,151,247)	(134,191,524)	(54,496,321)
Total Net increase/(decrease) in net assets from fund shares transaction		–	–	–	–	–	–	(196,641)
		663,300,212	(108,577,915)	2,476,878,602	(184,415,376)	5,263,343	(5,417,853)	(7,822,432)
Total Increase/(decrease) in net assets								
Currency Adjustment	8	969,427,198	(104,718,597)	6,678,151,595	(159,589,365)	7,575,479	222,162,858	32,923,637
		–	–	–	–	–	–	–
Total Net assets at the end of the period		5,948,986,494	–	24,105,521,867	214,164,273	112,965,433	1,539,740,372	304,169,268

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

<sup>(b)</sup> This Sub-fund was liquidated during the period. Please refer to Note 13 for further details.

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

## Combined Statement of Changes in Net Assets *(continued)*

		State Street Europe Screened Index Equity Fund EUR	State Street Pacific Ex-Japan Screened Index Equity Fund USD	State Street World Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund <sup>(a)</sup> USD	State Street Global Emerging Markets Screened Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup> EUR	State Street Europe Value Spotlight Fund EUR
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		660,184,761	54,212,055	4,398,383,847	1,124,653,492	363,541,739	159,307,121	35,300,381
Net investment income/(loss)		14,890,833	1,069,424	42,447,587	15,550,559	5,821,187	1,474,733	970,121
Net realised gain/(loss) from:								
Investments	2c	7,904,395	(150,091)	114,053,050	5,779,433	(2,884,451)	(25,025,605)	3,485,279
Futures contracts	2e	2,288,568	294,398	24,601,281	1,874,766	518,940	28,744,651	–
Currencies	2d	(57,633)	(96,631)	(4,137,572)	1,472,541	(1,460,651)	(372,463)	77,232
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	50,148,222	(1,117,130)	481,911,567	183,600,948	17,415,325	1,263,533	76,891
Futures contracts	2e	110,130	(1,328)	855,966	291,178	54,568	5,032,739	–
Currencies	2d	21,249	(3,079)	(15,066)	17,570	(6,230)	30,864	292
Forward foreign exchange contracts	2g	–	–	2,043,164	(730,985)	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		75,305,764	(4,437)	661,759,977	207,856,010	19,458,688	11,148,452	4,609,815
Subscriptions		45,131,776	11,985,411	469,233,578	680,725,134	199,174,572	22,599,212	5,285,926
Redemptions		(87,794,392)	(2,472,436)	(951,524,919)	(41,911,760)	(49,401,755)	(13,960,115)	(25,678,123)
Distributions	7	(4,305,749)	–	(3,394,435)	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(46,968,365)	9,512,975	(485,685,776)	638,813,374	149,772,817	8,639,097	(20,392,197)
Total Increase/(decrease) in net assets		28,337,399	9,508,538	176,074,201	846,669,384	169,231,505	19,787,549	(15,782,382)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		688,522,160	63,720,593	4,574,458,048	1,971,322,876	532,773,244	179,094,670	19,517,999

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Combined Statement of Changes in Net Assets *(continued)*

		State Street Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		31,814,974	22,315,784	57,949,039	84,450,258	186,743,835	344,282,072	485,078,088
Net investment income/(loss)		1,041,411	196,693	696,884	998,325	3,960,765	8,274,685	2,753,841
Net realised gain/(loss) from:								
Investments	2c	460,285	481,783	96,881	(3,543,063)	5,046,788	5,114,343	109,905
Futures contracts	2e	–	–	–	–	2,503,514	1,637,637	3,886,774
Currencies	2d	(15,819)	9,071	(581,132)	(1,846,295)	(2,067,284)	(338,929)	(374,516)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	4,028,743	1,568,681	2,944,282	5,585,367	10,284,776	23,325,497	67,775,256
Futures contracts	2e	–	–	–	–	84,171	42,092	212,870
Currencies	2d	1,906	(1,261)	(2,580)	65,732	(7,180)	8,859	444
Forward foreign exchange contracts	2g	–	–	–	1,593,668	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		5,516,526	2,254,967	3,154,335	2,853,734	19,805,550	38,064,184	74,364,574
Subscriptions		4,235,309	2,926,658	7,581,695	5,293,713	171,585,855	618,462	12,001,569
Redemptions		(4,967,867)	(1,996,994)	(5,028,657)	(31,612,497)	(158,339,025)	(41,040,692)	(2,740)
Distributions	7	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(732,558)	929,664	2,553,038	(26,318,784)	13,246,830	(40,422,230)	11,998,829
Total Increase/(decrease) in net assets		4,783,968	3,184,631	5,707,373	(23,465,050)	33,052,380	(2,358,046)	86,363,403
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		36,598,942	25,500,415	63,656,412	60,985,208	219,796,215	341,924,026	571,441,491

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

## Combined Statement of Changes in Net Assets *(continued)*

		State Street Global ESG Screened Enhanced Equity Fund USD	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Managed Volatility Equity Fund USD
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		65,815,553	617,727,630	722,388,874	25,030,438	21,081,590	136,598,739	394,061,217
Net investment income/(loss)		645,200	10,856,208	8,558,466	519,591	471,383	1,923,057	4,093,684
Net realised gain/(loss) from:								
Investments	2c	(324,623)	3,867,158	17,238,977	594,951	(108,664)	435,605	3,994,476
Futures contracts	2e	344,687	(2,415,212)	(173,980)	64,758	(22,685)	(169,140)	702,456
Currencies	2d	(237,947)	(3,390,715)	(12,719,190)	(48)	(212,920)	(1,633,383)	1,615,526
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	9,444,825	28,583,255	25,667,783	2,139,871	1,197,208	18,076,093	(3,944,073)
Futures contracts	2e	35,317	(198,773)	193,300	13,980	90	–	95,074
Currencies	2d	(392)	11,183	54,908	(61)	523	354	(1,992)
Forward foreign exchange contracts	2g	–	–	–	–	–	–	(102,577)
Total Net increase/(decrease) in net assets resulting from operations		9,907,067	37,313,104	38,820,264	3,333,042	1,324,935	18,632,586	6,452,574
Subscriptions		5,069,963	240,971,321	24,263,852	1,941,647	886,196	5,755,427	44,284,094
Redemptions		(3,784,222)	(6,510)	(261,678,498)	(4,831,777)	(762,476)	(1,682,453)	(124,471,122)
Distributions	7	(11,254)	–	–	(41,460)	(32,090)	–	(948,667)
Total Net increase/(decrease) in net assets from fund shares transaction		1,274,487	240,964,811	(237,414,646)	(2,931,590)	91,630	4,072,974	(81,135,695)
Total Increase/(decrease) in net assets		11,181,554	278,277,915	(198,594,382)	401,452	1,416,565	22,705,560	(74,683,121)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		76,997,107	896,005,545	523,794,492	25,431,890	22,498,155	159,304,299	319,378,096

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

## Combined Statement of Changes in Net Assets *(continued)*

		State Street Global ESG Screened Defensive Equity Fund USD	State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		131,225,462	2,650,831,633	1,802,617,445	35,681,467	107,658,469	230,324,620	227,693,811
Net investment income/(loss)		1,586,543	20,592,460	55,121,054	250,246	419,811	3,833,316	1,432,146
Net realised gain/(loss) from:								
Investments	2c	2,959,767	(9,726,775)	(17,770,205)	(554,136)	(3,155,817)	(3,520,431)	(3,208,547)
Futures contracts	2e	–	–	–	141,881	–	–	–
Currencies	2d	(3,186,285)	46,893,214	(8,442,853)	(109,257)	(477,683)	2,201,537	18
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	3,961,802	(11,203,170)	111,557,376	1,830,688	23,394,876	5,898,912	6,242,792
Futures contracts	2e	–	–	–	7,529	–	–	–
Currencies	2d	(1,358)	(352,389)	(1,014,053)	(9,557)	(281)	(367)	(57)
Forward foreign exchange contracts	2g	–	49,979,258	444,214	–	–	(664,482)	–
Total Net increase/(decrease) in net assets resulting from operations		5,320,469	96,182,598	139,895,533	1,557,394	20,180,906	7,748,485	4,466,352
Subscriptions		11,452,801	751,105,570	424,654,852	10,920,929	8,110,525	3,650,104	11,010,956
Redemptions		(27,117,549)	(285,722,425)	(385,279,247)	(1,260,410)	(3,588,697)	(6,789,408)	(11,884,815)
Distributions	7	–	(4,488,350)	(191,363)	–	–	–	(27,762)
Total Net increase/(decrease) in net assets from fund shares transaction		(15,664,748)	460,894,795	39,184,242	9,660,519	4,521,828	(3,139,304)	(901,621)
Total Increase/(decrease) in net assets		(10,344,279)	557,077,393	179,079,775	11,217,913	24,702,734	4,609,181	3,564,731
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		120,881,183	3,207,909,026	1,981,697,220	46,899,380	132,361,203	234,933,801	231,258,542

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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



## Combined Statement of Changes in Net Assets *(continued)*

		State Street Global High Yield Bond Screened Index Fund <sup>(a)</sup> USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund USD	State Street China Opportunities Equity Fund USD	State Street Sustainable Climate World Equity Fund <sup>(a)</sup> USD	State Street Sustainable Climate US Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2023	Notes							
Net assets at the beginning of the Period		342,931,569	305,210,405	8,337,933	7,592,120	13,010,977	14,291,190	51,079,690
Net investment income/(loss)		15,528,525	10,726,874	17,054	19,691	799,819	59,197	3,070,415
Net realised gain/(loss) from:								
Investments	2c	(6,395,135)	(258,210)	(553,606)	(175,123)	640,924	70,384	639,113
Futures contracts	2e	–	–	–	(20,236)	62,686	–	(27,115)
Currencies	2d	(7,143,423)	848,154	–	(12,826)	2,017,306	–	(753,117)
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	10,082,890	14,908,072	1,791,843	(541,601)	9,316,026	2,277,937	(1,269,452)
Futures contracts	2e	–	–	–	–	18,642	–	(1,547)
Currencies	2d	(8,711)	(14,555)	–	(1,454)	(476)	–	(133)
Forward foreign exchange contracts	2g	4,681,140	(5,353)	–	–	2,403,176	–	1,257,745
Total Net increase/(decrease) in net assets resulting from operations		16,745,286	26,204,982	1,255,291	(731,549)	15,258,103	2,407,518	2,915,909
Subscriptions		237,313,334	5,130,711	–	–	113,093,603	–	97,198,837
Redemptions		(59,054,839)	(25,977,609)	–	–	(28,262,880)	–	(8,693,807)
Distributions	7	(8,620,764)	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		169,637,731	(20,846,898)	–	–	84,830,723	–	88,505,030
Total Increase/(decrease) in net assets		186,383,017	5,358,084	1,255,291	(731,549)	100,088,826	2,407,518	91,420,939
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		529,314,586	310,568,489	9,593,224	6,860,571	113,099,803	16,698,708	142,500,629

<sup>(a)</sup> Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

## Statistical Information

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Euro Core Treasury Bond Index Fund</b>								
Class B (EUR)	EUR	286,633,825	12.52	244,367,572	10.16	263,718,900	10.34	25,496,629
Class I (EUR)	EUR	318,883,764	13.55	279,468,067	10.98	316,382,149	11.17	28,320,768
Class I Distributing (EUR)	EUR	15,274,326	11.40	12,380,644	9.24	13,462,471	9.39	1,434,376
Class P (EUR)	EUR	3,580,590	12.27	2,635,537	9.94	2,588,303	10.10	256,327
<b>Total net assets</b>	<b>EUR</b>	<b>624,372,505</b>		<b>538,851,820</b>		<b>596,151,823</b>		
<b>State Street EMU Government Bond Index Fund</b>								
Class B (EUR)	EUR	252,991,760	13.63	114,339,520	11.10	117,829,850	11.40	10,340,423
Class I (EUR)	EUR	211,118,475	13.94	178,373,948	11.34	92,598,969	11.64	7,958,094
Class P (EUR)	EUR	72,265,818	14.78	33,341,079	12.00	34,532,151	12.30	2,807,677
Class P Distributing (EUR)	EUR	17,413,618	11.59	10,181,941	9.40	8,735,438	9.61	909,293
<b>Total net assets</b>	<b>EUR</b>	<b>553,789,671</b>		<b>336,236,488</b>		<b>253,696,408</b>		
<b>State Street Euro Inflation Linked Bond Index Fund</b>								
Class I (EUR)	EUR	116,179,764	12.89	89,568,713	11.62	91,911,355	12.05	7,629,138
Class P (EUR)	EUR	1,018,391	10.43	961,868	9.39	1,122,996	9.73	115,468
<b>Total net assets</b>	<b>EUR</b>	<b>117,198,155</b>		<b>90,530,581</b>		<b>93,034,351</b>		
<b>State Street Euro Corporate Bond Screened Index Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	687,801,790	13.68	190,688,929	11.83	199,876,760	12.14	16,374,054
Class I (EUR)	EUR	970,780,123	15.72	438,712,831	13.57	520,020,864	13.92	37,568,157
Class I Distributing (EUR)	EUR	103,802,159	10.42	78,289,527	8.90	79,505,458	9.02	8,890,022
Class P (EUR)	EUR	4,209,231	12.22	4,893,209	10.53	4,302,254	10.79	400,881
Class P Distributing (EUR)	EUR	35,116,297	10.13	12,899,872	8.66	12,281,617	8.78	1,410,775
<b>Total net assets</b>	<b>EUR</b>	<b>1,801,709,600</b>		<b>725,484,368</b>		<b>815,986,953</b>		
<b>State Street SRI Euro Corporate Bond Index Fund</b>								
Class A2 (EUR)	EUR	1,951,903	11.23	510,015	9.68	-	-	-
Class A2 Distributing (EUR)	EUR	559,802,090	10.65	163,377,871	9.11	174,176,511	9.22	18,892,986
Class I (EUR)	EUR	396,369,406	13.77	238,863,811	11.85	124,664,216	12.10	10,300,635
Class I Distributing (EUR)	EUR	24,069,667	11.95	1,727,313	10.23	1,491,259	10.35	144,028
Class S (EUR)	EUR	3,087,271	9.90	4,528,327	8.53	5,348,240	8.72	613,291
<b>Total net assets</b>	<b>EUR</b>	<b>985,280,338</b>		<b>409,007,337</b>		<b>305,680,226</b>		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Global Treasury Bond Index Fund<sup>(a)</sup></b>								
Class B (USD)	USD	60,310,997	11.01	53,106,857	9.09	41,695,284	9.13	4,566,694
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	4,384,078	9.97	101,044,188	10.22	9,884,586
Class I (USD)	USD	105,197,672	12.05	79,469,496	9.93	83,750,529	9.98	8,391,752
Class I (CHF-Portfolio Hedged)	CHF	1,412,501	10.20	4,547,497	8.84	6,229,438	8.92	698,720
Class I (EUR-Portfolio Hedged)	EUR	681,561,162	11.51	691,412,726	10.02	859,068,229	10.18	84,353,040
Class I Distributing (EUR-Portfolio Hedged)	EUR	148,217	10.09	371,553	8.69	1,367,105	8.75	156,157
Class I (GBP-Portfolio Hedged)	GBP	120,155,939	10.84	203,938,087	9.56	230,143,901	9.79	23,513,103
Class I Distributing (GBP-Portfolio Hedged)	GBP	67,057,024	10.45	73,522,678	9.13	82,804,429	9.26	8,941,294
Class I (SGD-Portfolio Hedged)	SGD	218,174,630	9.85	193,771,491	8.74	198,513,406	8.96	22,158,482
Class I (USD-Portfolio Hedged)	USD	200,410,890	13.91	150,215,288	12.40	144,835,563	12.77	11,344,704
Class P (USD)	USD	3,556,959	11.85	166,770	9.75	103,199	9.79	10,542
<b>Total net assets</b>	<b>USD</b>	<b>1,562,296,730</b>		<b>1,509,689,125</b>		<b>1,888,150,247</b>		
<b>State Street Global Aggregate Bond Index Fund<sup>(a)</sup></b>								
Class B (GBP-Portfolio Hedged)	GBP	2,155,093,609	11.05	2,363,545,053	9.72	2,724,713,945	9.94	274,033,385
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	12,630,271	9.96	103,034,931	10.20	10,101,959
Class I (USD)	USD	761,805,353	11.58	535,708,027	9.69	534,495,239	9.82	54,409,304
Class I (CHF-Portfolio Hedged)	CHF	5,219,894	10.91	4,502,896	9.42	4,748,365	9.48	500,782
Class I (EUR-Portfolio Hedged)	EUR	395,194,064	11.36	289,011,617	9.86	279,958,285	10.00	27,986,593
Class I (GBP-Portfolio Hedged)	GBP	30,260,015	11.89	23,433,978	10.44	23,055,632	10.68	2,159,232
Class I (USD-Portfolio Hedged)	USD	1,281,250,035	12.73	1,244,028,377	11.28	1,473,064,346	11.61	126,928,124
Class I Distributing (USD-Portfolio Hedged)	USD	-	-	-	-	12,260,699	10.01	1,225,200
<b>Total net assets</b>	<b>USD</b>	<b>5,588,040,880</b>		<b>4,979,559,296</b>		<b>5,948,986,494</b>		
<b>State Street Canada Index Equity Fund<sup>(b)</sup></b>								
Class I (CAD)	CAD	48,904,273	17.99	33,254,664	16.82	-	-	-
Class I (EUR)	EUR	44,101,003	16.09	28,701,405	14.94	-	-	-
Class P (CAD)	CAD	32,017,736	17.55	29,959,861	16.33	-	-	-
<b>Total net assets</b>	<b>CAD</b>	<b>144,271,133</b>		<b>104,718,597</b>		<b>-</b>		
<b>State Street Japan Screened Index Equity Fund<sup>(a)</sup></b>								
Class B (JPY)	JPY	1,034,298,652	15.77	912,283,626	15.05	1,741,301,628	18.63	93,450,558
Class I (JPY)	JPY	13,488,718,682	15.56	10,530,548,005	14.82	13,613,315,565	18.32	742,894,321
Class I (EUR)	EUR	49,676,654	16.04	40,634,627	14.21	44,829,961	15.69	2,856,922
Class P (JPY)	JPY	284,999,315	15.18	262,446,420	14.40	368,662,213	17.77	20,748,077
Class B Distributing (GBP)	GBP	-	-	-	-	7,119,928	10.36	687,318
<b>Total net assets</b>	<b>JPY</b>	<b>21,313,404,709</b>		<b>17,427,370,272</b>		<b>24,105,521,867</b>		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Switzerland Index Equity Fund</b>								
Class A (CHF)	CHF	-	-	91,340	9.18	97,966	9.84	9,953
Class I (CHF)	CHF	137,183,142	17.56	95,033,185	14.53	94,698,159	15.60	6,071,952
Class P (CHF)	CHF	18,254,122	17.12	16,303,681	14.12	17,072,700	15.12	1,129,259
Class P (EUR)	EUR	199,337	18.04	529,386	15.61	793,812	16.91	46,950
Class S (CHF)	CHF	136,627,521	15.67	261,803,054	12.99	101,520,892	13.94	7,281,085
<b>Total net assets</b>	<b>CHF</b>	<b>292,271,334</b>		<b>373,753,638</b>		<b>214,164,273</b>		
<b>State Street UK Index Equity Fund</b>								
Class I (GBP)	GBP	10,342,036	14.81	6,366,553	15.82	6,869,892	16.20	423,971
Class I (EUR)	EUR	114,752,777	12.99	102,436,597	13.14	110,359,654	13.91	7,936,289
Class P (GBP)	GBP	7,774,341	14.45	8,137,851	15.38	11,391,285	15.71	724,992
<b>Total net assets</b>	<b>GBP</b>	<b>114,463,217</b>		<b>105,389,954</b>		<b>112,965,433</b>		
<b>State Street US Screened Index Equity Fund</b>								
Class B (USD)	USD	242,437,701	27.05	118,862,007	21.61	123,410,226	25.30	4,877,720
Class B Distributing (GBP)	GBP	-	-	763,311	9.99	57,627,655	11.07	5,204,293
Class I (USD)	USD	918,849,146	26.71	602,831,601	21.29	660,020,438	24.91	26,496,523
Class I (EUR)	EUR	523,931,977	26.25	196,590,234	22.29	203,050,897	25.52	7,956,727
Class I (EUR-NAV Hedged)	EUR	88,872,918	23.61	319,536,270	18.24	377,518,810	21.03	17,952,551
Class P (USD)	USD	56,582,557	26.05	44,128,742	20.68	49,642,266	24.15	2,055,700
<b>Total net assets</b>	<b>USD</b>	<b>1,914,749,506</b>		<b>1,317,577,514</b>		<b>1,539,740,372</b>		
<b>State Street EMU Screened Index Equity Fund</b>								
Class B (EUR)	EUR	35,333,634	17.05	29,124,445	14.95	65,144,896	17.31	3,762,687
Class I (EUR)	EUR	289,973,768	16.83	174,915,761	14.73	197,378,497	17.04	11,581,259
Class I Distributing (EUR)	EUR	9,784,020	12.71	8,183,596	10.91	8,385,175	12.33	680,126
Class P (EUR)	EUR	66,475,856	16.40	58,758,367	14.29	32,976,510	16.50	1,999,156
Class A (EUR)	EUR	515,325	12.18	263,462	10.65	284,190	12.31	23,095
<b>Total net assets</b>	<b>EUR</b>	<b>402,082,603</b>		<b>271,245,631</b>		<b>304,169,268</b>		
<b>State Street Europe Screened Index Equity Fund</b>								
Class B (EUR)	EUR	57,328,857	15.50	37,939,043	13.90	48,438,654	15.51	3,123,986
Class B (GBP)	GBP	-	-	10,286,049	9.88	10,853,204	10.66	1,018,373
Class I (EUR)	EUR	607,655,496	16.22	412,499,967	14.52	414,821,302	16.18	25,634,261
Class I Distributing (EUR)	EUR	177,830,504	14.41	155,695,379	12.62	169,185,975	13.71	12,341,594
Class P (EUR)	EUR	48,902,978	15.81	42,456,732	14.09	43,429,554	15.67	2,771,350
<b>Total net assets</b>	<b>EUR</b>	<b>891,896,213</b>		<b>660,184,761</b>		<b>688,522,160</b>		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Pacific Ex-Japan Screened Index Equity Fund								
Class B (USD)	USD	4,208,889	17.27	3,646,365	15.85	5,640,729	15.90	354,790
Class I (USD)	USD	19,926,810	17.05	7,479,349	15.62	7,398,657	15.65	472,622
Class I (EUR)	EUR	27,855,386	13.02	22,328,000	12.70	21,910,688	12.46	1,758,877
Class P (USD)	USD	22,493,129	16.63	19,256,637	15.17	19,322,443	15.18	1,273,140
Class B Distributing (GBP)	GBP	-	-	-	-	5,863,170	9.60	610,900
<b>Total net assets</b>	<b>USD</b>	<b>78,305,800</b>		<b>54,212,055</b>		<b>63,720,593</b>		
State Street World Screened Index Equity Fund <sup>(a)</sup>								
Class B (USD)	USD	1,467,678,053	22.80	372,612,567	18.58	337,013,929	21.44	15,721,060
Class B (GBP-Distributing Hedged)	GBP	-	-	-	-	60,664,400	11.49	5,280,538
Class B (USD-Portfolio Hedged)	USD	147,250,239	21.71	106,787,273	18.28	105,516,994	21.20	4,977,804
Class I (USD)	USD	2,307,075,928	22.52	1,644,606,174	18.30	1,577,884,794	21.10	74,794,031
Class I (EUR)	EUR	927,093,607	22.12	872,282,744	19.17	809,157,269	21.61	37,435,854
Class I (EUR-Portfolio Hedged)	EUR	173,900,654	14.75	140,103,388	12.03	150,921,928	13.74	10,982,290
Class I Distributing (EUR-Portfolio Hedged)	USD	-	-	2,054,786	10.12	1,923,545	11.54	166,750
Class I (GBP)	GBP	101,092,841	16.10	90,263,027	14.74	105,121,227	16.08	6,537,512
Class I (SEK-Portfolio Hedged)	SEK	1,697,043,055	113.26	1,557,799,592	91.99	881,600,893	105.31	8,371,610
Class P (USD)	USD	189,692,163	21.95	169,314,869	17.77	173,467,506	20.45	8,484,510
Class P (EUR-Portfolio Hedged)	EUR	66,261,990	20.12	55,245,252	16.36	67,182,822	18.65	3,603,069
Class S (USD)	USD	318,294,921	14.94	319,233,776	12.17	369,340,959	14.04	26,312,333
Class S Distributing (USD)	USD	88,903,714	14.86	132,316,841	11.94	147,474,947	13.56	10,876,295
Class I Distributing (CHF-Portfolio Hedged)	USD	43,833,817	10.65	44,492,791	8.60	50,030,036	9.62	5,201,060
Class I Distributing (GBP-Portfolio Hedged)	USD	3,791,449	10.74	5,042,545	8.79	5,262,911	9.97	528,055
Class I (SEK)	SEK	1,442,659,613	108.15	1,659,188,598	101.21	3,451,142,845	120.94	28,535,732
Class I Distributing (USD-Portfolio Hedged)	USD	31,148,377	10.73	27,441,322	8.97	29,299,137	10.25	2,859,680
Class P (SEK-Portfolio Hedged)	USD	3,263,055	107.01	102,408,931	86.64	135,416,237	99.00	1,367,910
Class P (SEK)	USD	1,856,288	111.37	32,754,419	103.78	49,402,449	123.75	399,207
Class B Distributing (GBP)	GBP	-	-	-	-	15,362,752	10.39	1,478,467
<b>Total net assets</b>	<b>USD</b>	<b>7,137,139,092</b>		<b>4,398,383,847</b>		<b>4,574,458,048</b>		
State Street World ESG Index Equity Fund <sup>(a)</sup>								
Class B (USD)	USD	265,307,535	24.28	819,934,513	19.75	1,524,578,271	22.73	67,083,430
Class I (USD)	USD	169,774,998	22.84	197,621,297	18.54	322,350,814	21.32	15,122,340
Class I (EUR-Portfolio Hedged)	EUR	159,290,387	14.61	100,348,615	11.95	113,838,919	13.61	8,367,371
<b>Total net assets</b>	<b>USD</b>	<b>616,227,105</b>		<b>1,124,653,492</b>		<b>1,971,322,876</b>		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global Emerging Markets Screened Index Equity Fund								
Class B (USD)	USD	129,304,730	18.10	182,378,669	14.30	251,116,412	15.02	16,714,240
Class I (USD)	USD	102,696,773	17.76	58,890,308	13.99	62,211,386	14.68	4,238,728
Class I (GBP)	GBP	11,013,476	10.15	10,529,177	9.00	10,648,877	8.94	1,191,656
Class P (USD)	USD	57,590,856	16.76	46,472,536	13.08	41,448,562	13.65	3,036,035
Class I (SEK)	USD	832,323,447	98.29	657,827,704	89.13	1,225,706,481	96.91	12,648,119
Class B Distributing (GBP)	GBP	-	-	-	-	40,100,451	10.06	3,987,555
<b>Total net assets</b>	USD	<b>396,439,935</b>		<b>363,541,739</b>		<b>532,773,244</b>		
State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup>								
Class B (EUR)	EUR	138,315,113	13.05	125,252,332	11.63	142,814,450	12.47	11,459,247
Class I (EUR)	EUR	24,562,704	12.53	25,219,700	11.11	26,935,509	11.88	2,268,739
Class P (EUR)	EUR	10,721,117	12.10	8,835,089	10.67	9,344,711	11.37	822,705
<b>Total net assets</b>	EUR	<b>173,598,934</b>		<b>159,307,121</b>		<b>179,094,670</b>		
State Street Europe Value Spotlight Fund								
Class B (EUR)	EUR	19,804,758	16.39	17,001,766	15.91	19,046,718	18.18	1,047,715
Class I (EUR)	EUR	19,908,030	11.38	18,278,870	10.97	468,000	12.48	37,508
Class P (EUR)	EUR	35,062	14.35	19,745	13.72	3,281	15.55	211
<b>Total net assets</b>	EUR	<b>39,747,849</b>		<b>35,300,381</b>		<b>19,517,999</b>		
State Street Eurozone Value Spotlight Fund								
Class B (EUR)	EUR	58,855,618	19.38	31,524,777	18.53	36,495,047	21.77	1,676,271
Class I (EUR)	EUR	14,833,741	16.34	168,830	15.55	21,729	18.20	1,194
Class P (EUR)	EUR	184,399	16.45	121,367	15.49	82,166	18.06	4,549
<b>Total net assets</b>	EUR	<b>73,873,758</b>		<b>31,814,974</b>		<b>36,598,942</b>		
State Street US Value Spotlight Fund								
Class B (EUR)	EUR	18,809,972	18.80	20,542,429	19.57	23,095,936	21.06	1,096,715
Class I (USD)	USD	165,656	16.57	391,830	16.06	302,705	17.60	17,200
<b>Total net assets</b>	USD	<b>21,556,359</b>		<b>22,315,784</b>		<b>25,500,415</b>		
State Street Asia Pacific Value Spotlight Fund								
Class B (EUR)	EUR	26,828,093	17.69	26,730,774	17.96	27,485,676	18.56	1,480,829
Class I (USD)	USD	11,736,377	15.76	29,420,441	14.91	33,669,530	15.70	2,145,144
<b>Total net assets</b>	USD	<b>42,245,374</b>		<b>57,949,039</b>		<b>63,656,412</b>		

## Statistical Information *(continued)*

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global Value Spotlight Fund								
Class B (EUR)	EUR	127,532,835	24.35	71,732,094	24.18	49,488,001	25.17	1,965,830
Class I (EUR)	EUR	4,730,150	20.00	1,377	19.67	100,095	20.40	4,906
Class I (USD)	USD	2,288,891	9.54	13,022,939	8.82	11,903,986	9.36	1,272,419
Class P (EUR)	EUR	506,516	19.22	514,556	18.79	486,073	19.41	25,037
Total net assets	EUR	134,782,248		84,450,258		60,985,208		
State Street Multi-Factor Global ESG Equity Fund								
Class B (USD)	USD	208,259,845	16.64	186,392,498	13.49	96,706,331	14.86	6,506,515
Class B (GBP)	GBP	-	-	205,315	9.97	96,740,806	10.40	9,306,027
Class I (USD)	USD	17,341,174	18.10	104,771	14.61	99,127	16.07	6,169
Total net assets	USD	225,601,019		186,743,835		219,796,215		
State Street Europe ESG Screened Enhanced Equity Fund								
Class I (EUR)	EUR	421,426,452	15.98	336,027,783	14.38	333,199,678	15.96	20,872,725
Class P (EUR)	EUR	9,750,818	13.93	8,254,289	12.50	8,724,348	13.86	629,398
Total net assets	EUR	431,177,303		344,282,072		341,924,026		
State Street North America ESG Screened Enhanced Equity Fund								
Class I (USD)	USD	593,209,343	23.69	482,845,887	19.28	568,872,934	22.23	25,595,907
Class P (USD)	USD	57,596,616	23.29	2,232,201	18.92	2,568,557	21.78	117,928
Total net assets	USD	650,805,959		485,078,088		571,441,491		
State Street Global ESG Screened Enhanced Equity Fund								
Class I (USD)	USD	85,131,183	20.41	64,969,826	16.83	76,467,710	19.34	3,953,837
Class I Distributing (USD)	USD	1,286,185	18.56	845,727	15.12	529,397	17.13	30,897
Total net assets	USD	86,417,368		65,815,553		76,997,107		
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund								
Class I (USD)	USD	1,487,000,499	15.66	503,810,166	12.40	691,254,602	13.11	52,738,541
Class I (EUR-Hedged)	EUR	71,417,631	12.21	106,740,545	10.30	187,673,964	10.65	17,615,848
Total net assets	USD	1,568,334,919		617,727,630		896,005,545		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets ESG Screened Enhanced Equity Fund								
Class B (USD)	USD	18,138,291	18.73	610,407	14.97	-	-	-
Class B (GBP)	GBP	69,836,781	11.72	25,158,930	10.55	87,980,061	13.47	6,530,926
Class I (USD)	USD	848,404,096	17.83	430,045,937	14.19	4,168,776,882	15.03	277,424,643
Class I (EUR)	EUR	318,742,877	17.26	240,909,048	14.63	1,087,224,010	16.54	65,724,667
Class P (USD)	USD	654,650	17.06	518,205	13.51	115,096,914	14.27	8,067,070
Class P (EUR)	EUR	4,533,410	12.68	3,597,465	10.69	11,071,522	12.05	918,516
<b>Total net assets</b>	<b>USD</b>	<b>1,329,417,917</b>		<b>722,388,874</b>		<b>523,794,492</b>		
State Street EMU ESG Screened Equity Fund								
Class I (EUR)	EUR	1,520,673	36.45	4,476,427	31.43	1,821,153	36.11	50,432
Class P (EUR)	EUR	33,490,587	14.12	18,354,439	12.05	21,213,762	13.77	1,540,048
Class P Distributing (EUR)	EUR	2,856,687	13.76	2,199,572	11.62	2,396,975	13.05	183,644
<b>Total net assets</b>	<b>EUR</b>	<b>37,867,947</b>		<b>25,030,438</b>		<b>25,431,890</b>		
State Street Europe Small Cap ESG Screened Equity Fund								
Class P (EUR)	EUR	27,813,488	15.77	20,015,878	12.98	21,414,610	13.80	1,551,551
Class P Distributing (EUR)	EUR	1,397,226	13.76	1,065,712	11.14	1,083,545	11.52	94,068
<b>Total net assets</b>	<b>EUR</b>	<b>29,210,714</b>		<b>21,081,590</b>		<b>22,498,155</b>		
State Street Emerging Markets Small Cap ESG Screened Equity Fund								
Class A (USD)	USD	3,632,720	14.40	16,099,821	12.15	23,505,825	13.78	1,705,533
Class I (USD)	USD	322,818,986	17.92	105,210,288	15.14	461,241,012	17.19	26,838,339
Class I (EUR)	EUR	8,937,860	14.21	1,795,481	12.79	10,277,105	15.50	662,941
Class P (USD)	USD	195,321	14.12	13,372,427	11.80	17,866,253	13.32	1,341,703
<b>Total net assets</b>	<b>USD</b>	<b>336,811,208</b>		<b>136,598,739</b>		<b>159,304,299</b>		
State Street Global ESG Screened Managed Volatility Equity Fund								
Class A (USD)	USD	3,300,948	16.22	2,878,010	15.56	2,048,711	15.73	130,280
Class B (USD)	USD	34,223,292	24.64	48,754,891	23.75	28,111,929	24.07	1,168,060
Class I (USD)	USD	69,021,158	29.15	76,938,021	28.01	22,597,239	28.33	797,587
Class I (EUR)	EUR	65,968,769	18.51	65,341,481	18.95	73,758,567	18.75	3,933,895
Class I Distributing (EUR)	EUR	31,602,886	13.91	59,103,114	14.05	48,431,329	13.67	3,542,762



## Statistical Information *(continued)*

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global ESG Screened Managed Volatility Equity Fund <i>(continued)</i>								
Class P (USD)	USD	871,554	19.61	1,154,808	18.75	847,003	18.90	44,805
Class I (EUR-Portfolio Hedged)	USD	44,316,885	10.47	123,234,501	10.13	121,414,996	10.21	11,892,005
Total net assets	USD	268,772,750		394,061,217		319,378,096		
State Street Global ESG Screened Defensive Equity Fund								
Class B (USD)	USD	6,065,265	16.19	5,681,186	14.83	-	-	-
Class B (EUR)	EUR	202,640,834	12.55	45,295,541	12.26	38,101,490	12.53	3,040,603
Class I (USD)	USD	70,715,875	16.46	77,202,572	14.97	79,312,662	15.59	5,086,721
Total net assets	USD	307,223,635		131,225,462		120,881,183		
State Street Europe ESG Screened Defensive Equity Fund <sup>(b)</sup>								
Class I (EUR)	EUR	5,875,860	13.19	-	-	-	-	-
Total net assets	EUR	5,875,860		-		-		
State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup>								
Class I (USD)	USD	1,569,595	10.10	2,071,959	8.85	231,527	8.85	26,155
Class I (CHF-Portfolio Hedged)	CHF	409,729,325	9.77	390,892,440	8.96	383,923,287	8.97	42,799,381
Class I (EUR-Portfolio Hedged)	EUR	1,241,380,484	9.85	1,285,310,983	9.07	1,292,159,722	9.16	141,111,687
Class I Distributing (EUR-Portfolio Hedged)	EUR	25,078,383	9.79	23,184,018	8.97	23,174,589	8.99	2,577,388
Class I Distributing (GBP-Portfolio Hedged)	GBP	49,525,681	9.98	89,722,806	9.28	493,494,324	9.35	52,755,880
Class I (USD-Portfolio Hedged)	USD	533,139,893	10.14	584,762,518	9.54	589,390,302	9.76	60,415,587
Class I Distributing (USD-Portfolio Hedged)	USD	124,314,514	10.11	137,083,124	9.47	128,002,596	9.61	13,324,998
Total net assets	USD	2,616,007,765		2,650,831,633		3,207,909,026		
State Street Emerging Markets Local Currency Government Bond Index Fund								
Class B (USD)	USD	136,462,831	9.62	111,704,312	8.52	134,841,692	9.18	14,688,957
Class B Distributing (GBP)	GBP	-	-	37,531	10.01	45,738,758	10.21	4,480,327
Class I Distributing (USD)	USD	3,259,286	9.26	3,902,230	7.86	3,300,404	8.07	409,048
Class I (EUR)	EUR	1,175,004,717	9.41	1,287,649,297	8.86	1,347,684,145	9.34	144,342,663
Class I (USD)	USD	258,610,259	9.76	312,715,642	8.63	315,086,444	9.30	33,895,935
Total net assets	USD	1,734,537,371		1,802,617,445		1,981,697,220		

## Statistical Information (continued)

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets Opportunities Equity Fund								
Class I (EUR)	EUR	15,744,671	12.44	8,401,423	10.22	18,684,718	10.38	1,799,757
Class I (USD)	USD	6,369,490	12.60	100,286	9.71	104,112	10.08	10,325
Class P (USD)	USD	1,470,204	9.92	1,083,710	7.60	1,121,480	7.86	142,635
Class P (EUR)	EUR	31,531,663	9.87	23,922,444	8.06	23,179,628	8.16	2,841,929
Total net assets	USD	61,602,525		35,681,467		46,899,380		
State Street Global Opportunities Equity Fund								
Class I (USD)	USD	111,825,945	14.12	104,322,218	11.04	132,361,203	13.05	10,143,488
Class B (USD)	USD	3,426,624	9.79	3,336,251	7.68	-	-	-
Total net assets	USD	115,252,569		107,658,469		132,361,203		
State Street Sustainable Climate US Corporate Bond Fund								
Class I (USD)	USD	32,399,124	10.26	26,827,245	8.64	21,245,015	8.91	2,384,562
Class I (EUR-Hedged)	EUR	18,434,721	10.01	89,013,124	8.21	92,188,946	8.34	11,053,168
Class S (USD)	USD	128,263,245	10.26	108,249,805	8.65	111,654,050	8.92	12,519,095
Class P (USD)	USD	341,439	9.99	248,684	8.40	1,456,251	8.65	168,359
Total net assets	USD	181,967,788		230,324,620		234,933,801		
State Street Sustainable Climate Euro Corporate Bond Fund								
Class B (EUR)	EUR	-	-	5,619,894	9.04	8,399,028	9.22	910,539
Class I (EUR)	EUR	79,850,303	10.00	81,974,412	8.59	90,726,073	8.76	10,356,431
Class I Distributing (EUR)	EUR	-	-	5,210,162	9.05	5,410,703	9.18	589,477
Class S (EUR)	EUR	125,117,311	10.01	107,551,746	8.60	109,756,536	8.77	12,516,664
Class P (EUR)	EUR	48,776,674	9.94	27,337,597	8.52	16,966,202	8.68	1,955,535
Total net assets	EUR	253,717,417		227,693,811		231,258,542		
State Street Global High Yield Bond Screened Index Fund <sup>(a)</sup>								
Class I (USD)	USD	99,044	9.90	85,790	8.58	90,955	9.10	10,000
Class I (CHF-Portfolio Hedged)	CHF	88,810,872	9.98	76,178,746	8.58	76,516,682	8.87	8,624,027
Class I (EUR-Portfolio Hedged)	EUR	15,799,916	9.98	15,184,030	8.61	23,298,681	8.97	2,596,185
Class I Distributing (GBP-Portfolio Hedged)	GBP	1,868,355	9.96	20,928,390	8.48	132,865,775	8.42	15,773,414
Class I (USD-Portfolio Hedged)	USD	24,597,686	10.04	17,005,174	8.88	6,687,785	9.38	712,801
Class I (NOK-Portfolio Hedged)	USD	479,489,378	100.99	718,829,151	87.70	757,715,265	91.75	8,258,306
Class B (USD)	USD	96,855,432	10.03	100,490,900	8.70	121,701,896	9.23	13,189,186
Class B (EUR-Portfolio Hedged)	USD	13,640,544	10.00	26,855,636	8.64	49,206,936	9.01	5,461,854
Total net assets	USD	309,408,128		342,931,569		529,314,586		

## Statistical Information *(continued)*

		31 December 2021		31 December 2022		30 June 2023		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets ESG Local Currency Government Bond Index Fund								
Class B (USD)	USD	-	-	123,728,057	10.08	113,153,292	10.97	10,312,852
Class I (USD)	USD	98,747,402	10.07	181,482,348	8.90	197,415,197	9.68	20,389,557
Total net assets	USD	98,747,402		305,210,405		310,568,489		
State Street US Opportunities Equity Fund								
Class I (USD)	USD	-	-	8,337,933	8.34	9,593,224	9.59	1,000,000
Total net assets	USD	-		8,337,933		9,593,224		
State Street China Opportunities Equity Fund								
Class I (USD)	USD	-	-	7,592,120	7.59	6,860,571	6.86	1,000,000
Total net assets	USD	-		7,592,120		6,860,571		
State Street Sustainable Climate World Equity Fund <sup>(a)</sup>								
Class B Distributing (GBP)	GBP	-	-	-	-	88,909,829	11.45	7,765,118
Class I (USD)	USD	-	-	13,010,977	8.67	109,328	9.94	11,000
Total net assets	USD	-		13,010,977		113,099,803		
State Street Sustainable Climate US Equity Fund								
Class I (USD)	USD	-	-	14,291,190	9.86	16,698,708	11.52	1,450,000
Total net assets	USD	-		14,291,190		16,698,708		
State Street Emerging Markets Hard Currency Government Bond Index Fund <sup>(a)</sup>								
Class B Distributing (GBP NAV - Portfolio Hedged)	GBP	-	-	-	-	45,985,156	10.13	4,537,845
Class B (USD)	USD	-	-	50,977,990	10.97	49,359,469	11.47	4,301,666
Class I (USD)	USD	-	-	101,700	10.97	35,190,870	11.46	3,069,792
Total net assets	USD	-		51,079,690		142,500,629		

<sup>(a)</sup>Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

<sup>(b)</sup>This Sub-fund was liquidated during the period. Please refer to Note 13 for further details.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.23%				Government Bonds - 99.23% <i>(continued)</i>			
France				France <i>(continued)</i>			
EUR 5,080,000	French Republic Government Bond OAT, 1.750%, 25/11/24	4,968,443	0.83	EUR 5,570,000	French Republic Government Bond OAT, 4.500%, 25/04/41	6,550,264	1.10
EUR 40,865,000	French Republic Government Bond OAT, zero coupon, 25/02/25	34,753,936	5.84	EUR 4,575,000	French Republic Government Bond OAT, 3.250%, 25/05/45	4,590,921	0.77
EUR 7,625,000	French Republic Government Bond OAT, zero coupon, 25/03/25	7,205,854	1.21	EUR 5,120,000	French Republic Government Bond OAT, 2.000%, 25/05/48	4,050,022	0.68
EUR 7,085,000	French Republic Government Bond OAT, 0.500%, 25/05/25	6,725,365	1.13	EUR 4,590,000	French Republic Government Bond OAT, 1.500%, 25/05/50	3,191,106	0.54
EUR 4,265,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,527,639	0.76	EUR 915,000	French Republic Government Bond OAT, 3.000%, 25/05/54	865,398	0.14
EUR 5,545,000	French Republic Government Bond OAT, 1.000%, 25/11/25	5,272,685	0.88	EUR 3,165,000	French Republic Government Bond OAT, 4.000%, 25/04/55	3,623,229	0.61
EUR 6,240,000	French Republic Government Bond OAT, 3.500%, 25/04/26	6,304,896	1.06	EUR 2,655,000	French Republic Government Bond OAT, 4.000%, 25/04/60	3,083,889	0.52
EUR 7,735,000	French Republic Government Bond OAT, 0.500%, 25/05/26	7,189,760	1.21	EUR 2,450,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,677,687	0.28
EUR 3,480,000	French Republic Government Bond OAT, 2.500%, 24/09/26	3,328,817	0.55	EUR 1,255,000	French Republic Government Bond OAT, 2.750%, perpetual	1,245,198	0.21
EUR 5,890,000	French Republic Government Bond OAT, 0.250%, 25/11/26	5,370,502	0.90	EUR 2,040,000	French Republic Government Bond OAT, 3.000%, perpetual	2,052,097	0.34
EUR 6,390,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,932,796	0.99	<b>Total France</b>		<b>237,265,297</b>	<b>39.80</b>
EUR 7,815,000	French Republic Government Bond OAT, 2.750%, 25/10/27	7,759,670	1.30	Germany			
EUR 17,630,000	French Republic Government Bond OAT, 0.750%, 25/02/28	12,071,135	2.02	EUR 4,350,000	Bundesobligation, zero coupon, 18/10/24	4,167,822	0.70
EUR 8,350,000	French Republic Government Bond OAT, 0.750%, 25/05/28	7,542,805	1.27	EUR 24,790,000	Bundesobligation, zero coupon, 11/04/25	22,924,015	3.85
EUR 8,240,000	French Republic Government Bond OAT, 0.750%, 25/11/28	7,381,969	1.24	EUR 5,600,000	Bundesobligation, 1.300%, 15/10/27	5,301,240	0.89
EUR 5,635,000	French Republic Government Bond OAT, 5.500%, 25/04/29	6,412,855	1.08	EUR 4,540,000	Bundesobligation, 2.200%, 13/04/28	4,461,367	0.75
EUR 9,355,000	French Republic Government Bond OAT, 0.500%, 25/05/29	8,176,738	1.37	EUR 4,025,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	3,922,403	0.66
EUR 6,815,000	French Republic Government Bond OAT, zero coupon, 25/11/29	5,700,748	0.96	EUR 5,325,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	5,099,912	0.86
EUR 8,900,000	French Republic Government Bond OAT, 2.500%, 25/05/30	8,726,183	1.46	EUR 5,815,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	5,567,165	0.93
EUR 8,970,000	French Republic Government Bond OAT, 1.500%, 25/05/31	8,147,989	1.37	EUR 6,170,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	5,793,877	0.97
EUR 4,975,000	French Republic Government Bond OAT, 5.750%, 25/10/32	6,117,758	1.03	EUR 5,990,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	5,494,687	0.92
EUR 7,090,000	French Republic Government Bond OAT, 2.000%, 25/11/32	6,572,784	1.10	EUR 5,565,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	5,097,763	0.86
EUR 5,525,000	French Republic Government Bond OAT, 1.250%, 25/05/34	4,641,221	0.78	EUR 2,335,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,669,279	0.45
EUR 4,320,000	French Republic Government Bond OAT, 4.750%, 25/04/35	5,043,211	0.85	EUR 6,400,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	5,874,496	0.99
EUR 6,530,000	French Republic Government Bond OAT, 1.250%, 25/05/36	5,277,285	0.88	EUR 57,815,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	45,924,581	7.69
EUR 2,145,000	French Republic Government Bond OAT, 1.250%, 25/05/38	1,665,614	0.28	EUR 2,535,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,859,505	0.48
EUR 4,655,000	French Republic Government Bond OAT, 4.000%, 25/10/38	5,135,768	0.86	EUR 5,770,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	5,256,989	0.88
EUR 4,595,000	French Republic Government Bond OAT, 1.750%, 25/06/39	3,815,320	0.64	EUR 2,345,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,587,074	0.43
EUR 7,805,000	French Republic Government Bond OAT, 0.500%, 25/05/40	4,565,740	0.76				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.23% (continued)				Government Bonds - 99.23% (continued)			
Germany (continued)				Netherlands			
EUR 5,185,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	4,626,938	0.78	EUR 5,870,000	Netherlands Government Bond, 2.000%, 15/07/24	5,786,529	0.97
EUR 5,460,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	4,830,517	0.81	EUR 7,455,000	Netherlands Government Bond, 0.250%, 15/07/25	7,034,687	1.18
EUR 5,605,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	4,834,593	0.81	EUR 38,460,000	Netherlands Government Bond, zero coupon, 15/01/26	30,063,508	5.04
EUR 4,790,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	4,685,770	0.79	EUR 7,305,000	Netherlands Government Bond, 0.500%, 15/07/26	6,785,907	1.14
EUR 2,295,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,815,047	0.47	EUR 6,930,000	Netherlands Government Bond, 0.750%, 15/07/27	6,386,896	1.07
EUR 3,750,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	4,534,087	0.76	EUR 4,980,000	Netherlands Government Bond, 5.500%, 15/01/28	5,540,399	0.93
EUR 5,155,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	4,876,578	0.82	EUR 7,430,000	Netherlands Government Bond, 0.750%, 15/07/28	6,732,174	1.13
EUR 5,925,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	5,877,067	0.99	EUR 4,855,000	Netherlands Government Bond, 0.250%, 15/07/29	4,198,458	0.71
EUR 4,195,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	5,133,128	0.86	EUR 5,595,000	Netherlands Government Bond, 0.500%, 15/07/32	4,624,435	0.78
EUR 5,405,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	6,344,984	1.06	EUR 6,050,000	Netherlands Government Bond, 2.500%, 15/01/33	5,955,318	1.00
EUR 3,090,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	2,523,140	0.42	EUR 2,545,000	Netherlands Government Bond, 2.500%, 15/07/33	2,492,242	0.42
EUR 3,170,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	3,895,803	0.65	EUR 6,620,000	Netherlands Government Bond, 4.000%, 15/01/37	7,524,954	1.26
EUR 3,980,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	5,212,566	0.87	EUR 5,690,000	Netherlands Government Bond, 0.500%, 15/01/40	4,009,971	0.67
EUR 3,890,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	4,336,300	0.73	EUR 7,755,000	Netherlands Government Bond, 3.750%, 15/01/42	8,897,001	1.49
EUR 5,765,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	5,820,286	0.98	EUR 7,890,000	Netherlands Government Bond, 2.750%, 15/01/47	8,049,141	1.35
EUR 5,620,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	5,729,084	0.96	EUR 2,950,000	Netherlands Government Bond, 2.000%, 15/01/54	2,563,314	0.43
EUR 6,630,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	5,270,386	0.88	EUR 1,820,000	Netherlands Government Bond, 2.500%, perpetual	1,792,409	0.30
EUR 6,705,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	3,609,301	0.61	<b>Total Netherlands</b>		<b>118,437,343</b>	<b>19.87</b>
EUR 2,470,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	2,160,583	0.36	<b>Total Government Bonds</b>		<b>591,558,688</b>	<b>99.23</b>
EUR 820,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	814,039	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		591,558,688	99.23
EUR 3,815,000	Bundesschatzanweisungen, 0.200%, 14/06/24	3,702,114	0.62	<b>TOTAL INVESTMENTS</b>		<b>591,558,688</b>	<b>99.23</b>
EUR 3,465,000	Bundesschatzanweisungen, 0.400%, 13/09/24	3,346,047	0.56	Other Net Assets/(Liabilities)		4,593,135	0.77
EUR 3,085,000	Bundesschatzanweisungen, 2.200%, 12/12/24	3,036,565	0.51	<b>TOTAL NET ASSETS</b>		<b>596,151,823</b>	<b>100.00</b>
EUR 3,045,000	Bundesschatzanweisungen, 2.500%, 13/03/25	3,007,455	0.50				
EUR 1,845,000	Bundesschatzanweisungen, 2.800%, perpetual	1,831,495	0.31				
<b>Total Germany</b>		<b>235,856,048</b>	<b>39.56</b>				

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.11%				Government Bonds - 99.11% <i>(continued)</i>			
Austria				Belgium <i>(continued)</i>			
EUR 130,000	Austria Government Bond, 1.850%, 23/05/49	101,972	0.04	EUR 1,422,360	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,583,101	0.62
EUR 700,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	589,260	0.23	EUR 260,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	235,175	0.09
EUR 520,000	Austria Government Bond Government Bond, 2.900%, 20/02/33	513,656	0.20	EUR 330,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	294,822	0.12
EUR 70,000	Republic of Austria Government Bond, zero coupon, 15/07/24	67,542	0.03	EUR 40,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	33,048	0.01
EUR 75,000	Republic of Austria Government Bond, 1.650%, 21/10/24	73,320	0.03	EUR 1,085,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	937,332	0.37
EUR 1,410,000	Republic of Austria Government Bond, zero coupon, 20/04/25	1,171,800	0.47	EUR 680,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/31	533,732	0.21
EUR 870,000	Republic of Austria Government Bond, 1.200%, 20/10/25	832,242	0.33	EUR 684,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	735,710	0.29
EUR 357,000	Republic of Austria Government Bond, 4.850%, 15/03/26	372,315	0.15	EUR 650,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	516,035	0.20
EUR 905,000	Republic of Austria Government Bond, 0.750%, 20/10/26	839,958	0.33	EUR 330,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	328,284	0.13
EUR 400,000	Republic of Austria Government Bond, 0.500%, 20/04/27	364,040	0.14	EUR 505,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	500,354	0.20
EUR 647,050	Republic of Austria Government Bond, 6.250%, 15/07/27	724,482	0.29	EUR 1,087,435	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,281,944	0.51
EUR 640,000	Republic of Austria Government Bond, 0.750%, 20/02/28	578,304	0.23	EUR 245,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	206,021	0.08
EUR 590,000	Republic of Austria Government Bond, 0.500%, 20/02/29	514,893	0.20	EUR 370,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	345,506	0.14
EUR 195,000	Republic of Austria Government Bond, 2.400%, 23/05/34	183,203	0.07	EUR 915,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,029,832	0.41
EUR 891,000	Republic of Austria Government Bond, 4.150%, 15/03/37	991,050	0.39	EUR 50,000	Kingdom of Belgium Government Bond, 3.450%, 22/06/43	50,480	0.02
EUR 125,000	Republic of Austria Government Bond, 3.150%, 20/06/44	126,388	0.05	EUR 545,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	579,444	0.23
EUR 820,000	Republic of Austria Government Bond, 1.500%, 20/02/47	602,675	0.24	EUR 430,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	307,321	0.12
EUR 550,000	Republic of Austria Government Bond, 0.750%, 20/03/51	318,175	0.12	EUR 700,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	496,811	0.20
EUR 250,000	Republic of Austria Government Bond, 3.800%, 26/01/62	290,475	0.11	EUR 650,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	413,725	0.16
EUR 285,000	Republic of Austria Government Bond, 2.100%, 20/09/17	205,912	0.08	EUR 60,000	Kingdom of Belgium Government Bond, 3.300%, 22/06/54	58,698	0.02
<b>Total Austria</b>		<b>9,461,662</b>	<b>3.73</b>	EUR 440,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	344,608	0.14
Belgium				EUR 210,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	156,912	0.06
EUR 955,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	945,832	0.37	<b>Total Belgium</b>		<b>14,392,871</b>	<b>5.67</b>
EUR 365,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	351,349	0.14	Finland			
EUR 485,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	462,739	0.18	EUR 310,000	Finland Government Bond, zero coupon, 15/09/24	297,076	0.12
EUR 372,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	385,094	0.15	EUR 85,000	Finland Government Bond, 4.000%, 04/07/25	85,962	0.03
EUR 465,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	438,077	0.17	EUR 250,000	Finland Government Bond, 0.875%, 15/09/25	237,360	0.09
EUR 915,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	840,885	0.33	EUR 145,000	Finland Government Bond, 0.500%, 15/04/26	134,998	0.05
				EUR 670,000	Finland Government Bond, zero coupon, 15/09/26	567,611	0.22



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.11% (continued)				Government Bonds - 99.11% (continued)			
Finland (continued)				France (continued)			
EUR 250,000	Finland Government Bond, 1.375%, 15/04/27	234,838	0.09	EUR 1,775,000	French Republic Government Bond OAT, 0.500%, 25/05/29	1,550,817	0.61
EUR 390,000	Finland Government Bond, 0.500%, 15/09/27	351,948	0.14	EUR 1,450,000	French Republic Government Bond OAT, zero coupon, 25/11/29	1,212,345	0.48
EUR 165,000	Finland Government Bond, 0.500%, 15/09/28	145,759	0.06	EUR 1,970,000	French Republic Government Bond OAT, 2.500%, 25/05/30	1,930,600	0.76
EUR 400,000	Finland Government Bond, 0.500%, 15/09/29	345,712	0.14	EUR 1,890,000	French Republic Government Bond OAT, 1.500%, 25/05/31	1,716,120	0.68
EUR 165,000	Finland Government Bond, 0.750%, 15/04/31	140,252	0.05	EUR 2,118,385	French Republic Government Bond OAT, 5.750%, 25/10/32	2,602,860	1.03
EUR 285,000	Finland Government Bond, 1.500%, 15/09/32	251,515	0.10	EUR 1,410,000	French Republic Government Bond OAT, 2.000%, 25/11/32	1,306,788	0.51
EUR 210,000	Finland Government Bond, 3.000%, 15/09/33	209,647	0.08	EUR 2,135,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,791,905	0.71
EUR 420,000	Finland Government Bond, 1.125%, 15/04/34	347,558	0.14	EUR 1,458,303	French Republic Government Bond OAT, 4.750%, 25/04/35	1,700,527	0.67
EUR 300,000	Finland Government Bond, 0.125%, 15/04/36	160,763	0.07	EUR 1,385,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,118,110	0.44
EUR 300,000	Finland Government Bond, 2.625%, 04/07/42	281,097	0.11	EUR 160,000	French Republic Government Bond OAT, 1.250%, 25/05/38	124,096	0.05
EUR 350,000	Finland Government Bond, 0.500%, 15/04/43	217,025	0.09	EUR 1,371,663	French Republic Government Bond OAT, 4.000%, 25/10/38	1,511,298	0.60
<b>Total Finland</b>		<b>4,009,121</b>	<b>1.58</b>	EUR 825,000	French Republic Government Bond OAT, 1.750%, 25/06/39	684,173	0.27
France				EUR 510,000	French Republic Government Bond OAT, 0.500%, 25/05/40	326,562	0.12
EUR 1,120,000	French Republic Government Bond OAT, 1.750%, 25/11/24	1,094,800	0.43	EUR 1,824,000	French Republic Government Bond OAT, 4.500%, 25/04/41	2,141,923	0.84
EUR 8,540,000	French Republic Government Bond OAT, zero coupon, 25/02/25	7,303,896	2.89	EUR 1,520,000	French Republic Government Bond OAT, 3.250%, 25/05/45	1,523,192	0.60
EUR 1,470,000	French Republic Government Bond OAT, zero coupon, 25/03/25	1,388,562	0.55	EUR 1,655,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,306,788	0.51
EUR 1,380,000	French Republic Government Bond OAT, 0.500%, 25/05/25	1,309,344	0.52	EUR 1,820,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,263,626	0.50
EUR 2,154,924	French Republic Government Bond OAT, 6.000%, 25/10/25	2,285,728	0.90	EUR 140,000	French Republic Government Bond OAT, 3.000%, 25/05/54	132,216	0.05
EUR 1,085,000	French Republic Government Bond OAT, 1.000%, 25/11/25	1,031,184	0.41	EUR 1,108,340	French Republic Government Bond OAT, 4.000%, 25/04/55	1,264,727	0.50
EUR 2,065,000	French Republic Government Bond OAT, 3.500%, 25/04/26	2,085,031	0.82	EUR 984,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,139,374	0.45
EUR 2,110,000	French Republic Government Bond OAT, 0.500%, 25/05/26	1,960,190	0.77	EUR 105,000	French Republic Government Bond OAT, 1.750%, 25/05/66	71,474	0.03
EUR 1,330,000	French Republic Government Bond OAT, 2.500%, 24/09/26	1,267,828	0.50	EUR 610,000	French Republic Government Bond OAT, 2.750%, perpetual	605,059	0.24
EUR 1,165,000	French Republic Government Bond OAT, 0.250%, 25/11/26	1,061,665	0.42	EUR 820,000	French Republic Government Bond OAT, 3.000%, perpetual	824,346	0.32
EUR 1,740,000	French Republic Government Bond OAT, 1.000%, 25/05/27	1,614,720	0.64	<b>Total France</b>		<b>62,231,253</b>	<b>24.53</b>
EUR 2,450,000	French Republic Government Bond OAT, 2.750%, 25/10/27	2,431,135	0.96	Germany			
EUR 4,390,000	French Republic Government Bond OAT, 0.750%, 25/02/28	3,008,773	1.18	EUR 995,000	Bundesobligation, zero coupon, 18/10/24	952,931	0.38
EUR 1,825,000	French Republic Government Bond OAT, 0.750%, 25/05/28	1,647,792	0.65	EUR 5,635,000	Bundesobligation, zero coupon, 11/04/25	5,190,043	2.04
EUR 2,020,000	French Republic Government Bond OAT, 0.750%, 25/11/28	1,808,708	0.71	EUR 750,000	Bundesobligation, 1.300%, 15/10/27	709,642	0.28
EUR 2,710,781	French Republic Government Bond OAT, 5.500%, 25/04/29	3,082,971	1.21	EUR 1,270,000	Bundesobligation, 2.200%, 13/04/28	1,247,661	0.49

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.11% (continued)				Government Bonds - 99.11% (continued)			
Germany (continued)				Germany (continued)			
EUR 1,170,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,139,709	0.45	EUR 860,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	875,231	0.35
EUR 825,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	789,847	0.31	EUR 940,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	746,134	0.29
EUR 1,385,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,325,487	0.52	EUR 1,770,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	950,171	0.37
EUR 890,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	835,479	0.33	EUR 360,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	314,345	0.12
EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	784,001	0.31	EUR 1,060,000	Bundesschatzanweisungen, 0.200%, 14/06/24	1,028,221	0.41
EUR 780,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	714,277	0.28	EUR 670,000	Bundesschatzanweisungen, 0.400%, 13/09/24	646,718	0.25
EUR 926,580	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,057,839	0.42	EUR 950,000	Bundesschatzanweisungen, 2.200%, 12/12/24	934,743	0.37
EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	784,557	0.31	EUR 450,000	Bundesschatzanweisungen, 2.500%, 13/03/25	444,312	0.18
EUR 9,710,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	7,412,856	2.92	EUR 380,000	Bundesschatzanweisungen, 2.800%, perpetual	377,123	0.15
EUR 1,219,388	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,373,897	0.54	<b>Total Germany</b>		<b>49,528,229</b>	<b>19.52</b>
EUR 700,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	637,504	0.25	Ireland			
EUR 945,827	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,042,084	0.41	EUR 96,000	Ireland Government Bond, 5.400%, 13/03/25	99,408	0.04
EUR 675,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	602,093	0.24	EUR 505,000	Ireland Government Bond, 1.000%, 15/05/26	477,124	0.19
EUR 1,540,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,361,760	0.54	EUR 700,000	Ireland Government Bond, 0.200%, 15/05/27	613,151	0.25
EUR 1,570,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,353,780	0.53	EUR 665,000	Ireland Government Bond, 0.900%, 15/05/28	606,613	0.24
EUR 1,280,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,251,725	0.49	EUR 430,000	Ireland Government Bond, 1.100%, 15/05/29	389,580	0.15
EUR 784,558	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	961,240	0.38	EUR 575,000	Ireland Government Bond, 2.400%, 15/05/30	561,142	0.22
EUR 1,478,806	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,784,623	0.70	EUR 50,000	Ireland Government Bond, 0.350%, 18/10/32	40,015	0.02
EUR 700,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	661,913	0.26	EUR 220,000	Ireland Government Bond, 1.300%, 15/05/33	190,234	0.07
EUR 1,270,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	1,259,230	0.50	EUR 420,000	Ireland Government Bond, 0.400%, 15/05/35	313,908	0.12
EUR 655,320	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	800,971	0.32	EUR 460,000	Ireland Government Bond, 1.700%, 15/05/37	387,596	0.15
EUR 1,405,395	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,647,882	0.65	EUR 40,000	Ireland Government Bond, 0.550%, 22/04/41	25,996	0.01
EUR 790,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	644,450	0.25	EUR 610,000	Ireland Government Bond, 2.000%, 18/02/45	496,357	0.20
EUR 1,039,074	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,275,318	0.50	EUR 370,000	Ireland Government Bond, 1.500%, 15/05/50	259,518	0.10
EUR 1,107,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,447,845	0.57	<b>Total Ireland</b>		<b>4,460,642</b>	<b>1.76</b>
EUR 1,016,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,130,513	0.45	Italy			
EUR 1,022,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,030,074	0.41	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,028,359	0.41
				EUR 2,720,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/08/24	2,462,025	0.97
				EUR 780,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	779,275	0.31
				EUR 340,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	329,487	0.13



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.11% <i>(continued)</i>				Government Bonds - 99.11% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	491,260	0.19	EUR 180,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	150,179	0.06
EUR 385,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	364,730	0.14	EUR 770,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	730,206	0.29
EUR 1,369,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,393,615	0.55	EUR 1,270,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,218,451	0.48
EUR 710,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	701,600	0.28	EUR 1,821,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,976,441	0.78
EUR 245,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	234,715	0.09	EUR 620,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	621,246	0.25
EUR 690,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	660,427	0.26	EUR 1,430,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,407,334	0.56
EUR 290,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	279,299	0.11	EUR 710,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	607,462	0.24
EUR 200,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	189,480	0.08	EUR 1,360,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,169,437	0.46
EUR 370,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	359,710	0.14	EUR 480,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	386,443	0.15
EUR 1,170,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,122,837	0.44	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,293,080	0.90
EUR 600,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	595,782	0.24	EUR 340,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	263,925	0.10
EUR 1,330,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,213,423	0.47	EUR 640,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	645,297	0.25
EUR 1,278,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,301,030	0.51	EUR 540,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	452,763	0.18
EUR 720,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	720,252	0.28	EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	924,820	0.36
EUR 955,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	898,808	0.35	EUR 1,117,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,271,894	0.50
EUR 910,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	867,558	0.34	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	775,770	0.31
EUR 769,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	852,436	0.34	EUR 980,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	854,825	0.34
EUR 390,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	359,490	0.14	EUR 50,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	51,336	0.02
EUR 630,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	570,862	0.23	EUR 1,308,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,412,535	0.56
EUR 670,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	609,365	0.24	EUR 780,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	724,269	0.29
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	614,764	0.24	EUR 790,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	781,073	0.31
EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	975,333	0.38	EUR 40,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	29,586	0.01
EUR 1,465,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	1,195,633	0.47	EUR 195,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	158,209	0.06
EUR 2,039,705	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,267,540	0.89	EUR 1,539,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,515,730	0.60
EUR 720,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	689,026	0.27	EUR 200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	178,954	0.07
EUR 535,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	496,978	0.20	EUR 200,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	172,384	0.07
EUR 310,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	264,235	0.10	EUR 1,314,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,426,689	0.56
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,205,269	0.48	EUR 980,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	847,132	0.33
EUR 470,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	449,278	0.18	EUR 1,193,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,299,511	0.51

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.11% (continued)				Government Bonds - 99.11% (continued)			
Italy (continued)				Netherlands (continued)			
EUR 105,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	73,776	0.03	EUR 350,000	Netherlands Government Bond, 2.000%, 15/01/54	303,310	0.12
EUR 225,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	228,533	0.09	EUR 320,000	Netherlands Government Bond, 2.500%, perpetual	314,912	0.12
EUR 830,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	879,011	0.35	<b>Total Netherlands</b>		<b>11,927,988</b>	<b>4.70</b>
EUR 1,120,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	957,611	0.38	Spain			
EUR 490,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	380,132	0.15	EUR 440,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	353,280	0.14
EUR 1,130,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	992,524	0.39	EUR 4,700,000	Spain Government Bond, zero coupon, 31/05/24	4,326,372	1.70
EUR 945,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	881,326	0.35	EUR 525,000	Spain Government Bond, 0.250%, 30/07/24	506,126	0.20
EUR 775,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	554,195	0.22	EUR 575,000	Spain Government Bond, 2.750%, 31/10/24	569,578	0.22
EUR 550,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	360,019	0.14	EUR 460,000	Spain Government Bond, 1.600%, 30/04/25	444,999	0.17
EUR 300,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	305,106	0.12	EUR 586,000	Spain Government Bond, 4.650%, 30/07/25	599,959	0.24
EUR 280,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	199,648	0.08	EUR 620,000	Spain Government Bond, 2.150%, 31/10/25	603,353	0.24
EUR 660,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	653,869	0.26	EUR 1,260,000	Spain Government Bond, 1.950%, 30/04/26	1,212,725	0.48
<b>Total Italy</b>		<b>57,356,612</b>	<b>22.61</b>	EUR 640,000	Spain Government Bond, 2.800%, 31/05/26	629,408	0.25
Netherlands				EUR 1,300,000	Spain Government Bond, 5.900%, 30/07/26	1,394,874	0.55
EUR 520,000	Netherlands Government Bond, 2.000%, 15/07/24	512,252	0.20	EUR 1,410,000	Spain Government Bond, 1.300%, 31/10/26	1,322,735	0.52
EUR 380,000	Netherlands Government Bond, 0.250%, 15/07/25	358,340	0.14	EUR 930,000	Spain Government Bond, 1.500%, 30/04/27	871,261	0.34
EUR 3,145,000	Netherlands Government Bond, zero coupon, 15/01/26	2,575,484	1.03	EUR 2,475,000	Spain Government Bond, 0.800%, 30/07/27	2,196,742	0.86
EUR 1,130,000	Netherlands Government Bond, 0.500%, 15/07/26	1,048,979	0.41	EUR 1,240,000	Spain Government Bond, 1.450%, 31/10/27	1,150,013	0.45
EUR 635,000	Netherlands Government Bond, 0.750%, 15/07/27	584,898	0.23	EUR 600,000	Spain Government Bond, 1.400%, 30/04/28	551,424	0.22
EUR 963,436	Netherlands Government Bond, 5.500%, 15/01/28	1,070,955	0.42	EUR 560,000	Spain Government Bond, 1.400%, 30/07/28	512,663	0.20
EUR 340,000	Netherlands Government Bond, 0.750%, 15/07/28	307,904	0.12	EUR 1,070,000	Spain Government Bond, 5.150%, 31/10/28	1,167,498	0.46
EUR 40,000	Netherlands Government Bond, 0.250%, 15/07/29	34,568	0.01	EUR 1,691,338	Spain Government Bond, 6.000%, 31/01/29	1,925,047	0.76
EUR 740,000	Netherlands Government Bond, 0.500%, 15/07/32	610,944	0.24	EUR 420,000	Spain Government Bond, 1.450%, 30/04/29	381,024	0.15
EUR 972,000	Netherlands Government Bond, 2.500%, 15/01/33	955,768	0.38	EUR 450,000	Spain Government Bond, 0.600%, 31/10/29	383,355	0.15
EUR 1,038,092	Netherlands Government Bond, 4.000%, 15/01/37	1,178,131	0.46	EUR 925,000	Spain Government Bond, 0.500%, 30/04/30	758,635	0.30
EUR 65,000	Netherlands Government Bond, 0.500%, 15/01/40	45,676	0.02	EUR 1,345,000	Spain Government Bond, 1.950%, 30/07/30	1,235,625	0.49
EUR 761,000	Netherlands Government Bond, 3.750%, 15/01/42	871,345	0.34	EUR 1,330,000	Spain Government Bond, 1.250%, 31/10/30	1,157,712	0.46
EUR 1,135,000	Netherlands Government Bond, 2.750%, 15/01/47	1,154,522	0.46	EUR 470,000	Spain Government Bond, 0.100%, 30/04/31	368,400	0.14
				EUR 1,259,000	Spain Government Bond, 5.750%, 30/07/32	1,497,190	0.59

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.11% <i>(continued)</i>			
Spain <i>(continued)</i>			
EUR 990,000	Spain Government Bond, 2.550%, 31/10/32	927,442	0.37
EUR 1,180,000	Spain Government Bond, 3.150%, 30/04/33	1,156,365	0.46
EUR 1,135,000	Spain Government Bond, 2.350%, 30/07/33	1,033,792	0.41
EUR 570,000	Spain Government Bond, 1.850%, 30/07/35	478,253	0.19
EUR 1,197,000	Spain Government Bond, 4.200%, 31/01/37	1,274,326	0.50
EUR 30,000	Spain Government Bond, 0.850%, 30/07/37	20,928	0.01
EUR 150,000	Spain Government Bond, 3.900%, 30/07/39	153,210	0.06
EUR 1,105,000	Spain Government Bond, 4.900%, 30/07/40	1,270,684	0.50
EUR 215,000	Spain Government Bond, 1.200%, 31/10/40	146,587	0.06
EUR 975,000	Spain Government Bond, 4.700%, 30/07/41	1,099,449	0.43
EUR 300,000	Spain Government Bond, 3.450%, 30/07/43	284,754	0.11
EUR 865,000	Spain Government Bond, 5.150%, 31/10/44	1,035,440	0.41
EUR 1,175,000	Spain Government Bond, 2.900%, 31/10/46	1,015,458	0.40
EUR 1,105,000	Spain Government Bond, 2.700%, 31/10/48	909,526	0.36
EUR 125,000	Spain Government Bond, 1.000%, 31/10/50	66,781	0.03
EUR 290,000	Spain Government Bond, 1.900%, 31/10/52	191,705	0.08
EUR 975,000	Spain Government Bond, 3.450%, 30/07/66	882,843	0.35
<b>Total Spain</b>		<b>38,067,541</b>	<b>15.01</b>
<b>Total Government Bonds</b>		<b>251,435,919</b>	<b>99.11</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		251,435,919	99.11
<b>TOTAL INVESTMENTS</b>		<b>251,435,919</b>	<b>99.11</b>
<b>Other Net Assets/(Liabilities)</b>		<b>2,260,489</b>	<b>0.89</b>
<b>TOTAL NET ASSETS</b>		<b>253,696,408</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.49%				Government Bonds - 99.49% <i>(continued)</i>			
France				Italy <i>(continued)</i>			
EUR 3,527,423	French Republic Government Bond OAT, 0.250%, 25/07/24	3,494,724	3.76	EUR 2,854,179	Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	3,155,409	3.39
EUR 2,482,953	French Republic Government Bond OAT, 0.100%, 01/03/25	2,438,285	2.62	EUR 1,286,472	Italy Buoni Poliennali Del Tesoro, 0.150%, 15/05/51	848,775	0.91
EUR 8,655,997	French Republic Government Bond OAT, 0.100%, 01/03/26	8,283,126	8.90	<b>Total Italy</b>		<b>26,105,890</b>	<b>28.06</b>
EUR 4,776,913	French Republic Government Bond OAT, 1.850%, 25/07/27	5,020,823	5.40	Spain			
EUR 2,844,741	French Republic Government Bond OAT, 0.100%, 01/03/28	2,792,939	3.00	EUR 2,561,809	Spain Government Inflation Linked Bond, 1.800%, 30/11/24	2,574,618	2.77
EUR 2,358,580	French Republic Government Bond OAT, 0.100%, 01/03/29	2,295,912	2.47	EUR 2,913,783	Spain Government Inflation Linked Bond, 0.650%, 30/11/27	2,861,860	3.08
EUR 2,214,820	French Republic Government Bond OAT, 3.400%, 25/07/29	2,618,094	2.81	EUR 3,303,612	Spain Government Inflation Linked Bond, 1.000%, 30/11/30	3,295,716	3.54
EUR 3,403,471	French Republic Government Bond OAT, 0.700%, 25/07/30	3,467,661	3.73	EUR 3,375,173	Spain Government Inflation Linked Bond, 0.700%, 30/11/33	3,231,862	3.47
EUR 2,908,570	French Republic Government Bond OAT, 3.150%, 25/07/32	3,596,097	3.86	<b>Total Spain</b>		<b>11,964,056</b>	<b>12.86</b>
EUR 2,157,201	French Republic Government Bond OAT, 0.100%, 25/07/36	2,028,869	2.18	<b>Total Government Bonds</b>		<b>92,562,140</b>	<b>99.49</b>
EUR 2,857,037	French Republic Government Bond OAT, 1.800%, 25/07/40	3,401,560	3.66	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 2,651,204	French Republic Government Bond OAT, 0.100%, 25/07/47	2,378,899	2.56			<b>92,562,140</b>	<b>99.49</b>
<b>Total France</b>		<b>41,816,989</b>	<b>44.95</b>	<b>TOTAL INVESTMENTS</b>		<b>92,562,140</b>	<b>99.49</b>
Germany				Other Net Assets/(Liabilities)			
EUR 3,699,491	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	3,617,177	3.89			<b>472,211</b>	<b>0.51</b>
EUR 4,453,410	Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	4,540,830	4.88	<b>TOTAL NET ASSETS</b>		<b>93,034,351</b>	<b>100.00</b>
EUR 1,680,321	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/33	1,684,354	1.81				
EUR 2,725,801	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	2,832,844	3.04				
<b>Total Germany</b>		<b>12,675,205</b>	<b>13.62</b>				
Italy							
EUR 2,511,954	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	2,528,257	2.72				
EUR 1,922,561	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/05/26	1,861,097	2.00				
EUR 2,607,896	Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	2,733,753	2.94				
EUR 3,112,940	Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	3,054,199	3.28				
EUR 365,922	Italy Buoni Poliennali Del Tesoro, 1.500%, 15/05/29	360,203	0.39				
EUR 2,685,905	Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30	2,456,905	2.64				
EUR 2,920,321	Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	2,809,611	3.02				
EUR 2,870,255	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/33	2,415,807	2.60				
EUR 3,169,697	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	3,344,157	3.59				
EUR 512,428	Italy Buoni Poliennali Del Tesoro, 2.400%, 15/05/39	537,717	0.58				

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81%				Corporate Bonds - 96.81% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 350,000	APT Pipelines Ltd, 2.000%, 22/03/27	321,888	0.04	EUR 500,000	Toyota Finance Australia Ltd, 0.064%, 13/01/25	469,880	0.06
EUR 200,000	APT Pipelines Ltd, 2.000%, 15/07/30	170,264	0.02	EUR 390,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	366,873	0.05
EUR 690,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	648,103	0.08	EUR 130,000	Toyota Finance Australia Ltd, 0.440%, 13/01/28	112,061	0.01
EUR 600,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	544,560	0.07	EUR 180,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	175,135	0.02
EUR 300,000	Australia & New Zealand Banking Group Ltd, 3.652%, 20/01/26	296,004	0.04	EUR 350,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	334,253	0.04
EUR 400,000	Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29	374,980	0.05	EUR 90,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	81,635	0.01
EUR 400,000	Australia & New Zealand Banking Group Ltd, 5.101%, 03/02/33	393,064	0.05	EUR 480,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	417,365	0.05
EUR 350,000	Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	337,036	0.04	EUR 290,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	272,179	0.03
EUR 200,000	Australia Pacific Airports Melbourne Pty Ltd, 4.375%, perpetual	199,302	0.02	EUR 200,000	Transurban Finance Co Pty Ltd, 4.225%, 26/04/33	202,198	0.03
EUR 202,000	BHP Billiton Finance Ltd, 3.250%, 24/09/27	197,247	0.02	EUR 300,000	Wesfarmers Ltd, 0.954%, 21/10/33	224,982	0.03
EUR 250,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	212,068	0.03	EUR 480,000	Westpac Banking Corp, 0.875%, 17/04/27	426,139	0.05
EUR 370,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	341,110	0.04	EUR 315,000	Westpac Banking Corp, 1.450%, 17/07/28	280,274	0.03
EUR 500,000	Brambles Finance Ltd, 2.375%, 12/06/24	491,415	0.06	EUR 325,000	Westpac Banking Corp, 0.766%, 13/05/31	281,850	0.04
EUR 360,000	Commonwealth Bank of Australia, 1.936%, 03/10/29	342,756	0.04	EUR 500,000	Westpac Banking Corp, 3.799%, perpetual	491,775	0.06
EUR 480,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	442,483	0.05	<b>Total Australia</b>		<b>13,598,829</b>	<b>1.67</b>
EUR 195,000	Macquarie Group Ltd, 0.625%, 03/02/27	170,438	0.02	Austria			
EUR 300,000	Macquarie Group Ltd, 0.943%, 19/01/29	248,751	0.03	EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27	412,705	0.05
EUR 400,000	Macquarie Group Ltd, 0.950%, 21/05/31	309,864	0.04	EUR 200,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	174,716	0.02
EUR 410,000	National Australia Bank Ltd, 0.625%, 18/09/24	393,666	0.05	EUR 500,000	Erste Group Bank AG, 0.050%, 16/09/25	457,950	0.06
EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	278,493	0.03	EUR 200,000	Erste Group Bank AG, 0.875%, 22/05/26	182,456	0.02
EUR 370,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	329,433	0.04	EUR 500,000	Erste Group Bank AG, 0.875%, 13/05/27	421,063	0.05
EUR 190,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	158,160	0.02	EUR 200,000	Erste Group Bank AG, 0.125%, 17/05/28	164,960	0.02
EUR 470,000	Scentre Group Trust 1, 2.250%, 16/07/24	456,511	0.06	EUR 600,000	Erste Group Bank AG, 0.250%, 14/09/29	462,708	0.06
EUR 280,000	Stockland Trust, 1.625%, 27/04/26	254,825	0.03	EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	271,095	0.03
EUR 400,000	Sydney Airport Finance Co Pty Ltd, 4.375%, perpetual	398,572	0.05	EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	90,365	0.01
EUR 620,000	Telstra Corp Ltd, 1.125%, 14/04/26	575,298	0.07	EUR 600,000	Erste Group Bank AG, 4.000%, 16/01/31	572,877	0.07
EUR 395,000	Telstra Corp Ltd, 1.375%, 26/03/29	348,777	0.04	EUR 200,000	Erste Group Bank AG, 1.625%, 08/09/31	176,354	0.02
EUR 270,000	Telstra Corp Ltd, 1.000%, 23/04/30	227,162	0.03	EUR 290,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	269,062	0.03
				EUR 350,000	OMV AG, zero coupon, 03/07/25	323,463	0.04



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Austria (continued)				Belgium (continued)			
EUR 550,000	OMV AG, 1.000%, 14/12/26	504,350	0.06	EUR 100,000	Belfius Bank SA, 0.375%, 13/02/26	90,552	0.01
EUR 350,000	OMV AG, 1.875%, 04/12/28	321,912	0.04	EUR 400,000	Belfius Bank SA, zero coupon, 28/08/26	352,504	0.04
EUR 320,000	OMV AG, 6.250%, perpetual	328,301	0.04	EUR 200,000	Belfius Bank SA, 0.125%, 08/02/28	168,960	0.02
EUR 400,000	OMV AG, 2.500%, perpetual	359,936	0.05	EUR 300,000	Belfius Bank SA, 3.875%, 12/06/28	297,525	0.04
EUR 200,000	OMV AG, 2.875%, perpetual	195,200	0.02	EUR 300,000	Belfius Bank SA, 5.250%, 19/04/33	294,249	0.04
EUR 1,000,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	986,100	0.12	EUR 200,000	Elia System Operator SA/NV, 1.375%, 14/01/26	187,664	0.02
EUR 400,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	342,784	0.04	EUR 100,000	Elia System Operator SA/NV, 1.500%, 05/09/28	88,064	0.01
EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	326,124	0.04	EUR 300,000	Elia System Operator SA/NV, 3.000%, 07/04/29	289,437	0.04
EUR 300,000	Raiffeisen Bank International AG, 7.375%, 20/12/32	297,561	0.04	EUR 300,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	247,977	0.03
EUR 500,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	369,095	0.05	EUR 190,000	Euroclear Bank SA, 0.125%, 07/07/25	176,060	0.02
EUR 400,000	UNIQA Insurance Group AG, 6.000%, 27/07/46	400,232	0.05	EUR 250,000	Euroclear Bank SA, 3.625%, 13/10/27	247,967	0.03
EUR 300,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 15/06/42	280,890	0.04	EUR 400,000	Euroclear Investments SA, 1.125%, 07/12/26	362,708	0.04
EUR 200,000	Volksbank Wien AG, 0.875%, 23/03/26	176,222	0.02	EUR 200,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	192,158	0.02
<b>Total Austria</b>		<b>8,868,481</b>	<b>1.09</b>	EUR 200,000	Groupe Bruxelles Lambert NV, 4.000%, perpetual	201,290	0.03
Belgium				EUR 200,000	Groupe Bruxelles Lambert SA, 0.125%, 28/01/31	151,988	0.02
EUR 500,000	AG Insurance SA, 3.500%, 30/06/47	458,440	0.06	EUR 1,000,000	KBC Group NV, 2.875%, 29/06/25	984,330	0.12
EUR 1,160,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	1,063,778	0.13	EUR 400,000	KBC Group NV, 0.125%, 10/09/26	346,870	0.04
EUR 1,000,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	934,590	0.12	EUR 500,000	KBC Group NV, 0.250%, 01/03/27	447,535	0.06
EUR 400,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	351,124	0.04	EUR 300,000	KBC Group NV, 4.375%, 23/11/27	297,837	0.04
EUR 400,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	346,860	0.04	EUR 500,000	KBC Group NV, 0.750%, 21/01/28	422,489	0.05
EUR 880,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	829,726	0.10	EUR 400,000	KBC Group NV, 1.625%, 18/09/29	379,756	0.05
EUR 250,000	Anheuser-Busch InBev SA, 3.250%, 24/01/33	242,207	0.03	EUR 400,000	KBC Group NV, 3.000%, 25/08/30	372,016	0.05
EUR 1,580,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	1,422,774	0.17	EUR 200,000	KBC Group NV, 0.625%, 07/12/31	170,378	0.02
EUR 970,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	923,023	0.11	EUR 200,000	KBC Group NV, 4.875%, 25/04/33	195,526	0.02
EUR 400,000	Argenta Spaarbank, 1.000%, 29/01/27	348,112	0.04	EUR 300,000	KBC Group NV, 4.375%, perpetual	297,402	0.04
EUR 300,000	Argenta Spaarbank NV, 1.000%, 13/10/26	275,025	0.03	EUR 690,000	Lonza Finance International NV, 1.625%, 21/04/27	637,698	0.08
EUR 200,000	Argenta Spaarbank NV, 5.375%, 29/11/27	198,938	0.02	EUR 300,000	Solvay SA, 2.750%, 02/12/27	287,571	0.04
EUR 700,000	Argenta Spaarbank NV, 1.375%, 08/02/29	578,620	0.07	<b>Total Belgium</b>		<b>16,992,920</b>	<b>2.08</b>
EUR 200,000	Belfius Bank SA, 1.000%, 26/10/24	191,590	0.02	Bermuda			
EUR 200,000	Belfius Bank SA, 0.375%, 02/09/25	183,692	0.02	EUR 200,000	Fidelity International Ltd, 2.500%, 04/11/26	184,034	0.02
EUR 500,000	Belfius Bank SA, zero coupon, 15/10/25	455,910	0.06	<b>Total Bermuda</b>		<b>184,034</b>	<b>0.02</b>
				British Virgin Islands			
				EUR 150,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	139,148	0.02
				<b>Total British Virgin Islands</b>		<b>139,148</b>	<b>0.02</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Canada				Denmark (continued)			
EUR 220,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	205,614	0.03	EUR 170,000	Carlsberg Breweries A/S, 0.625%, 09/03/30	138,122	0.02
EUR 500,000	Bank of Montreal, 2.750%, 15/06/27	475,315	0.06	EUR 500,000	Carlsberg Breweries A/S, 3.500%, perpetual	494,635	0.06
EUR 590,000	Bank of Nova Scotia, 0.125%, 04/09/26	522,569	0.06	EUR 800,000	Danske Bank A/S, 1.375%, 17/02/27	730,528	0.09
EUR 800,000	Bank of Nova Scotia, 0.250%, 01/11/28	652,128	0.08	EUR 1,000,000	Danske Bank A/S, 4.125%, 10/01/31	990,420	0.12
EUR 550,000	Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	494,978	0.06	EUR 800,000	Danske Bank A/S, 1.000%, 15/05/31	701,512	0.09
EUR 710,000	Great-West Lifeco Inc, 1.750%, 07/12/26	649,856	0.08	EUR 100,000	ISS Global A/S, 2.125%, 02/12/24	96,860	0.01
EUR 400,000	Great-West Lifeco Inc, 4.700%, 16/11/29	409,168	0.05	EUR 370,000	ISS Global A/S, 0.875%, 18/06/26	335,364	0.04
EUR 250,000	Magna International Inc, 1.500%, 25/09/27	226,995	0.03	EUR 350,000	ISS Global A/S, 1.500%, 31/08/27	315,511	0.04
EUR 250,000	Magna International Inc, 4.375%, 17/03/32	252,650	0.03	EUR 600,000	Jyske Bank A/S, 0.375%, 15/10/25	567,612	0.07
EUR 290,000	Royal Bank of Canada, 0.125%, 23/07/24	277,994	0.03	EUR 200,000	Jyske Bank A/S, 4.625%, 11/04/26	198,346	0.02
EUR 333,000	Royal Bank of Canada, 4.125%, 05/07/28	331,055	0.04	EUR 355,000	Jyske Bank A/S, 0.050%, 02/09/26	319,883	0.04
EUR 400,000	Royal Bank of Canada, 2.125%, 26/04/29	359,848	0.04	EUR 200,000	Jyske Bank A/S, 5.500%, 16/11/27	201,930	0.02
EUR 500,000	Toronto-Dominion Bank, 0.500%, 18/01/27	437,940	0.05	EUR 200,000	Jyske Bank A/S, 0.250%, 17/02/28	170,248	0.02
EUR 500,000	Toronto-Dominion Bank, 2.551%, 03/08/27	468,535	0.06	EUR 125,000	Jyske Bank A/S, 5.000%, 26/10/28	123,701	0.02
EUR 1,000,000	Toronto-Dominion Bank, 3.631%, 13/12/29	964,930	0.12	EUR 305,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	291,620	0.04
EUR 500,000	Toronto-Dominion Bank, 3.129%, 03/08/32	463,765	0.06	EUR 50,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	47,108	0.01
EUR 300,000	Total Capital Canada Ltd, 2.125%, 18/09/29	272,724	0.03	EUR 790,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	732,591	0.09
<b>Total Canada</b>		<b>7,466,064</b>	<b>0.91</b>	<b>Total Denmark</b>		<b>8,771,867</b>	<b>1.07</b>
Cayman Islands				Estonia			
EUR 250,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	236,690	0.03	EUR 100,000	Luminor Bank AS/Estonia, 0.539%, 23/09/26	87,486	0.01
EUR 250,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	215,477	0.03	EUR 200,000	Luminor Bank AS/Estonia, 7.750%, 08/06/27	202,742	0.03
EUR 300,000	CK Hutchison Europe Finance 21 Ltd, 0.750%, 02/11/29	241,347	0.03	<b>Total Estonia</b>		<b>290,228</b>	<b>0.04</b>
EUR 380,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	342,160	0.04	Finland			
<b>Total Cayman Islands</b>		<b>1,035,674</b>	<b>0.13</b>	EUR 485,000	Balder Finland Oyj, 1.375%, 24/05/30	289,123	0.04
Czech Republic				EUR 660,000	Elenia Finance OYI, 0.375%, 06/02/27	576,041	0.07
EUR 400,000	Ceska sporitelna AS, 0.500%, 13/09/28	322,360	0.04	EUR 385,000	Elisa Oyj, 0.250%, 15/09/27	330,576	0.04
<b>Total Czech Republic</b>		<b>322,360</b>	<b>0.04</b>	EUR 410,000	Kojamo Oyj, 1.500%, 19/06/24	391,066	0.05
Denmark				EUR 380,000	Kojamo Oyj, 1.625%, 07/03/25	347,639	0.04
EUR 540,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	509,587	0.06	EUR 460,000	Kojamo Oyj, 1.875%, 27/05/27	381,740	0.05
EUR 335,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	292,090	0.04	EUR 200,000	Neste Oyj, 0.750%, 25/03/28	172,792	0.02
EUR 200,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	169,390	0.02	EUR 200,000	Neste Oyj, 3.875%, 16/03/29	199,646	0.03
				EUR 100,000	Neste Oyj, 4.250%, 16/03/33	101,143	0.01
				EUR 200,000	Nokia Oyj, 2.000%, 11/03/26	187,972	0.02
				EUR 200,000	Nokia Oyj, 3.125%, 15/05/28	188,348	0.02
				EUR 200,000	Nokia Oyj, 4.375%, 21/08/31	196,924	0.02

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Finland (continued)				France			
EUR 300,000	Nordea Bank Abp, 3.625%, 10/02/26	295,773	0.04	EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	200,050	0.02
EUR 620,000	Nordea Bank Abp, 0.375%, 28/05/26	560,722	0.07	EUR 200,000	Air Liquide Finance SA, 1.875%, 05/06/24	196,472	0.02
EUR 300,000	Nordea Bank Abp, 1.125%, 16/02/27	270,492	0.03	EUR 200,000	Air Liquide Finance SA, 0.750%, 13/06/24	193,958	0.02
EUR 640,000	Nordea Bank Abp, 0.500%, 14/05/27	548,610	0.07	EUR 500,000	Air Liquide Finance SA, 1.000%, 08/03/27	459,765	0.06
EUR 400,000	Nordea Bank Abp, 1.125%, 27/09/27	357,980	0.04	EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	175,982	0.02
EUR 400,000	Nordea Bank Abp, 4.125%, 05/05/28	396,064	0.05	EUR 500,000	Air Liquide Finance SA, 0.625%, 20/06/30	415,930	0.05
EUR 750,000	Nordea Bank Abp, 2.500%, 23/05/29	684,090	0.08	EUR 300,000	ALD SA, 4.750%, 13/10/25	302,355	0.04
EUR 200,000	Nordea Bank Abp, 1.000%, 27/06/29	190,968	0.02	EUR 200,000	ALD SA, 4.000%, 05/07/27	197,698	0.02
EUR 200,000	Nordea Bank Abp, 2.875%, 24/08/32	181,172	0.02	EUR 300,000	Alstom SA, 0.125%, 27/07/27	258,453	0.03
EUR 280,000	OP Corporate Bank plc, 0.375%, 19/06/24	269,699	0.03	EUR 100,000	Altarea SCA, 1.750%, 16/01/30	69,513	0.01
EUR 390,000	OP Corporate Bank plc, 0.125%, 01/07/24	374,899	0.05	EUR 400,000	APRR SA, 1.875%, 15/01/25	387,180	0.05
EUR 410,000	OP Corporate Bank plc, 1.000%, 22/05/25	387,315	0.05	EUR 300,000	APRR SA, 1.250%, 06/01/27	276,075	0.03
EUR 600,000	OP Corporate Bank plc, 2.875%, 15/12/25	581,268	0.07	EUR 300,000	APRR SA, 1.250%, 14/01/27	276,294	0.03
EUR 335,000	OP Corporate Bank plc, 0.250%, 24/03/26	300,632	0.04	EUR 300,000	APRR SA, 1.250%, 18/01/28	270,453	0.03
EUR 348,000	OP Corporate Bank plc, 4.125%, 18/04/27	348,595	0.04	EUR 400,000	APRR SA, zero coupon, 19/06/28	334,428	0.04
EUR 325,000	OP Corporate Bank plc, 0.625%, 27/07/27	279,968	0.03	EUR 400,000	APRR SA, 3.125%, perpetual	388,524	0.05
EUR 385,000	OP Corporate Bank plc, 0.100%, 16/11/27	326,118	0.04	EUR 200,000	Argan SA, 1.011%, 17/11/26	171,378	0.02
EUR 400,000	OP Corporate Bank plc, 4.000%, 13/06/28	399,532	0.05	EUR 600,000	Arkema SA, 1.500%, 20/01/25	577,950	0.07
EUR 280,000	OP Corporate Bank plc, 0.375%, 16/06/28	228,678	0.03	EUR 100,000	Arkema SA, 3.500%, 23/01/31	96,480	0.01
EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	78,907	0.01	EUR 200,000	Arval Service Lease SA, zero coupon, 01/10/25	180,692	0.02
EUR 200,000	OP Corporate Bank plc, 0.750%, 24/03/31	153,900	0.02	EUR 200,000	Arval Service Lease SA, 4.750%, 22/05/27	201,790	0.03
EUR 550,000	Sampo Oyj, 3.375%, 23/05/49	489,132	0.06	EUR 500,000	Arval Service Lease SA/France, 3.375%, 04/01/26	486,965	0.06
EUR 280,000	Sato Oyj, 1.375%, 24/02/28	211,420	0.03	EUR 400,000	Arval Service Lease SA/France, 4.250%, perpetual	396,884	0.05
EUR 500,000	Stora Enso Oyj, 2.500%, 07/06/27	472,850	0.06	EUR 200,000	Auchan Holding SA, 2.375%, 25/04/25	191,842	0.02
EUR 100,000	Stora Enso Oyj, 0.625%, 02/12/30	77,331	0.01	EUR 300,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	279,000	0.03
EUR 200,000	Stora Enso Oyj, 4.000%, perpetual	199,004	0.02	EUR 300,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	277,392	0.03
EUR 200,000	Stora Enso Oyj, 4.250%, perpetual	199,836	0.03	EUR 800,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	736,656	0.09
EUR 800,000	Teollisuuden Voima Oyj, 4.750%, 01/06/30	800,104	0.10	EUR 500,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	454,430	0.06
EUR 200,000	UPM-Kymmene Oyj, 2.250%, 23/05/29	181,854	0.02	EUR 750,000	AXA SA, 3.750%, 12/10/30	758,490	0.09
EUR 400,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	307,980	0.04	EUR 200,000	AXA SA, 3.625%, 10/01/33	200,860	0.02
				EUR 800,000	AXA SA, 1.375%, 07/10/41	607,592	0.07
				EUR 1,000,000	AXA SA, 1.875%, 10/07/42	753,550	0.09
				EUR 500,000	AXA SA, 4.250%, 10/03/43	458,665	0.06
				EUR 500,000	AXA SA, 3.375%, 06/07/47	466,220	0.06
				EUR 310,000	AXA SA, 5.500%, perpetual	310,205	0.04
				EUR 400,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	381,756	0.05
				EUR 1,100,000	Banque Federative du Credit Mutuel SA, zero coupon, 07/03/25	1,002,620	0.12
<b>Total Finland</b>		<b>13,517,903</b>	<b>1.66</b>				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 500,000	Banque Federative du Credit Mutuel SA, 1.000%, 23/05/25	470,745	0.06	EUR 500,000	BNP Paribas SA, 0.250%, 13/04/27	441,890	0.05
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	1,115,532	0.14	EUR 400,000	BNP Paribas SA, 0.375%, 14/10/27	351,348	0.04
EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	935,940	0.12	EUR 1,600,000	BNP Paribas SA, 0.500%, 19/02/28	1,358,799	0.16
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	1,085,820	0.13	EUR 270,000	BNP Paribas SA, 1.500%, 23/05/28	237,492	0.03
EUR 400,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	368,656	0.05	EUR 500,000	BNP Paribas SA, 2.750%, 25/07/28	464,930	0.06
EUR 400,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	358,788	0.04	EUR 300,000	BNP Paribas SA, 4.375%, 13/01/29	298,524	0.04
EUR 900,000	Banque Federative du Credit Mutuel SA, 3.125%, 14/09/27	865,638	0.11	EUR 900,000	BNP Paribas SA, 3.875%, 23/02/29	886,771	0.11
EUR 500,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	486,055	0.06	EUR 1,400,000	BNP Paribas SA, 1.125%, 17/04/29	1,192,109	0.14
EUR 200,000	Banque Federative du Credit Mutuel SA, 3.875%, 14/02/28	197,302	0.02	EUR 200,000	BNP Paribas SA, 1.375%, 28/05/29	168,794	0.02
EUR 500,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	438,570	0.05	EUR 1,000,000	BNP Paribas SA, 3.625%, 01/09/29	955,340	0.12
EUR 400,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	324,820	0.04	EUR 1,100,000	BNP Paribas SA, 0.875%, 11/07/30	886,502	0.11
EUR 800,000	Banque Federative du Credit Mutuel SA, 0.625%, 03/11/28	638,028	0.08	EUR 300,000	BNP Paribas SA, 2.375%, 20/11/30	278,109	0.03
EUR 300,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	259,536	0.03	EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	314,372	0.04
EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	269,829	0.03	EUR 1,000,000	BNP Paribas SA, 2.500%, 31/03/32	890,150	0.11
EUR 1,100,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	1,083,607	0.13	EUR 500,000	BNP Paribas SA, 2.100%, 07/04/32	421,700	0.05
EUR 300,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	238,356	0.03	EUR 300,000	BNP Paribas SA, 4.250%, perpetual	294,477	0.04
EUR 500,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	382,245	0.05	EUR 400,000	BNP Paribas SA, 4.125%, perpetual	400,396	0.05
EUR 300,000	Banque Federative du Credit Mutuel SA, 3.625%, 14/09/32	289,971	0.04	EUR 300,000	Bouygues SA, 2.250%, 29/06/29	275,469	0.03
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	1,164,708	0.14	EUR 500,000	Bouygues SA, 0.500%, 11/02/30	404,545	0.05
EUR 200,000	Banque Federative du Credit Mutuel SA, 4.125%, 14/06/33	199,360	0.02	EUR 600,000	Bouygues SA, 4.625%, 07/06/32	627,948	0.08
EUR 400,000	Banque Federative du Credit Mutuel SA, 4.375%, perpetual	397,188	0.05	EUR 300,000	Bouygues SA, 3.250%, 30/06/37	270,588	0.03
EUR 300,000	Banque Stellantis France SACA, 3.875%, 19/01/26	297,726	0.04	EUR 700,000	Bouygues SA, 5.375%, 30/06/42	767,788	0.09
EUR 300,000	BNP Paribas Cardif SA, 4.032%, perpetual	288,891	0.04	EUR 200,000	BPCE SA, 1.000%, 15/07/24	193,656	0.02
EUR 300,000	BNP Paribas SA, 0.500%, 15/07/25	287,889	0.04	EUR 500,000	BPCE SA, 3.000%, 19/07/24	493,815	0.06
EUR 410,000	BNP Paribas SA, 1.500%, 17/11/25	387,868	0.05	EUR 600,000	BPCE SA, 0.625%, 26/09/24	573,534	0.07
EUR 710,000	BNP Paribas SA, 1.125%, 11/06/26	652,731	0.08	EUR 300,000	BPCE SA, 1.000%, 01/04/25	282,957	0.03
EUR 200,000	BNP Paribas SA, 0.125%, 04/09/26	177,858	0.02	EUR 600,000	BPCE SA, 0.625%, 28/04/25	522,141	0.06
EUR 400,000	BNP Paribas SA, 2.250%, 11/01/27	371,984	0.05	EUR 900,000	BPCE SA, 0.250%, 15/01/26	739,033	0.09
EUR 1,400,000	BNP Paribas SA, 2.125%, 23/01/27	1,311,478	0.16	EUR 300,000	BPCE SA, 0.375%, 02/02/26	272,349	0.03
				EUR 1,200,000	BPCE SA, zero coupon, 14/01/27	1,038,036	0.13
				EUR 300,000	BPCE SA, 1.750%, 26/04/27	274,767	0.03
				EUR 1,500,000	BPCE SA, 0.500%, 15/09/27	1,302,570	0.16
				EUR 300,000	BPCE SA, 4.375%, 13/07/28	297,714	0.04
				EUR 300,000	BPCE SA, 1.000%, 05/10/28	256,074	0.03
				EUR 300,000	BPCE SA, 4.625%, 02/03/30	300,627	0.04
				EUR 300,000	BPCE SA, 1.000%, 14/01/32	232,683	0.03
				EUR 100,000	BPCE SA, 2.375%, 26/04/32	87,370	0.01
				EUR 500,000	BPCE SA, 4.000%, 29/11/32	492,990	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
France (continued)				France (continued)			
EUR 400,000	BPCE SA, 4.500%, 13/01/33	401,664	0.05	EUR 300,000	Covivio, 1.500%, 21/06/27	269,976	0.03
EUR 100,000	BPCE SA, 4.750%, 14/06/34	100,424	0.01	EUR 300,000	Covivio Hotels SACA, 1.875%, 24/09/25	277,734	0.03
EUR 1,000,000	BPCE SA, 5.125%, 25/01/35	968,830	0.12	EUR 300,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	263,187	0.03
EUR 300,000	BPCE SA, 3.625%, perpetual	295,158	0.04	EUR 800,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	767,992	0.09
EUR 400,000	BPCE SA, 5.750%, perpetual	399,492	0.05	EUR 500,000	Credit Agricole Assurances SA, 4.500%, perpetual	484,870	0.06
EUR 100,000	Caisse Federale du Credit Mutuel Nord Europe SCOFAV, 2.125%, 12/09/26	93,562	0.01	EUR 500,000	Credit Agricole Assurances SA, 4.250%, perpetual	486,735	0.06
EUR 600,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	629,400	0.08	EUR 500,000	Credit Agricole SA, 1.000%, 16/09/24	481,325	0.06
EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	185,260	0.02	EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	184,238	0.02
EUR 300,000	Capgemini SE, 1.000%, 18/10/24	288,093	0.04	EUR 500,000	Credit Agricole SA, 1.000%, 22/04/26	468,880	0.06
EUR 300,000	Capgemini SE, 0.625%, 23/06/25	281,613	0.03	EUR 500,000	Credit Agricole SA, 4.000%, 12/10/26	493,970	0.06
EUR 400,000	Capgemini SE, 1.625%, 15/04/26	376,680	0.05	EUR 800,000	Credit Agricole SA, 1.875%, 20/12/26	742,408	0.09
EUR 600,000	Capgemini SE, 1.750%, 18/04/28	545,640	0.07	EUR 1,020,000	Credit Agricole SA, 2.625%, 17/03/27	951,823	0.12
EUR 700,000	Capgemini SE, 1.125%, 23/06/30	588,161	0.07	EUR 600,000	Credit Agricole SA, 1.875%, 22/04/27	557,034	0.07
EUR 600,000	Capgemini SE, 2.375%, 15/04/32	535,158	0.07	EUR 300,000	Credit Agricole SA, 3.375%, 28/07/27	292,257	0.04
EUR 100,000	Carmila SA, 1.625%, 30/05/27	87,972	0.01	EUR 300,000	Credit Agricole SA, 0.125%, 09/12/27	253,209	0.03
EUR 300,000	Carmila SA, 2.125%, 07/03/28	266,397	0.03	EUR 400,000	Credit Agricole SA, 0.625%, 12/01/28	348,892	0.04
EUR 200,000	Carrefour Banque SA, 4.079%, 05/05/27	196,744	0.02	EUR 800,000	Credit Agricole SA, 0.375%, 20/04/28	668,808	0.08
EUR 550,000	Carrefour SA, 1.250%, 03/06/25	522,473	0.06	EUR 700,000	Credit Agricole SA, 1.125%, 24/02/29	571,177	0.07
EUR 300,000	Carrefour SA, 1.750%, 04/05/26	282,300	0.03	EUR 500,000	Credit Agricole SA, 1.750%, 05/03/29	436,675	0.05
EUR 300,000	Carrefour SA, 1.875%, 30/10/26	280,149	0.03	EUR 500,000	Credit Agricole SA, 2.000%, 25/03/29	433,245	0.05
EUR 200,000	Carrefour SA, 4.125%, 12/10/28	201,398	0.03	EUR 800,000	Credit Agricole SA, 4.250%, 11/07/29	794,400	0.10
EUR 600,000	Carrefour SA, 2.375%, 30/10/29	547,398	0.07	EUR 400,000	Credit Agricole SA, 0.500%, 21/09/29	329,664	0.04
EUR 300,000	Carrefour SA, 3.750%, perpetual	294,096	0.04	EUR 700,000	Credit Agricole SA, 1.625%, 05/06/30	648,242	0.08
EUR 400,000	Cie de Saint-Gobain, 1.625%, 10/08/25	381,448	0.05	EUR 800,000	Credit Agricole SA, 2.500%, 22/04/34	690,512	0.08
EUR 100,000	Cie de Saint-Gobain, 1.375%, 14/06/27	91,710	0.01	EUR 400,000	Credit Agricole SA, 3.875%, 28/11/34	396,556	0.05
EUR 300,000	Cie de Saint-Gobain, 2.125%, 10/06/28	277,926	0.03	EUR 500,000	Credit Agricole SA, 3.875%, perpetual	493,660	0.06
EUR 800,000	Cie de Saint-Gobain, 1.875%, 15/03/31	694,776	0.09	EUR 500,000	Credit Logement SA, 1.350%, 28/11/29	466,295	0.06
EUR 400,000	Cie de Saint-Gobain, 2.625%, 10/08/32	366,252	0.05	EUR 300,000	Credit Logement SA, 1.081%, 15/02/34	238,695	0.03
EUR 600,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	566,934	0.07	EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	287,028	0.04
EUR 300,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	258,807	0.03				
EUR 300,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	246,684	0.03				
EUR 200,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	167,944	0.02				
EUR 300,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	271,062	0.03				
EUR 300,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	263,838	0.03				
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	129,484	0.02				
EUR 200,000	Coface SA, 6.000%, 22/09/32	202,520	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 200,000	Credit Mutuel Arkea SA, zero coupon, 28/01/26	180,010	0.02	EUR 500,000	EssilorLuxottica SA, 0.375%, 27/11/27	437,825	0.05
EUR 400,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	371,624	0.05	EUR 500,000	EssilorLuxottica SA, 0.500%, 05/06/28	435,615	0.05
EUR 200,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	194,162	0.02	EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	263,763	0.03
EUR 300,000	Credit Mutuel Arkea SA, 3.875%, 22/05/28	297,570	0.04	EUR 100,000	Gecina SA, 1.375%, 30/06/27	91,043	0.01
EUR 100,000	Credit Mutuel Arkea SA, 0.375%, 03/10/28	83,085	0.01	EUR 300,000	Gecina SA, 1.625%, 14/03/30	255,975	0.03
EUR 400,000	Credit Mutuel Arkea SA, 3.500%, 09/02/29	370,360	0.05	EUR 400,000	Gecina SA, 2.000%, 30/06/32	338,176	0.04
EUR 400,000	Credit Mutuel Arkea SA, 1.875%, 25/10/29	380,012	0.05	EUR 400,000	Gecina SA, 1.625%, 29/05/34	316,984	0.04
EUR 200,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	161,712	0.02	EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	96,775	0.01
EUR 400,000	Credit Mutuel Arkea SA, 0.875%, 25/10/31	297,942	0.04	EUR 300,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	280,041	0.03
EUR 300,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	300,609	0.04	EUR 400,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	357,584	0.04
EUR 300,000	Danone SA, 0.709%, 03/11/24	287,259	0.04	EUR 300,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	256,200	0.03
EUR 500,000	Danone SA, 1.125%, 14/01/25	480,590	0.06	EUR 300,000	Holding d'Infrastructures des Metiers de l'Environnement, 0.125%, 16/09/25	271,011	0.03
EUR 600,000	Danone SA, zero coupon, 01/12/25	548,556	0.07	EUR 300,000	Holding d'Infrastructures des Metiers de l'Environnement, 4.500%, 06/04/27	295,383	0.04
EUR 400,000	Danone SA, 0.395%, 10/06/29	333,452	0.04	EUR 300,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	249,549	0.03
EUR 500,000	Danone SA, 3.071%, 07/09/32	481,710	0.06	EUR 500,000	Holdings d'Infrastructures de Transport SASU, 1.475%, 18/01/31	407,615	0.05
EUR 200,000	Danone SA, 3.470%, perpetual	198,974	0.02	EUR 1,000,000	HSBC France SA, 0.100%, 03/09/27	857,560	0.11
EUR 300,000	Danone SA, 1.000%, perpetual	260,985	0.03	EUR 500,000	HSBC France SA, 1.375%, 04/09/28	446,850	0.06
EUR 700,000	Dassault Systemes SE, 0.125%, 16/09/26	625,828	0.08	EUR 400,000	Icade Sante SAS, 1.125%, 17/11/25	370,756	0.05
EUR 300,000	Edenred, 1.375%, 10/03/25	287,445	0.04	EUR 500,000	Icade Sante SAS, 1.750%, 10/06/26	462,195	0.06
EUR 100,000	Edenred, 1.875%, 06/03/26	95,148	0.01	EUR 400,000	Icade Sante SAS, 1.375%, 17/09/30	306,076	0.04
EUR 200,000	Edenred, 1.875%, 30/03/27	186,932	0.02	EUR 200,000	Imerys SA, 2.000%, 10/12/24	193,660	0.02
EUR 700,000	Edenred, 1.375%, 18/06/29	614,544	0.08	EUR 300,000	Imerys SA, 1.500%, 15/01/27	272,481	0.03
EUR 200,000	Edenred, 3.625%, 13/06/31	197,992	0.02	EUR 200,000	Imerys SA, 1.875%, 31/03/28	178,786	0.02
EUR 1,000,000	Engie SA, 2.375%, 19/05/26	964,680	0.12	EUR 300,000	Imerys SA, 1.000%, 15/07/31	226,830	0.03
EUR 100,000	Engie SA, zero coupon, 04/03/27	87,474	0.01	EUR 400,000	Indigo Group SAS, 1.625%, 19/04/28	352,548	0.04
EUR 600,000	Engie SA, 0.375%, 11/06/27	527,514	0.06	EUR 700,000	JCDecaux SE, 5.000%, 11/01/29	701,925	0.09
EUR 200,000	Engie SA, 1.375%, 22/06/28	179,166	0.02	EUR 100,000	Kering SA, 1.250%, 10/05/26	93,653	0.01
EUR 600,000	Engie SA, 3.500%, 27/09/29	593,604	0.07	EUR 500,000	Kering SA, 3.250%, 27/02/29	495,725	0.06
EUR 500,000	Engie SA, 3.625%, 11/01/30	494,600	0.06	EUR 500,000	Kering SA, 3.375%, 27/02/33	498,065	0.06
EUR 500,000	Engie SA, 4.000%, 11/01/35	498,340	0.06	EUR 500,000	Klepierre SA, 1.875%, 19/02/26	472,340	0.06
EUR 300,000	Engie SA, 1.500%, 13/03/35	229,515	0.03	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	264,630	0.03
EUR 600,000	Engie SA, 1.375%, 21/06/39	408,276	0.05				
EUR 500,000	Engie SA, 4.250%, 11/01/43	503,250	0.06				
EUR 400,000	Engie SA, 1.875%, 31/12/99	301,044	0.04				
EUR 410,000	Engie SA, 5.950%, 16/03/11	469,913	0.06				
EUR 400,000	Engie SA, 1.500%, perpetual	327,172	0.04				
EUR 600,000	Engie SA, 3.250%, perpetual	581,250	0.07				
EUR 200,000	EssilorLuxottica, 0.750%, 27/11/31	163,068	0.02				
EUR 400,000	EssilorLuxottica SA, 0.125%, 27/05/25	373,292	0.05				
EUR 600,000	EssilorLuxottica SA, 0.375%, 05/01/26	552,636	0.07				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 500,000	Klepierre SA, 0.875%, 17/02/31	380,250	0.05	EUR 200,000	Pernod Ricard SA, 0.500%, 24/10/27	176,582	0.02
EUR 300,000	Klepierre SA, 1.250%, 29/09/31	229,926	0.03	EUR 200,000	Pernod Ricard SA, 1.375%, 07/04/29	178,008	0.02
EUR 500,000	Klepierre SA, 1.625%, 13/12/32	381,240	0.05	EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	448,120	0.06
EUR 200,000	La Mondiale SAM, 2.125%, 23/06/31	158,708	0.02	EUR 400,000	Pernod Ricard SA, 0.875%, 24/10/31	325,352	0.04
EUR 270,000	La Mondiale SAM, 5.050%, perpetual	264,549	0.03	EUR 300,000	Pernod Ricard SA, 3.750%, 02/11/32	304,530	0.04
EUR 700,000	Legrand SA, 1.000%, 06/03/26	647,486	0.08	EUR 100,000	Peugeot SA, 2.000%, 20/03/25	96,524	0.01
EUR 300,000	Legrand SA, 1.875%, 16/12/27	277,935	0.03	EUR 700,000	Peugeot SA, 2.750%, 15/05/26	675,584	0.08
EUR 300,000	Legrand SA, 0.625%, 24/06/28	261,450	0.03	EUR 235,000	PSA Banque France SA, 0.625%, 21/06/24	226,942	0.03
EUR 300,000	Legrand SA, 3.500%, 29/05/29	299,814	0.04	EUR 300,000	PSA Banque France SA, zero coupon, 22/01/25	280,689	0.03
EUR 300,000	Legrand SA, 0.375%, 06/10/31	237,723	0.03	EUR 200,000	PSA Tresorerie GIE, 6.000%, 19/09/33	219,168	0.03
EUR 100,000	Legrand SA, 1.875%, 06/07/32	87,127	0.01	EUR 300,000	Publicis Groupe SA, 1.625%, 16/12/24	289,452	0.04
EUR 600,000	L'Oreal SA, 0.875%, 29/06/26	556,290	0.07	EUR 250,000	RCI Banque SA, 2.000%, 11/07/24	244,473	0.03
EUR 600,000	L'Oreal SA, 3.125%, perpetual	593,934	0.07	EUR 500,000	RCI Banque SA, 4.125%, 01/12/25	494,625	0.06
EUR 500,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	475,525	0.06	EUR 280,000	RCI Banque SA, 1.750%, 10/04/26	260,131	0.03
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	638,638	0.08	EUR 800,000	RCI Banque SA, 4.625%, 13/07/26	798,016	0.10
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	347,620	0.04	EUR 200,000	RCI Banque SA, 4.500%, 06/04/27	196,230	0.02
EUR 600,000	LVMH Moet Hennessy Louis Vuitton SE, 3.375%, perpetual	596,916	0.07	EUR 200,000	RCI Banque SA, 4.875%, 14/06/28	200,010	0.02
EUR 100,000	Mercialys SA, 1.800%, 27/02/26	89,543	0.01	EUR 400,000	SANEF SA, 1.875%, 16/03/26	376,428	0.05
EUR 500,000	Mercialys SA, 2.500%, 28/02/29	408,260	0.05	EUR 900,000	Sanofi, 1.000%, 01/04/25	858,852	0.11
EUR 200,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 0.625%, 21/06/27	170,716	0.02	EUR 600,000	Sanofi, 1.500%, 22/09/25	571,752	0.07
EUR 500,000	Nerval SAS, 3.625%, 20/07/28	461,095	0.06	EUR 500,000	Sanofi, 1.750%, 10/09/26	473,220	0.06
EUR 300,000	Nerval SAS, 2.875%, 14/04/32	247,338	0.03	EUR 900,000	Sanofi, 0.500%, 13/01/27	814,293	0.10
EUR 300,000	Orange SA, 1.125%, 15/07/24	291,354	0.04	EUR 600,000	Sanofi, 1.125%, 05/04/28	539,220	0.07
EUR 300,000	Orange SA, 1.000%, 12/05/25	284,634	0.04	EUR 600,000	Sanofi, 0.875%, 21/03/29	526,170	0.06
EUR 400,000	Orange SA, 1.000%, 12/09/25	376,584	0.05	EUR 200,000	Sanofi, 1.250%, 06/04/29	178,904	0.02
EUR 400,000	Orange SA, zero coupon, 29/06/26	358,440	0.04	EUR 350,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	325,234	0.04
EUR 300,000	Orange SA, 1.250%, 07/07/27	274,209	0.03	EUR 400,000	Schneider Electric SE, 3.375%, 06/04/25	396,076	0.05
EUR 500,000	Orange SA, 1.500%, 09/09/27	459,890	0.06	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	91,259	0.01
EUR 100,000	Orange SA, 1.375%, 20/03/28	90,731	0.01	EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	364,656	0.05
EUR 400,000	Orange SA, 1.375%, 16/01/30	348,212	0.04	EUR 700,000	Schneider Electric SE, 1.375%, 21/06/27	641,550	0.08
EUR 400,000	Orange SA, 1.875%, 12/09/30	357,708	0.04	EUR 100,000	Schneider Electric SE, 3.250%, 12/06/28	98,860	0.01
EUR 300,000	Orange SA, 3.625%, 16/11/31	301,632	0.04	EUR 500,000	Schneider Electric SE, 0.250%, 11/03/29	418,355	0.05
EUR 400,000	Orange SA, 2.375%, 18/05/32	365,144	0.05	EUR 200,000	Schneider Electric SE, 3.125%, 13/10/29	196,376	0.02
EUR 500,000	Orange SA, 0.500%, 04/09/32	379,875	0.05				
EUR 857,000	Orange SA, 8.125%, 28/01/33	1,150,351	0.14				
EUR 200,000	Orange SA, 1.200%, 11/07/34	153,920	0.02				
EUR 410,000	Orange SA, 5.000%, perpetual	407,950	0.05				
EUR 600,000	Orange SA, 1.375%, perpetual	477,108	0.06				
EUR 400,000	Orange SA, 1.750%, perpetual	335,656	0.04				
EUR 300,000	Orange SA, 2.375%, perpetual	284,451	0.04				
EUR 300,000	Orange SA, 5.375%, perpetual	297,129	0.04				
EUR 400,000	Pernod Ricard SA, 2.125%, 27/09/24	391,256	0.05				
EUR 500,000	Pernod Ricard SA, 1.500%, 18/05/26	472,495	0.06				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 200,000	Schneider Electric SE, 3.500%, 12/06/33	199,338	0.02	EUR 500,000	Suez SACA, 2.875%, 24/05/34	441,230	0.05
EUR 600,000	Schneider Electric SE, 3.375%, 13/04/34	588,276	0.07	EUR 400,000	TDF Infrastructure SAS, 2.500%, 07/04/26	375,288	0.05
EUR 400,000	SCOR SE, 3.000%, 08/06/46	374,676	0.05	EUR 300,000	TDF Infrastructure SASU, 1.750%, 01/12/29	241,998	0.03
EUR 300,000	SCOR SE, 3.625%, 27/05/48	279,357	0.03	EUR 100,000	Teleperformance, 1.875%, 02/07/25	94,777	0.01
EUR 200,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	190,260	0.02	EUR 700,000	Teleperformance, 3.750%, 24/06/29	670,180	0.08
EUR 300,000	Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27	273,354	0.03	EUR 200,000	Tikehau Capital SCA, 2.250%, 14/10/26	183,758	0.02
EUR 300,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	253,881	0.03	EUR 400,000	Tikehau Capital SCA, 1.625%, 31/03/29	322,044	0.04
EUR 600,000	Societe Generale SA, 2.625%, 27/02/25	580,482	0.07	EUR 300,000	Total Capital International SA, 0.625%, 04/10/24	288,894	0.04
EUR 1,800,000	Societe Generale SA, 0.125%, 24/02/26	1,591,516	0.20	EUR 1,100,000	Total Capital International SA, 1.375%, 19/03/25	1,056,495	0.13
EUR 800,000	Societe Generale SA, 1.125%, 21/04/26	715,180	0.08	EUR 900,000	Total Capital International SA, 2.875%, 19/11/25	883,611	0.11
EUR 600,000	Societe Generale SA, 0.875%, 01/07/26	539,874	0.07	EUR 500,000	Total Capital International SA, 1.491%, 08/04/27	461,405	0.06
EUR 300,000	Societe Generale SA, 4.000%, 16/11/27	296,976	0.04	EUR 800,000	Total Capital International SA, 1.375%, 04/10/29	698,424	0.09
EUR 700,000	Societe Generale SA, 0.625%, 02/12/27	606,522	0.07	EUR 200,000	Total Capital International SA, 1.491%, 04/09/30	173,384	0.02
EUR 300,000	Societe Generale SA, 1.375%, 13/01/28	262,362	0.03	EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	82,256	0.01
EUR 400,000	Societe Generale SA, 2.125%, 27/09/28	355,504	0.04	EUR 500,000	Total Capital International SA, 1.994%, 08/04/32	438,175	0.05
EUR 900,000	Societe Generale SA, 1.750%, 22/03/29	771,444	0.09	EUR 1,070,000	Total SA, 2.625%, perpetual	1,016,318	0.12
EUR 300,000	Societe Generale SA, 2.625%, 30/05/29	277,455	0.03	EUR 440,000	Total SA, 3.369%, perpetual	413,600	0.05
EUR 400,000	Societe Generale SA, 0.875%, 24/09/29	320,600	0.04	EUR 500,000	TotalEnergies SE, 1.625%, perpetual	415,650	0.05
EUR 600,000	Societe Generale SA, 1.250%, 12/06/30	482,934	0.06	EUR 300,000	TotalEnergies SE, 2.000%, perpetual	261,408	0.03
EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	265,200	0.03	EUR 500,000	UMG Groupe VYV, 1.625%, 02/07/29	421,860	0.05
EUR 800,000	Societe Generale SA, 4.250%, 06/12/30	787,019	0.10	EUR 350,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	329,984	0.04
EUR 200,000	Societe Generale SA, 5.250%, 06/09/32	197,974	0.02	EUR 500,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	478,575	0.06
EUR 300,000	Societe Generale SA, 5.625%, 02/06/33	296,865	0.04	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	556,116	0.07
EUR 480,000	Sodexo SA, 0.750%, 27/04/25	452,309	0.06	EUR 410,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	377,454	0.05
EUR 320,000	Sodexo SA, 0.750%, 14/04/27	289,459	0.04	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	404,530	0.05
EUR 545,000	Sodexo SA, 1.000%, 17/07/28	478,748	0.06	EUR 500,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	348,535	0.04
EUR 200,000	Sodexo SA, 1.000%, 27/04/29	173,396	0.02	EUR 700,000	Unibail-Rodamco-Westfield SE, 1.375%, 25/05/33	505,925	0.06
EUR 100,000	Suez, 5.500%, 22/07/24	101,373	0.01	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	444,204	0.05
EUR 500,000	Suez, 1.750%, 10/09/25	477,235	0.06	EUR 480,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	360,168	0.04
EUR 100,000	Suez, 1.625%, 17/09/30	86,737	0.01	EUR 280,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	205,682	0.03
EUR 400,000	Suez, 0.500%, 14/10/31	310,668	0.04				
EUR 300,000	Suez, 1.625%, 21/09/32	248,013	0.03				
EUR 700,000	Suez, 1.250%, 14/05/35	538,377	0.07				
EUR 600,000	Suez SACA, 4.625%, 03/11/28	613,290	0.08				
EUR 600,000	Suez SACA, 5.000%, 03/11/32	637,050	0.08				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
France (continued)				Germany (continued)			
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	218,109	0.03	EUR 700,000	Berlin Hyp AG, 1.250%, 22/01/25	668,388	0.08
EUR 400,000	Veolia Environnement SA, zero coupon, 09/06/26	358,128	0.04	EUR 100,000	Berlin Hyp AG, 1.000%, 05/02/26	91,526	0.01
EUR 1,100,000	Veolia Environnement SA, 4.625%, 30/03/27	1,127,159	0.14	EUR 300,000	Berlin Hyp AG, 1.125%, 25/10/27	264,258	0.03
EUR 300,000	Veolia Environnement SA, 0.927%, 04/01/29	256,413	0.03	EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	256,785	0.03
EUR 450,000	Veolia Environnement SA, 6.125%, 25/11/33	538,844	0.07	EUR 500,000	Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	464,895	0.06
EUR 300,000	Verallia SA, 1.625%, 14/05/28	264,426	0.03	EUR 600,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	584,094	0.07
EUR 300,000	Verallia SA, 1.875%, 10/11/31	241,563	0.03	EUR 600,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	514,350	0.06
EUR 500,000	Vinci SA, zero coupon, 27/11/28	419,250	0.05	EUR 300,000	Commerzbank AG, 0.625%, 28/08/24	288,360	0.04
EUR 300,000	Vinci SA, 1.625%, 18/01/29	270,804	0.03	EUR 400,000	Commerzbank AG, 0.250%, 16/09/24	381,436	0.05
EUR 400,000	Vinci SA, 3.375%, 17/10/32	390,628	0.05	EUR 300,000	Commerzbank AG, 1.125%, 19/09/25	276,945	0.03
EUR 500,000	Vivendi SA, 0.625%, 11/06/25	466,190	0.06	EUR 390,000	Commerzbank AG, 1.000%, 04/03/26	362,411	0.04
EUR 500,000	Vivendi SA, 1.125%, 11/12/28	437,280	0.05	EUR 300,000	Commerzbank AG, 0.750%, 24/03/26	278,241	0.03
EUR 490,000	WPP Finance SA, 2.375%, 19/05/27	461,217	0.06	EUR 400,000	Commerzbank AG, 1.125%, 22/06/26	361,744	0.04
EUR 340,000	WPP Finance SA, 4.125%, perpetual	339,585	0.04	EUR 300,000	Commerzbank AG, 0.875%, 22/01/27	263,241	0.03
<b>Total France</b>		<b>161,007,552</b>	<b>19.73</b>	EUR 500,000	Commerzbank AG, 3.000%, 14/09/27	469,260	0.06
Germany				EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	177,482	0.02
EUR 500,000	Aareal Bank AG, 4.500%, 25/07/25	484,770	0.06	EUR 500,000	Commerzbank AG, 4.625%, 21/03/28	491,545	0.06
EUR 400,000	adidas AG, 3.000%, 21/11/25	393,136	0.05	EUR 200,000	Commerzbank AG, 1.500%, 28/08/28	179,330	0.02
EUR 200,000	adidas AG, 3.125%, 21/11/29	195,942	0.02	EUR 500,000	Continental AG, 3.625%, 30/11/27	493,995	0.06
EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	87,123	0.01	EUR 200,000	Continental AG, 4.000%, 01/06/28	198,700	0.02
EUR 490,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	456,043	0.06	EUR 350,000	Covestro AG, 1.750%, 25/09/24	341,016	0.04
EUR 600,000	Allianz SE, 4.597%, 07/09/38	583,698	0.07	EUR 410,000	Covestro AG, 1.375%, 12/06/30	349,111	0.04
EUR 500,000	Allianz SE, 2.241%, 07/07/45	470,790	0.06	EUR 300,000	Daimler AG, 1.875%, 08/07/24	294,663	0.04
EUR 400,000	Allianz SE, 1.301%, 25/09/49	319,148	0.04	EUR 190,000	Daimler AG, 1.500%, 09/03/26	179,660	0.02
EUR 800,000	Allianz SE, 2.121%, 08/07/50	656,480	0.08	EUR 740,000	Daimler AG, 2.000%, 22/08/26	706,693	0.09
EUR 800,000	Allianz SE, 4.252%, 05/07/52	742,488	0.09	EUR 400,000	Daimler AG, 1.375%, 11/05/28	363,684	0.05
EUR 500,000	Allianz SE, 3.375%, perpetual	486,605	0.06	EUR 1,170,000	Daimler AG, 1.500%, 03/07/29	1,051,140	0.13
EUR 400,000	alstria office REIT-AG, 0.500%, 26/09/25	330,384	0.04	EUR 220,000	Daimler AG, 2.375%, 22/05/30	206,582	0.03
EUR 100,000	alstria office REIT-AG, 1.500%, 23/06/26	80,288	0.01	EUR 190,000	Daimler AG, 1.125%, 06/11/31	157,510	0.02
EUR 200,000	alstria office REIT-AG, 1.500%, 15/11/27	145,752	0.02	EUR 780,000	Daimler AG, 0.750%, 11/03/33	608,119	0.08
EUR 480,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	441,494	0.05	EUR 1,010,000	Daimler AG, 2.125%, 03/07/37	857,126	0.11
EUR 200,000	BASF SE, 0.875%, 22/05/25	189,996	0.02	EUR 400,000	Deutsche Bank AG, 2.750%, 17/02/25	387,712	0.05
EUR 500,000	BASF SE, 0.750%, 17/03/26	462,145	0.06	EUR 200,000	Deutsche Bank AG, 4.500%, 19/05/26	195,156	0.02
EUR 200,000	BASF SE, 4.000%, 08/03/29	202,542	0.03	EUR 600,000	Deutsche Bank AG, 1.625%, 20/01/27	532,428	0.07
EUR 300,000	BASF SE, 1.500%, 22/05/30	266,448	0.03	EUR 700,000	Deutsche Bank AG, 4.000%, 29/11/27	636,534	0.07
EUR 300,000	BASF SE, 1.500%, 17/03/31	255,924	0.03	EUR 700,000	Deutsche Bank AG, 1.750%, 17/01/28	605,045	0.07
EUR 200,000	BASF SE, 0.875%, 06/10/31	162,250	0.02				
EUR 200,000	BASF SE, 4.250%, 08/03/32	205,368	0.03				
EUR 800,000	BASF SE, 3.750%, 29/06/32	793,976	0.10				
EUR 200,000	BASF SE, 4.500%, 08/03/35	207,126	0.03				
EUR 550,000	BASF SE, 1.625%, 15/11/37	411,290	0.05				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 900,000	Deutsche Bank AG, 1.875%, 23/02/28	796,653	0.10	EUR 200,000	Eurogrid GmbH, 1.500%, 18/04/28	179,176	0.02
EUR 600,000	Deutsche Bank AG, 3.250%, 24/05/28	553,482	0.07	EUR 400,000	Eurogrid GmbH, 3.722%, 27/04/30	396,124	0.05
EUR 700,000	Deutsche Bank AG, 5.375%, 11/01/29	695,408	0.09	EUR 700,000	Eurogrid GmbH, 3.279%, 05/09/31	678,846	0.08
EUR 1,000,000	Deutsche Bank AG, 5.000%, 05/09/30	962,770	0.12	EUR 300,000	Evonik Industries AG, 2.250%, 25/09/27	279,963	0.03
EUR 900,000	Deutsche Bank AG, 1.750%, 19/11/30	710,514	0.09	EUR 350,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	331,545	0.04
EUR 400,000	Deutsche Bank AG, 5.625%, 19/05/31	381,420	0.05	EUR 410,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	338,279	0.04
EUR 150,000	Deutsche Boerse AG, 1.625%, 08/10/25	143,363	0.02	EUR 500,000	Fresenius SE & Co KGaA, 1.875%, 24/05/25	478,470	0.06
EUR 200,000	Deutsche Boerse AG, zero coupon, 22/02/26	181,948	0.02	EUR 500,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	496,135	0.06
EUR 465,000	Deutsche Boerse AG, 1.125%, 26/03/28	423,708	0.05	EUR 410,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	382,169	0.05
EUR 300,000	Deutsche Boerse AG, 1.500%, 04/04/32	258,018	0.03	EUR 500,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	505,295	0.06
EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	440,225	0.05	EUR 500,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	436,905	0.05
EUR 500,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	489,425	0.06	EUR 400,000	Hamburg Commercial Bank AG, 0.500%, 22/09/26	331,340	0.04
EUR 100,000	Deutsche Pfandbriefbank AG, 5.000%, 05/02/27	100,977	0.01	EUR 200,000	Hannover Rueck SE, 1.125%, 18/04/28	177,448	0.02
EUR 200,000	Deutsche Post AG, 0.375%, 20/05/26	184,568	0.02	EUR 600,000	Hannover Rueck SE, 1.125%, 09/10/39	472,086	0.06
EUR 590,000	Deutsche Post AG, 1.625%, 05/12/28	539,614	0.07	EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	191,256	0.02
EUR 200,000	Deutsche Post AG, 0.750%, 20/05/29	174,488	0.02	EUR 410,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	360,173	0.04
EUR 200,000	Deutsche Post AG, 1.000%, 20/05/32	165,120	0.02	EUR 200,000	Hochtief AG, 0.625%, 26/04/29	160,072	0.02
EUR 400,000	Deutsche Post AG, 3.375%, 03/07/33	395,340	0.05	EUR 500,000	Infineon Technologies AG, 1.625%, 24/06/29	441,165	0.05
EUR 375,000	Deutsche Telekom AG, 0.875%, 25/03/26	353,722	0.04	EUR 500,000	Knorr-Bremse AG, 1.125%, 13/06/25	474,810	0.06
EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	180,742	0.02	EUR 300,000	Lanxess AG, 1.750%, 22/03/28	265,392	0.03
EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	161,336	0.02	EUR 400,000	Lanxess AG, 0.625%, 01/12/29	312,780	0.04
EUR 300,000	Deutsche Telekom AG, 2.250%, 29/03/39	258,972	0.03	EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	68,245	0.01
EUR 300,000	Deutsche Wohnen SE, 1.500%, 30/04/30	240,150	0.03	EUR 300,000	LEG Immobilien SE, 0.375%, 17/01/26	268,773	0.03
EUR 200,000	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH, 2.500%, 25/01/27	150,790	0.02	EUR 200,000	LEG Immobilien SE, 0.875%, 17/01/29	159,316	0.02
EUR 225,000	E.ON SE, 0.125%, 18/01/26	205,234	0.03	EUR 400,000	LEG Immobilien SE, 1.000%, 19/11/32	278,524	0.03
EUR 550,000	E.ON SE, 0.250%, 24/10/26	493,575	0.06	EUR 200,000	LEG Immobilien SE, 1.500%, 17/01/34	140,536	0.02
EUR 500,000	E.ON SE, 3.500%, 12/01/28	495,930	0.06	EUR 400,000	Merck Financial Services GmbH, 0.125%, 16/07/25	371,148	0.05
EUR 350,000	E.ON SE, 0.750%, 20/02/28	308,420	0.04	EUR 700,000	Merck Financial Services GmbH, 1.875%, 15/06/26	663,145	0.08
EUR 500,000	E.ON SE, 0.100%, 19/12/28	415,920	0.05	EUR 700,000	Merck Financial Services GmbH, 2.375%, 15/06/30	652,750	0.08
EUR 690,000	E.ON SE, 1.625%, 22/05/29	612,796	0.08	EUR 350,000	Merck KGaA, 3.375%, 12/12/74	343,182	0.04
EUR 215,000	E.ON SE, 0.875%, 18/10/34	160,263	0.02	EUR 300,000	Merck KGaA, 1.625%, 25/06/79	284,406	0.04
EUR 195,000	E.ON SE, 3.875%, 12/01/35	193,695	0.02	EUR 200,000	Merck KGaA, 2.875%, 25/06/79	175,360	0.02
				EUR 500,000	Muenchener Hypothekenbank eG, 0.875%, 11/07/24	483,105	0.06

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 200,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	160,536	0.02	EUR 190,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	175,036	0.02
EUR 700,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	533,645	0.07	EUR 300,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	265,899	0.03
EUR 700,000	Robert Bosch GmbH, 1.750%, 08/07/24	684,628	0.08	EUR 200,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	162,372	0.02
EUR 400,000	Robert Bosch GmbH, 3.625%, perpetual	397,960	0.05	EUR 300,000	Vonovia SE, zero coupon, 01/12/25	264,492	0.03
EUR 400,000	Robert Bosch GmbH, 3.625%, perpetual	396,528	0.05	EUR 400,000	Vonovia SE, 4.750%, 23/05/27	392,388	0.05
EUR 200,000	Robert Bosch GmbH, 4.000%, perpetual	203,018	0.03	EUR 600,000	Vonovia SE, 0.375%, 16/06/27	498,174	0.06
EUR 400,000	Robert Bosch GmbH, 4.375%, perpetual	410,868	0.05	EUR 300,000	Vonovia SE, 1.875%, 28/06/28	255,168	0.03
EUR 300,000	SAP SE, 1.000%, 13/03/26	281,814	0.04	EUR 300,000	Vonovia SE, 0.625%, 14/12/29	225,630	0.03
EUR 400,000	SAP SE, 0.125%, 18/05/26	363,560	0.05	EUR 400,000	Vonovia SE, 5.000%, 23/11/30	390,364	0.05
EUR 400,000	SAP SE, 1.375%, 13/03/30	352,508	0.04	EUR 400,000	Vonovia SE, 1.000%, 16/06/33	271,736	0.03
EUR 1,000,000	SAP SE, 1.625%, 10/03/31	886,960	0.11	EUR 350,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	301,053	0.04
EUR 200,000	Talanx AG, 2.500%, 23/07/26	191,316	0.02	<b>Total Germany</b>		<b>61,830,823</b>	<b>7.58</b>
EUR 200,000	Talanx AG, 4.000%, 25/10/29	200,694	0.03	Guernsey			
EUR 300,000	Talanx AG, 2.250%, 05/12/47	261,330	0.03	EUR 300,000	Sirius Real Estate Ltd, 1.125%, 22/06/26	247,269	0.03
EUR 500,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	500,355	0.06	EUR 200,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	141,962	0.02
EUR 500,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	518,005	0.06	<b>Total Guernsey</b>		<b>389,231</b>	<b>0.05</b>
EUR 155,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	144,192	0.02	Hong Kong			
EUR 1,100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	1,041,733	0.13	EUR 200,000	AIA Group Ltd, 0.880%, 09/09/33	158,286	0.02
EUR 500,000	Volkswagen Bank GmbH, 4.625%, 03/05/31	502,295	0.06	<b>Total Hong Kong</b>		<b>158,286</b>	<b>0.02</b>
EUR 500,000	Volkswagen Bank GmbH, 4.250%, perpetual	495,445	0.06	Iceland			
EUR 200,000	Volkswagen Bank GmbH, 4.375%, perpetual	198,992	0.02	EUR 200,000	Arion Banki HF, 4.875%, 21/12/24	195,252	0.02
EUR 730,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	680,776	0.08	EUR 300,000	Arion Banki HF, 7.250%, 25/05/26	298,320	0.04
EUR 200,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	195,626	0.02	<b>Total Iceland</b>		<b>493,572</b>	<b>0.06</b>
EUR 690,000	Volkswagen Financial Services AG, 2.250%, 16/10/26	651,201	0.08	Ireland			
EUR 345,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	298,128	0.04	EUR 270,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	252,409	0.03
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	186,008	0.02	EUR 190,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	166,324	0.02
EUR 175,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	149,578	0.02	EUR 350,000	AIB Group PLC, 2.250%, 03/07/25	336,521	0.04
EUR 100,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	85,473	0.01	EUR 500,000	AIB Group PLC, 3.625%, 04/07/26	488,065	0.06
EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	155,868	0.02	EUR 300,000	AIB Group PLC, 2.250%, 04/04/28	272,199	0.03
EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	283,470	0.04	EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	206,106	0.03
EUR 265,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	239,125	0.03	EUR 300,000	AIB Group PLC, 4.625%, 23/07/29	295,137	0.04
				EUR 395,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	375,368	0.05
				EUR 500,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	470,850	0.06
				EUR 600,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	528,468	0.07
				EUR 100,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	99,856	0.01
				EUR 300,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	275,331	0.03
				EUR 280,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	272,373	0.03
				EUR 380,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	342,027	0.04



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Ireland <i>(continued)</i>				Ireland <i>(continued)</i>			
EUR 355,000	CRH Finance DAC, 1.375%, 18/10/28	313,483	0.04	EUR 200,000	Vodafone International Financing DAC, 4.000%, 10/02/43	188,652	0.02
EUR 80,000	CRH SMW Finance DAC, 1.250%, 05/11/26	73,445	0.01	EUR 190,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	151,945	0.02
EUR 200,000	Dell Bank International DAC, 1.625%, 24/06/24	194,814	0.02	<b>Total Ireland</b>		<b>12,750,488</b>	<b>1.56</b>
EUR 500,000	Dell Bank International DAC, 4.500%, 18/10/27	504,255	0.06	Italy			
EUR 500,000	DXC Capital Funding DAC, 0.450%, 15/09/27	415,820	0.05	EUR 390,000	2i Rete Gas SpA, 2.195%, 11/09/25	373,413	0.05
EUR 200,000	DXC Capital Funding DAC, 0.950%, 15/09/31	147,304	0.02	EUR 350,000	2i Rete Gas SpA, 1.750%, 28/08/26	325,098	0.04
EUR 190,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	182,611	0.02	EUR 300,000	2i Rete Gas SpA, 1.608%, 31/10/27	271,077	0.03
EUR 210,000	Eaton Capital Unlimited Co, 0.697%, 14/05/25	197,224	0.02	EUR 350,000	Aeroporti di Roma SpA, 1.625%, 08/06/27	324,352	0.04
EUR 300,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	270,693	0.03	EUR 500,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	405,185	0.05
EUR 100,000	Eaton Capital Unlimited Co, 0.577%, 08/03/30	80,889	0.01	EUR 200,000	Anima Holdings SpA, 1.500%, 22/04/28	170,018	0.02
EUR 270,000	Experian Europe Designated Activity Company, 1.560%, 16/05/31	229,862	0.03	EUR 480,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	460,282	0.06
EUR 200,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	148,334	0.02	EUR 300,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	228,714	0.03
EUR 350,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	313,922	0.04	EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	521,435	0.06
EUR 150,000	Johnson Controls International PLC, 1.375%, 25/02/25	143,485	0.02	EUR 200,000	Assicurazioni Generali SpA, 5.399%, 20/04/33	202,076	0.02
EUR 300,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	257,949	0.03	EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	402,708	0.05
EUR 535,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	425,785	0.05	EUR 300,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	299,334	0.04
EUR 200,000	Linde PLC, 3.625%, 12/06/25	199,378	0.02	EUR 300,000	Assicurazioni Generali SpA, 4.596%, 30/11/49	291,318	0.04
EUR 400,000	Linde PLC, 1.000%, 31/03/27	294,584	0.03	EUR 410,000	ASTM SpA, 1.625%, 08/02/28	362,969	0.04
EUR 300,000	Linde PLC, 3.375%, 12/06/29	298,089	0.04	EUR 300,000	ASTM SpA, 1.500%, 25/01/30	243,408	0.03
EUR 200,000	Linde PLC, 1.375%, 31/03/31	171,728	0.02	EUR 900,000	ASTM SpA, 2.375%, 25/11/33	702,207	0.09
EUR 400,000	Linde PLC, 3.625%, 12/06/34	397,580	0.05	EUR 300,000	Autostrade per l'Italia SpA, 5.875%, 09/06/24	304,665	0.04
EUR 500,000	Linde PLC, 1.625%, 31/03/35	402,485	0.05	EUR 200,000	Autostrade per l'Italia SpA, 4.375%, 16/09/25	199,774	0.02
EUR 250,000	PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	227,157	0.03	EUR 200,000	Autostrade per l'Italia SpA, 1.875%, 04/11/25	188,950	0.02
EUR 410,000	Ryanair DAC, 2.875%, 15/09/25	399,340	0.05	EUR 200,000	Autostrade per l'Italia SpA, 1.750%, 26/06/26	184,756	0.02
EUR 400,000	Ryanair DAC, 0.875%, 25/05/26	364,948	0.05	EUR 200,000	Autostrade per l'Italia SpA, 1.750%, 01/02/27	182,324	0.02
EUR 186,000	Securitas Treasury Ireland DAC, 4.250%, perpetual	185,128	0.02	EUR 200,000	Autostrade per l'Italia SpA, 1.625%, 25/01/28	175,660	0.02
EUR 300,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	243,261	0.03	EUR 200,000	Autostrade per l'Italia SpA, 1.875%, 26/09/29	167,874	0.02
EUR 300,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	223,017	0.03	EUR 200,000	Autostrade per l'Italia SpA, 2.250%, 25/01/32	162,272	0.02
EUR 525,000	Transmission Finance DAC, 0.375%, 18/06/28	431,461	0.05	EUR 150,000	Autostrade per l'Italia SpA, 5.125%, 14/06/33	150,758	0.02
EUR 300,000	Vodafone International Financing DAC, 3.750%, 02/12/34	290,826	0.04	EUR 300,000	Autostrade per l'Italia SpA, 4.750%, perpetual	295,947	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Italy (continued)				Italy (continued)			
EUR 100,000	Cassa Centrale Banca - Credito Cooperativo Italiano SpA, 5.885%, 16/02/27	100,040	0.01	EUR 310,000	Italgas SpA, 1.625%, 19/01/27	286,886	0.04
EUR 150,000	Covivio, 1.625%, 17/10/24	144,735	0.02	EUR 300,000	Italgas SpA, zero coupon, 16/02/28	250,959	0.03
EUR 80,000	Covivio, 2.375%, 20/02/28	72,290	0.01	EUR 480,000	Italgas SpA, 1.625%, 18/01/29	422,798	0.05
EUR 720,000	Enel SpA, 5.625%, 21/06/27	770,515	0.09	EUR 410,000	Italgas SpA, 0.875%, 24/04/30	331,436	0.04
EUR 1,000,000	Enel SpA, 6.375%, 31/12/99	1,006,670	0.12	EUR 350,000	Italgas SpA, 1.000%, 11/12/31	271,968	0.03
EUR 300,000	Enel SpA, 6.625%, 31/12/99	301,935	0.04	EUR 200,000	Italgas SpA, 4.125%, 08/06/32	196,228	0.02
EUR 690,000	Enel SpA, 3.500%, perpetual	657,480	0.08	EUR 300,000	Leasys SpA, zero coupon, 22/07/24	286,083	0.04
EUR 550,000	Enel SpA, 3.375%, perpetual	504,509	0.06	EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 23/04/25	188,484	0.02
EUR 920,000	Enel SpA, 1.375%, perpetual	747,969	0.09	EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 0.750%, 15/07/27	173,204	0.02
EUR 800,000	Enel SpA, 1.875%, perpetual	578,528	0.07	EUR 300,000	Mediobanca Banca di Credito Finanziario SpA, 0.750%, 02/11/28	250,851	0.03
EUR 190,000	Enel SpA, 2.250%, perpetual	164,384	0.02	EUR 385,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	361,538	0.04
EUR 500,000	Enel SpA, 2.250%, perpetual	432,590	0.05	EUR 690,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	636,697	0.08
EUR 670,000	Eni SpA, 3.750%, 12/09/25	668,184	0.08	EUR 350,000	Snam SpA, 1.250%, 28/08/25	330,134	0.04
EUR 760,000	Eni SpA, 1.500%, 02/02/26	715,031	0.09	EUR 161,000	Snam SpA, 1.375%, 25/10/27	146,647	0.02
EUR 330,000	Eni SpA, 1.250%, 18/05/26	305,705	0.04	EUR 390,000	Snam SpA, zero coupon, 07/12/28	315,253	0.04
EUR 390,000	Eni SpA, 1.500%, 17/01/27	359,834	0.04	EUR 525,000	Snam SpA, 0.750%, 20/06/29	429,406	0.05
EUR 320,000	Eni SpA, 1.625%, 17/05/28	287,821	0.04	EUR 200,000	Snam SpA, 0.625%, 30/06/31	153,244	0.02
EUR 500,000	Eni SpA, 0.375%, 14/06/28	421,635	0.05	EUR 500,000	Snam SpA, 1.250%, 20/06/34	373,110	0.05
EUR 490,000	Eni SpA, 1.125%, 19/09/28	424,840	0.05	EUR 415,000	Snam SpA, 1.000%, 12/09/34	297,265	0.04
EUR 630,000	Eni SpA, 3.625%, 29/01/29	617,891	0.08	EUR 230,000	Terna - Rete Elettrica Nazionale, 3.625%, perpetual	226,246	0.03
EUR 690,000	Eni SpA, 0.625%, 23/01/30	555,974	0.07	EUR 480,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	484,358	0.06
EUR 670,000	Eni SpA, 2.000%, 18/05/31	577,996	0.07	EUR 105,000	Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25	96,907	0.01
EUR 400,000	Eni SpA, 4.250%, perpetual	397,180	0.05	EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	259,596	0.03
EUR 300,000	Eni SpA, 2.000%, perpetual	254,715	0.03	EUR 250,000	Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30	195,465	0.02
EUR 500,000	Eni SpA, 3.375%, perpetual	420,795	0.05	EUR 400,000	Terna SPA, 0.375%, 23/06/29	327,600	0.04
EUR 490,000	ERG SpA, 1.875%, 11/04/25	470,567	0.06	EUR 295,000	Unicredit SpA, 1.625%, 18/01/32	232,882	0.03
EUR 150,000	ERG SpA, 0.875%, 15/09/31	115,749	0.01	EUR 400,000	UniCredit SpA, 1.250%, 25/06/25	387,088	0.05
EUR 300,000	FCA Bank SpA, 0.500%, 13/09/24	286,011	0.04	EUR 500,000	UniCredit SpA, 1.625%, 03/07/25	485,370	0.06
EUR 200,000	FinecoBank Banca Fineco SpA, 4.625%, 23/02/29	198,360	0.02	EUR 700,000	UniCredit SpA, 0.325%, 19/01/26	634,417	0.08
EUR 710,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	687,557	0.08	EUR 470,000	UniCredit SpA, 1.200%, 20/01/26	444,991	0.05
EUR 400,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	383,092	0.05	EUR 890,000	UniCredit SpA, 1.250%, 16/06/26	834,891	0.10
EUR 500,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	452,050	0.06	EUR 730,000	UniCredit SpA, 2.200%, 22/07/27	674,038	0.08
EUR 1,000,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	1,003,200	0.12	EUR 444,000	UniCredit SpA, 5.850%, 15/11/27	454,709	0.06
EUR 400,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	341,008	0.04	EUR 300,000	UniCredit SpA, 4.800%, 17/01/29	300,315	0.04
EUR 400,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	342,196	0.04	EUR 300,000	UniCredit SpA, 4.450%, 16/02/29	290,598	0.04
EUR 730,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	749,725	0.09	EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	83,656	0.01
EUR 300,000	Intesa Sanpaolo SpA, 4.000%, perpetual	296,922	0.04	EUR 300,000	UniCredit SpA, 0.850%, 19/01/31	228,585	0.03
EUR 400,000	Intesa Sanpaolo SpA, 4.875%, perpetual	399,740	0.05	EUR 500,000	Unione di Banche Italiane SpA, 1.625%, 21/04/25	476,475	0.06
EUR 300,000	Intesa SAnpaolo Spa, 0.750%, perpetual	285,390	0.04				
EUR 350,000	Iren SpA, 0.875%, 04/11/24	334,579	0.04				
EUR 450,000	Iren SpA, 1.950%, 19/09/25	427,082	0.05				
EUR 200,000	Iren SpA, 1.500%, 24/10/27	181,526	0.02				
				<b>Total Italy</b>		<b>38,860,952</b>	<b>4.76</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Japan				Japan (continued)			
EUR 655,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	621,490	0.08	EUR 300,000	NTT Finance Corp, 0.342%, 03/03/30	242,352	0.03
EUR 300,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	284,652	0.04	EUR 200,000	ORIX Corp, 1.919%, 20/04/26	187,830	0.02
EUR 390,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	341,535	0.04	EUR 500,000	ORIX Corp, 4.477%, 01/06/28	508,040	0.06
EUR 200,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	175,146	0.02	EUR 390,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	374,728	0.05
EUR 575,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	483,862	0.06	EUR 540,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	500,164	0.06
EUR 200,000	East Japan Railway Co, 3.245%, 08/09/30	194,694	0.02	EUR 170,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	152,737	0.02
EUR 500,000	East Japan Railway Co, 1.104%, 15/09/39	345,490	0.04	EUR 140,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	118,189	0.01
EUR 200,000	East Japan Railway Co, 4.110%, perpetual	202,056	0.03	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	80,320	0.01
EUR 500,000	Mitsubishi UFJ Financial Group, 2.264%, 14/06/25	489,710	0.06	EUR 400,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	404,028	0.05
EUR 800,000	Mitsubishi UFJ Financial Group Inc, 3.273%, 19/09/25	787,920	0.10	EUR 410,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	388,016	0.05
EUR 400,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	355,156	0.04	EUR 290,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	256,780	0.03
EUR 135,000	Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29	114,051	0.01	EUR 190,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	161,219	0.02
EUR 400,000	Mizuho Financial Group, 3.490%, 05/09/27	388,744	0.05	EUR 410,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	385,191	0.05
EUR 200,000	Mizuho Financial Group, 4.029%, 05/09/32	196,260	0.02	EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	241,245	0.03
EUR 300,000	Mizuho Financial Group Inc, 0.523%, 10/06/24	290,169	0.04	<b>Total Japan</b>		<b>13,933,881</b>	<b>1.71</b>
EUR 280,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	269,016	0.03	<b>Jersey</b>			
EUR 200,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	178,808	0.02	EUR 480,000	Aptiv PLC, 1.500%, 10/03/25	457,594	0.06
EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	182,878	0.02	EUR 410,000	Aptiv PLC, 1.600%, 15/09/28	361,628	0.04
EUR 500,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	496,310	0.06	EUR 350,000	Heathrow Funding Ltd, 1.500%, 12/10/25	329,007	0.04
EUR 410,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	325,831	0.04	EUR 550,000	Heathrow Funding Ltd, 1.875%, 12/07/32	460,944	0.06
EUR 400,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	327,700	0.04	EUR 210,000	Heathrow Funding Ltd, 1.875%, 14/03/34	166,356	0.02
EUR 190,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	152,361	0.02	<b>Total Jersey</b>		<b>1,775,529</b>	<b>0.22</b>
EUR 400,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	314,312	0.04	<b>Korea</b>			
EUR 500,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	423,005	0.05	EUR 410,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	388,906	0.05
EUR 500,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	501,045	0.06	<b>Total Korea</b>		<b>388,906</b>	<b>0.05</b>
EUR 200,000	Nissan Motor Co Ltd, 2.652%, 17/03/26	187,056	0.02	<b>Liechtenstein</b>			
EUR 600,000	NTT Finance Corp, zero coupon, 03/03/25	561,456	0.07	EUR 300,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	283,869	0.03
EUR 500,000	NTT Finance Corp, 0.082%, 13/12/25	455,485	0.06	EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	73,311	0.01
EUR 340,000	NTT Finance Corp, 0.399%, 13/12/28	286,844	0.04	<b>Total Liechtenstein</b>		<b>357,180</b>	<b>0.04</b>
				<b>Luxembourg</b>			
				EUR 200,000	Alpha Trains Finance SA, 2.064%, 30/06/25	186,928	0.02
				EUR 300,000	ArcelorMittal SA, 1.750%, 19/11/25	284,415	0.04
				EUR 300,000	ArcelorMittal SA, 4.875%, 26/09/26	305,955	0.04
				EUR 200,000	Aroundtown SA, 1.000%, 07/01/25	181,126	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 300,000	Aroundtown SA, zero coupon, 16/07/26	228,879	0.03	EUR 200,000	Euroclear Investments SA, 1.500%, 11/04/30	175,762	0.02
EUR 400,000	Aroundtown SA, 0.375%, 15/04/27	287,000	0.04	EUR 200,000	Euroclear Investments SA, 2.625%, 11/04/48	179,948	0.02
EUR 400,000	Aroundtown SA, 1.625%, perpetual	120,396	0.01	EUR 500,000	Eurofins Scientific SE, 2.125%, 25/07/24	488,720	0.06
EUR 300,000	Aroundtown SA, 2.875%, perpetual	101,826	0.01	EUR 300,000	Eurofins Scientific SE, 4.000%, 06/07/29	290,622	0.04
EUR 700,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	648,389	0.08	EUR 300,000	GELF Bond Issuer I SA, 1.625%, 20/10/26	266,997	0.03
EUR 200,000	Becton Dickinson Euro Finance Sarl, 3.553%, 13/09/29	195,926	0.02	EUR 370,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	291,741	0.04
EUR 235,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	168,869	0.02	EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	254,085	0.03
EUR 320,000	Bevco Lux Sarl, 1.500%, 16/09/27	286,739	0.04	EUR 420,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	395,984	0.05
EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	446,395	0.05	EUR 410,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	377,188	0.05
EUR 190,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	151,643	0.02	EUR 550,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	503,228	0.06
EUR 180,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	133,747	0.02	EUR 400,000	Highland Holdings Sarl, 0.318%, 15/12/26	353,336	0.04
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	81,734	0.01	EUR 200,000	Highland Holdings Sarl, 0.934%, 15/12/31	156,698	0.02
EUR 300,000	CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund, 0.500%, 27/01/28	236,691	0.03	EUR 100,000	Holcim Finance Luxembourg SA, 1.500%, 06/04/25	95,370	0.01
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	324,281	0.04	EUR 350,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	313,432	0.04
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	300,591	0.04	EUR 290,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	269,114	0.03
EUR 390,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	371,576	0.05	EUR 690,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	606,751	0.07
EUR 240,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	227,282	0.03	EUR 400,000	Holcim Finance Luxembourg SA, 0.625%, 06/04/30	319,348	0.04
EUR 520,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	480,137	0.06	EUR 280,000	Holcim Finance Luxembourg SA, 0.500%, 23/04/31	213,156	0.03
EUR 410,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	359,053	0.04	EUR 200,000	John Deere Bank SA, 2.500%, 14/09/26	192,292	0.02
EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	217,680	0.03	EUR 690,000	John Deere Cash Management SA, 2.200%, 02/04/32	627,279	0.08
EUR 300,000	CPI Property Group SA, 1.500%, 27/01/31	162,327	0.02	EUR 690,000	John Deere Cash Management SA, 1.850%, perpetual	642,349	0.08
EUR 350,000	Czech Gas Networks Investments Sarl, 1.000%, 16/07/27	300,688	0.04	EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	278,532	0.03
EUR 500,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	366,680	0.05	EUR 600,000	Medtronic Global Holdings SCA, 2.625%, 15/10/25	580,674	0.07
EUR 300,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	258,519	0.03	EUR 300,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	273,195	0.03
EUR 500,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	395,810	0.05	EUR 245,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	207,118	0.03
EUR 940,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	655,152	0.08	EUR 500,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	484,015	0.06
EUR 390,000	DH Europe Finance Sarl, 1.200%, 30/06/27	353,621	0.04	EUR 230,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	198,511	0.02



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 533,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	510,923	0.06	EUR 570,000	Richemont International Holding SA, 1.500%, 26/03/30	504,672	0.06
EUR 795,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	613,478	0.08	EUR 550,000	Richemont International Holding SA, 1.625%, 26/05/40	410,641	0.05
EUR 482,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	463,294	0.05	EUR 200,000	Segro Capital Sarl, 1.250%, 23/03/26	181,150	0.02
EUR 300,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	210,615	0.03	EUR 200,000	Segro Capital Sarl, 1.875%, 23/03/30	167,598	0.02
EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	63,449	0.01	EUR 145,000	SELP Finance Sarl, 1.500%, 20/11/25	133,100	0.02
EUR 340,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	206,659	0.03	EUR 410,000	SELP Finance Sarl, 1.500%, 20/12/26	362,583	0.04
EUR 600,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	554,334	0.07	EUR 200,000	SELP Finance Sarl, 3.750%, 10/08/27	187,134	0.02
EUR 910,000	Nestle Finance International Ltd, zero coupon, 03/12/25	825,199	0.10	EUR 410,000	SES SA, 1.625%, 22/03/26	384,391	0.05
EUR 300,000	Nestle Finance International Ltd, 1.125%, 01/04/26	282,093	0.03	EUR 210,000	SES SA, 0.875%, 04/11/27	179,857	0.02
EUR 1,135,000	Nestle Finance International Ltd, 0.875%, 29/03/27	857,993	0.11	EUR 300,000	Simon International Finance SCA, 1.250%, 13/05/25	281,496	0.03
EUR 358,000	Nestle Finance International Ltd, 3.500%, 13/12/27	359,360	0.04	EUR 100,000	SIX Finance Luxembourg SA, zero coupon, 02/12/25	89,683	0.01
EUR 200,000	Nestle Finance International Ltd, 3.000%, 15/03/28	198,716	0.02	EUR 400,000	TLG Finance Sarl, 3.375%, perpetual	166,396	0.02
EUR 690,000	Nestle Finance International Ltd, 1.500%, 01/04/30	617,302	0.08	EUR 500,000	Traton Finance Luxembourg SA, 4.125%, 22/11/25	494,505	0.06
EUR 200,000	Nestle Finance International Ltd, 3.250%, 15/01/31	200,240	0.02	EUR 600,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	452,436	0.06
EUR 400,000	Nestle Finance International Ltd, 1.250%, 29/03/31	345,964	0.04	EUR 400,000	Traton Finance Luxembourg SA, 4.000%, perpetual	395,216	0.05
EUR 800,000	Nestle Finance International Ltd, 3.750%, 13/03/33	828,416	0.10	EUR 100,000	Traton Finance Luxembourg SA, 4.250%, perpetual	98,761	0.01
EUR 200,000	Nestle Finance International Ltd, 3.375%, 15/11/34	199,728	0.02	EUR 430,000	Tyco Electronics Group SA, zero coupon, 14/02/25	351,698	0.04
EUR 210,000	Nestle Finance International Ltd, 0.375%, 03/12/40	129,774	0.02	EUR 200,000	Tyco Electronics Group SA, zero coupon, 14/02/25	187,690	0.02
EUR 1,350,000	Novartis Finance SA, 1.625%, 09/11/26	1,265,179	0.15	<b>Total Luxembourg</b>		<b>35,064,447</b>	<b>4.30</b>
EUR 490,000	Novartis Finance SA, zero coupon, 23/09/28	412,585	0.05	<b>Mexico</b>			
EUR 200,000	Novartis Finance SA, 1.700%, 14/08/38	161,622	0.02	EUR 200,000	America Movil SAB de CV, 0.750%, 26/06/27	176,618	0.02
EUR 250,000	Prologis International Funding II SA, 1.876%, 17/04/25	237,342	0.03	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	92,210	0.01
EUR 55,000	Prologis International Funding II SA, 1.750%, 15/03/28	48,608	0.01	<b>Total Mexico</b>		<b>268,828</b>	<b>0.03</b>
EUR 50,000	Prologis International Funding II SA, 2.375%, 14/11/30	41,803	0.01	<b>Netherlands</b>			
EUR 590,000	Prologis International Funding II SA, 1.625%, 17/06/32	449,373	0.06	EUR 300,000	ABB Finance BV, 3.250%, 16/01/27	295,005	0.04
EUR 640,000	Prologis International Funding II SA, 0.750%, 23/03/33	434,624	0.05	EUR 300,000	ABB Finance BV, zero coupon, 19/01/30	238,239	0.03
EUR 800,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	660,360	0.08	EUR 300,000	ABB Finance BV, 3.375%, 16/01/31	294,072	0.04
EUR 500,000	Repsol Europe Finance Sarl, 0.875%, 06/07/33	376,065	0.05	EUR 500,000	ABN AMRO Bank NV, 3.750%, 20/04/25	495,665	0.06
EUR 670,000	Richemont International Holding SA, 1.000%, 26/03/26	624,842	0.08	EUR 400,000	ABN AMRO Bank NV, 3.625%, 10/01/26	395,188	0.05
				EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	273,168	0.03
				EUR 400,000	ABN AMRO Bank NV, 3.875%, 21/12/26	397,336	0.05

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 800,000	ABN AMRO Bank NV, 2.375%, 01/06/27	746,072	0.09	EUR 250,000	ASML Holding NV, 1.625%, 28/05/27	232,813	0.03
EUR 400,000	ABN AMRO Bank NV, 4.000%, 16/01/28	392,196	0.05	EUR 240,000	ASML Holding NV, 0.250%, 25/02/30	195,706	0.02
EUR 500,000	ABN AMRO Bank NV, 4.375%, 20/10/28	496,510	0.06	EUR 200,000	ASML Holding NV, 2.250%, 17/05/32	183,926	0.02
EUR 300,000	ABN AMRO Bank NV, 0.500%, 23/09/29	239,154	0.03	EUR 600,000	ASR Nederland NV, 7.000%, 07/12/43	624,324	0.08
EUR 200,000	ABN AMRO Bank NV, 4.250%, 21/02/30	198,094	0.02	EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	173,370	0.02
EUR 500,000	ABN AMRO Bank NV, 3.000%, 01/06/32	463,860	0.06	EUR 80,000	ASR Nederland NV, 5.000%, perpetual	78,584	0.01
EUR 300,000	ABN AMRO Bank NV, 5.125%, 22/02/33	293,496	0.04	EUR 500,000	Athora Netherlands NV, 5.375%, 31/08/32	462,285	0.06
EUR 200,000	ABN AMRO Bank NV, 4.500%, 21/11/34	202,520	0.03	EUR 690,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	673,054	0.08
EUR 1,400,000	ABN AMRO BANK NV, 1.250%, 28/05/25	1,135,152	0.13	EUR 200,000	BAT Netherlands Finance BV, 5.375%, 16/02/31	199,622	0.02
EUR 300,000	Achmea BV, 3.625%, 29/11/25	295,950	0.04	EUR 690,000	BMW Finance NV, 0.750%, 12/07/24	669,286	0.08
EUR 300,000	Achmea BV, 1.500%, 26/05/27	275,748	0.03	EUR 400,000	BMW Finance NV, 1.000%, 14/11/24	384,528	0.05
EUR 300,000	Achmea BV, 4.250%, perpetual	291,249	0.04	EUR 550,000	BMW Finance NV, 1.000%, 21/01/25	526,889	0.07
EUR 240,000	Aegon Bank NV, 0.625%, 21/06/24	231,550	0.03	EUR 965,000	BMW Finance NV, 1.000%, 29/08/25	895,440	0.11
EUR 195,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	156,349	0.02	EUR 600,000	BMW Finance NV, zero coupon, 11/01/26	547,806	0.07
EUR 590,000	Akzo Nobel NV, 1.625%, 14/04/30	506,657	0.06	EUR 550,000	BMW Finance NV, 1.125%, 22/05/26	514,008	0.06
EUR 200,000	Akzo Nobel NV, 4.000%, perpetual	193,088	0.02	EUR 240,000	BMW Finance NV, 0.750%, 13/07/26	220,699	0.03
EUR 200,000	Allianz Finance II BV, zero coupon, 22/11/26	179,114	0.02	EUR 500,000	BMW Finance NV, 1.500%, 06/02/29	451,750	0.06
EUR 600,000	Allianz Finance II BV, 3.000%, 13/03/28	593,112	0.07	EUR 200,000	BMW Finance NV, 3.250%, perpetual	197,322	0.02
EUR 300,000	Allianz Finance II BV, 1.500%, 15/01/30	269,886	0.03	EUR 200,000	BMW Finance NV, 3.250%, perpetual	196,588	0.02
EUR 300,000	Allianz Finance II BV, 1.375%, 21/04/31	260,988	0.03	EUR 190,000	BP Capital Markets BV, 0.933%, 04/12/40	113,829	0.01
EUR 100,000	Allianz Finance II BV, 0.500%, 22/11/33	74,621	0.01	EUR 305,000	BP Capital Markets BV, 1.467%, 21/09/41	197,326	0.02
EUR 300,000	American Medical Systems Europe BV, 0.750%, 08/03/25	283,818	0.04	EUR 200,000	BP Capital Markets BV, 3.773%, perpetual	197,260	0.02
EUR 500,000	American Medical Systems Europe BV, 1.375%, 08/03/28	450,025	0.06	EUR 200,000	BP Capital Markets BV, 4.323%, perpetual	199,894	0.03
EUR 300,000	American Medical Systems Europe BV, 1.625%, 08/03/31	257,262	0.03	EUR 200,000	Citycon Treasury BV, 1.250%, 08/09/26	158,722	0.02
EUR 500,000	American Medical Systems Europe BV, 1.875%, 08/03/34	411,200	0.05	EUR 300,000	Citycon Treasury BV, 1.625%, 12/03/28	218,877	0.03
EUR 100,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	93,788	0.01	EUR 700,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	682,801	0.08
EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	195,110	0.02	EUR 200,000	Coloplast Finance BV, 2.250%, 19/05/27	187,928	0.02
EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	174,998	0.02	EUR 200,000	Coloplast Finance BV, 2.750%, 19/05/30	186,790	0.02
EUR 500,000	ASML Holding NV, 3.500%, 06/12/25	496,715	0.06	EUR 280,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	253,249	0.03
EUR 360,000	ASML Holding NV, 1.375%, 07/07/26	336,942	0.04				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	Compass Group Finance Netherlands BV, 3.000%, 08/03/30	190,744	0.02	EUR 500,000	Diageo Capital BV, 0.125%, 28/09/28	421,745	0.05
EUR 550,000	Compass Group International BV, 0.625%, 03/07/24	531,388	0.07	EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	178,426	0.02
EUR 1,560,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,565,164	0.19	EUR 300,000	Diageo Capital BV, 1.875%, 08/06/34	252,168	0.03
EUR 560,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	525,739	0.06	EUR 400,000	Digital Dutch Finco BV, 0.625%, 15/07/25	363,760	0.05
EUR 300,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	268,353	0.03	EUR 210,000	Digital Dutch Finco BV, 1.250%, 01/02/31	156,440	0.02
EUR 570,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	525,956	0.06	EUR 823,000	Digital Dutch Finco BV, 1.000%, 15/01/32	580,626	0.07
EUR 700,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	611,954	0.08	EUR 155,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	107,741	0.01
EUR 500,000	Cooperatieve Rabobank UA, 4.000%, 10/01/30	490,145	0.06	EUR 285,000	DSV Finance BV, 1.375%, 16/03/30	246,240	0.03
EUR 600,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	446,100	0.06	EUR 150,000	DSV Panalpina Finance BV, 0.500%, 03/03/31	118,077	0.02
EUR 400,000	Cooperatieve Rabobank UA, 4.233%, perpetual	395,372	0.05	EUR 500,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	374,660	0.05
EUR 190,000	CRH Funding BV, 1.625%, 05/05/30	166,507	0.02	EUR 700,000	EDP Finance BV, 2.000%, 22/04/25	677,348	0.08
EUR 200,000	CTP NV, 0.875%, 20/01/26	170,200	0.02	EUR 1,000,000	EDP Finance BV, 3.875%, 11/03/30	996,510	0.12
EUR 450,000	CTP NV, 0.750%, 18/02/27	360,522	0.04	EUR 232,000	ELM BV for Firmenich International SA, 3.750%, perpetual	221,637	0.03
EUR 500,000	CTP NV, 1.250%, 21/06/29	360,845	0.04	EUR 350,000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	315,133	0.04
EUR 100,000	CTP NV, 1.500%, 27/09/31	69,539	0.01	EUR 490,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	465,794	0.06
EUR 640,000	Daimler International Finance BV, 1.000%, 11/11/25	602,694	0.07	EUR 200,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, perpetual	185,836	0.02
EUR 540,000	Daimler International Finance BV, 1.375%, 26/06/26	505,699	0.06	EUR 300,000	Enel Finance International NV, zero coupon, 28/05/26	267,777	0.03
EUR 350,000	Daimler International Finance BV, 1.500%, 09/02/27	325,496	0.04	EUR 500,000	Enel Finance International NV, 3.875%, 09/03/29	498,965	0.06
EUR 400,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	380,384	0.05	EUR 400,000	Enel Finance International NV, 0.500%, 17/06/30	315,568	0.04
EUR 200,000	Daimler Truck International Finance BV, 3.875%, 19/06/26	199,266	0.02	EUR 400,000	Enel Finance International NV, 4.000%, 20/02/31	397,020	0.05
EUR 400,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	367,104	0.05	EUR 700,000	Enel Finance International NV, 0.875%, 28/09/34	479,210	0.05
EUR 400,000	Daimler Truck International Finance BV, 3.875%, 19/06/29	396,560	0.05	EUR 330,000	Enel Finance International NV, 1.125%, 17/10/34	237,481	0.03
EUR 300,000	Danfoss Finance I BV, 0.125%, 28/04/26	267,186	0.03	EUR 500,000	Enel Finance International NV, 1.250%, 17/01/35	363,330	0.05
EUR 200,000	de Volksbank NV, 4.625%, perpetual	196,570	0.02	EUR 400,000	Enel Finance International NV, 4.500%, 20/02/43	391,380	0.05
EUR 630,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	604,006	0.07	EUR 200,000	Essity Capital BV, 3.000%, 21/09/26	194,390	0.02
EUR 470,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	437,702	0.05	EUR 200,000	Essity Capital BV, 0.250%, 15/09/29	161,822	0.02
EUR 800,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	724,816	0.09	EUR 410,000	Euronext NV, 1.000%, 18/04/25	386,942	0.05
EUR 300,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	275,814	0.03	EUR 300,000	Euronext NV, 1.125%, 12/06/29	261,723	0.03
EUR 156,000	Deutsche Telekom International Finance BV, 4.500%, 28/10/30	165,670	0.02				
EUR 350,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	456,036	0.06				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 425,000	Exor NV, 0.875%, 19/01/31	334,118	0.04	EUR 300,000	ING Groep NV, 1.625%, 26/09/29	283,539	0.04
EUR 240,000	Exor NV, 1.750%, 14/10/34	183,235	0.02	EUR 200,000	ING Groep NV, 0.250%, 01/02/30	158,326	0.02
EUR 110,000	EXOR NV, 2.500%, 08/10/24	107,526	0.01	EUR 200,000	ING Groep NV, 0.250%, 01/02/30	158,326	0.02
EUR 300,000	EXOR NV, 2.250%, 29/04/30	263,520	0.03	EUR 600,000	ING Groep NV, 2.000%, 22/03/30	561,042	0.07
EUR 205,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	185,314	0.02	EUR 200,000	ING Groep NV, 1.000%, 13/11/30	178,208	0.02
EUR 580,000	Global Switch Finance BV, 1.375%, 07/10/30	481,087	0.06	EUR 500,000	ING Groep NV, 4.125%, 24/08/33	471,135	0.06
EUR 700,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	649,712	0.08	EUR 600,000	ING Groep NV, 5.250%, 14/11/33	633,030	0.08
EUR 300,000	GSK Consumer Healthcare Capital NL BV, 1.750%, 29/03/30	262,575	0.03	EUR 200,000	ING Groep NV, 5.000%, 20/02/35	194,904	0.02
EUR 500,000	Heimstaden Bostad Treasury BV, 0.250%, 13/10/24	438,945	0.05	EUR 800,000	ING Groep NV, 0.250%, perpetual	655,552	0.08
EUR 380,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	314,382	0.04	EUR 500,000	ING Groep NV, 4.500%, perpetual	495,145	0.06
EUR 200,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	150,404	0.02	EUR 500,000	ING Groep NV, 4.750%, perpetual	500,805	0.06
EUR 400,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	232,308	0.03	EUR 410,000	innogy Finance BV, 1.625%, 30/05/26	387,024	0.05
EUR 280,000	Heineken NV, 1.500%, 07/12/24	269,962	0.03	EUR 760,000	innogy Finance BV, 1.500%, 31/07/29	668,542	0.08
EUR 540,000	Heineken NV, 1.625%, 30/03/25	519,923	0.06	EUR 450,000	innogy Finance BV, 5.750%, 14/02/33	514,066	0.06
EUR 190,000	Heineken NV, 1.000%, 04/05/26	176,480	0.02	EUR 190,000	ISS Finance BV, 1.250%, 07/07/25	178,587	0.02
EUR 410,000	Heineken NV, 1.375%, 29/01/27	378,602	0.05	EUR 500,000	JAB Holdings BV, 2.000%, 18/05/28	453,835	0.06
EUR 620,000	Heineken NV, 2.250%, 30/03/30	575,813	0.07	EUR 300,000	JAB Holdings BV, 2.500%, 25/06/29	271,629	0.03
EUR 500,000	Heineken NV, 3.875%, 23/09/30	506,605	0.06	EUR 300,000	JAB Holdings BV, 1.000%, 14/07/31	232,872	0.03
EUR 500,000	Heineken NV, 4.125%, 23/03/35	516,930	0.06	EUR 200,000	JAB Holdings BV, 4.750%, 29/06/32	201,724	0.03
EUR 200,000	Iberdrola International BV, 1.875%, 08/10/24	195,500	0.02	EUR 200,000	JAB Holdings BV, 5.000%, 12/06/33	203,312	0.03
EUR 400,000	Iberdrola International BV, 0.375%, 15/09/25	373,220	0.05	EUR 400,000	JAB Holdings BV, 3.375%, 17/04/35	353,244	0.04
EUR 800,000	Iberdrola International BV, 1.125%, 21/04/26	749,128	0.09	EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	141,464	0.02
EUR 400,000	Iberdrola International BV, 1.450%, 31/12/99	345,064	0.04	EUR 100,000	JDE Peet's NV, 0.244%, 16/01/25	93,881	0.01
EUR 400,000	Iberdrola International BV, 1.825%, perpetual	309,528	0.04	EUR 200,000	JDE Peet's NV, zero coupon, 16/01/26	180,016	0.02
EUR 500,000	Iberdrola International BV, 2.250%, perpetual	410,385	0.05	EUR 200,000	JDE Peet's NV, 0.625%, 09/02/28	171,716	0.02
EUR 200,000	Iberdrola International BV, 3.250%, perpetual	194,034	0.02	EUR 200,000	JDE Peet's NV, 1.125%, 16/06/33	149,944	0.02
EUR 300,000	IMCD NV, 2.125%, 31/03/27	270,699	0.03	EUR 390,000	JT International Financial Services BV, 1.000%, 26/11/29	321,867	0.04
EUR 300,000	Imperial Brands Finance Netherlands BV, 1.750%, 18/03/33	216,906	0.03	EUR 480,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	447,682	0.06
EUR 300,000	Imperial Brands Finance Netherlands BV, 5.250%, perpetual	295,350	0.04	EUR 450,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	419,962	0.05
EUR 200,000	Ing Groep NV, 1.750%, 16/02/31	169,998	0.02	EUR 350,000	Koninklijke DSM NV, 1.000%, 09/04/25	332,752	0.04
EUR 300,000	ING Groep NV, 0.100%, 03/09/25	284,967	0.04	EUR 600,000	Koninklijke DSM NV, 0.750%, 28/09/26	549,354	0.07
EUR 800,000	ING Groep NV, 0.125%, 29/11/25	751,080	0.09	EUR 265,000	Koninklijke DSM NV, 0.250%, 23/06/28	224,834	0.03
EUR 700,000	ING Groep NV, 2.125%, 10/01/26	667,884	0.08	EUR 410,000	Koninklijke DSM NV, 0.625%, 23/06/32	313,613	0.04
EUR 1,000,000	ING Groep NV, 2.125%, 23/05/26	935,342	0.12	EUR 310,000	Koninklijke KPN NV, 5.625%, 30/09/24	315,918	0.04
EUR 600,000	ING Groep NV, 1.250%, 16/02/27	549,300	0.07	EUR 300,000	Koninklijke KPN NV, 0.625%, 09/04/25	283,092	0.04
EUR 400,000	ING Groep NV, 4.875%, 14/11/27	402,812	0.05				
EUR 300,000	ING Groep NV, 2.000%, 20/09/28	270,666	0.03				
EUR 700,000	ING Groep NV, 0.375%, 29/09/28	587,748	0.07				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	175,294	0.02	EUR 800,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	757,792	0.09
EUR 500,000	Koninklijke KPN NV, 0.875%, 14/12/32	376,298	0.05	EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.125%, 30/09/27	455,460	0.06
EUR 590,000	Koninklijke Philips NV, 0.500%, 22/05/26	532,770	0.07	EUR 300,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	256,839	0.03
EUR 365,000	Koninklijke Philips NV, 1.375%, 02/05/28	324,543	0.04	EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	442,290	0.05
EUR 350,000	Koninklijke Philips NV, 2.000%, 30/03/30	310,832	0.04	EUR 100,000	PACCAR Financial Europe BV, zero coupon, 01/03/26	90,395	0.01
EUR 390,000	LeasePlan Corp NV, 3.500%, 09/04/25	383,038	0.05	EUR 200,000	PACCAR Financial Europe BV, 3.375%, perpetual	197,182	0.02
EUR 705,000	LeasePlan Corp NV, 0.250%, 23/02/26	623,163	0.07	EUR 300,000	PostNL NV, 1.000%, 21/11/24	285,957	0.04
EUR 410,000	LYB International Financ, 1.625%, 17/09/31	332,576	0.04	EUR 200,000	Prosus NV, 1.207%, 19/01/26	182,116	0.02
EUR 480,000	LYB International Finance II BV, 0.875%, 17/09/26	429,998	0.05	EUR 300,000	Prosus NV, 2.031%, 03/08/32	213,270	0.03
EUR 220,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	206,615	0.03	EUR 800,000	Prosus NV, 1.985%, 13/07/33	548,416	0.07
EUR 200,000	Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	170,454	0.02	EUR 500,000	Prosus NV, 2.778%, 19/01/34	368,135	0.05
EUR 630,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	567,309	0.07	EUR 190,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	174,346	0.02
EUR 200,000	Mercedes-Benz International Finance BV, 3.400%, perpetual	198,478	0.02	EUR 690,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	579,441	0.07
EUR 300,000	Mercedes-Benz International Finance BV, 3.500%, perpetual	297,978	0.04	EUR 300,000	Redexis Gas Finance BV, 1.875%, 28/05/25	285,834	0.04
EUR 310,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	311,823	0.04	EUR 350,000	Redexis Gas Finance BV, 1.875%, 27/04/27	319,665	0.04
EUR 410,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	326,901	0.04	EUR 320,000	RELX Finance BV, 1.375%, 12/05/26	298,310	0.04
EUR 400,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	375,416	0.05	EUR 190,000	RELX Finance BV, 0.500%, 10/03/28	163,657	0.02
EUR 200,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	165,470	0.02	EUR 300,000	RELX Finance BV, 3.750%, 12/06/31	300,198	0.04
EUR 200,000	Naturgy Finance BV, 1.375%, 21/01/25	191,240	0.02	EUR 350,000	RELX Finance BV, 0.875%, 10/03/32	274,271	0.03
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	282,681	0.04	EUR 406,000	Ren Finance BV, 2.500%, 12/02/25	398,087	0.05
EUR 800,000	Naturgy Finance BV, 1.250%, 15/01/26	744,984	0.09	EUR 350,000	Ren Finance BV, 1.750%, 18/01/28	318,178	0.04
EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	92,758	0.01	EUR 500,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	506,435	0.06
EUR 350,000	NE Property BV, 1.750%, 23/11/24	332,174	0.04	EUR 300,000	Repsol International Finance BV, 4.500%, 25/03/75	293,997	0.04
EUR 200,000	NE Property BV, 1.875%, 09/10/26	173,322	0.02	EUR 200,000	Repsol International Finance BV, 2.500%, perpetual	174,186	0.02
EUR 350,000	NE Property BV, 3.375%, 14/07/27	314,002	0.04	EUR 500,000	Repsol International Finance BV, 3.750%, perpetual	467,585	0.06
EUR 400,000	NIBC Bank NV, 0.875%, 08/07/25	364,824	0.05	EUR 200,000	Repsol International Finance BV, 4.247%, perpetual	179,950	0.02
EUR 600,000	NIBC Bank NV, 0.250%, 09/09/26	506,424	0.06	EUR 300,000	Roche Finance Europe BV, 3.204%, 27/08/29	298,986	0.04
EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	83,878	0.01	EUR 400,000	Roche Finance Europe BV, 3.355%, 27/02/35	402,868	0.05
EUR 200,000	NN Group NV, 1.625%, 01/06/27	183,750	0.02	EUR 100,000	SAGAX EURO MTN NL BV, 1.625%, 24/02/26	89,578	0.01
EUR 400,000	NN Group NV, 0.875%, 23/11/31	322,724	0.04	EUR 400,000	SAGAX EURO MTN NL BV, 0.750%, 26/01/28	302,808	0.04
EUR 300,000	NN Group NV, 5.250%, 01/03/43	285,534	0.04				
EUR 300,000	NN Group NV, 6.000%, 03/11/43	300,018	0.04				
EUR 300,000	NN Group NV, 4.500%, perpetual	289,830	0.04				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 250,000	Schlumberger Finance BV, 0.250%, 15/10/27	216,693	0.03	EUR 400,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	314,428	0.04
EUR 690,000	Schlumberger Finance BV, 2.000%, 06/05/32	599,313	0.07	EUR 400,000	Siemens Financieringsmaatschappij NV, 3.625%, 24/02/43	392,856	0.05
EUR 915,000	Shell International Finance BV, 0.375%, 15/02/25	865,361	0.11	EUR 480,000	Signify NV, 2.375%, 11/05/27	441,926	0.05
EUR 620,000	Shell International Finance BV, 2.500%, 24/03/26	599,230	0.07	EUR 300,000	Sika Capital BV, 3.750%, 03/11/26	298,104	0.04
EUR 900,000	Shell International Finance BV, 1.625%, 20/01/27	836,046	0.10	EUR 360,000	Sika Capital BV, 0.875%, 29/04/27	322,621	0.04
EUR 640,000	Shell International Finance BV, 1.500%, 07/04/28	579,827	0.07	EUR 350,000	Sika Capital BV, 1.500%, 29/04/31	296,177	0.04
EUR 1,140,000	Shell International Finance BV, 1.250%, 12/05/28	1,012,685	0.12	EUR 500,000	Stellantis NV, 0.625%, 30/03/27	440,045	0.05
EUR 230,000	Shell International Finance BV, 1.250%, 11/11/32	184,633	0.02	EUR 800,000	Stellantis NV, 0.750%, 18/01/29	668,368	0.08
EUR 400,000	Siemens Energy Finance BV, 4.250%, 05/04/29	388,876	0.05	EUR 222,000	Stellantis NV, 4.375%, 14/03/30	222,528	0.03
EUR 500,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	486,990	0.06	EUR 400,000	Stellantis NV, 4.250%, 16/06/31	394,484	0.05
EUR 300,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	273,567	0.03	EUR 600,000	Stellantis NV, 2.750%, 01/04/32	530,976	0.07
EUR 900,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	820,620	0.10	EUR 260,000	Sudzucker International Finance BV, 1.000%, 28/11/25	243,430	0.03
EUR 300,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	269,730	0.03	EUR 300,000	Technip Energies NV, 1.125%, 28/05/28	256,194	0.03
EUR 620,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	608,945	0.08	EUR 373,000	Telefonica Europe BV, 5.875%, 14/02/33	433,758	0.05
EUR 300,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	254,862	0.03	EUR 480,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	437,515	0.05
EUR 300,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	258,633	0.03	EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	409,865	0.05
EUR 220,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	190,023	0.02	EUR 500,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	387,930	0.05
EUR 400,000	Siemens Financieringsmaatschappij NV, 3.375%, 24/08/31	400,028	0.05	EUR 400,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	274,192	0.03
EUR 300,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	235,284	0.03	EUR 100,000	Thermo Fisher Scientific Finance I BV, 2.000%, 18/10/51	65,463	0.01
EUR 400,000	Siemens Financieringsmaatschappij NV, 3.000%, 08/09/33	387,908	0.05	EUR 720,000	Toyota Motor Finance Netherlands BV, zero coupon, 27/10/25	636,361	0.08
EUR 800,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	630,200	0.08	EUR 100,000	Toyota Motor Finance Netherlands BV, 3.375%, 13/01/26	98,555	0.01
EUR 300,000	Siemens Financieringsmaatschappij NV, 3.500%, 24/02/36	298,818	0.04	EUR 500,000	Toyota Motor Finance Netherlands BV, 3.500%, 13/01/28	493,295	0.06
				EUR 530,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	487,780	0.06
				EUR 200,000	Unilever Finance Netherlands BV, 0.750%, 28/02/26	185,928	0.02
				EUR 300,000	Unilever Finance Netherlands BV, 1.125%, 12/02/27	275,475	0.03
				EUR 230,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	211,416	0.03
				EUR 100,000	Unilever Finance Netherlands BV, 1.375%, 31/07/29	88,189	0.01
				EUR 100,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	98,637	0.01
				EUR 500,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	444,680	0.06
				EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	99,323	0.01
				EUR 200,000	Unilever Finance Netherlands BV, 3.250%, perpetual	197,274	0.02
				EUR 410,000	Unilever NV, 0.500%, 06/01/25	390,709	0.05
				EUR 200,000	Unilever NV, 1.125%, 29/04/28	179,114	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	Unilever NV, 1.750%, 25/03/30	269,640	0.03	EUR 700,000	Volkswagen International Finance NV, 4.625%, perpetual	631,169	0.08
EUR 150,000	Unilever NV, 1.375%, 04/09/30	130,151	0.02	EUR 900,000	Volkswagen International Finance NV, 3.875%, perpetual	754,407	0.09
EUR 300,000	Unilever NV, 1.625%, 12/02/33	252,033	0.03	EUR 300,000	Vonovia Finance BV, 1.800%, 29/06/25	281,946	0.04
EUR 200,000	Universal Music Group NV, 4.000%, 13/06/31	199,928	0.03	EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	183,494	0.02
EUR 450,000	Upjohn Finance BV, 1.023%, 23/06/24	435,253	0.05	EUR 300,000	Vonovia Finance BV, 1.500%, 22/03/26	271,344	0.03
EUR 200,000	Upjohn Finance BV, 1.362%, 23/06/27	176,670	0.02	EUR 300,000	Vonovia Finance BV, 1.500%, 10/06/26	271,338	0.03
EUR 310,000	Upjohn Finance BV, 1.908%, 23/06/32	238,455	0.03	EUR 300,000	Vonovia Finance BV, 1.500%, 10/06/26	271,338	0.03
EUR 170,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	156,907	0.02	EUR 600,000	Vonovia Finance BV, 0.625%, 09/07/26	522,192	0.06
EUR 550,000	Vesteda Finance BV, 2.000%, 10/07/26	512,594	0.06	EUR 200,000	Vonovia Finance BV, 1.750%, 25/01/27	177,446	0.02
EUR 235,000	Vesteda Finance BV, 1.500%, 24/05/27	211,813	0.03	EUR 100,000	Vonovia Finance BV, 0.625%, 07/10/27	82,649	0.01
EUR 400,000	Vesteda Finance BV, 0.750%, 18/10/31	302,096	0.04	EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	253,842	0.03
EUR 500,000	Via Outlets BV, 1.750%, 15/11/28	402,170	0.05	EUR 400,000	Vonovia Finance BV, 2.125%, 22/03/30	324,548	0.04
EUR 500,000	Viterra Finance BV, 0.375%, 24/09/25	455,985	0.06	EUR 400,000	Vonovia Finance BV, 2.250%, 07/04/30	329,280	0.04
EUR 200,000	Viterra Finance BV, 1.000%, 24/09/28	168,444	0.02	EUR 300,000	Vonovia Finance BV, 1.000%, 09/07/30	228,528	0.03
EUR 500,000	Volkswagen International Finance NV, 3.125%, 28/03/25	490,025	0.06	EUR 300,000	Vonovia Finance BV, 1.125%, 14/09/34	195,126	0.02
EUR 300,000	Volkswagen International Finance NV, 4.125%, 15/11/25	297,912	0.04	EUR 300,000	Vonovia Finance BV, 2.750%, 22/03/38	212,934	0.03
EUR 1,000,000	Volkswagen International Finance NV, 1.875%, 30/03/27	916,810	0.11	EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	176,019	0.02
EUR 300,000	Volkswagen International Finance NV, 4.250%, 29/03/29	298,041	0.04	EUR 300,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	252,222	0.03
EUR 300,000	Volkswagen International Finance NV, 1.625%, 16/01/30	256,191	0.03	EUR 700,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	547,113	0.07
EUR 1,000,000	Volkswagen International Finance NV, 4.375%, 15/05/30	864,768	0.10	EUR 180,000	Wolters Kluwer NV, 2.500%, 13/05/24	177,858	0.02
EUR 800,000	Volkswagen International Finance NV, 3.250%, 18/11/30	744,840	0.09	EUR 500,000	Wolters Kluwer NV, 3.000%, 23/09/26	487,715	0.06
EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	77,346	0.01	EUR 200,000	Wolters Kluwer NV, 1.500%, 22/03/27	184,428	0.02
EUR 600,000	Volkswagen International Finance NV, 3.300%, 22/03/33	547,884	0.07	EUR 200,000	Wolters Kluwer NV, 0.250%, 30/03/28	171,550	0.02
EUR 1,000,000	Volkswagen International Finance NV, 4.125%, 16/11/38	954,750	0.12	EUR 300,000	Wolters Kluwer NV, 3.750%, perpetual	299,553	0.04
EUR 300,000	Volkswagen International Finance NV, 1.500%, 21/01/41	189,387	0.02	EUR 200,000	WPC Eurobond BV, 2.250%, 19/07/24	193,790	0.02
EUR 550,000	Volkswagen International Finance NV, 4.625%, perpetual	524,271	0.06	EUR 410,000	WPC Eurobond BV, 2.250%, 09/04/26	383,030	0.05
EUR 400,000	Volkswagen International Finance NV, 3.500%, perpetual	326,136	0.04	EUR 390,000	WPC Eurobond BV, 2.125%, 15/04/27	355,208	0.04
EUR 400,000	Volkswagen International Finance NV, 3.375%, perpetual	385,660	0.05	EUR 255,000	WPC Eurobond BV, 0.950%, 01/06/30	193,578	0.02
EUR 700,000	Volkswagen International Finance NV, 3.748%, perpetual	608,454	0.08	EUR 350,000	Wuerth Finance International BV, 1.000%, 26/05/25	331,674	0.04
EUR 700,000	Volkswagen International Finance NV, 3.875%, perpetual	624,750	0.08				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Netherlands (continued)				Portugal			
EUR 200,000	Wurth Finance International BV, 0.750%, 22/11/27	176,792	0.02	EUR 100,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	95,878	0.01
EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	270,741	0.03	EUR 300,000	Cia de Seguros Fidelidade SA, 4.250%, 04/09/31	259,467	0.03
<b>Total Netherlands</b>		<b>133,097,924</b>	<b>16.31</b>	<b>Total Portugal</b>		<b>355,345</b>	<b>0.04</b>
New Zealand				Romania			
EUR 190,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	180,768	0.02	EUR 400,000	Banca Comerciala Romana SA, 7.625%, perpetual	408,220	0.05
EUR 130,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	105,148	0.01	<b>Total Romania</b>		<b>408,220</b>	<b>0.05</b>
EUR 800,000	ASB Finance Ltd, 0.250%, 08/09/28	651,136	0.08	Slovakia			
EUR 290,000	ASB Finance Ltd, 0.500%, 24/09/29	230,797	0.03	EUR 100,000	Tatra Banka A/S, 5.952%, 17/02/26	99,083	0.01
EUR 240,000	BNZ International Funding Ltd, 0.375%, 14/09/24	229,339	0.03	<b>Total Slovakia</b>		<b>99,083</b>	<b>0.01</b>
EUR 450,000	Chorus Ltd, 0.875%, 05/12/26	399,289	0.05	Spain			
EUR 200,000	Chorus Ltd, 3.625%, 07/09/29	194,752	0.03	EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	196,192	0.02
EUR 360,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	346,669	0.04	EUR 200,000	Abanca Corp Bancaria SA, 5.500%, perpetual	198,802	0.03
<b>Total New Zealand</b>		<b>2,337,898</b>	<b>0.29</b>	EUR 600,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	539,814	0.07
Norway				EUR 100,000	Abertis Infraestructuras SA, 4.125%, 31/01/28	99,320	0.01
EUR 500,000	DNB Bank ASA, 1.625%, 31/05/26	474,580	0.06	EUR 200,000	Abertis Infraestructuras SA, 1.250%, 07/02/28	176,332	0.02
EUR 300,000	DNB Bank ASA, 3.625%, 16/02/27	293,793	0.04	EUR 300,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	261,567	0.03
EUR 800,000	DNB Bank ASA, 3.125%, 21/09/27	775,080	0.10	EUR 400,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	360,388	0.04
EUR 300,000	DNB Bank ASA, 0.250%, 23/02/29	248,700	0.03	EUR 500,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	432,285	0.05
EUR 300,000	DNB Bank ASA, 4.625%, 28/02/33	293,907	0.04	EUR 800,000	Abertis Infraestructuras SA, 3.000%, 27/03/31	722,976	0.09
EUR 363,000	DNB Bank ASA, 5.000%, 13/09/33	360,684	0.04	EUR 300,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	243,519	0.03
EUR 190,000	Norsk Hydro ASA, 1.125%, 11/04/25	178,824	0.02	EUR 400,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	373,256	0.05
EUR 280,000	Norsk Hydro ASA, 2.000%, 11/04/29	245,594	0.03	EUR 600,000	Amadeus IT Group SA, 2.875%, 20/05/27	577,824	0.07
EUR 200,000	Santander Consumer Bank AS, 0.125%, 25/02/25	186,094	0.02	EUR 300,000	Amadeus IT Group SA, 1.875%, 24/09/28	273,138	0.03
EUR 200,000	Santander Consumer Bank AS, 0.125%, perpetual	177,474	0.02	EUR 200,000	Arval Service Lease SA, zero coupon, 30/09/24	189,538	0.02
EUR 500,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	458,270	0.06	EUR 300,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	265,758	0.03
EUR 400,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	331,420	0.04	EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	663,348	0.08
EUR 200,000	SpareBank 1 SMN, 3.125%, 22/12/25	194,012	0.02	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	456,925	0.06
EUR 410,000	SpareBank 1 SMN, 0.125%, 11/09/26	360,558	0.04	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	267,438	0.03
EUR 225,000	SpareBank 1 SMN, zero coupon, 18/02/28	185,225	0.02	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	341,316	0.04
EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	193,932	0.02	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	277,653	0.03
EUR 600,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	524,508	0.07	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	499,065	0.06
EUR 400,000	Var Energi ASA, 5.500%, perpetual	398,300	0.05				
<b>Total Norway</b>		<b>5,880,955</b>	<b>0.72</b>				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Spain (continued)				Spain (continued)			
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	396,264	0.05	EUR 500,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	478,775	0.06
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 4.125%, perpetual	495,625	0.06	EUR 190,000	FCC Aqualia SA, 2.629%, 08/06/27	177,409	0.02
EUR 600,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	581,352	0.07	EUR 570,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	521,555	0.06
EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	507,255	0.06	EUR 100,000	Ferrovial Emisiones SA, 2.500%, 15/07/24	98,375	0.01
EUR 300,000	Banco de Sabadell SA, 0.625%, 07/11/25	283,617	0.04	EUR 300,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	286,284	0.04
EUR 300,000	Banco de Sabadell SA, 1.125%, 11/03/27	271,719	0.03	EUR 600,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	557,850	0.07
EUR 100,000	Banco de Sabadell SA, 5.125%, 10/11/28	100,772	0.01	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	169,042	0.02
EUR 300,000	Banco de Sabadell SA, 5.125%, 10/11/28	302,316	0.04	EUR 200,000	Ibercaja Banco SA, 5.625%, 07/06/27	199,488	0.03
EUR 200,000	Banco de Sabadell SA, 5.000%, 07/06/29	199,492	0.03	EUR 700,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	669,102	0.08
EUR 400,000	Banco Santander SA, 1.125%, 17/01/25	380,624	0.05	EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	189,170	0.02
EUR 600,000	Banco Santander SA, 2.500%, 18/03/25	577,860	0.07	EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	196,372	0.02
EUR 1,500,000	Banco Santander SA, 3.750%, 16/01/26	1,477,395	0.18	EUR 600,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	515,928	0.06
EUR 400,000	Banco Santander SA, 3.250%, 04/04/26	385,588	0.05	EUR 300,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	296,820	0.04
EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	381,148	0.05	EUR 300,000	Iberdrola Finanzas SA, 4.875%, perpetual	290,328	0.04
EUR 1,000,000	Banco Santander SA, 0.500%, 24/03/27	891,780	0.11	EUR 300,000	Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	261,786	0.03
EUR 500,000	Banco Santander SA, 3.875%, 16/01/28	491,530	0.06	EUR 200,000	Kutxabank SA, 4.750%, 15/06/27	198,126	0.02
EUR 400,000	Banco Santander SA, 2.125%, 08/02/28	358,884	0.04	EUR 200,000	Mapfre SA, 2.875%, 13/04/30	171,936	0.02
EUR 300,000	Banco Santander SA, 4.250%, 12/06/30	300,336	0.04	EUR 300,000	Mapfre SA, 4.125%, 07/09/48	274,638	0.03
EUR 300,000	Banco Santander SA, 1.625%, 22/10/30	238,584	0.03	EUR 200,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	183,912	0.02
EUR 1,000,000	Banco Santander SA, 1.000%, 04/11/31	791,730	0.10	EUR 300,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	275,235	0.03
EUR 500,000	Banco Santander SA, 5.750%, perpetual	496,885	0.06	EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	85,872	0.01
EUR 300,000	Bankia SA, 0.750%, 09/07/26	271,461	0.03	EUR 400,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	309,300	0.04
EUR 600,000	Bankinter SA, 0.875%, 08/07/26	536,484	0.07	EUR 350,000	NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	319,900	0.04
EUR 200,000	Bankinter SA, 4.375%, 03/05/30	198,338	0.02	EUR 300,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	286,794	0.04
EUR 800,000	CaixaBank SA, 0.625%, 01/10/24	765,160	0.09	EUR 400,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	372,972	0.05
EUR 900,000	CaixaBank SA, 0.375%, 03/02/25	822,609	0.11	EUR 300,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	231,894	0.03
EUR 300,000	CaixaBank SA, 1.125%, 27/03/26	275,568	0.03	EUR 300,000	Redeia Corp SA, 4.625%, perpetual	294,657	0.04
EUR 600,000	CaixaBank SA, 1.625%, 13/04/26	566,820	0.07	EUR 400,000	Santander Consumer Finance SA, 0.375%, 27/06/24	385,724	0.05
EUR 1,000,000	CaixaBank SA, 1.375%, 19/06/26	911,200	0.11	EUR 700,000	Santander Consumer Finance SA, 0.375%, 17/01/25	660,121	0.08
EUR 300,000	CaixaBank SA, 0.750%, 10/07/26	279,048	0.03	EUR 200,000	Santander Consumer Finance SA, zero coupon, 23/02/26	178,392	0.02
EUR 500,000	CaixaBank SA, 0.625%, 21/01/28	440,145	0.05				
EUR 800,000	CaixaBank SA, 0.500%, 09/02/29	663,496	0.08				
EUR 500,000	CaixaBank SA, 3.750%, 07/09/29	493,665	0.06				
EUR 100,000	EDP - Energias de Portugal SA, 2.875%, 01/06/26	96,968	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Spain (continued)				Sweden (continued)			
EUR 300,000	Santander Consumer Finance SA, 0.500%, 14/01/27	262,575	0.03	EUR 645,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	544,414	0.06
EUR 400,000	Santander Consumer Finance SA, 4.125%, perpetual	396,228	0.05	EUR 278,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	277,861	0.03
EUR 300,000	Telefonica Emisiones SA, 1.495%, 11/09/25	286,278	0.04	EUR 800,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	689,974	0.08
EUR 1,000,000	Telefonica Emisiones SA, 1.460%, 13/04/26	941,600	0.12	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	158,178	0.02
EUR 600,000	Telefonica Emisiones SA, 2.318%, 17/10/28	559,332	0.07	EUR 300,000	Skandinaviska Enskilda Banken AB, 3.875%, perpetual	296,571	0.04
EUR 200,000	Telefonica Emisiones SA, 0.664%, 03/02/30	165,028	0.02	EUR 200,000	SKF AB, 1.250%, 17/09/25	188,658	0.02
EUR 380,000	Telefonica Emisiones SA, 1.957%, 01/07/39	287,223	0.04	EUR 200,000	SKF AB, 3.125%, 14/09/28	192,680	0.02
EUR 400,000	Telefonica Emisiones SA, 1.864%, 13/07/40	290,196	0.04	EUR 100,000	SKF AB, 0.875%, 15/11/29	83,164	0.01
EUR 600,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	575,100	0.07	EUR 200,000	SKF AB, 0.250%, 15/02/31	150,096	0.02
EUR 500,000	Unicaja Banco SA, 1.000%, 01/12/26	446,595	0.06	EUR 210,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	184,178	0.02
EUR 100,000	Unicaja Banco SA, 5.125%, 21/02/29	96,631	0.01	EUR 650,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	572,442	0.07
<b>Total Spain</b>		<b>37,092,715</b>	<b>4.55</b>	EUR 500,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	495,850	0.06
Sweden				EUR 280,000	Svenska Handelsbanken AB, zero coupon, 02/12/27	235,169	0.03
EUR 550,000	Akelius Residential Property AB, 1.750%, 07/02/25	513,606	0.06	EUR 300,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	292,401	0.04
EUR 265,000	Alfa Laval Treasury International AB, 0.875%, 18/02/26	244,121	0.03	EUR 390,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	333,969	0.04
EUR 100,000	Alfa Laval Treasury International AB, 1.375%, 18/02/29	85,993	0.01	EUR 400,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	372,960	0.05
EUR 180,000	Atlas Copco AB, 0.625%, 30/08/26	164,687	0.02	EUR 800,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	730,536	0.09
EUR 290,000	Castellum AB, 0.750%, 04/09/26	237,812	0.03	EUR 400,000	Svenska Handelsbanken AB, 3.750%, perpetual	395,324	0.05
EUR 200,000	EQT AB, 0.875%, 14/05/31	142,278	0.02	EUR 300,000	Swedbank AB, 0.750%, 05/05/25	280,920	0.04
EUR 400,000	EQT AB, 2.875%, 06/04/32	317,952	0.04	EUR 300,000	Swedbank AB, 0.250%, 02/11/26	263,655	0.03
EUR 190,000	Essity AB, 1.125%, 05/03/25	180,635	0.02	EUR 500,000	Swedbank AB, 4.250%, 11/07/28	495,485	0.06
EUR 200,000	Essity AB, 0.250%, 08/02/31	153,516	0.02	EUR 300,000	Swedbank AB, 3.625%, 23/08/32	274,434	0.03
EUR 480,000	Investor AB, 1.500%, 12/09/30	416,371	0.05	EUR 1,000,000	Swedbank AB, 4.625%, perpetual	992,980	0.12
EUR 350,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	326,631	0.04	EUR 410,000	Tele2 AB, 2.125%, 15/05/28	375,613	0.05
EUR 600,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	530,814	0.07	EUR 200,000	Tele2 AB, 0.750%, 23/03/31	156,092	0.02
EUR 480,000	Molnlycke Holding AB, 1.875%, 28/02/25	460,560	0.06	EUR 200,000	Tele2 AB, 3.750%, perpetual	197,032	0.02
EUR 455,000	Molnlycke Holdings AB, 0.875%, 05/09/29	378,078	0.05	EUR 200,000	Telefonaktiebolaget LM Ericsson, 1.000%, 26/05/29	158,556	0.02
EUR 350,000	Sagax AB, 2.250%, 13/03/25	330,152	0.04	EUR 400,000	Telia Co AB, 3.875%, 01/10/25	398,828	0.05
EUR 100,000	Sandvik AB, 3.000%, 18/06/26	97,377	0.01	EUR 400,000	Telia Co AB, 3.625%, 22/02/32	395,960	0.05
EUR 200,000	Sandvik AB, 3.750%, 27/09/29	197,882	0.02	EUR 470,000	Telia Co AB, 3.500%, 05/09/33	456,469	0.06
EUR 680,000	Securitas AB, 1.250%, 06/03/25	641,396	0.08	EUR 200,000	Telia Co AB, 1.625%, 23/02/35	158,282	0.02
EUR 230,000	Securitas AB, 0.250%, 22/02/28	191,263	0.02	EUR 300,000	Telia Co AB, 4.625%, 21/12/82	290,454	0.04
EUR 630,000	Skandinaviska Enskilda, 0.625%, 12/11/29	498,261	0.06	EUR 400,000	Volvo Treasury AB, 2.125%, 01/09/24	391,320	0.05
EUR 300,000	Skandinaviska Enskilda Banken AB, 3.250%, 24/11/25	293,454	0.04	EUR 710,000	Volvo Treasury AB, 1.625%, 26/05/25	675,755	0.08
EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	98,814	0.01	EUR 400,000	Volvo Treasury AB, 2.625%, 20/02/26	386,388	0.05
				EUR 265,000	Volvo Treasury AB, zero coupon, 18/05/26	237,355	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Sweden <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 300,000	Volvo Treasury AB, 2.000%, 19/08/27	279,558	0.03	EUR 400,000	BAT International Finance PLC, 2.250%, 16/01/30	334,368	0.04
EUR 500,000	Volvo Treasury AB, 3.750%, perpetual	497,030	0.06	EUR 550,000	BP Capital Markets PLC, 1.953%, 03/03/25	533,346	0.07
EUR 200,000	Volvo Treasury AB, 3.625%, perpetual	198,542	0.02	EUR 690,000	BP Capital Markets PLC, 2.972%, 27/02/26	676,593	0.08
<b>Total Sweden</b>		<b>20,256,786</b>	<b>2.48</b>	EUR 840,000	BP Capital Markets PLC, 1.573%, 16/02/27	776,395	0.10
Switzerland				EUR 340,000	BP Capital Markets PLC, 2.519%, 07/04/28	320,464	0.04
EUR 1,500,000	Credit Suisse Group AG, 1.250%, 17/07/25	1,435,260	0.18	EUR 690,000	BP Capital Markets PLC, 1.231%, 08/05/31	561,943	0.07
EUR 1,000,000	Credit Suisse Group AG, 3.250%, 02/04/26	963,520	0.12	EUR 800,000	BP Capital Markets PLC, 2.822%, 07/04/32	728,384	0.09
EUR 1,500,000	Credit Suisse Group AG, 0.650%, 14/01/28	1,290,120	0.16	EUR 290,000	BP Capital Markets PLC, 1.104%, 15/11/34	210,726	0.03
EUR 400,000	Raiffeisen Schweiz Genossenschaft, 4.840%, perpetual	400,612	0.05	EUR 300,000	BP Capital Markets PLC, 3.250%, perpetual	276,483	0.03
EUR 960,000	UBS AG, zero coupon, 31/03/26	849,308	0.10	EUR 300,000	BP Capital Markets PLC, 3.625%, perpetual	261,084	0.03
EUR 1,670,000	UBS Group AG, 0.250%, 29/01/26	1,479,270	0.18	EUR 400,000	Brambles Finance PLC, 4.250%, 22/03/31	401,056	0.05
EUR 570,000	UBS Group AG, 1.250%, 01/09/26	512,857	0.06	EUR 790,000	British Telecommunications PLC, 1.000%, 21/11/24	757,373	0.09
EUR 300,000	UBS Group AG, 2.750%, 15/06/27	280,572	0.03	EUR 480,000	British Telecommunications PLC, 0.500%, 12/09/25	444,125	0.05
EUR 500,000	UBS Group AG, 4.625%, 17/03/28	493,185	0.06	EUR 690,000	British Telecommunications PLC, 1.750%, 10/03/26	649,628	0.08
EUR 400,000	UBS Group AG, 3.125%, 15/06/30	366,804	0.04	EUR 200,000	British Telecommunications PLC, 3.750%, 13/05/31	195,278	0.02
EUR 800,000	UBS Group AG, 4.375%, 11/01/31	778,056	0.10	EUR 400,000	British Telecommunications PLC, 3.375%, 30/08/32	377,236	0.05
EUR 1,500,000	UBS Group AG, 4.750%, 17/03/32	1,494,135	0.18	EUR 920,000	Cadent Finance PLC, 0.625%, 22/09/24	882,308	0.11
EUR 889,000	UBS Group AG, 0.625%, 24/02/33	625,963	0.08	EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	158,920	0.02
<b>Total Switzerland</b>		<b>10,969,662</b>	<b>1.34</b>	EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	91,114	0.01
United Kingdom				EUR 650,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	587,398	0.07
EUR 200,000	3i Group PLC, 4.875%, 14/06/29	197,782	0.02	EUR 280,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	232,126	0.03
EUR 290,000	Amcor UK Finance PLC, 1.125%, 23/06/27	256,424	0.03	EUR 350,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	303,772	0.04
EUR 470,000	Anglo American Capital PLC, 1.625%, 11/03/26	440,272	0.05	EUR 40,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	31,352	0.00
EUR 200,000	Anglo American Capital PLC, 4.500%, 15/09/28	200,632	0.02	EUR 300,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	235,143	0.03
EUR 500,000	Anglo American Capital PLC, 5.000%, 15/03/31	511,930	0.06	EUR 380,000	Diageo Finance PLC, 0.500%, 19/06/24	367,460	0.05
EUR 290,000	Anglo American Capital PLC, 4.750%, 21/09/32	292,477	0.04	EUR 190,000	Diageo Finance PLC, 1.750%, 23/09/24	184,944	0.02
EUR 650,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	550,316	0.07	EUR 300,000	Diageo Finance PLC, 2.375%, 20/05/26	289,716	0.04
EUR 590,000	Aon PLC, 2.875%, 14/05/26	569,143	0.07	EUR 350,000	Diageo Finance PLC, 1.875%, 27/03/27	329,031	0.04
EUR 300,000	AstraZeneca PLC, 1.250%, 12/05/28	268,098	0.03	EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	91,886	0.01
EUR 200,000	Aviva PLC, 3.875%, 03/07/44	195,818	0.02				
EUR 751,000	Aviva PLC, 3.375%, 04/12/45	711,227	0.09				
EUR 620,000	Barclays PLC, 0.750%, 09/06/25	596,676	0.07				
EUR 830,000	Barclays PLC, 1.375%, 24/01/26	786,093	0.10				
EUR 380,000	Barclays PLC, 2.885%, 31/01/27	360,783	0.04				
EUR 100,000	Barclays PLC, 0.877%, 28/01/28	86,826	0.01				
EUR 500,000	Barclays PLC, 0.577%, 09/08/29	400,615	0.05				
EUR 400,000	Barclays PLC, 1.106%, 12/05/32	298,880	0.04				
EUR 400,000	Barclays PLC, 5.262%, 29/01/34	399,280	0.05				
EUR 300,000	BAT International Finance PLC, 2.750%, 25/03/25	291,717	0.04				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 330,000	Diageo Finance PLC, 2.500%, 27/03/32	302,481	0.04	EUR 1,210,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	1,187,604	0.15
EUR 150,000	DS Smith PLC, 1.375%, 26/07/24	144,990	0.02	EUR 800,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	733,224	0.09
EUR 280,000	DS Smith PLC, 0.875%, 12/09/26	250,250	0.03	EUR 110,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	101,320	0.01
EUR 180,000	Experian Finance PLC, 1.375%, 25/06/26	167,045	0.02	EUR 360,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	318,967	0.04
EUR 299,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	301,386	0.04	EUR 390,000	Mondi Finance PLC, 1.625%, 27/04/26	363,843	0.04
EUR 490,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	456,778	0.06	EUR 350,000	Motability Operations Group PLC, 0.875%, 14/03/25	331,702	0.04
EUR 550,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	506,148	0.06	EUR 350,000	Motability Operations Group PLC, 0.375%, 03/01/26	320,681	0.04
EUR 100,000	GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	87,941	0.01	EUR 100,000	Motability Operations Group PLC, 0.125%, 20/07/28	83,289	0.01
EUR 289,000	GSK Capital BV, 3.000%, 28/11/27	282,012	0.03	EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.530%, 20/09/28	97,368	0.01
EUR 100,000	GSK Capital BV, 3.125%, 28/11/32	96,264	0.01	EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.949%, 20/09/32	98,694	0.01
EUR 300,000	HSBC Holdings PLC, 0.309%, 13/11/26	271,404	0.03	EUR 400,000	National Grid Electricity Transmission PLC, 0.872%, 26/11/40	239,064	0.03
EUR 440,000	HSBC Holdings PLC, 2.500%, 15/03/27	414,656	0.05	EUR 830,000	National Grid PLC, 2.179%, 30/06/26	787,645	0.10
EUR 1,300,000	HSBC Holdings PLC, 3.019%, 15/06/27	1,239,407	0.15	EUR 200,000	National Grid PLC, 0.163%, 20/01/28	168,426	0.02
EUR 500,000	HSBC Holdings PLC, 4.752%, 10/03/28	499,890	0.06	EUR 275,000	National Grid PLC, 0.250%, 01/09/28	227,926	0.03
EUR 460,000	HSBC Holdings PLC, 3.125%, 07/06/28	426,733	0.05	EUR 300,000	National Grid PLC, 3.875%, 16/01/29	297,390	0.04
EUR 440,000	HSBC Holdings PLC, 0.770%, 13/11/31	342,386	0.04	EUR 525,000	National Grid PLC, 0.553%, 18/09/29	424,499	0.05
EUR 500,000	HSBC Holdings PLC, 4.787%, 10/03/32	501,930	0.06	EUR 630,000	National Grid PLC, 2.949%, 30/03/30	584,142	0.07
EUR 700,000	HSBC Holdings PLC, 4.856%, perpetual	704,291	0.09	EUR 760,000	Nationwide Building Society, 1.250%, 03/03/25	724,622	0.09
EUR 690,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	636,753	0.08	EUR 340,000	Nationwide Building Society, 1.500%, 08/03/26	321,256	0.04
EUR 350,000	InterContinental Hotels Group PLC, 1.625%, 08/10/24	338,075	0.04	EUR 200,000	Nationwide Building Society, 0.250%, 14/09/28	163,818	0.02
EUR 190,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	176,155	0.02	EUR 370,000	Nationwide Building Society, 2.000%, 25/07/29	353,894	0.04
EUR 480,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	400,421	0.05	EUR 420,000	Nationwide Building Society, 3.250%, 05/09/29	396,136	0.05
EUR 200,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	148,458	0.02	EUR 300,000	Natwest Group PLC, 0.780%, 26/02/30	239,301	0.03
EUR 200,000	Investec Bank PLC, 1.250%, 11/08/26	175,418	0.02	EUR 262,000	NatWest Group PLC, 4.699%, 14/03/28	260,431	0.03
EUR 300,000	Investec Bank PLC, 0.500%, 17/02/27	254,694	0.03	EUR 500,000	NatWest Group PLC, 4.067%, 06/09/28	484,455	0.06
EUR 500,000	Linde PLC, zero coupon, perpetual	445,220	0.05	EUR 300,000	NatWest Group PLC, 4.771%, 16/02/29	295,632	0.04
EUR 790,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	752,388	0.09	EUR 300,000	NatWest Group PLC, 0.670%, 14/09/29	242,418	0.03
EUR 100,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	98,785	0.01				
EUR 260,000	Lloyds Bank PLC, 1.250%, 13/01/25	248,807	0.03				
EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	195,634	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 400,000	NatWest Group PLC, 1.043%, 14/09/32	326,676	0.04	EUR 700,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	557,305	0.07
EUR 400,000	NatWest Group PLC, 5.763%, 28/02/34	395,480	0.05	EUR 190,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	187,074	0.02
EUR 630,000	NatWest Markets PLC, 2.750%, 02/04/25	613,381	0.08	EUR 420,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	383,191	0.05
EUR 290,000	NatWest Markets PLC, 0.125%, 12/11/25	262,488	0.03	EUR 335,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	268,730	0.03
EUR 300,000	NatWest Markets PLC, 0.125%, 18/06/26	264,672	0.03	EUR 300,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	298,743	0.04
EUR 600,000	NatWest Markets PLC, 1.375%, 02/03/27	538,824	0.07	EUR 300,000	Thames Water Utilities Finance PLC, 4.000%, 18/04/27	270,051	0.03
EUR 350,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	310,531	0.04	EUR 300,000	Thames Water Utilities Finance PLC, 0.875%, 31/01/28	238,497	0.03
EUR 410,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	338,316	0.04	EUR 300,000	Thames Water Utilities Finance PLC, 1.250%, 31/01/32	213,069	0.03
EUR 500,000	Ote PLC, 0.875%, 24/09/26	456,120	0.06	EUR 670,000	Unilever PLC, 1.500%, 11/06/39	502,902	0.06
EUR 350,000	Pearson Funding PLC, 1.375%, 06/05/25	328,212	0.04	EUR 200,000	Virgin Money UK PLC, 4.625%, 29/10/28	187,562	0.02
EUR 180,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	163,314	0.02	EUR 760,000	Vodafone Group PLC, 1.125%, 20/11/25	710,676	0.09
EUR 200,000	Rentokil Initial PLC, 0.950%, 22/11/24	191,380	0.02	EUR 380,000	Vodafone Group PLC, 2.200%, 25/08/26	360,453	0.04
EUR 180,000	Rentokil Initial PLC, 0.500%, 14/10/28	150,620	0.02	EUR 300,000	Vodafone Group PLC, 1.500%, 24/07/27	275,661	0.03
EUR 100,000	Rentokil Initial PLC, 0.500%, 14/10/28	83,678	0.01	EUR 330,000	Vodafone Group PLC, 1.625%, 24/11/30	282,619	0.04
EUR 171,000	Rio Tinto Finance PLC, 2.875%, 11/12/24	168,885	0.02	EUR 620,000	Vodafone Group PLC, 2.875%, 20/11/37	535,531	0.07
EUR 300,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	284,103	0.04	EUR 620,000	Vodafone Group PLC, 2.500%, 24/05/39	495,808	0.06
EUR 350,000	Royal Mail PLC, 2.375%, 29/07/24	342,723	0.04	EUR 265,000	Westpac Sec nz, 0.427%, 14/12/26	233,070	0.03
EUR 380,000	Royal Mail PLC, 1.250%, 08/10/26	345,325	0.04	EUR 300,000	Westpac Sec Nz, 0.100%, 13/07/27	253,446	0.03
EUR 400,000	Sage Group PLC, 3.820%, perpetual	395,008	0.05	EUR 650,000	WPP Finance 2016, 1.375%, 20/03/25	619,079	0.08
EUR 500,000	Santander UK Group Holdings PLC, 3.530%, 25/08/28	470,875	0.06	EUR 605,000	Yorkshire Building Society, 0.500%, 01/07/28	499,621	0.06
EUR 705,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	562,125	0.07	EUR 350,000	Yorkshire Building Society, 0.625%, perpetual	323,389	0.04
EUR 550,000	Sky Ltd, 2.250%, 17/11/25	527,323	0.06				
EUR 400,000	Sky Ltd, 2.250%, 17/11/25	383,508	0.05	<b>Total United Kingdom</b>		<b>59,407,996</b>	<b>7.28</b>
EUR 380,000	Sky Ltd, 2.500%, 15/09/26	364,131	0.04	<b>United States</b>			
EUR 600,000	Sky Ltd, 2.500%, 15/09/26	574,944	0.07	EUR 150,000	3M Co, 1.750%, 15/05/30	131,073	0.02
EUR 620,000	Smiths Group PLC, 2.000%, 23/02/27	574,331	0.07	EUR 410,000	3M Co, 1.500%, 02/06/31	345,298	0.04
EUR 480,000	SSE PLC, 1.250%, 16/04/25	456,326	0.06	EUR 150,000	AbbVie Inc, 0.750%, 18/11/27	132,431	0.02
EUR 250,000	SSE PLC, 0.875%, 06/09/25	234,188	0.03	EUR 150,000	AbbVie Inc, 2.625%, 15/11/28	141,048	0.02
EUR 268,000	SSE PLC, 2.875%, 01/08/29	254,260	0.03	EUR 550,000	AbbVie Inc, 2.125%, 17/11/28	504,289	0.06
EUR 390,000	SSE PLC, 1.750%, 16/04/30	341,706	0.04	EUR 450,000	AbbVie Inc, 1.250%, 18/11/31	370,930	0.05
EUR 100,000	Standard Chartered PLC, 3.125%, 19/11/24	98,322	0.01	EUR 300,000	Air Products & Chemicals Inc, 1.000%, 12/02/25	286,893	0.04
EUR 860,000	Standard Chartered PLC, 2.500%, 09/09/30	798,046	0.10	EUR 250,000	Air Products and Chemicals Inc, 0.500%, 05/05/28	214,065	0.03
EUR 700,000	Standard Chartered PLC, 4.874%, perpetual	692,510	0.09	EUR 480,000	Altria Group Inc, 2.200%, 15/06/27	445,286	0.05
				EUR 710,000	Altria Group Inc, 3.125%, 15/06/31	611,005	0.07

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 490,000	American Honda Finance Corp, 1.950%, 18/10/24	477,427	0.06	EUR 400,000	Bank of America Corp, 0.580%, 08/08/29	331,484	0.04
EUR 405,000	American Honda Finance Corp, 0.300%, 07/07/28	339,661	0.04	EUR 390,000	Bank of America Corp, 1.381%, 09/05/30	329,347	0.04
EUR 670,000	American International Group Inc, 1.875%, 21/06/27	611,831	0.08	EUR 500,000	Bank of America Corp, 0.654%, 26/10/31	386,530	0.05
EUR 650,000	American Tower Corp, 1.950%, 22/05/26	604,591	0.08	EUR 550,000	Bank of America Corp, 2.824%, 27/04/33	489,698	0.06
EUR 200,000	American Tower Corp, 0.450%, 15/01/27	173,426	0.02	EUR 270,000	Baxter International Inc, 1.300%, 15/05/29	231,760	0.03
EUR 200,000	American Tower Corp, 4.125%, 16/05/27	197,786	0.02	EUR 200,000	Becton Dickinson and Co, 0.034%, 13/08/25	183,960	0.02
EUR 305,000	American Tower Corp, 0.500%, 15/01/28	256,145	0.03	EUR 350,000	Becton Dickinson and Co, 1.900%, 15/12/26	329,437	0.04
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	244,134	0.03	EUR 300,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	258,372	0.03
EUR 490,000	American Tower Corp, 1.000%, 15/01/32	365,932	0.04	EUR 200,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	187,148	0.02
EUR 200,000	American Tower Corp, 4.625%, perpetual	201,170	0.02	EUR 370,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	335,305	0.04
EUR 490,000	Amgen Inc, 2.000%, 25/02/26	466,558	0.06	EUR 220,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	204,868	0.03
EUR 500,000	Apple Inc, 0.875%, 24/05/25	475,385	0.06	EUR 660,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	522,700	0.06
EUR 330,000	Apple Inc, zero coupon, 15/11/25	303,379	0.04	EUR 300,000	Berry Global Inc, 1.000%, 15/01/25	284,895	0.03
EUR 300,000	Apple Inc, 2.000%, 17/09/27	283,380	0.04	EUR 100,000	Berry Global Inc, 1.500%, 15/01/27	89,613	0.01
EUR 500,000	Apple Inc, 1.375%, 24/05/29	448,485	0.06	EUR 250,000	BlackRock Inc, 1.250%, 06/05/25	237,710	0.03
EUR 500,000	Apple Inc, 0.500%, 15/11/31	402,770	0.05	EUR 450,000	Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	424,233	0.05
EUR 240,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	225,074	0.03	EUR 480,000	Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	425,477	0.05
EUR 1,000,000	AT&T Inc, 3.500%, 17/12/25	988,180	0.12	EUR 80,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	67,329	0.01
EUR 480,000	AT&T Inc, 2.600%, 17/12/29	440,942	0.05	EUR 400,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	337,772	0.04
EUR 690,000	AT&T Inc, 0.800%, 04/03/30	562,074	0.07	EUR 350,000	BMW US Capital LLC, 1.000%, 20/04/27	317,268	0.04
EUR 830,000	AT&T Inc, 3.550%, 17/12/32	788,691	0.10	EUR 390,000	Booking Holdings Inc, 2.375%, 23/09/24	381,736	0.05
EUR 780,000	AT&T Inc, 3.150%, 04/09/36	686,408	0.08	EUR 445,000	Booking Holdings Inc, 0.100%, 08/03/25	416,346	0.05
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	80,185	0.01	EUR 150,000	Booking Holdings Inc, 4.000%, 15/11/26	150,290	0.02
EUR 300,000	AT&T Inc, 3.550%, perpetual	296,376	0.04	EUR 380,000	Booking Holdings Inc, 1.800%, 03/03/27	352,378	0.04
EUR 300,000	AT&T Inc, 3.950%, perpetual	297,465	0.04	EUR 315,000	Booking Holdings Inc, 0.500%, 08/03/28	270,264	0.03
EUR 400,000	AT&T Inc, 4.300%, perpetual	401,192	0.05	EUR 184,000	Booking Holdings Inc, 4.250%, 15/05/29	186,339	0.02
EUR 200,000	Athene Global Funding, 1.125%, 02/09/25	183,548	0.02	EUR 167,000	Booking Holdings Inc, 4.500%, 15/11/31	171,977	0.02
EUR 200,000	Athene Global Funding, 0.832%, 08/01/27	171,194	0.02	EUR 400,000	Booking Holdings Inc, 4.125%, 12/05/33	397,904	0.05
EUR 200,000	Athene Global Funding, 0.625%, 12/01/28	162,654	0.02	EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	104,475	0.01
EUR 300,000	Autoliv Inc, 4.250%, 15/03/28	297,474	0.04				
EUR 200,000	Avery Dennison Corp, 1.250%, 03/03/25	188,758	0.02				
EUR 400,000	Bank of America Corp, 2.375%, 19/06/24	393,416	0.05				
EUR 790,000	Bank of America Corp, 0.808%, 09/05/26	736,754	0.09				
EUR 1,050,000	Bank of America Corp, 1.949%, 27/10/26	987,934	0.12				
EUR 910,000	Bank of America Corp, 1.776%, 04/05/27	841,322	0.10				
EUR 1,040,000	Bank of America Corp, 1.662%, 25/04/28	934,523	0.11				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
United States (continued)				United States (continued)			
EUR 200,000	Booking Holdings Inc, 3.625%, perpetual	197,754	0.02	EUR 290,000	Digital Euro Finco LLC, 2.500%, 16/01/26	270,138	0.03
EUR 500,000	BorgWarner Inc, 1.000%, 19/05/31	388,820	0.05	EUR 410,000	Digital Euro Finco LLC, 1.125%, 09/04/28	338,061	0.04
EUR 500,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	475,155	0.06	EUR 670,000	Dover Corp, 1.250%, 09/11/26	610,859	0.08
EUR 200,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	166,580	0.02	EUR 180,000	Dover Corp, 0.750%, 04/11/27	157,023	0.02
EUR 380,000	Brown-Forman Corp, 1.200%, 07/07/26	348,707	0.04	EUR 250,000	Dow Chemical Co, 0.500%, 15/03/27	217,355	0.03
EUR 350,000	Capital One Financial Corp, 0.800%, 12/06/24	334,442	0.04	EUR 410,000	Dow Chemical Co, 1.875%, 15/03/40	285,274	0.04
EUR 200,000	Capital One Financial Corp, 1.650%, 12/06/29	162,418	0.02	EUR 410,000	DXC Technology Co, 1.750%, 15/01/26	379,648	0.05
EUR 255,000	Cargill Inc, 3.875%, perpetual	254,243	0.03	EUR 410,000	Eastman Chemical Co, 1.875%, 23/11/26	380,234	0.05
EUR 190,000	Celanese US Holdings LLC, 1.250%, 11/02/25	179,005	0.02	EUR 470,000	Ecolab Inc, 2.625%, 08/07/25	457,818	0.06
EUR 300,000	Celanese US Holdings LLC, 4.777%, 19/07/26	292,569	0.04	EUR 300,000	Eli Lilly & Co, 1.625%, 02/06/26	282,558	0.03
EUR 280,000	Celanese US Holdings LLC, 2.125%, 01/03/27	250,328	0.03	EUR 220,000	Eli Lilly & Co, 2.125%, 03/06/30	201,608	0.02
EUR 200,000	Celanese US Holdings LLC, 0.625%, 10/09/28	155,154	0.02	EUR 480,000	Eli Lilly & Co, 0.625%, 01/11/31	383,117	0.05
EUR 565,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	532,931	0.07	EUR 200,000	Eli Lilly & Co, 0.500%, 14/09/33	150,890	0.02
EUR 370,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	330,573	0.04	EUR 180,000	Eli Lilly & Co, 1.700%, 01/11/49	125,033	0.02
EUR 325,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	266,698	0.03	EUR 500,000	Eli Lilly & Co, 1.125%, 14/09/51	287,445	0.04
EUR 550,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	445,060	0.05	EUR 180,000	Emerson Electric Co, 1.250%, 15/10/25	168,957	0.02
EUR 1,330,000	Citigroup Inc, 1.250%, 06/07/26	1,244,175	0.15	EUR 270,000	Emerson Electric Co, 2.000%, 15/10/29	245,957	0.03
EUR 1,080,000	Citigroup Inc, 1.500%, 24/07/26	1,013,386	0.12	EUR 100,000	Equinix Inc, 0.250%, 15/03/27	87,074	0.01
EUR 400,000	Citigroup Inc, 1.500%, 26/10/28	347,952	0.04	EUR 500,000	Equinix Inc, 1.000%, 15/03/33	371,230	0.05
EUR 1,000,000	Citigroup Inc, 4.112%, 22/09/33	980,380	0.12	EUR 200,000	Equitable Financial Life Global Funding, 0.600%, 16/06/28	168,166	0.02
EUR 1,000,000	Coca-Cola Co, 1.125%, 09/03/27	913,590	0.11	EUR 200,000	Euronet Worldwide Inc, 1.375%, 22/05/26	180,132	0.02
EUR 500,000	Coca-Cola Co, 0.125%, 09/03/29	414,732	0.05	EUR 450,000	Exxon Mobil Corp, 0.142%, 26/06/24	433,638	0.05
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	81,200	0.01	EUR 590,000	Exxon Mobil Corp, 0.524%, 26/06/28	507,547	0.06
EUR 300,000	Coca-Cola Co, 0.500%, 09/03/33	226,605	0.03	EUR 290,000	Exxon Mobil Corp, 0.835%, 26/06/32	224,825	0.03
EUR 300,000	Coca-Cola Co, 0.375%, 15/03/33	223,152	0.03	EUR 340,000	FedEx Corp, 1.625%, 11/01/27	314,956	0.04
EUR 460,000	Coca-Cola Co, 1.625%, 09/03/35	378,106	0.05	EUR 650,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	628,621	0.08
EUR 105,000	Coca-Cola Co, 0.950%, 06/05/36	77,118	0.01	EUR 385,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	352,868	0.04
EUR 350,000	Coca-Cola Co, 1.100%, 02/09/36	260,838	0.03	EUR 390,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	337,756	0.04
EUR 300,000	Coca-Cola Co, 0.800%, 15/03/40	195,324	0.02	EUR 225,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	180,212	0.02
EUR 700,000	Coca-Cola Co, 1.000%, 09/03/41	459,277	0.06	EUR 480,000	Fiserv Inc, 1.125%, 01/07/27	431,122	0.05
EUR 350,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	311,175	0.04	EUR 410,000	Fiserv Inc, 1.625%, 01/07/30	348,594	0.04
EUR 142,000	Colgate-Palmolive Co, 0.500%, 06/03/26	131,016	0.02	EUR 400,000	Fiserv Inc, 4.500%, perpetual	402,128	0.05
EUR 390,000	Colgate-Palmolive Co, 1.375%, 06/03/34	319,468	0.04	EUR 510,000	General Electric Co, 0.875%, 17/05/25	480,721	0.06
EUR 435,000	Comcast Corp, 0.250%, 20/05/27	371,209	0.04	EUR 300,000	General Electric Co, 4.125%, 19/09/35	297,960	0.04
EUR 400,000	Comcast Corp, 0.750%, 20/02/32	314,464	0.04	EUR 380,000	General Mills Inc, 0.125%, 15/11/25	346,997	0.04
EUR 300,000	Corning Inc, 3.875%, perpetual	296,511	0.04				
EUR 200,000	Corning Inc, 4.125%, perpetual	197,950	0.02				
EUR 300,000	Danaher Corp, 2.500%, 30/03/30	278,985	0.03				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	General Mills Inc, 0.450%, 15/01/26	183,164	0.02	EUR 300,000	International Business Machines Corp, 3.375%, 06/02/27	295,338	0.04
EUR 410,000	General Mills Inc, 1.500%, 27/04/27	376,224	0.05	EUR 410,000	International Business Machines Corp, 0.300%, 11/02/28	350,800	0.04
EUR 280,000	General Motors Financial Co Inc, 0.850%, 26/02/26	255,158	0.03	EUR 750,000	International Business Machines Corp, 1.750%, 07/03/28	682,545	0.08
EUR 625,000	General Motors Financial Co Inc, 0.600%, 20/05/27	538,231	0.07	EUR 430,000	International Business Machines Corp, 1.500%, 23/05/29	378,796	0.05
EUR 200,000	General Motors Financial Co Inc, 0.650%, 07/09/28	163,588	0.02	EUR 670,000	International Business Machines Corp, 1.750%, 31/01/31	582,418	0.07
EUR 400,000	General Motors Financial Co Inc, 4.300%, 15/02/29	389,372	0.05	EUR 300,000	International Business Machines Corp, 3.625%, 06/02/31	296,763	0.04
EUR 200,000	General Motors Financial Co Inc, 4.500%, perpetual	198,342	0.02	EUR 300,000	International Business Machines Corp, 1.250%, 09/02/34	230,499	0.03
EUR 560,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	552,171	0.07	EUR 300,000	International Business Machines Corp, 3.750%, 06/02/35	293,982	0.04
EUR 290,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	281,880	0.03	EUR 300,000	International Business Machines Corp, 1.200%, 11/02/40	200,025	0.02
EUR 595,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	554,665	0.07	EUR 300,000	International Business Machines Corp, 4.000%, 06/02/43	292,134	0.04
EUR 590,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	493,346	0.06	EUR 400,000	Jefferies Group LLC, 1.000%, 19/07/24	382,428	0.05
EUR 225,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	205,310	0.03	EUR 260,000	Johnson Controls International PLC, 3.000%, 15/09/28	247,395	0.03
EUR 440,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	397,188	0.05	EUR 760,000	JPMorgan Chase & Co, 3.000%, 19/02/26	744,382	0.09
EUR 300,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	254,529	0.03	EUR 470,000	JPMorgan Chase & Co, 1.500%, 29/10/26	434,553	0.05
EUR 1,445,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	1,175,740	0.14	EUR 610,000	JPMorgan Chase & Co, 1.090%, 11/03/27	557,656	0.07
EUR 560,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	552,199	0.07	EUR 700,000	JPMorgan Chase & Co, 0.389%, 24/02/28	607,404	0.07
EUR 760,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	708,487	0.09	EUR 960,000	JPMorgan Chase & Co, 1.638%, 18/05/28	868,541	0.11
EUR 400,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	299,112	0.04	EUR 910,000	JPMorgan Chase & Co, 1.812%, 12/06/29	811,429	0.10
EUR 500,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	372,070	0.05	EUR 735,000	JPMorgan Chase & Co, 1.963%, 23/03/30	648,483	0.08
EUR 400,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	381,044	0.05	EUR 500,000	JPMorgan Chase & Co, 1.047%, 04/11/32	389,700	0.05
EUR 600,000	IBM CORP, 0.875%, 09/02/30	501,804	0.06	EUR 500,000	JPMorgan Chase & Co, 0.597%, 17/02/33	373,030	0.05
EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	87,681	0.01	EUR 350,000	Kellogg Co, 1.250%, 10/03/25	334,701	0.04
EUR 520,000	Illinois Tool Works Inc, 2.125%, 22/05/30	468,203	0.06	EUR 25,000	Kellogg Co, 0.500%, 20/05/29	20,535	0.00
EUR 350,000	Illinois Tool Works Inc, 1.000%, 05/06/31	285,849	0.04	EUR 320,000	Kinder Morgan Inc, 2.250%, 16/03/27	295,072	0.03
EUR 350,000	Illinois Tool Works Inc, 3.000%, 19/05/34	325,888	0.04	EUR 500,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	421,110	0.05
EUR 330,000	International Business Machines Corp, 0.875%, 31/01/25	314,087	0.04	EUR 320,000	ManpowerGroup Inc, 1.750%, 22/06/26	299,101	0.04
EUR 320,000	International Business Machines Corp, 0.950%, 23/05/25	302,554	0.04	EUR 200,000	ManpowerGroup Inc, 3.500%, perpetual	195,450	0.02
EUR 350,000	International Business Machines Corp, 2.875%, 07/11/25	342,373	0.04	EUR 190,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	174,287	0.02
EUR 450,000	International Business Machines Corp, 1.250%, 29/01/27	411,210	0.05	EUR 190,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	164,819	0.02
				EUR 790,000	Mastercard Inc, 2.100%, 01/12/27	742,434	0.09

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
United States (continued)				United States (continued)			
EUR 145,000	Mastercard Inc, 1.000%, 22/02/29	126,646	0.02	EUR 900,000	Morgan Stanley, 0.497%, 07/02/31	699,462	0.09
EUR 600,000	McDonald's Corp, 0.900%, 15/06/26	552,996	0.07	EUR 500,000	Morgan Stanley, 2.950%, 07/05/32	452,000	0.06
EUR 200,000	McDonald's Corp, 2.375%, 31/05/29	185,492	0.02	EUR 600,000	Morgan Stanley, 1.102%, 29/04/33	455,316	0.06
EUR 200,000	McDonald's Corp, 2.625%, 11/06/29	185,482	0.02	EUR 700,000	Morgan Stanley, 5.148%, 25/01/34	733,894	0.09
EUR 500,000	McDonald's Corp, 1.500%, 28/11/29	434,370	0.05	EUR 550,000	Mylan Inc, 2.125%, 23/05/25	525,327	0.06
EUR 300,000	McDonald's Corp, 4.000%, 07/03/30	305,619	0.04	EUR 350,000	Nasdaq Inc, 1.750%, 28/03/29	306,317	0.04
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	86,142	0.01	EUR 165,000	Nasdaq Inc, 0.875%, 13/02/30	133,510	0.02
EUR 140,000	McDonald's Corp, 3.000%, 31/05/34	128,890	0.02	EUR 190,000	Nasdaq Inc, 0.900%, 30/07/33	137,047	0.02
EUR 300,000	McDonald's Corp, 4.250%, 07/03/35	307,248	0.04	EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	79,651	0.01
EUR 240,000	McKesson Corp, 1.500%, 17/11/25	226,452	0.03	EUR 500,000	Netflix Inc, 3.625%, 15/05/27	488,165	0.06
EUR 460,000	McKesson Corp, 1.625%, 30/10/26	427,289	0.05	EUR 500,000	Netflix Inc, 3.875%, 15/11/29	487,130	0.06
EUR 110,000	Merck & Co Inc, 0.500%, 02/11/24	105,208	0.01	EUR 500,000	Netflix Inc, 3.625%, 15/06/30	475,960	0.06
EUR 290,000	Merck & Co Inc, 1.875%, 15/10/26	273,519	0.03	EUR 710,000	New York Life Global Funding, 0.250%, 23/01/27	621,967	0.08
EUR 80,000	Merck & Co Inc, 2.500%, 15/10/34	72,422	0.01	EUR 200,000	New York Life Global Funding, 3.625%, 09/01/30	196,440	0.02
EUR 150,000	Merck & Co Inc, 1.375%, 02/11/36	115,173	0.01	EUR 670,000	Parker-Hannifin Corp, 1.125%, 01/03/25	635,729	0.08
EUR 289,000	Metropolitan Life Global Funding I, 4.000%, 05/04/28	287,934	0.04	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	90,263	0.01
EUR 700,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	573,643	0.07	EUR 200,000	PepsiCo Inc, 0.500%, 06/05/28	173,912	0.02
EUR 510,000	Microsoft Corp, 3.125%, 06/12/28	509,694	0.06	EUR 1,150,000	PepsiCo Inc, 0.875%, 18/07/28	1,008,791	0.12
EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	95,784	0.01	EUR 450,000	PepsiCo Inc, 1.125%, 18/03/31	379,863	0.05
EUR 500,000	MMS USA Investments Inc, 0.625%, 13/06/25	467,205	0.06	EUR 550,000	PepsiCo Inc, 0.400%, 09/10/32	418,687	0.05
EUR 100,000	MMS USA Investments Inc, 1.250%, 13/06/28	87,971	0.01	EUR 335,000	PepsiCo Inc, 0.750%, 14/10/33	257,685	0.03
EUR 700,000	MMS USA Investments Inc, 1.750%, 13/06/31	594,377	0.07	EUR 310,000	PepsiCo Inc, 0.875%, 16/10/39	209,411	0.03
EUR 390,000	Molson Coors Brewing Co, 1.250%, 15/07/24	377,551	0.05	EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	214,599	0.03
EUR 300,000	Mondelez International Inc, 1.625%, 08/03/27	276,252	0.03	EUR 100,000	PerkinElmer Inc, 1.875%, 19/07/26	93,001	0.01
EUR 700,000	Mondelez International Inc, 0.250%, 17/03/28	596,659	0.07	EUR 100,000	Philip Morris International Inc, 2.750%, 19/03/25	97,924	0.01
EUR 324,000	Mondelez International Inc, 2.375%, 06/03/35	277,208	0.03	EUR 510,000	Philip Morris International Inc, 2.875%, 03/03/26	494,659	0.06
EUR 200,000	Mondelez International Inc, 1.375%, 17/03/41	133,936	0.02	EUR 350,000	Philip Morris International Inc, 2.875%, 14/05/29	330,613	0.04
EUR 270,000	Moody's Corp, 1.750%, 09/03/27	250,555	0.03	EUR 310,000	Philip Morris International Inc, 3.125%, 03/06/33	286,437	0.04
EUR 390,000	Moody's Corp, 0.950%, 25/02/30	325,989	0.04	EUR 350,000	Philip Morris International Inc, 2.000%, 09/05/36	252,480	0.03
EUR 1,000,000	Morgan Stanley, 2.103%, 08/05/26	954,350	0.12	EUR 150,000	Philip Morris International Inc, 1.450%, 01/08/39	92,147	0.01
EUR 370,000	Morgan Stanley, 1.342%, 23/10/26	343,797	0.04	EUR 190,000	Philip Morris International INC, 2.750%, 19/03/25	186,056	0.02
EUR 615,000	Morgan Stanley, 1.875%, 27/04/27	564,189	0.07	EUR 310,000	Philip Morris International INC, 1.875%, 06/11/37	213,196	0.03
EUR 1,100,000	Morgan Stanley, 0.406%, 29/10/27	959,486	0.12	EUR 250,000	PPG Industries Inc, 0.875%, 03/11/25	232,673	0.03
EUR 300,000	Morgan Stanley, 4.813%, 25/10/28	303,162	0.04	EUR 200,000	PPG Industries Inc, 2.750%, 01/06/29	186,488	0.02
EUR 600,000	Morgan Stanley, 4.656%, 02/03/29	603,204	0.07	EUR 159,000	Praxair Inc, 1.625%, 01/12/25	151,638	0.02
EUR 600,000	Morgan Stanley, 0.495%, 26/10/29	489,162	0.06	EUR 1,000,000	Procter & Gamble Co, 3.250%, 02/08/26	988,984	0.12
				EUR 220,000	Procter & Gamble Co, 4.875%, 11/05/27	231,546	0.03
				EUR 690,000	Procter & Gamble Co, 1.200%, 30/10/28	618,219	0.08



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	81,749	0.01	EUR 340,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	305,959	0.04
EUR 300,000	Procter & Gamble Co, 1.875%, 30/10/38	246,912	0.03	EUR 185,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	158,317	0.02
EUR 1,000,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	837,180	0.10	EUR 657,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	664,562	0.08
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	87,287	0.01	EUR 200,000	Unilever Capital Corp, 3.300%, 06/06/29	197,980	0.02
EUR 750,000	Prologis Euro Finance LLC, 1.000%, 08/02/29	513,788	0.06	EUR 200,000	Unilever Capital Corp, 3.400%, 06/06/33	197,114	0.02
EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	96,958	0.01	EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	95,061	0.01
EUR 490,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	363,977	0.04	EUR 410,000	United Parcel Service Inc, 1.000%, 15/11/28	355,823	0.04
EUR 300,000	Prologis Euro Finance LLC, 1.500%, 08/02/34	223,272	0.03	EUR 350,000	United Parcel Service Inc, 1.500%, 15/11/32	285,110	0.03
EUR 500,000	Prologis Euro Finance LLC, 4.250%, 31/01/43	462,540	0.06	EUR 750,000	Verizon Communications Inc, 3.250%, 17/02/26	737,685	0.09
EUR 385,000	Prologis Euro Finance LLC, 4.625%, perpetual	387,356	0.05	EUR 480,000	Verizon Communications Inc, 1.375%, 27/10/26	443,006	0.05
EUR 200,000	Public Storage, 0.500%, 09/09/30	154,758	0.02	EUR 570,000	Verizon Communications Inc, 1.375%, 02/11/28	499,810	0.06
EUR 600,000	Public Storage, 0.875%, 24/01/32	451,200	0.06	EUR 400,000	Verizon Communications Inc, 0.375%, 22/03/29	328,556	0.04
EUR 650,000	RELX Capital Inc, 1.300%, 12/05/25	615,810	0.08	EUR 550,000	Verizon Communications Inc, 1.875%, 26/10/29	485,067	0.06
EUR 200,000	Southern Power Co, 1.850%, 20/06/26	187,240	0.02	EUR 540,000	Verizon Communications Inc, 1.250%, 08/04/30	453,708	0.06
EUR 760,000	Stryker Corp, 2.125%, 30/11/27	708,518	0.09	EUR 700,000	Verizon Communications Inc, 4.250%, 31/10/30	709,016	0.09
EUR 190,000	Stryker Corp, 0.750%, 01/03/29	160,598	0.02	EUR 350,000	Verizon Communications Inc, 2.625%, 01/12/31	314,510	0.04
EUR 190,000	Stryker Corp, 2.625%, 30/11/30	174,038	0.02	EUR 700,000	Verizon Communications Inc, 4.750%, 31/10/34	733,824	0.09
EUR 250,000	Stryker Corp, 1.000%, 03/12/31	197,643	0.02	EUR 490,000	Verizon Communications Inc, 2.875%, 15/01/38	417,534	0.05
EUR 100,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	93,802	0.01	EUR 280,000	Verizon Communications Inc, 1.850%, 18/05/40	202,485	0.02
EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	98,201	0.01	EUR 200,000	VF Corp, 4.125%, 07/03/26	198,086	0.02
EUR 420,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	394,187	0.05	EUR 200,000	VF Corp, 4.250%, 07/03/29	196,804	0.02
EUR 190,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	175,098	0.02	EUR 500,000	Visa Inc, 1.500%, 15/06/26	469,145	0.06
EUR 190,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	176,786	0.02	EUR 300,000	Visa Inc, 2.000%, 15/06/29	277,443	0.03
EUR 100,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	86,496	0.01	EUR 500,000	Visa Inc, 2.375%, 15/06/34	454,970	0.06
EUR 480,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	434,242	0.05	EUR 490,000	Westlake Chemical Corp, 1.625%, 17/07/29	403,878	0.05
EUR 250,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	200,253	0.02	EUR 200,000	Westlake Chemical Corp, 1.625%, 17/07/29	164,848	0.02
EUR 490,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	440,677	0.05	EUR 370,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	349,998	0.04
EUR 260,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	256,084	0.03	EUR 390,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	345,700	0.04
EUR 400,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	356,088	0.04				
EUR 540,000	Thermo Fisher Scientific Inc, 1.500%, 01/10/39	378,632	0.05				
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	193,620	0.02				
				<b>Total United States</b>		<b>121,569,240</b>	<b>14.90</b>
				<b>Total Corporate Bonds</b>		<b>789,943,007</b>	<b>96.81</b>
				<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>789,943,007</b>	<b>96.81</b>

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities				Other transferable securities <i>(continued)</i>			
Corporate Bonds - 1.93%				Corporate Bonds - 1.93% <i>(continued)</i>			
Australia				Luxembourg			
EUR 200,000	APA Infrastructure Ltd, 0.750%, 15/03/29	162,834	0.02	EUR 200,000	ACEF Holdings SCA, 0.750%, 14/06/28	163,412	0.02
Total Australia		162,834	0.02	EUR 425,000	Bevco Lux Sarl, 1.000%, 16/01/30	330,663	0.04
Belgium				Total Luxembourg			
EUR 200,000	KBC Group NV, 0.750%, 31/05/31	156,700	0.02			494,075	0.06
Total Belgium		156,700	0.02	Malta			
Czech Republic				EUR 200,000	Bank Of Valletta PLC, 10.000%, perpetual	209,686	0.03
EUR 400,000	Raiffeisenbank AS, 1.000%, 09/06/28	299,976	0.04	Total Malta		209,686	0.03
Total Czech Republic		299,976	0.04	Netherlands			
Denmark				EUR 455,000	BMW Finance NV, 3.500%, 06/04/25	453,157	0.06
EUR 200,000	E.ON SE, 2.875%, perpetual	192,532	0.02	EUR 200,000	BMW Finance NV, 3.625%, perpetual	200,012	0.02
Total Denmark		192,532	0.02	EUR 600,000	de Volksbank NV, 0.250%, 22/06/26	527,922	0.07
France				EUR 400,000	Easyjet Finco Bv, 1.875%, perpetual	349,136	0.04
EUR 200,000	Arval Service Lease SA, 0.875%, 17/02/25	188,780	0.02	EUR 500,000	JDE Peet's NV, 0.500%, 16/01/29	411,255	0.05
EUR 100,000	Bouygues SA, 1.375%, 07/06/27	91,728	0.01	EUR 300,000	Ne Property BV, 2.000%, 20/01/30	221,589	0.03
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32	153,296	0.02	EUR 200,000	Shell International Fin, 1.625%, 20/01/27	185,788	0.02
EUR 600,000	Credit Agricole SA, 4.000%, 18/01/33	599,694	0.07	EUR 200,000	Siemens Energy AG, 4.000%, perpetual	195,620	0.02
EUR 400,000	Elo Saca, 4.875%, 08/12/28	383,184	0.05	EUR 400,000	Stellantis NV, 4.500%, 07/07/28	407,580	0.05
EUR 200,000	Pernod Ricard SA, 3.250%, 02/11/28	196,910	0.03	EUR 155,000	Toyota Moter Finance BV, 3.625%, perpetual	153,645	0.02
EUR 400,000	TotalEnergies SE, 2.000%, 31/12/99	306,908	0.04	EUR 200,000	Universal Music Group NV, 3.000%, 30/06/27	193,202	0.02
Total France		1,920,500	0.24	EUR 500,000	Universal Music Group NV, 3.750%, 30/06/32	489,225	0.06
Germany				EUR 100,000	Wabtec Transportation, 1.250%, 03/12/27	86,730	0.01
EUR 500,000	Amprion GmbH, 3.450%, 22/09/27	489,730	0.06	Total Netherlands		3,874,861	0.47
EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	301,368	0.04	Norway			
EUR 300,000	Clearstream Banking AG, zero coupon, 01/12/25	272,892	0.03	EUR 200,000	Santander Consumer Bank AS, 0.500%, 11/08/25	183,942	0.02
EUR 200,000	Vonovia SE, 1.500%, 14/06/41	110,884	0.01	Total Norway		183,942	0.02
Total Germany		1,174,874	0.14	Spain			
Ireland				EUR 300,000	Bankia SA, 1.125%, 12/11/26	268,770	0.03
EUR 200,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	182,140	0.02	EUR 200,000	Merlin Properties Socimi, 1.375%, 01/06/30	154,418	0.02
EUR 600,000	Vodafone Internat Finance, 3.250%, perpetual	582,360	0.07	EUR 200,000	Merlin Properties Socimi SA, 1.875%, 04/12/34	138,148	0.02
Total Ireland		764,500	0.09	EUR 600,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	511,440	0.06
Italy				Total Spain		1,072,776	0.13
EUR 200,000	Autostrade Per L Italia, 2.000%, 15/01/30	167,730	0.02	Sweden			
EUR 200,000	CA Auto Bank SPA, 4.375%, 08/06/26	200,188	0.03	EUR 100,000	INVESTOR AB, 2.750%, 10/06/32	92,846	0.01
EUR 200,000	Leasys SpA, 4.375%, 07/12/24	199,266	0.02	EUR 500,000	Swedbank AB, 1.300%, 17/02/27	446,525	0.06
Total Italy		567,184	0.07	Total Sweden		539,371	0.07
Japan							
EUR 200,000	East Japan Railway Co, 2.614%, 08/09/25	194,406	0.02				
Total Japan		194,406	0.02				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Corporate Bonds - 1.93% <i>(continued)</i>			
United Kingdom			
EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	249,450	0.03
EUR 800,000	Rentokil Initial Finance, 3.875%, 27/06/27	794,328	0.10
Total United Kingdom		1,043,778	0.13
United States			
EUR 410,000	AbbVie Inc, 2.125%, 01/06/29	373,297	0.05
EUR 300,000	AT&T Inc, 1.800%, 05/09/26	280,044	0.03
EUR 300,000	AT&T Inc, 2.350%, 05/09/29	272,604	0.03
EUR 190,000	AT&T Inc, 1.800%, 14/09/39	134,030	0.02
EUR 285,000	Bank of America Corp, 4.134%, 12/06/28	282,523	0.04
EUR 350,000	Fedex Corp, 1.300%, 05/08/31	283,892	0.04
EUR 800,000	Johnson Controls, 3.000%, 15/09/28	761,216	0.09
EUR 320,000	Philip Morris International Inc, 0.800%, 01/08/31	242,227	0.03
EUR 150,000	Verizon Communications, 1.500%, 19/09/39	102,566	0.01
EUR 200,000	Worley US Finance Sub, 0.875%, 09/06/26	178,482	0.02
Total United States		2,910,881	0.36
Total Corporate Bonds		15,762,876	1.93
Total Other transferable securities		15,762,876	1.93
TOTAL INVESTMENTS		805,705,883	98.74
Other Net Assets/(Liabilities)		10,281,070	1.26
TOTAL NET ASSETS		815,986,953	100.00

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67%				Corporate Bonds - 96.67% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
EUR 200,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	193,061	0.06	EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	270,799	0.09
EUR 100,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	93,888	0.03	EUR 300,000	Erste Group Bank AG, 4.000%, 16/01/31	288,830	0.09
EUR 400,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	312,453	0.10	EUR 100,000	Erste Group Bank AG, 1.625%, 08/09/31	88,025	0.03
EUR 300,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	270,262	0.09	EUR 100,000	HYPO NOE Landesbank fuer Niederosterreich und Wien AG, 0.125%, 30/06/26	87,894	0.03
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	86,368	0.03	EUR 100,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	92,711	0.03
EUR 400,000	Australia & New Zealand Banking Group Ltd, 5.101%, 03/02/33	392,168	0.13	EUR 400,000	OMV AG, 1.000%, 14/12/26	366,653	0.12
EUR 200,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	177,294	0.06	EUR 100,000	OMV AG, 2.000%, 09/04/28	92,890	0.03
EUR 200,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	184,296	0.06	EUR 100,000	OMV AG, 1.875%, 04/12/28	91,850	0.03
EUR 200,000	Macquarie Group Ltd, 0.950%, 21/05/31	154,667	0.05	EUR 400,000	OMV AG, 6.250%, perpetual	409,538	0.13
EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	96,000	0.03	EUR 400,000	OMV AG, 2.875%, perpetual	390,033	0.13
EUR 500,000	National Australia Bank Ltd, 2.125%, 24/05/28	463,893	0.15	EUR 200,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	196,845	0.07
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	88,942	0.03	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	244,129	0.08
EUR 100,000	NBN Co Ltd, 4.125%, 15/03/29	100,228	0.03	EUR 200,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	185,874	0.06
EUR 100,000	NBN Co Ltd, 4.375%, perpetual	101,933	0.03	EUR 200,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 15/06/42	187,069	0.06
EUR 100,000	Optus Finance Pty Ltd, 1.000%, 20/06/29	81,803	0.03	<b>Total Austria</b>		<b>3,535,694</b>	<b>1.16</b>
EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	260,292	0.09	Belgium			
EUR 200,000	Sydney Airport Finance Co Pty Ltd, 4.375%, 03/05/33	199,178	0.07	EUR 200,000	Anheuser-Busch InBev SA, 2.700%, 31/03/26	194,630	0.06
EUR 200,000	Telstra Corp Ltd, 1.125%, 14/04/26	185,529	0.06	EUR 200,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	181,602	0.06
EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	88,165	0.03	EUR 300,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	282,324	0.09
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	95,464	0.03	EUR 500,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	467,112	0.15
EUR 100,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	90,590	0.03	EUR 300,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	259,693	0.09
EUR 200,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	187,322	0.06	EUR 600,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	564,149	0.19
EUR 100,000	Transurban Finance Co Pty Ltd, 4.225%, 26/04/33	100,953	0.03	EUR 300,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	269,372	0.09
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	79,460	0.03	EUR 400,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	379,848	0.12
<b>Total Australia</b>		<b>4,084,209</b>	<b>1.34</b>	EUR 200,000	Argenta Spaarbank, 1.000%, 29/01/27	173,791	0.06
Austria				EUR 100,000	Argenta Spaarbank NV, 5.375%, 29/11/27	99,334	0.03
EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.125%, 18/01/27	97,894	0.03	EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	82,598	0.03
EUR 200,000	Erste Group Bank AG, 1.500%, 07/04/26	186,979	0.06	EUR 200,000	Belfius Bank SA, 0.375%, 13/02/26	181,014	0.06
EUR 300,000	Erste Group Bank AG, 0.875%, 13/05/27	257,681	0.09	EUR 200,000	Belfius Bank SA, zero coupon, 28/08/26	176,131	0.06
				EUR 100,000	Belfius Bank SA, 0.375%, 08/06/27	86,764	0.03
				EUR 300,000	Belfius Bank SA, 0.125%, 08/02/28	253,306	0.08

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Belgium (continued)				Canada (continued)			
EUR 100,000	Belfius Bank SA, 3.875%, 12/06/28	99,064	0.03	EUR 200,000	Royal Bank of Canada, 2.125%, 26/04/29	179,538	0.06
EUR 100,000	Belfius Bank SA, 5.250%, 19/04/33	97,967	0.03	EUR 300,000	Toronto-Dominion Bank, 0.500%, 18/01/27	262,612	0.09
EUR 200,000	Elia System Operator SA/NV, 1.375%, 14/01/26	187,576	0.06	EUR 200,000	Toronto-Dominion Bank, 2.551%, 03/08/27	187,366	0.06
EUR 100,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	82,576	0.03	EUR 200,000	Toronto-Dominion Bank, 3.129%, 03/08/32	185,360	0.06
EUR 100,000	Elia Transmission Belgium SA, 3.625%, 18/01/33	98,689	0.03	<b>Total Canada</b>		<b>1,814,726</b>	<b>0.59</b>
EUR 200,000	FLUVIUS System Operator CVBA, 0.250%, 14/06/28	168,193	0.06	Cayman Islands			
EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	77,718	0.03	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	172,029	0.06
EUR 100,000	FLUVIUS System Operator CVBA, 4.000%, 06/07/32	101,170	0.03	EUR 400,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	292,615	0.09
EUR 200,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	191,972	0.06	EUR 100,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	95,554	0.03
EUR 100,000	Groupe Bruxelles Lambert SA, 1.875%, 19/06/25	95,696	0.03	<b>Total Cayman Islands</b>		<b>560,198</b>	<b>0.18</b>
EUR 100,000	KBC Group NV, 0.625%, 10/04/25	94,175	0.03	Czech Republic			
EUR 100,000	KBC Group NV, 2.875%, 29/06/25	98,389	0.03	EUR 200,000	Ceska sporitelna AS, 6.693%, 14/11/25	201,991	0.07
EUR 200,000	KBC Group NV, 1.500%, 29/03/26	189,500	0.06	<b>Total Czech Republic</b>		<b>201,991</b>	<b>0.07</b>
EUR 100,000	KBC Group NV, 0.375%, 16/06/27	89,197	0.03	Denmark			
EUR 100,000	KBC Group NV, 4.375%, 23/11/27	99,177	0.03	EUR 185,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	161,221	0.05
EUR 200,000	KBC Group NV, 0.750%, 21/01/28	167,189	0.06	EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	90,636	0.03
EUR 500,000	KBC Group NV, 0.125%, 14/01/29	412,041	0.14	EUR 200,000	ISS Global A/S, 1.500%, 31/08/27	180,191	0.06
EUR 200,000	KBC Group NV, 1.625%, 18/09/29	189,755	0.06	EUR 200,000	Jyske Bank A/S, 0.375%, 15/10/25	189,114	0.06
EUR 100,000	KBC Group NV, 3.000%, 25/08/30	92,767	0.03	EUR 100,000	Jyske Bank A/S, 4.625%, 11/04/26	99,125	0.03
EUR 100,000	KBC Group NV, 4.875%, 25/04/33	97,645	0.03	EUR 180,000	Jyske Bank A/S, 0.050%, 02/09/26	162,085	0.05
EUR 200,000	KBC Group NV, 4.375%, perpetual	198,103	0.07	EUR 100,000	Jyske Bank A/S, 5.500%, 16/11/27	100,797	0.03
EUR 100,000	Lonza Finance International NV, 1.625%, 21/04/27	92,361	0.03	EUR 112,000	Jyske Bank A/S, 5.000%, 26/10/28	110,807	0.04
EUR 100,000	Proximus SADP, 1.875%, 01/10/25	95,310	0.03	EUR 200,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	191,206	0.06
EUR 200,000	Proximus SADP, 0.750%, 17/11/36	134,206	0.04	EUR 100,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	94,185	0.03
EUR 300,000	VGP NV, 2.250%, 17/01/30	213,697	0.07	EUR 200,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	185,202	0.06
<b>Total Belgium</b>		<b>7,115,801</b>	<b>2.33</b>	EUR 100,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	87,031	0.03
British Virgin Islands				EUR 200,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	178,123	0.06
EUR 200,000	BJ State Cap Investment, 1.206%, perpetual	188,857	0.06	EUR 100,000	Nykredit Realkredit AS, 0.250%, 13/01/26	89,756	0.03
<b>Total British Virgin Islands</b>		<b>188,857</b>	<b>0.06</b>	EUR 100,000	Orsted A/S, 3.625%, 01/03/26	99,314	0.03
Canada				EUR 100,000	Orsted A/S, 2.250%, 14/06/28	93,293	0.03
EUR 200,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	186,787	0.06	EUR 200,000	Orsted A/S, 1.500%, 26/11/29	173,896	0.06
EUR 200,000	Bank of Nova Scotia, 0.250%, 01/11/28	162,844	0.05	EUR 180,000	Orsted A/S, 2.875%, 14/06/33	165,290	0.06
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	90,651	0.03	EUR 300,000	Orsted A/S, 3.750%, perpetual	299,283	0.10
EUR 200,000	Magna International Inc, 4.375%, 17/03/32	201,886	0.07	EUR 300,000	Orsted A/S, 4.125%, perpetual	304,666	0.10
EUR 200,000	Royal Bank of Canada, 0.125%, 23/07/24	191,743	0.06	EUR 200,000	Sydbank A/S, 0.500%, 10/11/26	179,098	0.06
EUR 167,000	Royal Bank of Canada, 4.125%, 05/07/28	165,939	0.05	EUR 100,000	TDC Net A/S, 5.056%, 31/05/28	98,032	0.03
				EUR 100,000	TDC Net A/S, 5.618%, 06/02/30	97,947	0.03
				<b>Total Denmark</b>		<b>3,430,298</b>	<b>1.12</b>



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
Finland				France <i>(continued)</i>			
EUR 300,000	Balder Finland Oyj, 2.000%, 18/01/31	178,073	0.06	EUR 200,000	Aeroports de Paris, 1.125%, 18/06/34	149,115	0.05
EUR 100,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	67,977	0.02	EUR 200,000	Aeroports de Paris, 2.125%, 11/10/38	158,065	0.05
EUR 200,000	Elenia Finance OYI, 0.375%, 06/02/27	174,348	0.06	EUR 200,000	ALD SA, 1.250%, 02/03/26	184,700	0.06
EUR 300,000	Fortum Oyj, 2.125%, 27/02/29	270,227	0.09	EUR 200,000	ALD SA, 4.000%, 05/07/27	197,567	0.06
EUR 200,000	Fortum Oyj, 4.000%, perpetual	198,479	0.06	EUR 100,000	Alstom SA, 0.250%, 14/10/26	88,711	0.03
EUR 200,000	Fortum Oyj, 4.500%, perpetual	201,491	0.07	EUR 100,000	Alstom SA, 0.125%, 27/07/27	86,090	0.03
EUR 300,000	Kojamo Oyj, 1.875%, 27/05/27	248,542	0.08	EUR 200,000	Alstom SA, 0.500%, 27/07/30	159,818	0.05
EUR 100,000	Neste Oyj, 3.875%, 16/03/29	99,687	0.03	EUR 400,000	APRR SA, 1.875%, 15/01/25	386,993	0.13
EUR 400,000	Nokia Oyj, 3.125%, 15/05/28	376,492	0.12	EUR 200,000	APRR SA, 1.125%, 09/01/26	187,545	0.06
EUR 100,000	Nordea Bank Abp, 1.125%, 16/02/27	90,122	0.03	EUR 300,000	APRR SA, 1.250%, 06/01/27	275,812	0.09
EUR 700,000	Nordea Bank Abp, 0.500%, 14/05/27	606,623	0.19	EUR 100,000	APRR SA, zero coupon, 19/06/28	83,499	0.03
EUR 200,000	Nordea Bank Abp, 4.125%, 05/05/28	197,981	0.06	EUR 100,000	APRR SA, 1.875%, 03/01/29	91,148	0.03
EUR 200,000	Nordea Bank Abp, 2.500%, 23/05/29	182,176	0.06	EUR 100,000	Arkema SA, 1.500%, 20/01/25	96,220	0.03
EUR 200,000	Nordea Bank Abp, 2.875%, 24/08/32	180,851	0.06	EUR 200,000	Arkema SA, 0.750%, 03/12/29	165,846	0.05
EUR 100,000	OP Corporate Bank plc, 1.000%, 22/05/25	94,433	0.03	EUR 200,000	Arval Service Lease SA, 4.000%, 22/09/26	197,150	0.06
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	92,691	0.03	EUR 300,000	Arval Service Lease SA, 4.750%, 22/05/27	301,983	0.10
EUR 120,000	OP Corporate Bank plc, 0.250%, 24/03/26	107,636	0.04	EUR 100,000	Arval Service Lease SA/France, 3.375%, 04/01/26	97,290	0.03
EUR 139,000	OP Corporate Bank plc, 4.125%, 18/04/27	139,134	0.05	EUR 100,000	Arval Service Lease SA/France, 4.250%, perpetual	99,191	0.03
EUR 155,000	OP Corporate Bank plc, 0.100%, 16/11/27	131,213	0.04	EUR 200,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	184,849	0.06
EUR 200,000	OP Corporate Bank plc, 4.000%, 13/06/28	199,526	0.07	EUR 200,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	186,162	0.06
EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	78,818	0.03	EUR 300,000	AXA SA, 3.750%, 12/10/30	303,051	0.10
EUR 200,000	OP Corporate Bank plc, 1.625%, 09/06/30	184,077	0.06	EUR 200,000	AXA SA, 3.625%, 10/01/33	200,457	0.07
EUR 100,000	Sampo Oyj, 3.375%, 23/05/49	88,730	0.03	EUR 100,000	AXA SA, 1.875%, 10/07/42	75,321	0.02
EUR 200,000	Sampo Oyj, 2.500%, 03/09/52	154,248	0.05	EUR 100,000	AXA SA, 4.250%, 10/03/43	91,556	0.03
EUR 400,000	UPM-Kymmene Oyj, 2.250%, 23/05/29	363,256	0.12	EUR 100,000	AXA SA, 3.375%, 06/07/47	93,130	0.03
Total Finland		4,706,831	1.54	EUR 300,000	AXA SA, 3.250%, 28/05/49	268,038	0.09
France				EUR 100,000	AXA SA, 5.500%, perpetual	99,878	0.03
EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	199,457	0.07	EUR 200,000	AXA SA, 3.875%, perpetual	191,923	0.06
EUR 300,000	Aeroports de Paris, 1.000%, 13/12/27	270,281	0.09	EUR 400,000	AXA SA, 3.941%, perpetual	389,206	0.13
EUR 100,000	Aeroports de Paris, 2.750%, 05/06/28	96,583	0.03	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	572,675	0.19
EUR 300,000	Aeroports de Paris, 2.750%, 02/04/30	280,533	0.09	EUR 600,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	557,714	0.18
EUR 200,000	Aeroports de Paris, 1.500%, 02/07/32	163,752	0.05	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	561,383	0.18
				EUR 300,000	Banque Federative du Credit Mutuel SA, zero coupon, 11/05/26	266,482	0.09
				EUR 300,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	271,417	0.09
				EUR 200,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	179,218	0.06
				EUR 200,000	Banque Federative du Credit Mutuel SA, 3.125%, 14/09/27	192,136	0.06
				EUR 200,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	169,758	0.06
				EUR 500,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	478,218	0.16



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
France (continued)				France (continued)			
EUR 300,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	262,896	0.09	EUR 400,000	BNP Paribas SA, 2.100%, 07/04/32	336,599	0.11
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	89,850	0.03	EUR 200,000	BNP Paribas SA, 4.250%, perpetual	196,080	0.06
EUR 700,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	688,362	0.23	EUR 200,000	BNP Paribas SA, 4.125%, perpetual	199,776	0.07
EUR 300,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	238,014	0.08	EUR 400,000	Bouygues SA, 0.500%, 11/02/30	323,097	0.11
EUR 200,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	162,221	0.05	EUR 100,000	Bouygues SA, 4.625%, 07/06/32	104,599	0.03
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	151,979	0.05	EUR 200,000	Bouygues SA, 3.250%, 30/06/37	179,901	0.06
EUR 300,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	234,451	0.08	EUR 300,000	Bouygues SA, 5.375%, 30/06/42	328,791	0.11
EUR 400,000	Banque Federative du Credit Mutuel SA, 5.125%, 13/01/33	392,095	0.13	EUR 100,000	BPCE SA, 3.000%, 19/07/24	98,739	0.03
EUR 200,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	193,904	0.06	EUR 200,000	BPCE SA, 0.625%, 26/09/24	191,138	0.06
EUR 100,000	Banque Stellantis France SACA, 3.875%, 19/01/26	99,151	0.03	EUR 200,000	BPCE SA, 1.000%, 01/04/25	188,596	0.06
EUR 200,000	BNP Paribas SA, 2.375%, 17/02/25	192,939	0.06	EUR 400,000	BPCE SA, 0.625%, 28/04/25	347,752	0.11
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	190,169	0.06	EUR 400,000	BPCE SA, 0.250%, 15/01/26	331,443	0.11
EUR 200,000	BNP Paribas SA, 0.500%, 15/07/25	191,823	0.06	EUR 200,000	BPCE SA, 1.375%, 23/03/26	184,867	0.06
EUR 1,300,000	BNP Paribas SA, 0.500%, 04/06/26	1,112,583	0.36	EUR 200,000	BPCE SA, zero coupon, 14/01/27	172,897	0.06
EUR 350,000	BNP Paribas SA, 1.125%, 11/06/26	321,557	0.11	EUR 100,000	BPCE SA, 0.500%, 24/02/27	86,897	0.03
EUR 300,000	BNP Paribas SA, 0.125%, 04/09/26	266,443	0.09	EUR 100,000	BPCE SA, 1.750%, 26/04/27	91,531	0.03
EUR 200,000	BNP Paribas SA, 2.250%, 11/01/27	185,871	0.06	EUR 800,000	BPCE SA, 0.500%, 15/09/27	695,753	0.22
EUR 400,000	BNP Paribas SA, 2.125%, 23/01/27	374,527	0.12	EUR 300,000	BPCE SA, 3.500%, 25/01/28	291,505	0.10
EUR 200,000	BNP Paribas SA, 0.250%, 13/04/27	176,626	0.06	EUR 200,000	BPCE SA, 4.375%, 13/07/28	198,208	0.06
EUR 200,000	BNP Paribas SA, 0.375%, 14/10/27	175,537	0.06	EUR 300,000	BPCE SA, 1.000%, 05/10/28	255,758	0.08
EUR 400,000	BNP Paribas SA, 1.500%, 23/05/28	351,375	0.12	EUR 500,000	BPCE SA, 4.000%, 29/11/32	492,121	0.16
EUR 400,000	BNP Paribas SA, 3.875%, 23/02/29	393,734	0.13	EUR 200,000	BPCE SA, 4.500%, 13/01/33	200,240	0.07
EUR 500,000	BNP Paribas SA, 1.125%, 17/04/29	425,945	0.14	EUR 300,000	BPCE SA, 5.125%, 25/01/35	290,120	0.09
EUR 200,000	BNP Paribas SA, 1.375%, 28/05/29	168,379	0.06	EUR 200,000	BPCE SA, 3.625%, perpetual	196,679	0.06
EUR 200,000	BNP Paribas SA, 3.625%, 01/09/29	190,754	0.06	EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	209,142	0.07
EUR 700,000	BNP Paribas SA, 0.875%, 11/07/30	555,387	0.18	EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	92,523	0.03
EUR 400,000	BNP Paribas SA, 2.375%, 20/11/30	370,683	0.12	EUR 400,000	Capgemini SE, 0.625%, 23/06/25	375,332	0.12
EUR 300,000	BNP Paribas SA, 1.625%, 02/07/31	235,314	0.08	EUR 100,000	Capgemini SE, 1.750%, 18/04/28	90,858	0.03
EUR 300,000	BNP Paribas SA, 2.500%, 31/03/32	266,438	0.09	EUR 200,000	Capgemini SE, 2.000%, 15/04/29	182,013	0.06
				EUR 100,000	Capgemini SE, 1.125%, 23/06/30	83,912	0.03
				EUR 200,000	Capgemini SE, 2.375%, 15/04/32	177,968	0.06
				EUR 200,000	Carrefour SA, 1.250%, 03/06/25	189,905	0.06
				EUR 200,000	Carrefour SA, 1.000%, 17/05/27	179,501	0.06
				EUR 200,000	Carrefour SA, 4.125%, 12/10/28	201,235	0.07
				EUR 200,000	Carrefour SA, 3.750%, perpetual	195,937	0.06
				EUR 300,000	Cie de Saint-Gobain, 1.000%, 17/03/25	285,782	0.09
				EUR 100,000	Cie de Saint-Gobain, 1.625%, 10/08/25	95,286	0.03
				EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	93,158	0.03
				EUR 300,000	Cie de Saint-Gobain, 1.875%, 15/03/31	260,088	0.09
				EUR 300,000	Cie de Saint-Gobain, 2.625%, 10/08/32	274,152	0.09
				EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	94,469	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 300,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	271,259	0.09	EUR 300,000	Credit Agricole SA, 1.375%, 03/05/27	272,075	0.09
EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	86,192	0.03	EUR 200,000	Credit Agricole SA, 3.375%, 28/07/27	194,682	0.06
EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	164,238	0.05	EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	168,595	0.06
EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	93,796	0.03	EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	83,486	0.03
EUR 300,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	251,555	0.08	EUR 600,000	Credit Agricole SA, 1.750%, 05/03/29	523,300	0.17
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	175,212	0.06	EUR 200,000	Credit Agricole SA, 2.000%, 25/03/29	173,069	0.06
EUR 200,000	CNP Assurances, 0.375%, 08/03/28	164,147	0.05	EUR 200,000	Credit Agricole SA, 4.250%, 11/07/29	198,396	0.06
EUR 200,000	CNP Assurances, 4.250%, 05/06/45	194,674	0.06	EUR 300,000	Credit Agricole SA, 2.500%, 29/08/29	264,219	0.09
EUR 300,000	CNP Assurances, 2.000%, 27/07/50	238,676	0.08	EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	164,520	0.05
EUR 100,000	CNP Assurances, 5.250%, 18/07/53	95,599	0.03	EUR 200,000	Credit Agricole SA, 0.875%, 14/01/32	152,969	0.05
EUR 200,000	CNP Assurances, 4.000%, perpetual	194,597	0.06	EUR 200,000	Credit Agricole SA, 1.125%, 12/07/32	155,616	0.05
EUR 500,000	Coentreprise de Transport d'Electricite SA, 2.125%, 29/07/32	428,374	0.14	EUR 300,000	Credit Agricole SA, 3.875%, 28/11/34	296,691	0.10
EUR 200,000	Covivio, 1.500%, 21/06/27	179,533	0.06	EUR 200,000	Credit Agricole SA, 3.875%, perpetual	197,199	0.06
EUR 100,000	Covivio, 1.625%, 23/06/30	83,838	0.03	EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	287,006	0.09
EUR 100,000	Covivio, 1.125%, 17/09/31	79,755	0.03	EUR 100,000	Credit Mutuel Arkea SA, 3.250%, 01/06/26	95,877	0.03
EUR 100,000	Covivio Hotels SACA, 1.000%, 27/07/29	80,070	0.03	EUR 300,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	250,355	0.08
EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	80,588	0.03	EUR 200,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	193,970	0.06
EUR 300,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	226,644	0.07	EUR 100,000	Credit Mutuel Arkea SA, 1.125%, 23/05/29	84,618	0.03
EUR 100,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	95,850	0.03	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	85,607	0.03
EUR 100,000	Credit Agricole Assurances SA, 4.500%, perpetual	96,898	0.03	EUR 300,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	242,231	0.08
EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	97,253	0.03	EUR 100,000	Credit Mutuel Arkea SA, 3.375%, 11/03/31	89,663	0.03
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	95,266	0.03	EUR 200,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	199,952	0.07
EUR 200,000	Credit Agricole SA, 3.125%, 05/02/26	195,893	0.06	EUR 100,000	Danone SA, 0.709%, 03/11/24	95,717	0.03
EUR 300,000	Credit Agricole SA, 1.250%, 14/04/26	278,352	0.09	EUR 200,000	Danone SA, 1.125%, 14/01/25	192,113	0.06
EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	374,789	0.12	EUR 200,000	Danone SA, zero coupon, 01/12/25	182,805	0.06
EUR 200,000	Credit Agricole SA, 4.000%, 12/10/26	197,454	0.06	EUR 200,000	Danone SA, 0.571%, 17/03/27	179,913	0.06
EUR 400,000	Credit Agricole SA, 1.875%, 20/12/26	370,824	0.12	EUR 400,000	Danone SA, 0.520%, 09/11/30	322,678	0.11
EUR 600,000	Credit Agricole SA, 2.625%, 17/03/27	559,754	0.18	EUR 100,000	Danone SA, 3.470%, perpetual	99,399	0.03
EUR 100,000	Credit Agricole SA, 1.875%, 22/04/27	92,762	0.03	EUR 100,000	Danone SA, 1.000%, perpetual	86,840	0.03
				EUR 300,000	Dassault Systemes SE, zero coupon, 16/09/24	286,163	0.09
				EUR 200,000	Dassault Systemes SE, 0.375%, 16/09/29	167,339	0.05
				EUR 200,000	Edenred, 1.375%, 10/03/25	191,577	0.06

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Edenred, 1.875%, 06/03/26	95,103	0.03	EUR 300,000	La Banque Postale SA, 1.000%, perpetual	260,625	0.09
EUR 100,000	Edenred, 1.375%, 18/06/29	87,600	0.03	EUR 100,000	La Mondiale SAM, 0.750%, 20/04/26	90,449	0.03
EUR 200,000	Eutelsat SA, 2.000%, 02/10/25	180,584	0.06	EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	79,220	0.03
EUR 100,000	Eutelsat SA, 1.500%, 13/10/28	73,408	0.02	EUR 100,000	La Mondiale SAM, 5.050%, perpetual	97,810	0.03
EUR 100,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	92,270	0.03	EUR 900,000	La Poste SA, 0.625%, 21/10/26	700,932	0.23
EUR 200,000	Gecina SA, 1.500%, 20/01/25	191,668	0.06	EUR 400,000	La Poste SA, 0.375%, 17/09/27	347,829	0.11
EUR 100,000	Gecina SA, 1.375%, 26/01/28	90,349	0.03	EUR 300,000	La Poste SA, zero coupon, 18/07/29	239,266	0.08
EUR 400,000	Gecina SA, 1.625%, 14/03/30	340,670	0.11	EUR 100,000	Legrand SA, 0.750%, 06/07/24	96,826	0.03
EUR 100,000	Gecina SA, 1.625%, 29/05/34	79,084	0.03	EUR 200,000	Legrand SA, 0.750%, 20/05/30	167,728	0.05
EUR 400,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	386,704	0.13	EUR 100,000	Legrand SA, 1.875%, 06/07/32	86,996	0.03
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	85,242	0.03	EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	185,420	0.06
EUR 100,000	Holdings d'Infrastructures de Transport SASU, 4.250%, 18/03/30	98,782	0.03	EUR 200,000	L'Oreal SA, 3.125%, perpetual	197,907	0.06
EUR 100,000	Holdings d'Infrastructures des Metiers de l'Environnement, 0.625%, 16/09/28	81,596	0.03	EUR 500,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	475,212	0.16
EUR 500,000	HSBC France SA, 0.100%, 03/09/27	428,057	0.14	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	182,317	0.06
EUR 100,000	ICADE, 1.000%, 19/01/30	78,859	0.03	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	173,492	0.06
EUR 100,000	ICADE, 0.625%, 18/01/31	73,299	0.02	EUR 300,000	Orange SA, 1.000%, 12/05/25	284,517	0.09
EUR 300,000	Icade Sante SAS, 1.750%, 10/06/26	277,034	0.09	EUR 200,000	Orange SA, 1.000%, 12/09/25	188,253	0.06
EUR 100,000	Icade Sante SAS, 1.625%, 28/02/28	87,391	0.03	EUR 100,000	Orange SA, 0.875%, 03/02/27	90,749	0.03
EUR 200,000	Indigo Group SAS, 1.625%, 19/04/28	175,723	0.06	EUR 100,000	Orange SA, 1.500%, 09/09/27	91,839	0.03
EUR 300,000	JCDecaux SA, 2.625%, 24/04/28	276,047	0.09	EUR 400,000	Orange SA, 2.000%, 15/01/29	369,775	0.12
EUR 100,000	JCDecaux SE, 5.000%, 11/01/29	100,153	0.03	EUR 300,000	Orange SA, 1.375%, 16/01/30	260,754	0.09
EUR 100,000	Kering SA, 1.250%, 10/05/26	93,580	0.03	EUR 200,000	Orange SA, 3.625%, 16/11/31	200,720	0.07
EUR 100,000	Kering SA, 0.750%, 13/05/28	88,822	0.03	EUR 100,000	Orange SA, 2.375%, 18/05/32	91,090	0.03
EUR 300,000	Kering SA, 3.250%, 27/02/29	297,254	0.10	EUR 400,000	Orange SA, 0.500%, 04/09/32	303,224	0.10
EUR 300,000	Kering SA, 3.375%, 27/02/33	298,020	0.10	EUR 300,000	Orange SA, 8.125%, 28/01/33	402,168	0.13
EUR 300,000	Klepierre SA, 1.875%, 19/02/26	283,197	0.09	EUR 200,000	Orange SA, 0.625%, 16/12/33	147,729	0.05
EUR 100,000	Klepierre SA, 1.375%, 16/02/27	91,327	0.03	EUR 200,000	Orange SA, 0.750%, 29/06/34	148,154	0.05
EUR 100,000	Klepierre SA, 2.000%, 12/05/29	88,115	0.03	EUR 300,000	Orange SA, 5.000%, perpetual	298,101	0.10
EUR 100,000	Klepierre SA, 0.625%, 01/07/30	76,675	0.03	EUR 300,000	Orange SA, 1.750%, perpetual	266,086	0.09
EUR 100,000	Klepierre SA, 1.625%, 13/12/32	76,027	0.02	EUR 100,000	Orange SA, 1.750%, perpetual	83,780	0.03
EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	92,034	0.03	EUR 200,000	Orange SA, 2.375%, perpetual	189,424	0.06
EUR 100,000	La Banque Postale SA, 0.250%, 12/07/26	89,174	0.03	EUR 200,000	Orange SA, 5.375%, perpetual	197,742	0.06
EUR 200,000	La Banque Postale SA, 4.000%, 03/05/28	197,658	0.06	EUR 200,000	Pernod Ricard SA, 2.125%, 27/09/24	195,580	0.06
EUR 200,000	La Banque Postale SA, 2.000%, 13/07/28	178,625	0.06	EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	94,427	0.03
EUR 100,000	La Banque Postale SA, 0.875%, 26/01/31	87,641	0.03	EUR 100,000	Pernod Ricard SA, 0.500%, 24/10/27	88,188	0.03
EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	76,234	0.03	EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	179,048	0.06
				EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	162,364	0.05
				EUR 200,000	Pernod Ricard SA, 3.750%, 02/11/32	202,824	0.07
				EUR 100,000	PSA Banque France SA, zero coupon, 22/01/25	93,527	0.03
				EUR 400,000	RCI Banque SA, 1.625%, 11/04/25	381,612	0.12

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	RCI Banque SA, 4.125%, 01/12/25	98,868	0.03	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	86,561	0.03
EUR 100,000	RCI Banque SA, 4.500%, 06/04/27	98,024	0.03	EUR 100,000	Suez, 1.000%, 03/04/25	94,842	0.03
EUR 300,000	RCI Banque SA, 4.750%, 06/07/27	298,229	0.10	EUR 200,000	Suez, 1.625%, 17/09/30	173,176	0.06
EUR 211,000	RCI Banque SA, 4.875%, 21/09/28	210,029	0.07	EUR 100,000	Suez, 1.250%, 14/05/35	76,676	0.03
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, 1.625%, 27/11/25	94,804	0.03	EUR 300,000	Suez SACA, 4.625%, 03/11/28	306,362	0.10
EUR 500,000	RTE Réseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	475,738	0.16	EUR 100,000	Suez SACA, 2.375%, 24/05/30	89,867	0.03
EUR 200,000	RTE Réseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	163,807	0.05	EUR 200,000	Suez SACA, 5.000%, 03/11/32	211,923	0.07
EUR 300,000	RTE Réseau de Transport d'Electricite SADIR, 2.125%, 27/09/38	242,684	0.08	EUR 300,000	TDF Infrastructure SAS, 2.500%, 07/04/26	281,102	0.09
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	60,221	0.02	EUR 200,000	Teleperformance, 0.250%, 26/11/27	167,644	0.05
EUR 100,000	SCOR SE, 3.000%, 08/06/46	93,566	0.03	EUR 200,000	Teleperformance, 3.750%, 24/06/29	191,302	0.06
EUR 200,000	SCOR SE, 3.625%, 27/05/48	186,043	0.06	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	94,202	0.03
EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	84,390	0.03	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	286,961	0.09
EUR 300,000	Societe Generale SA, 2.625%, 27/02/25	290,077	0.09	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	185,243	0.06
EUR 200,000	Societe Generale SA, 0.125%, 24/02/26	179,179	0.06	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	184,037	0.06
EUR 400,000	Societe Generale SA, 1.125%, 21/04/26	353,548	0.12	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	84,910	0.03
EUR 100,000	Societe Generale SA, 0.875%, 01/07/26	89,939	0.03	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	80,793	0.03
EUR 200,000	Societe Generale SA, 0.750%, 25/01/27	174,977	0.06	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	293,771	0.10
EUR 200,000	Societe Generale SA, 0.250%, 08/07/27	170,308	0.06	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	69,647	0.02
EUR 200,000	Societe Generale SA, 4.000%, 16/11/27	197,850	0.06	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	77,257	0.03
EUR 400,000	Societe Generale SA, 1.375%, 13/01/28	349,805	0.11	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	295,539	0.10
EUR 500,000	Societe Generale SA, 0.875%, 22/09/28	426,885	0.14	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	74,826	0.02
EUR 400,000	Societe Generale SA, 2.125%, 27/09/28	355,045	0.12	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	73,198	0.02
EUR 500,000	Societe Generale SA, 1.750%, 22/03/29	427,863	0.14	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	72,436	0.02
EUR 200,000	Societe Generale SA, 2.625%, 30/05/29	184,690	0.06	EUR 400,000	Veolia Environnement SA, zero coupon, 09/06/26	353,963	0.12
EUR 300,000	Societe Generale SA, 0.500%, 12/06/29	243,193	0.08	EUR 100,000	Veolia Environnement SA, 1.496%, 30/11/26	92,997	0.03
EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	264,994	0.09	EUR 200,000	Veolia Environnement SA, 4.625%, 30/03/27	205,103	0.07
EUR 300,000	Societe Generale SA, 4.250%, 16/11/32	303,369	0.10	EUR 200,000	Veolia Environnement SA, 1.590%, 10/01/28	181,206	0.06
EUR 350,000	Sodexo SA, 0.750%, 27/04/25	329,584	0.11	EUR 100,000	Veolia Environnement SA, 1.250%, 15/04/28	89,318	0.03
				EUR 200,000	Veolia Environnement SA, 1.250%, 19/05/28	176,842	0.06
				EUR 100,000	Veolia Environnement SA, 0.927%, 04/01/29	85,345	0.03
				EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	89,551	0.03
				EUR 100,000	Veolia Environnement SA, 6.125%, 25/11/33	119,564	0.04



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
France <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 300,000	Vinci SA, 1.000%, 26/09/25	283,870	0.09	EUR 100,000	Commerzbank AG, 0.750%, 24/03/26	92,705	0.03
EUR 300,000	Vinci SA, 1.625%, 18/01/29	270,470	0.09	EUR 200,000	Commerzbank AG, 0.875%, 22/01/27	175,404	0.06
EUR 200,000	Vinci SA, 1.750%, 26/09/30	175,212	0.06	EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	93,750	0.03
EUR 300,000	Vinci SA, 3.375%, 17/10/32	292,638	0.10	EUR 100,000	Commerzbank AG, 1.875%, 28/02/28	88,590	0.03
EUR 100,000	Vivendi SA, 0.875%, 18/09/24	95,828	0.03	EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	98,125	0.03
EUR 400,000	Vivendi SA, 0.625%, 11/06/25	372,816	0.12	EUR 200,000	Continental AG, 0.375%, 27/06/25	186,509	0.06
EUR 100,000	Wendel SA, 2.500%, 09/02/27	93,829	0.03	EUR 100,000	Continental AG, 3.625%, 30/11/27	98,675	0.03
EUR 100,000	Worldline SA, 0.875%, 30/06/27	88,783	0.03	EUR 100,000	Continental AG, 4.000%, 01/06/28	99,301	0.03
EUR 100,000	WPP Finance SA, 2.375%, 19/05/27	94,031	0.03	EUR 200,000	Covestro AG, 1.750%, 25/09/24	194,724	0.06
EUR 140,000	WPP Finance SA, 4.125%, perpetual	139,779	0.05	EUR 100,000	Covestro AG, 4.750%, 15/11/28	101,783	0.03
<b>Total France</b>		<b>65,984,597</b>	<b>21.59</b>	EUR 100,000	Covestro AG, 1.375%, 12/06/30	84,970	0.03
Germany				EUR 100,000	Deutsche Bahn Finance GMBH, 3.750%, 09/07/25	99,806	0.03
EUR 200,000	Aareal Bank AG, 4.500%, 25/07/25	193,693	0.06	EUR 300,000	Deutsche Bahn Finance GMBH, 1.250%, 23/10/25	285,256	0.09
EUR 100,000	adidas AG, 3.000%, 21/11/25	98,219	0.03	EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 02/03/26	93,212	0.03
EUR 100,000	adidas AG, 3.125%, 21/11/29	97,810	0.03	EUR 300,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	267,884	0.09
EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	87,037	0.03	EUR 200,000	Deutsche Bahn Finance GMBH, 2.750%, 19/03/29	194,687	0.06
EUR 200,000	Allianz SE, 4.597%, 07/09/38	194,407	0.06	EUR 100,000	Deutsche Bahn Finance GMBH, 1.875%, 24/05/30	90,884	0.03
EUR 100,000	Allianz SE, 2.241%, 07/07/45	94,067	0.03	EUR 300,000	Deutsche Bahn Finance GMBH, 1.375%, 28/03/31	230,464	0.08
EUR 100,000	Allianz SE, 1.301%, 25/09/49	79,674	0.03	EUR 200,000	Deutsche Bahn Finance GMBH, 0.875%, 11/07/31	151,402	0.05
EUR 100,000	Allianz SE, 2.121%, 08/07/50	81,967	0.03	EUR 300,000	Deutsche Bahn Finance GMBH, 1.500%, 08/12/32	254,032	0.08
EUR 500,000	Allianz SE, 4.252%, 05/07/52	463,125	0.15	EUR 250,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	202,474	0.07
EUR 600,000	Allianz SE, 3.375%, perpetual	583,545	0.19	EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	70,070	0.02
EUR 200,000	BASF SE, 0.875%, 22/05/25	189,692	0.06	EUR 100,000	Deutsche Bahn Finance GMBH, 3.875%, 13/10/42	103,901	0.03
EUR 200,000	BASF SE, 0.750%, 17/03/26	184,726	0.06	EUR 210,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	123,026	0.04
EUR 100,000	BASF SE, 0.875%, 15/11/27	91,016	0.03	EUR 100,000	Deutsche Bahn Finance GMBH, 0.950%, perpetual	91,598	0.03
EUR 100,000	BASF SE, 3.125%, 29/06/28	97,769	0.03	EUR 100,000	Deutsche Bahn Finance GMBH, 1.600%, perpetual	79,420	0.03
EUR 500,000	BASF SE, 1.500%, 17/03/31	426,105	0.14	EUR 400,000	Deutsche Boerse AG, 1.500%, 04/04/32	343,520	0.11
EUR 200,000	BASF SE, 4.250%, 08/03/32	204,772	0.07	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	175,407	0.06
EUR 100,000	BASF SE, 3.750%, 29/06/32	99,114	0.03	EUR 200,000	Deutsche Kreditbank AG, 0.750%, 26/09/24	191,481	0.06
EUR 100,000	BASF SE, 1.625%, 15/11/37	74,462	0.03	EUR 100,000	Deutsche Kreditbank AG, zero coupon, 23/02/26	89,242	0.03
EUR 200,000	Bayerische Landesbank, 1.375%, 22/11/32	154,982	0.05	EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	94,252	0.03
EUR 200,000	Berlin Hyp AG, 1.250%, 22/01/25	190,755	0.06				
EUR 100,000	Berlin Hyp AG, 1.000%, 05/02/26	91,474	0.03				
EUR 200,000	Berlin Hyp AG, 0.375%, 21/04/31	148,061	0.05				
EUR 200,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	188,693	0.06				
EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	185,873	0.06				
EUR 100,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	97,228	0.03				
EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	85,579	0.03				
EUR 215,000	Commerzbank AG, 0.625%, 28/08/24	206,610	0.07				
EUR 300,000	Commerzbank AG, 0.250%, 16/09/24	285,853	0.09				
EUR 200,000	Commerzbank AG, 0.100%, 11/09/25	183,684	0.06				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Germany (continued)				Germany (continued)			
EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	263,330	0.09	EUR 400,000	Knorr-Bremse AG, 1.125%, 13/06/25	379,504	0.12
EUR 100,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	97,631	0.03	EUR 200,000	Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	192,540	0.06
EUR 300,000	Deutsche Post AG, 1.250%, 01/04/26	283,566	0.09	EUR 100,000	Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	92,771	0.03
EUR 300,000	Deutsche Post AG, 1.000%, 13/12/27	270,777	0.09	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	172,594	0.06
EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	91,347	0.03	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 30/09/27	166,778	0.06
EUR 200,000	Deutsche Post AG, 3.375%, 03/07/33	197,239	0.07	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	157,837	0.05
EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	180,457	0.06	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	147,997	0.05
EUR 300,000	Deutsche Telekom AG, 1.750%, 25/03/31	267,501	0.09	EUR 200,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	359,086	0.12
EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	160,666	0.05	EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 2.625%, 24/08/27	94,248	0.03
EUR 200,000	Deutsche Wohnen SE, 1.000%, 30/04/25	186,288	0.06	EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 4.000%, 04/02/30	98,046	0.03
EUR 405,000	E.ON SE, 0.875%, 08/01/25	322,148	0.11	EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 4.500%, 15/09/32	92,846	0.03
EUR 100,000	E.ON SE, 1.000%, 07/10/25	94,202	0.03	EUR 100,000	LEG Immobilien SE, 0.375%, 17/01/26	89,548	0.03
EUR 60,000	E.ON SE, 0.125%, 18/01/26	54,697	0.02	EUR 100,000	LEG Immobilien SE, 0.875%, 17/01/29	79,554	0.03
EUR 100,000	E.ON SE, 3.500%, 12/01/28	99,116	0.03	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	69,962	0.02
EUR 200,000	E.ON SE, 1.625%, 29/03/31	173,244	0.06	EUR 100,000	Merck Financial Services GmbH, 0.125%, 16/07/25	92,729	0.03
EUR 200,000	E.ON SE, 0.600%, 01/10/32	152,540	0.05	EUR 100,000	Merck Financial Services GmbH, 1.875%, 15/06/26	94,670	0.03
EUR 115,000	E.ON SE, 3.875%, 12/01/35	114,049	0.04	EUR 300,000	Merck Financial Services GmbH, 2.375%, 15/06/30	279,618	0.09
EUR 100,000	E.ON SE, 3.875%, perpetual	99,173	0.03	EUR 100,000	Merck KGaA, 2.875%, 25/06/79	87,532	0.03
EUR 300,000	Eurogrid GmbH, 1.875%, 10/06/25	287,688	0.09	EUR 100,000	Merck KGaA, 3.375%, 12/12/74	98,008	0.03
EUR 200,000	Eurogrid GmbH, 3.722%, 27/04/30	197,720	0.07	EUR 100,000	Merck KGaA, 1.625%, 25/06/79	94,741	0.03
EUR 100,000	Eurogrid GmbH, 3.279%, 05/09/31	96,840	0.03	EUR 200,000	Merck KGaA, 1.625%, 09/09/80	178,057	0.06
EUR 100,000	Eurogrid GmbH, 0.741%, 21/04/33	74,888	0.03	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	152,343	0.05
EUR 200,000	Evonik Industries AG, 2.250%, 25/09/27	186,368	0.06	EUR 300,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	216,014	0.07
EUR 200,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	174,604	0.06	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	181,363	0.06
EUR 100,000	Hannover Rueck SE, 1.125%, 09/10/39	78,577	0.03	EUR 200,000	Robert Bosch GmbH, 3.625%, perpetual	198,898	0.07
EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	73,252	0.02				
EUR 100,000	Hannover Rueck SE, 5.875%, 26/08/43	104,055	0.03				
EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	191,356	0.06				
EUR 200,000	HeidelbergCement AG, 1.500%, 07/02/25	191,876	0.06				
EUR 200,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	175,220	0.06				
EUR 200,000	Henkel AG & Co KGaA, 0.500%, 17/11/32	153,393	0.05				
EUR 100,000	HOWOGE Wohnungsbaugesellschaft mbH, 0.625%, 01/11/28	81,678	0.03				
EUR 200,000	HOWOGE Wohnungsbaugesellschaft mbH, 1.125%, 01/11/33	144,087	0.05				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Germany (continued)				Ireland (continued)			
EUR 100,000	Robert Bosch GmbH, 3.625%, perpetual	99,037	0.03	EUR 200,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	194,458	0.06
EUR 100,000	Robert Bosch GmbH, 4.000%, perpetual	101,380	0.03	EUR 300,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	269,213	0.09
EUR 200,000	SAP SE, 1.000%, 01/04/25	193,427	0.06	EUR 300,000	Dell Bank International DAC, 4.500%, 18/10/27	302,278	0.10
EUR 300,000	SAP SE, 0.125%, 18/05/26	272,499	0.09	EUR 200,000	DXC Capital Funding DAC, 0.950%, 15/09/31	146,578	0.05
EUR 350,000	SAP SE, 1.750%, 22/02/27	337,383	0.11	EUR 100,000	ESB Finance DAC, 2.125%, 08/06/27	93,274	0.03
EUR 300,000	SAP SE, 0.375%, 18/05/29	253,685	0.08	EUR 100,000	ESB Finance DAC, 1.750%, 07/02/29	89,732	0.03
EUR 200,000	Talanx AG, 4.000%, 25/10/29	200,444	0.07	EUR 100,000	ESB Finance DAC, 1.125%, 11/06/30	85,004	0.03
EUR 200,000	Talanx AG, 1.750%, 01/12/42	148,781	0.05	EUR 200,000	ESB Finance DAC, 1.875%, 14/06/31	172,805	0.06
EUR 100,000	Talanx AG, 2.250%, 05/12/47	87,031	0.03	EUR 200,000	ESB Finance DAC, 4.000%, 03/05/32	204,170	0.07
EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	100,008	0.03	EUR 200,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	194,792	0.06
EUR 300,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	264,885	0.09	EUR 200,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	158,777	0.05
EUR 100,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	103,417	0.03	EUR 300,000	Linde PLC, 1.000%, 31/03/27	238,171	0.08
EUR 100,000	Vier Gas Transport GmbH, 0.500%, 10/09/34	67,638	0.02	EUR 100,000	Linde PLC, 3.375%, 12/06/29	99,206	0.03
EUR 200,000	Vonovia SE, zero coupon, 01/12/25	176,191	0.06	EUR 100,000	Linde PLC, 1.375%, 31/03/31	85,785	0.03
EUR 200,000	Vonovia SE, 4.750%, 23/05/27	195,950	0.06	EUR 100,000	Linde PLC, 0.375%, 30/09/33	72,692	0.02
EUR 200,000	Vonovia SE, 0.375%, 16/06/27	165,926	0.06	EUR 200,000	Linde PLC, 3.625%, 12/06/34	198,316	0.07
EUR 200,000	Vonovia SE, 0.250%, 01/09/28	155,178	0.05	EUR 100,000	Linde PLC, 1.625%, 31/03/35	80,386	0.03
EUR 300,000	Vonovia SE, 0.625%, 14/12/29	225,172	0.07	EUR 300,000	Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	285,900	0.09
EUR 200,000	Vonovia SE, 5.000%, 23/11/30	194,850	0.06	EUR 200,000	Ryanair DAC, 2.875%, 15/09/25	194,630	0.06
EUR 100,000	Vonovia SE, 0.750%, 01/09/32	68,416	0.02	EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	182,313	0.06
EUR 200,000	Vonovia SE, 1.000%, 16/06/33	135,390	0.05	EUR 300,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	289,079	0.09
EUR 300,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	257,658	0.09	EUR 150,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	111,338	0.04
<b>Total Germany</b>		<b>22,697,749</b>	<b>7.42</b>	EUR 100,000	Vodafone International Financing DAC, 3.750%, 02/12/34	96,676	0.03
Hong Kong				EUR 100,000	Vodafone International Financing DAC, 4.000%, 10/02/43	93,993	0.03
EUR 300,000	AIA Group Ltd, 0.880%, 09/09/33	236,940	0.08	<b>Total Ireland</b>		<b>5,954,757</b>	<b>1.95</b>
<b>Total Hong Kong</b>		<b>236,940</b>	<b>0.08</b>	Italy			
Ireland				EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	95,651	0.03
EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	94,791	0.03	EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	90,281	0.03
EUR 200,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	186,887	0.06	EUR 180,000	A2A SpA, 2.500%, 15/06/26	171,983	0.06
EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	192,165	0.06	EUR 100,000	A2A SpA, 1.500%, 16/03/28	88,982	0.03
EUR 400,000	AIB Group PLC, 3.625%, 04/07/26	390,094	0.13	EUR 100,000	A2A SpA, 4.500%, 19/09/30	100,357	0.03
EUR 100,000	AIB Group PLC, 2.250%, 04/04/28	90,592	0.03	EUR 100,000	A2A SpA, 0.625%, 15/07/31	74,684	0.02
EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	205,822	0.07	EUR 100,000	A2A SpA, 4.375%, perpetual	98,433	0.03
EUR 100,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	94,138	0.03	EUR 100,000	ACEA SpA, 2.625%, 15/07/24	98,272	0.03
EUR 200,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	176,000	0.06	EUR 100,000	ACEA SpA, 1.000%, 24/10/26	90,743	0.03
EUR 100,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	99,781	0.03	EUR 100,000	ACEA SpA, 1.500%, 08/06/27	91,031	0.03
EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	91,721	0.03	EUR 100,000	ACEA SpA, 1.750%, 23/05/28	90,619	0.03
EUR 200,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	164,845	0.05				
EUR 300,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	228,355	0.08				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Italy (continued)				Italy (continued)			
EUR 180,000	ACEA SpA, 0.250%, 28/07/30	139,025	0.05	EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	170,214	0.06
EUR 100,000	ACEA SpA, 3.875%, 24/01/31	97,498	0.03	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	89,265	0.03
EUR 400,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	406,254	0.13	EUR 600,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	512,401	0.17
EUR 300,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	299,573	0.10	EUR 175,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	179,431	0.06
EUR 200,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	191,446	0.06	EUR 500,000	Intesa Sanpaolo SpA, 4.000%, perpetual	494,625	0.16
EUR 175,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	144,743	0.05	EUR 100,000	Iren SpA, 1.950%, 19/09/25	94,855	0.03
EUR 200,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	200,955	0.07	EUR 400,000	Iren SpA, 1.500%, 24/10/27	362,548	0.12
EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	149,577	0.05	EUR 200,000	Italgas SpA, 1.625%, 19/01/27	184,943	0.06
EUR 500,000	ASTM SpA, 2.375%, 25/11/33	389,393	0.13	EUR 100,000	Italgas SpA, zero coupon, 16/02/28	83,587	0.03
EUR 400,000	Autostrade per l'Italia SpA, 1.750%, 01/02/27	364,342	0.12	EUR 100,000	Italgas SpA, 1.625%, 18/01/29	87,947	0.03
EUR 400,000	Autostrade per l'Italia SpA, 1.625%, 25/01/28	350,896	0.11	EUR 50,000	Italgas SpA, 0.875%, 24/04/30	40,359	0.01
EUR 500,000	Autostrade per l'Italia SpA, 2.000%, 04/12/28	436,772	0.14	EUR 80,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	75,062	0.02
EUR 100,000	Autostrade per l'Italia SpA, 5.125%, 14/06/33	100,094	0.03	EUR 400,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	368,731	0.12
EUR 100,000	Azimut Holdings SpA, 1.625%, 12/12/24	96,046	0.03	EUR 180,000	Mediobanca Di Cred Fin, 1.000%, 08/09/27	158,843	0.05
EUR 500,000	Enel SpA, 5.625%, 21/06/27	534,802	0.18	EUR 200,000	Snam SpA, 0.875%, 25/10/26	181,318	0.06
EUR 200,000	Enel SpA, 6.375%, 31/12/99	201,322	0.07	EUR 100,000	Snam SpA, zero coupon, 07/12/28	80,760	0.03
EUR 100,000	Enel SpA, 6.625%, 31/12/99	100,549	0.03	EUR 290,000	Snam SpA, 0.750%, 20/06/29	237,222	0.08
EUR 400,000	Enel SpA, 3.500%, perpetual	380,551	0.12	EUR 300,000	Snam SpA, 1.250%, 20/06/34	223,604	0.07
EUR 400,000	Enel SpA, 3.375%, perpetual	365,994	0.12	EUR 320,000	Snam SpA, 1.000%, 12/09/34	228,797	0.08
EUR 210,000	Enel SpA, 1.375%, perpetual	170,729	0.06	EUR 100,000	Terna - Rete Elettrica Nazionale, 3.625%, perpetual	98,296	0.03
EUR 100,000	Enel SpA, 1.875%, perpetual	72,485	0.02	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	201,670	0.07
EUR 300,000	Enel SpA, 2.250%, perpetual	258,750	0.08	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	92,889	0.03
EUR 700,000	Eni SpA, 0.625%, 23/01/30	563,029	0.18	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	91,196	0.03
EUR 100,000	Eni SpA, 1.250%, 18/05/26	92,544	0.03	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	86,393	0.03
EUR 600,000	Eni SpA, 1.500%, 17/01/27	553,187	0.18	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30	156,180	0.05
EUR 100,000	Eni SpA, 0.375%, 14/06/28	84,202	0.03	EUR 200,000	Terna SPA, 0.375%, 23/06/29	163,666	0.05
EUR 300,000	Eni SpA, 1.125%, 19/09/28	259,854	0.09	EUR 490,000	UniCredit SpA, 0.500%, 09/04/25	458,156	0.15
EUR 400,000	Eni SpA, 3.625%, 29/01/29	391,980	0.13	EUR 250,000	UniCredit SpA, 1.625%, 03/07/25	242,559	0.08
EUR 200,000	Eni SpA, 2.000%, 18/05/31	172,321	0.06	EUR 200,000	UniCredit SpA, 0.325%, 19/01/26	181,143	0.06
EUR 200,000	Eni SpA, 2.750%, perpetual	156,059	0.05	EUR 300,000	UniCredit SpA, 1.200%, 20/01/26	283,799	0.09
EUR 500,000	Eni SpA, 3.375%, perpetual	420,048	0.14	EUR 290,000	UniCredit SpA, 1.250%, 16/06/26	271,871	0.09
EUR 200,000	ERG SpA, 1.875%, 11/04/25	191,943	0.06	EUR 250,000	UniCredit SpA, 2.200%, 22/07/27	230,613	0.08
EUR 25,000	ERG SpA, 0.875%, 15/09/31	19,264	0.01	EUR 312,000	UniCredit SpA, 5.850%, 15/11/27	319,057	0.10
EUR 100,000	Hera SpA, 0.250%, 03/12/30	75,272	0.02	EUR 400,000	UniCredit SpA, 0.850%, 19/01/31	304,188	0.10
EUR 200,000	Hera SpA, 4.250%, perpetual	197,930	0.06	EUR 250,000	Unione di Banche Italiane SpA, 1.625%, 21/04/25	238,080	0.08
EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	95,717	0.03	EUR 400,000	Unipol Gruppo SpA, 3.000%, 18/03/25	389,833	0.13
EUR 250,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	225,832	0.07				
EUR 400,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	400,629	0.13				
EUR 200,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	199,558	0.07				
				<b>Total Italy</b>		<b>18,306,302</b>	<b>5.99</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Japan				Liechtenstein			
EUR 125,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	118,563	0.04	EUR 100,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	94,417	0.03
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	93,846	0.03	<b>Total Liechtenstein</b>			
EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	87,510	0.03	<b>Luxembourg</b>			
EUR 165,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	138,841	0.04	EUR 200,000	Aroundtown SA, zero coupon, 16/07/26	152,558	0.05
EUR 200,000	East Japan Railway Co, 3.245%, 08/09/30	194,548	0.06	EUR 200,000	Aroundtown SA, 0.375%, 15/04/27	143,114	0.05
EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	84,694	0.03	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	140,633	0.05
EUR 200,000	Mitsubishi UFJ Financial Group, 2.264%, 14/06/25	195,751	0.06	EUR 500,000	Aroundtown SA, 1.450%, 09/07/28	337,833	0.11
EUR 500,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	479,035	0.16	EUR 200,000	Aroundtown SA, 2.875%, perpetual	68,000	0.02
EUR 300,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	266,143	0.09	EUR 200,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	185,145	0.06
EUR 150,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	138,123	0.04	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	71,683	0.02
EUR 300,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	268,107	0.09	EUR 374,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	237,707	0.08
EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	182,614	0.06	EUR 500,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	398,610	0.13
EUR 300,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	269,215	0.09	EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.625%, 20/04/30	70,016	0.02
EUR 300,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	297,372	0.10	EUR 100,000	CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund, 0.500%, 27/01/28	78,772	0.03
EUR 300,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	245,370	0.08	EUR 100,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund, 0.900%, 12/10/29	72,835	0.02
EUR 200,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	168,992	0.05	EUR 400,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	362,888	0.12
EUR 300,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	299,760	0.10	EUR 100,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	94,680	0.03
EUR 500,000	NTT Finance Corp, zero coupon, 03/03/25	467,718	0.15	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	92,225	0.03
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	185,052	0.06	EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	87,454	0.03
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	179,603	0.06	EUR 100,000	CPI Property Group SA, 2.750%, 12/05/26	81,000	0.03
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	84,340	0.03	EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	217,632	0.07
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	160,192	0.05	EUR 100,000	CPI Property Group SA, 1.500%, 27/01/31	53,771	0.02
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	201,448	0.07	EUR 300,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	219,252	0.07
<b>Total Japan</b>		<b>4,806,837</b>	<b>1.57</b>	EUR 300,000	Grand City Properties SA, 1.500%, 22/02/27	247,728	0.08
Jersey				EUR 300,000	Grand City Properties SA, 1.500%, perpetual	120,337	0.04
EUR 300,000	Aptiv PLC, 1.500%, 10/03/25	285,829	0.09	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	94,275	0.03
EUR 200,000	Heathrow Funding Ltd, 1.875%, 12/07/32	166,892	0.06	EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	183,837	0.06
EUR 400,000	Heathrow Funding Ltd, 1.875%, 14/03/34	315,817	0.10				
<b>Total Jersey</b>		<b>768,538</b>	<b>0.25</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	88,933	0.03	EUR 200,000	Nestle Finance International Ltd, 3.750%, 13/03/33	206,808	0.07
EUR 400,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	365,768	0.12	EUR 100,000	Nestle Finance International Ltd, 3.375%, 15/11/34	99,634	0.03
EUR 400,000	Helvetia Europe SA, 2.750%, 30/09/41	317,474	0.10	EUR 100,000	Nestle Finance International Ltd, 0.375%, 03/12/40	61,563	0.02
EUR 100,000	Highland Holdings Sarl, 0.318%, 15/12/26	88,286	0.03	EUR 370,000	Nestle Finance International Ltd, 0.875%, 14/06/41	246,924	0.08
EUR 100,000	Highland Holdings Sarl, 0.934%, 15/12/31	78,197	0.03	EUR 300,000	Novartis Finance SA, 1.625%, 09/11/26	280,982	0.09
EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	96,094	0.03	EUR 500,000	Novartis Finance SA, zero coupon, 23/09/28	420,441	0.14
EUR 200,000	John Deere Cash Management SA, 1.850%, 02/04/28	186,010	0.06	EUR 200,000	Prologis International Funding II SA, 3.125%, 01/06/31	176,675	0.06
EUR 100,000	John Deere Cash Management SA, 1.650%, 13/06/39	76,583	0.02	EUR 200,000	Prologis International Funding II SA, 1.625%, 17/06/32	152,049	0.05
EUR 200,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	185,624	0.06	EUR 100,000	Prologis International Funding II SA, 0.750%, 23/03/33	67,733	0.02
EUR 200,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	182,838	0.06	EUR 200,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	164,809	0.05
EUR 100,000	Medtronic Global Holdings SCA, 2.625%, 15/10/25	96,769	0.03	EUR 100,000	Segro Capital Sarl, 1.250%, 23/03/26	90,518	0.03
EUR 200,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	181,989	0.06	EUR 100,000	Segro Capital Sarl, 1.875%, 23/03/30	83,664	0.03
EUR 300,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	290,235	0.09	EUR 100,000	SES SA, 1.625%, 22/03/26	93,643	0.03
EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	86,125	0.03	EUR 235,000	SES SA, 3.500%, 14/01/29	216,369	0.07
EUR 100,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	95,694	0.03	EUR 200,000	Simon International Finance SCA, 1.125%, 19/03/33	141,944	0.05
EUR 215,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	165,703	0.05	EUR 200,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	166,566	0.05
EUR 170,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	163,198	0.05	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	91,185	0.03
EUR 200,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	158,436	0.05	<b>Total Luxembourg</b>		<b>11,511,085</b>	<b>3.76</b>
EUR 200,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	140,121	0.05	<b>Mexico</b>			
EUR 150,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	100,080	0.03	EUR 300,000	America Movil SAB de CV, 0.750%, 26/06/27	264,718	0.09
EUR 400,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	241,509	0.08	<b>Total Mexico</b>		<b>264,718</b>	<b>0.09</b>
EUR 390,000	Nestle Finance International Ltd, zero coupon, 12/11/24	357,874	0.12	<b>Netherlands</b>			
EUR 240,000	Nestle Finance International Ltd, 0.125%, 12/11/27	210,289	0.07	EUR 400,000	ABB Finance BV, 3.250%, 16/01/27	393,181	0.13
EUR 143,000	Nestle Finance International Ltd, 3.500%, 13/12/27	143,472	0.05	EUR 100,000	ABB Finance BV, 3.375%, 16/01/31	97,945	0.03
EUR 100,000	Nestle Finance International Ltd, 3.000%, 15/03/28	99,308	0.03	EUR 300,000	ABN AMRO Bank NV, 1.000%, 16/04/25	284,505	0.09
EUR 300,000	Nestle Finance International Ltd, 1.500%, 01/04/30	268,070	0.09	EUR 200,000	ABN AMRO Bank NV, 3.750%, 20/04/25	198,180	0.07
EUR 300,000	Nestle Finance International Ltd, 3.250%, 15/01/31	300,116	0.10	EUR 200,000	ABN AMRO Bank NV, 3.875%, 21/12/26	198,496	0.07
EUR 200,000	Nestle Finance International Ltd, 1.250%, 29/03/31	172,798	0.06	EUR 100,000	ABN AMRO Bank NV, 2.375%, 01/06/27	93,178	0.03
				EUR 500,000	ABN AMRO Bank NV, 4.000%, 16/01/28	489,775	0.16
				EUR 200,000	ABN AMRO Bank NV, 4.375%, 20/10/28	198,340	0.07
				EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	79,588	0.03



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	ABN AMRO Bank NV, 4.250%, 21/02/30	296,739	0.10	EUR 100,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	90,354	0.03
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	92,563	0.03	EUR 135,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	130,012	0.04
EUR 200,000	ABN AMRO Bank NV, 5.125%, 22/02/33	195,511	0.06	EUR 600,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	602,165	0.20
EUR 200,000	ABN AMRO Bank NV, 1.000%, 02/06/33	152,649	0.05	EUR 300,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	281,547	0.09
EUR 100,000	ABN AMRO Bank NV, 4.500%, 21/11/34	101,186	0.03	EUR 200,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	184,426	0.06
EUR 300,000	ABN AMRO BANK NV, 1.250%, 28/05/25	245,460	0.08	EUR 300,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	262,086	0.09
EUR 200,000	ABN AMRO BANK NV, 0.600%, 15/01/27	175,504	0.06	EUR 200,000	Cooperatieve Rabobank UA, 4.625%, 27/01/28	200,932	0.07
EUR 100,000	Achmea BV, 3.625%, 29/11/25	98,610	0.03	EUR 200,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	175,077	0.06
EUR 200,000	Achmea BV, 1.500%, 26/05/27	183,391	0.06	EUR 200,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	160,066	0.05
EUR 100,000	Achmea BV, 4.250%, perpetual	97,023	0.03	EUR 200,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	94,696	0.03
EUR 300,000	Akelius Residential Property Financing BV, 1.125%, 11/01/29	230,773	0.08	EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	148,237	0.05
EUR 400,000	Akzo Nobel NV, 1.625%, 14/04/30	342,934	0.11	EUR 200,000	Cooperatieve Rabobank UA, 4.233%, perpetual	197,459	0.06
EUR 300,000	Alliander NV, 2.625%, 09/09/27	289,030	0.09	EUR 200,000	CRH Funding BV, 1.625%, 05/05/30	174,928	0.06
EUR 200,000	Allianz Finance II BV, 0.875%, 15/01/26	188,084	0.06	EUR 300,000	CTP NV, 1.250%, 21/06/29	216,495	0.07
EUR 300,000	Allianz Finance II BV, 1.500%, 15/01/30	269,475	0.09	EUR 200,000	CTP NV, 1.500%, 27/09/31	138,182	0.05
EUR 100,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	93,761	0.03	EUR 100,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	95,078	0.03
EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	195,138	0.06	EUR 100,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	91,737	0.03
EUR 100,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	93,727	0.03	EUR 100,000	Daimler Truck International Finance BV, 3.875%, 19/06/29	98,939	0.03
EUR 200,000	ASML Holding NV, 1.625%, 28/05/27	186,104	0.06	EUR 200,000	Danfoss Finance I BV, 0.125%, 28/04/26	177,990	0.06
EUR 400,000	ASML Holding NV, 0.625%, 07/05/29	342,030	0.11	EUR 200,000	Danfoss Finance II BV, 0.750%, 28/04/31	156,321	0.05
EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	81,419	0.03	EUR 200,000	de Volksbank NV, zero coupon, 16/09/24	190,004	0.06
EUR 200,000	ASR Nederland NV, 7.000%, 07/12/43	207,705	0.07	EUR 100,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	95,995	0.03
EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	173,279	0.06	EUR 200,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	191,578	0.06
EUR 200,000	BP Capital Markets BV, 3.773%, perpetual	197,051	0.06	EUR 400,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	372,152	0.12
EUR 200,000	BP Capital Markets BV, 4.323%, perpetual	199,337	0.07	EUR 200,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	260,078	0.09
EUR 200,000	Brenntag Finance BV, 1.125%, 27/09/25	187,815	0.06	EUR 260,000	Diageo Capital BV, 0.125%, 28/09/28	219,013	0.07
EUR 200,000	Brenntag Finance BV, 0.500%, 06/10/29	159,773	0.05	EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	178,190	0.06
EUR 400,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	390,086	0.13	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	83,930	0.03
EUR 100,000	Coloplast Finance BV, 2.250%, 19/05/27	93,924	0.03	EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	156,593	0.05
EUR 100,000	Coloplast Finance BV, 2.750%, 19/05/30	93,296	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 127,000	Digital Dutch Finco BV, 1.000%, 15/01/32	89,529	0.03	EUR 400,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	371,140	0.12
EUR 135,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	96,210	0.03	EUR 190,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	156,983	0.05
EUR 295,000	DSV Finance BV, 1.375%, 16/03/30	254,568	0.08	EUR 200,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	149,832	0.05
EUR 300,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	224,274	0.07	EUR 300,000	Heimstaden Bostad Treasury BV, 0.750%, 06/09/29	181,057	0.06
EUR 200,000	Edp Finance BV, 1.875%, 21/09/29	178,123	0.06	EUR 300,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	173,931	0.06
EUR 400,000	EDP Finance BV, 1.625%, 26/01/26	377,787	0.12	EUR 300,000	Heineken NV, 1.625%, 30/03/25	288,753	0.09
EUR 100,000	EDP Finance BV, 3.875%, 11/03/30	99,583	0.03	EUR 300,000	Heineken NV, 2.875%, 04/08/25	294,385	0.10
EUR 100,000	ELM BV for Firmenich International SA, 3.750%, perpetual	95,356	0.03	EUR 200,000	Heineken NV, 1.500%, 03/10/29	176,963	0.06
EUR 200,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, perpetual	185,462	0.06	EUR 100,000	Heineken NV, 2.250%, 30/03/30	92,732	0.03
EUR 200,000	Enel Finance International NV, 1.966%, 27/01/25	193,484	0.06	EUR 200,000	Heineken NV, 3.875%, 23/09/30	202,354	0.07
EUR 300,000	Enel Finance International NV, 0.250%, 17/11/25	274,600	0.09	EUR 200,000	Heineken NV, 1.750%, 17/03/31	174,084	0.06
EUR 150,000	Enel Finance International NV, 1.375%, 01/06/26	139,971	0.05	EUR 200,000	Heineken NV, 4.125%, 23/03/35	206,202	0.07
EUR 100,000	Enel Finance International NV, 3.875%, 09/03/29	99,682	0.03	EUR 100,000	Iberdrola International BV, 1.875%, 08/10/24	97,652	0.03
EUR 270,000	Enel Finance International NV, 0.500%, 17/06/30	212,764	0.07	EUR 100,000	Iberdrola International BV, 0.375%, 15/09/25	93,210	0.03
EUR 285,000	Enel Finance International NV, 0.875%, 17/01/31	201,754	0.07	EUR 400,000	Iberdrola International BV, 1.874%, perpetual	359,081	0.12
EUR 100,000	Enel Finance International NV, 4.000%, 20/02/31	99,178	0.03	EUR 100,000	Iberdrola International BV, 2.250%, perpetual	81,954	0.03
EUR 110,000	Enel Finance International NV, 1.125%, 17/10/34	79,074	0.03	EUR 200,000	Iberdrola International BV, 3.250%, perpetual	193,702	0.06
EUR 300,000	Enel Finance International NV, 1.250%, 17/01/35	217,738	0.07	EUR 500,000	ING Groep NV, 0.100%, 03/09/25	474,781	0.16
EUR 100,000	Enel Finance International NV, 4.500%, 20/02/43	97,604	0.03	EUR 500,000	ING Groep NV, 0.125%, 29/11/25	469,132	0.15
EUR 200,000	Enexis Holding NV, 0.750%, 02/07/31	161,279	0.05	EUR 400,000	ING Groep NV, 2.125%, 23/05/26	381,000	0.12
EUR 105,000	Enexis Holdings NV, 0.625%, 17/06/32	81,755	0.03	EUR 300,000	ING Groep NV, 1.250%, 16/02/27	274,500	0.09
EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	97,175	0.03	EUR 200,000	ING Groep NV, 4.875%, 14/11/27	201,216	0.07
EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	80,876	0.03	EUR 200,000	ING Groep NV, 1.375%, 11/01/28	177,634	0.06
EUR 100,000	Euronext NV, 1.000%, 18/04/25	94,328	0.03	EUR 600,000	ING Groep NV, 0.375%, 29/09/28	503,044	0.16
EUR 200,000	Euronext NV, 0.125%, 17/05/26	179,620	0.06	EUR 200,000	ING Groep NV, 1.625%, 26/09/29	188,930	0.06
EUR 100,000	Euronext NV, 0.750%, 17/05/31	79,998	0.03	EUR 200,000	ING Groep NV, 2.000%, 22/03/30	186,939	0.06
EUR 100,000	Euronext NV, 1.500%, 17/05/41	68,647	0.02	EUR 200,000	ING Groep NV, 2.500%, 15/11/30	180,526	0.06
EUR 300,000	Evonik Finance BV, 0.750%, 07/09/28	258,037	0.08	EUR 200,000	ING Groep NV, 0.875%, 29/11/30	161,529	0.05
EUR 100,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	90,314	0.03	EUR 300,000	ING Groep NV, 1.750%, 16/02/31	254,533	0.08
EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	83,621	0.03	EUR 100,000	ING Groep NV, 1.000%, 16/11/32	82,572	0.03
				EUR 200,000	ING Groep NV, 4.125%, 24/08/33	188,370	0.06
				EUR 200,000	ING Groep NV, 5.250%, 14/11/33	210,554	0.07
				EUR 200,000	ING Groep NV, 0.250%, perpetual	163,651	0.05
				EUR 200,000	ING Groep NV, 4.500%, perpetual	197,745	0.06
				EUR 100,000	innogy Finance BV, 1.000%, 13/04/25	95,212	0.03
				EUR 600,000	innogy Finance BV, 1.625%, 30/05/26	566,007	0.19
				EUR 300,000	innogy Finance BV, 1.500%, 31/07/29	263,557	0.09
				EUR 200,000	JAB Holdings BV, 1.625%, 30/04/25	190,199	0.06
				EUR 100,000	JAB Holdings BV, 1.750%, 25/06/26	92,861	0.03



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	JAB Holdings BV, 1.000%, 20/12/27	174,085	0.06	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	184,515	0.06
EUR 200,000	JAB Holdings BV, 2.000%, 18/05/28	181,424	0.06	EUR 200,000	NIBC Bank NV, 0.875%, 08/07/25	182,388	0.06
EUR 100,000	JAB Holdings BV, 2.500%, 25/06/29	90,541	0.03	EUR 300,000	NIBC Bank NV, 0.250%, 09/09/26	252,808	0.08
EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	100,782	0.03	EUR 100,000	NN Group NV, 1.625%, 01/06/27	91,756	0.03
EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	88,144	0.03	EUR 200,000	NN Group NV, 0.875%, 23/11/31	160,986	0.05
EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	141,053	0.05	EUR 100,000	NN Group NV, 5.250%, 01/03/43	94,978	0.03
EUR 200,000	JDE Peet's NV, zero coupon, 16/01/26	180,074	0.06	EUR 200,000	NN Group NV, 6.000%, 03/11/43	199,847	0.07
EUR 300,000	JDE Peet's NV, 0.625%, 09/02/28	257,294	0.08	EUR 200,000	NN Group NV, 4.500%, perpetual	192,986	0.06
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	93,179	0.03	EUR 100,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	94,680	0.03
EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	93,278	0.03	EUR 100,000	Novo Nordisk Finance Netherlands BV, 1.125%, 30/09/27	91,029	0.03
EUR 300,000	Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27	280,875	0.09	EUR 200,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	171,108	0.06
EUR 100,000	Koninklijke Ahold Delhaize NV, 3.500%, 04/04/28	99,013	0.03	EUR 215,000	Prosus NV, 1.207%, 19/01/26	195,133	0.06
EUR 200,000	Koninklijke DSM NV, 1.000%, 09/04/25	190,098	0.06	EUR 300,000	Prosus NV, 2.031%, 03/08/32	212,425	0.07
EUR 200,000	Koninklijke DSM NV, 0.750%, 28/09/26	182,835	0.06	EUR 300,000	Prosus NV, 2.778%, 19/01/34	219,564	0.07
EUR 135,000	Koninklijke DSM NV, 0.250%, 23/06/28	114,347	0.04	EUR 200,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	183,405	0.06
EUR 200,000	Koninklijke KPN NV, 0.625%, 09/04/25	188,684	0.06	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	83,944	0.03
EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	175,088	0.06	EUR 100,000	Redexis Gas Finance BV, 1.875%, 27/04/27	91,253	0.03
EUR 100,000	Koninklijke KPN NV, 0.875%, 14/12/32	75,947	0.03	EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	91,687	0.03
EUR 100,000	LeasePlan Corp NV, 3.500%, 09/04/25	98,170	0.03	EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	85,987	0.03
EUR 305,000	LeasePlan Corp NV, 0.250%, 23/02/26	273,094	0.09	EUR 100,000	RELX Finance BV, 3.750%, 12/06/31	99,839	0.03
EUR 200,000	Linde Finance BV, 0.550%, 19/05/32	153,740	0.05	EUR 100,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	99,252	0.03
EUR 300,000	Mondelez International Holdings NE, 0.250%, 09/09/29	243,785	0.08	EUR 100,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	101,178	0.03
EUR 130,000	Mondelez International Holdings NE, 0.625%, 09/09/32	98,942	0.03	EUR 200,000	Repsol International Finance BV, 0.250%, 02/08/27	174,016	0.06
EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	93,784	0.03	EUR 100,000	Repsol International Finance BV, 4.500%, 25/03/75	97,870	0.03
EUR 200,000	Naturgy Finance BV, 1.250%, 15/01/26	186,193	0.06	EUR 200,000	Repsol International Finance BV, 2.500%, perpetual	173,874	0.06
EUR 200,000	Naturgy Finance BV, 1.250%, 19/04/26	185,459	0.06	EUR 200,000	Repsol International Finance BV, 3.750%, perpetual	186,800	0.06
EUR 400,000	Naturgy Finance BV, 1.375%, 19/01/27	366,134	0.12	EUR 200,000	Repsol International Finance BV, 4.247%, perpetual	179,690	0.06
EUR 200,000	Naturgy Finance BV, 1.500%, 29/01/28	181,284	0.06	EUR 200,000	Roche Finance Europe BV, 0.875%, 25/02/25	191,798	0.06
EUR 400,000	NE Property BV, 1.875%, 09/10/26	345,999	0.11	EUR 100,000	Roche Finance Europe BV, 3.204%, 27/08/29	99,565	0.03
				EUR 100,000	Roche Finance Europe BV, 3.355%, 27/02/35	100,585	0.03
				EUR 200,000	Royal Schiphol Group NV, 0.375%, 08/09/27	174,687	0.06
				EUR 195,000	Royal Schiphol Group NV, 2.000%, 06/04/29	178,871	0.06

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 150,000	Royal Schiphol Group NV, 0.875%, 08/09/32	117,792	0.04	EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	99,096	0.03
EUR 100,000	Royal Schiphol Group NV, 0.750%, 22/04/33	75,262	0.02	EUR 100,000	Unilever NV, 0.875%, 31/07/25	94,424	0.03
EUR 300,000	Schlumberger Finance BV, 1.375%, 28/10/26	277,692	0.09	EUR 300,000	Unilever NV, 1.625%, 12/02/33	251,470	0.08
EUR 400,000	Schlumberger Finance BV, 0.250%, 15/10/27	346,378	0.11	EUR 100,000	Vestas Wind Systems Finance BV, 1.500%, 15/06/29	87,295	0.03
EUR 100,000	Schlumberger Finance BV, 2.000%, 06/05/32	86,688	0.03	EUR 100,000	Vestas Wind Systems Finance BV, 2.000%, 15/06/34	81,805	0.03
EUR 100,000	Signify NV, 2.375%, 11/05/27	92,024	0.03	EUR 100,000	Vesteda Finance BV, 1.500%, 24/05/27	89,991	0.03
EUR 200,000	Sika Capital BV, 3.750%, 03/11/26	198,590	0.07	EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	150,579	0.05
EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	89,508	0.03	EUR 300,000	Viterra Finance BV, 0.375%, 24/09/25	273,224	0.09
EUR 200,000	Stedin Holdings NV, zero coupon, 16/11/26	176,237	0.06	EUR 500,000	Vonovia Finance BV, 1.500%, 10/06/26	451,925	0.15
EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	82,394	0.03	EUR 100,000	Vonovia Finance BV, 1.750%, 25/01/27	88,688	0.03
EUR 100,000	Stedin Holdings NV, 2.375%, 03/06/30	91,824	0.03	EUR 400,000	Vonovia Finance BV, 1.500%, 14/01/28	338,078	0.11
EUR 100,000	Telefonica Europe BV, 5.875%, 14/02/33	116,204	0.04	EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	81,019	0.03
EUR 100,000	TenneT Holding BV, 1.000%, 13/06/26	92,985	0.03	EUR 200,000	Vonovia Finance BV, 2.250%, 07/04/30	164,417	0.05
EUR 100,000	TenneT Holding BV, 3.875%, 28/10/28	101,055	0.03	EUR 100,000	Vonovia Finance BV, 1.125%, 14/09/34	64,807	0.02
EUR 150,000	TenneT Holding BV, 0.875%, 03/06/30	127,687	0.04	EUR 100,000	Vonovia Finance BV, 1.625%, 07/10/39	58,540	0.02
EUR 100,000	TenneT Holding BV, 2.000%, 05/06/34	85,902	0.03	EUR 100,000	Vonovia Finance BV, 1.000%, 28/01/41	51,623	0.02
EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	75,750	0.03	EUR 300,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	275,638	0.09
EUR 100,000	TenneT Holding BV, 0.500%, 30/11/40	65,637	0.02	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	83,897	0.03
EUR 100,000	TenneT Holdings BV, 0.125%, 09/12/27	88,758	0.03	EUR 78,000	Wolters Kluwer NV, 1.500%, 22/03/27	71,901	0.02
EUR 200,000	TenneT Holdings BV, 2.125%, 17/11/29	186,528	0.06	EUR 200,000	Wolters Kluwer NV, 0.750%, 03/07/30	164,425	0.05
EUR 250,000	TenneT Holdings BV, 1.625%, perpetual	236,528	0.08	EUR 100,000	Wolters Kluwer NV, 3.750%, perpetual	99,681	0.03
EUR 200,000	TenneT Holdings BV, 2.375%, perpetual	182,068	0.06	EUR 200,000	Würth Finance International BV, 0.750%, 22/11/27	176,489	0.06
EUR 100,000	TenneT Holdings BV, 2.750%, perpetual	88,186	0.03	EUR 100,000	Würth Finance International BV, 2.125%, 23/08/30	90,026	0.03
EUR 200,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	163,730	0.05				
EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	154,682	0.05	<b>Total Netherlands</b>		<b>43,840,662</b>	<b>14.34</b>
EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	136,713	0.05	<b>New Zealand</b>			
EUR 400,000	Unilever Finance Netherlands BV, 0.500%, 06/01/25	380,941	0.12	EUR 200,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	190,233	0.06
EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	95,816	0.03	EUR 400,000	ASB Finance Ltd, 0.500%, 24/09/29	317,857	0.11
EUR 100,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	98,480	0.03	<b>Total New Zealand</b>		<b>508,090</b>	<b>0.17</b>
EUR 300,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	266,033	0.09	<b>Norway</b>			
				EUR 100,000	Aker BP ASA, 1.125%, 12/05/29	83,023	0.03
				EUR 500,000	DNB Bank ASA, 3.125%, 21/09/27	483,935	0.16
				EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	82,807	0.03
				EUR 100,000	DNB Bank ASA, 4.625%, 28/02/33	97,792	0.03

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Norway (continued)				Spain (continued)			
EUR 182,000	DNB Bank ASA, 5.000%, 13/09/33	180,366	0.06	EUR 100,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	86,672	0.03
EUR 300,000	DNB Bank ASA, 4.000%, perpetual	299,108	0.10	EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	96,252	0.03
EUR 100,000	Equinor ASA, 2.875%, 10/09/25	98,027	0.03	EUR 200,000	Amadeus IT Group SA, 1.875%, 24/09/28	181,893	0.06
EUR 200,000	Equinor ASA, 0.750%, 22/05/26	183,321	0.06	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	189,399	0.06
EUR 200,000	Equinor ASA, 1.250%, 17/02/27	182,556	0.06	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	456,535	0.15
EUR 400,000	Equinor ASA, 1.625%, 17/02/35	314,156	0.09	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	175,465	0.06
EUR 200,000	Santander Consumer Bank AS, 0.125%, 11/09/24	189,862	0.06	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	290,245	0.10
EUR 100,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	94,747	0.03	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	184,978	0.06
EUR 100,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	91,571	0.03	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 13/01/31	199,470	0.07
EUR 200,000	SpareBank 1 SMN, 0.125%, 11/09/26	175,731	0.06	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	197,800	0.06
EUR 140,000	SpareBank 1 SMN, zero coupon, 18/02/28	115,129	0.04	EUR 300,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	290,434	0.10
EUR 200,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	174,686	0.06	EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	506,510	0.17
EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	87,264	0.03	EUR 200,000	Banco de Sabadell SA, 0.625%, 07/11/25	188,930	0.06
EUR 100,000	Statkraft AS, 1.125%, 20/03/25	95,089	0.03	EUR 100,000	Banco de Sabadell SA, 1.125%, 11/03/27	90,462	0.03
EUR 100,000	Statkraft AS, 1.500%, 26/03/30	87,434	0.03	EUR 200,000	Banco de Sabadell SA, 5.125%, 10/11/28	201,250	0.07
EUR 100,000	Statnett SF, 0.875%, 08/03/25	94,661	0.03	EUR 400,000	Banco Santander SA, 1.125%, 17/01/25	380,498	0.12
EUR 100,000	Telenor ASA, 2.625%, 06/12/24	97,928	0.03	EUR 300,000	Banco Santander SA, 3.750%, 16/01/26	295,363	0.10
EUR 200,000	Telenor ASA, 2.500%, 22/05/25	194,546	0.06	EUR 300,000	Banco Santander SA, 3.250%, 04/04/26	289,035	0.09
EUR 100,000	Telenor ASA, 0.750%, 31/05/26	91,405	0.03	EUR 300,000	Banco Santander SA, 3.625%, 27/09/26	294,368	0.10
EUR 200,000	Telenor ASA, 0.250%, 25/09/27	172,556	0.06	EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	380,835	0.12
EUR 100,000	Telenor ASA, 0.250%, 14/02/28	85,122	0.03	EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	174,341	0.06
EUR 200,000	Telenor ASA, 1.125%, 31/05/29	172,916	0.06	EUR 400,000	Banco Santander SA, 3.875%, 16/01/28	392,913	0.13
<b>Total Norway</b>		<b>4,025,738</b>	<b>1.32</b>	EUR 300,000	Banco Santander SA, 2.125%, 08/02/28	268,863	0.09
Poland				EUR 300,000	Banco Santander SA, 0.200%, 11/02/28	250,629	0.08
EUR 100,000	Polski Koncern Naftowy ORLEN SA, 1.125%, 27/05/28	84,682	0.03	EUR 200,000	Banco Santander SA, 4.250%, 12/06/30	199,864	0.07
<b>Total Poland</b>		<b>84,682</b>	<b>0.03</b>	EUR 500,000	Banco Santander SA, 1.625%, 22/10/30	397,721	0.13
Portugal				EUR 400,000	Banco Santander SA, 1.000%, 04/11/31	316,007	0.10
EUR 200,000	Caixa Geral de Depositos SA, 5.750%, 31/10/28	205,095	0.07	EUR 200,000	Banco Santander SA, 5.750%, perpetual	198,528	0.06
EUR 400,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	368,264	0.12	EUR 300,000	Bankinter SA, 0.875%, 08/07/26	268,054	0.09
<b>Total Portugal</b>		<b>573,359</b>	<b>0.19</b>				
Spain							
EUR 200,000	Abanca Corp Bancaria SA, 5.500%, perpetual	198,681	0.07				
EUR 100,000	Abertis Infraestructuras SA, 2.500%, 27/02/25	97,514	0.03				
EUR 500,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	466,535	0.15				
EUR 200,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	174,206	0.06				
EUR 400,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	345,247	0.11				
EUR 100,000	Abertis Infraestructuras SA, 4.125%, 07/08/29	97,906	0.03				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Spain (continued)				Spain (continued)			
EUR 100,000	Bankinter SA, 0.625%, 06/10/27	85,192	0.03	EUR 200,000	Prosegur Cia de Seguridad SA, 2.500%, 06/04/29	179,428	0.06
EUR 200,000	Bankinter SA, 1.250%, 23/12/32	164,047	0.05	EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	95,499	0.03
EUR 200,000	CaixaBank SA, 0.625%, 01/10/24	191,223	0.06	EUR 200,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	185,278	0.06
EUR 500,000	CaixaBank SA, 0.375%, 03/02/25	454,298	0.15	EUR 200,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	154,479	0.05
EUR 200,000	CaixaBank SA, 1.125%, 27/03/26	183,595	0.06	EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	188,504	0.06
EUR 500,000	CaixaBank SA, 1.625%, 13/04/26	472,022	0.15	EUR 100,000	Santander Consumer Finance SA, zero coupon, 23/02/26	89,096	0.03
EUR 400,000	CaixaBank SA, 0.750%, 10/07/26	371,906	0.12	EUR 200,000	Santander Consumer Finance SA, 0.500%, 14/01/27	174,797	0.06
EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	165,662	0.05	EUR 600,000	Telefonica Emisiones SA, 1.201%, 21/08/27	544,997	0.18
EUR 200,000	CaixaBank SA, 5.375%, 14/11/30	205,213	0.07	EUR 400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	368,895	0.12
EUR 100,000	CaixaBank SA, 1.250%, 18/06/31	87,219	0.03	EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	90,816	0.03
EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	86,239	0.03	EUR 200,000	Telefonica Emisiones SA, 1.930%, 17/10/31	174,662	0.06
EUR 200,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	191,445	0.06	EUR 125,000	Telefonica Emisiones SA, 1.957%, 01/07/39	94,226	0.03
EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	93,331	0.03	EUR 300,000	Telefonica Emisiones SA, 1.864%, 13/07/40	217,103	0.07
EUR 200,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	182,847	0.06	EUR 400,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	383,136	0.13
EUR 200,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	185,840	0.06	<b>Total Spain</b>		<b>18,109,890</b>	<b>5.92</b>
EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	168,547	0.06	Sweden			
EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	191,034	0.06	EUR 200,000	Akelius Residential Property AB, 1.750%, 07/02/25	186,701	0.06
EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	189,052	0.06	EUR 200,000	Atlas Copco AB, 0.625%, 30/08/26	182,836	0.06
EUR 300,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	278,689	0.09	EUR 100,000	Electrolux AB, 4.125%, 05/10/26	100,176	0.03
EUR 300,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	277,445	0.09	EUR 100,000	EQT AB, 2.375%, 06/04/28	87,824	0.03
EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	196,208	0.06	EUR 200,000	EQT AB, 2.875%, 06/04/32	158,653	0.05
EUR 100,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	90,808	0.03	EUR 200,000	Essity AB, 0.250%, 08/02/31	153,213	0.05
EUR 200,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	197,778	0.06	EUR 300,000	Fastighets AB Balder, 1.875%, 23/01/26	249,189	0.08
EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	187,521	0.06	EUR 300,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	279,839	0.09
EUR 200,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	187,612	0.06	EUR 700,000	Nordea Bank Abp, 1.125%, 12/02/25	666,753	0.22
EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	85,066	0.03	EUR 300,000	Sandvik AB, 3.750%, 27/09/29	296,559	0.10
EUR 100,000	Kutxabank SA, 4.000%, 01/02/28	98,003	0.03	EUR 100,000	SBAB Bank AB, 0.500%, 13/05/25	93,546	0.03
EUR 100,000	Mapfre SA, 2.875%, 13/04/30	85,702	0.03	EUR 100,000	SBAB Bank AB, 0.125%, 27/08/26	88,196	0.03
EUR 200,000	Mapfre SA, 4.375%, 31/03/47	189,237	0.06	EUR 200,000	Skandinaviska Enskilda Banken AB, 3.250%, 24/11/25	195,563	0.06
EUR 100,000	Mapfre SA, 4.125%, 07/09/48	91,514	0.03	EUR 500,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	493,470	0.16
EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	94,844	0.03	EUR 200,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	185,258	0.06
EUR 200,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	183,666	0.06	EUR 138,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	137,765	0.05
EUR 100,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	91,637	0.03	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	173,311	0.06
EUR 200,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	154,651	0.05				
EUR 200,000	Prosegur Cash SA, 1.375%, 04/02/26	186,478	0.06				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
Sweden (continued)				United Kingdom			
EUR 100,000	Skandinaviska Enskilda Banken AB, 3.750%, 07/02/28	96,856	0.03	EUR 100,000	AmcOR UK Finance PLC, 1.125%, 23/06/27	88,361	0.03
EUR 320,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	262,932	0.09	EUR 100,000	Anglo American Capital PLC, 1.625%, 18/09/25	94,710	0.03
EUR 200,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	189,486	0.06	EUR 100,000	Anglo American Capital PLC, 1.625%, 11/03/26	93,604	0.03
EUR 100,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	99,107	0.03	EUR 100,000	Anglo American Capital PLC, 4.500%, 15/09/28	100,280	0.03
EUR 200,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	194,894	0.06	EUR 200,000	Anglo American Capital PLC, 5.000%, 15/03/31	204,437	0.07
EUR 395,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	337,855	0.11	EUR 110,000	Anglo American Capital PLC, 4.750%, 21/09/32	110,667	0.04
EUR 100,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	93,117	0.03	EUR 200,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	169,206	0.06
EUR 200,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	157,181	0.05	EUR 100,000	Aon PLC, 2.875%, 14/05/26	96,360	0.03
EUR 100,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	91,275	0.03	EUR 200,000	AstraZeneca PLC, 1.250%, 12/05/28	178,591	0.06
EUR 400,000	Swedbank AB, 0.250%, 02/11/26	351,356	0.12	EUR 100,000	AstraZeneca PLC, 3.750%, perpetual	100,644	0.03
EUR 500,000	Swedbank AB, 2.100%, 25/05/27	462,492	0.15	EUR 100,000	Aviva PLC, 3.875%, 03/07/44	97,815	0.03
EUR 200,000	Swedbank AB, 0.200%, 12/01/28	165,952	0.05	EUR 209,000	Aviva PLC, 3.375%, 04/12/45	197,549	0.06
EUR 400,000	Swedbank AB, 4.250%, 11/07/28	395,854	0.13	EUR 300,000	Barclays PLC, 0.750%, 09/06/25	288,553	0.09
EUR 200,000	Tele2 AB, 2.125%, 15/05/28	183,109	0.06	EUR 400,000	Barclays PLC, 1.375%, 24/01/26	378,504	0.12
EUR 200,000	Telia Co AB, 3.875%, 01/10/25	199,283	0.07	EUR 150,000	Barclays PLC, 2.885%, 31/01/27	142,329	0.05
EUR 200,000	Telia Co AB, 3.000%, 07/09/27	193,348	0.06	EUR 500,000	Barclays PLC, 0.577%, 09/08/29	399,487	0.13
EUR 200,000	Telia Co AB, 2.125%, 20/02/34	167,927	0.06	EUR 200,000	Barclays PLC, 1.106%, 12/05/32	149,048	0.05
EUR 300,000	Telia Co AB, 1.375%, 11/05/81	266,887	0.09	EUR 400,000	BP Capital Markets PLC, 2.972%, 27/02/26	392,045	0.13
EUR 200,000	Vattenfall AB, 3.000%, 19/03/77	182,816	0.06	EUR 400,000	BP Capital Markets PLC, 1.637%, 26/06/29	353,246	0.12
<b>Total Sweden</b>		<b>7,820,579</b>	<b>2.56</b>	EUR 200,000	BP Capital Markets PLC, 1.231%, 08/05/31	162,480	0.05
Switzerland				EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	72,448	0.02
EUR 200,000	Ubs AG, zero coupon, 29/06/26	175,589	0.06	EUR 700,000	BP Capital Markets PLC, 3.250%, perpetual	644,454	0.21
EUR 200,000	UBS AG, zero coupon, 31/03/26	177,545	0.06	EUR 200,000	British Telecommunications PLC, 0.500%, 12/09/25	184,988	0.06
EUR 800,000	UBS Group AG, 0.250%, 29/01/26	703,494	0.22	EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	188,269	0.06
EUR 400,000	UBS Group AG, 1.250%, 01/09/26	359,301	0.12	EUR 365,000	British Telecommunications PLC, 2.125%, 26/09/28	336,287	0.11
EUR 200,000	UBS Group AG, 3.125%, 15/06/30	182,938	0.06	EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	84,962	0.03
EUR 200,000	UBS Group AG, 4.375%, 11/01/31	194,250	0.06	EUR 100,000	British Telecommunications PLC, 2.750%, 30/08/27	95,342	0.03
EUR 200,000	UBS Group AG, 0.875%, 03/11/31	147,633	0.05	EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	94,045	0.03
EUR 200,000	UBS Group AG, 0.625%, 24/02/33	177,363	0.06	EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	79,297	0.03
<b>Total Switzerland</b>		<b>2,118,113</b>	<b>0.69</b>	EUR 100,000	Cadent Finance PLC, 0.750%, 11/03/32	150,557	0.05
United Arab Emirates				EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	91,044	0.03
EUR 400,000	Dp World PLC, 2.375%, 25/09/26	376,214	0.12	EUR 200,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	165,685	0.05
EUR 200,000	Emirates Telecom Group, 0.375%, 17/05/28	169,877	0.06				
EUR 200,000	Emirates Telecommunications Group Co PJSC, 2.750%, 18/06/26	193,120	0.06				
EUR 200,000	First Abu Dhabi Bank PJSC, 0.125%, 16/02/26	179,172	0.06				
<b>Total United Arab Emirates</b>		<b>918,383</b>	<b>0.30</b>				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 300,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	260,061	0.09	EUR 115,000	National Grid Electricity Transmission PLC, 0.823%, 07/07/32	87,471	0.03
EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	281,806	0.09	EUR 350,000	National Grid PLC, 2.179%, 30/06/26	331,919	0.11
EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	91,806	0.03	EUR 200,000	National Grid PLC, 0.553%, 18/09/29	161,533	0.05
EUR 200,000	Diageo Finance PLC, 2.500%, 27/03/32	182,863	0.06	EUR 80,000	National Grid PLC, 2.949%, 30/03/30	74,038	0.02
EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	96,572	0.03	EUR 415,000	National Grid PLC, 3.245%, 30/03/34	374,355	0.12
EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	89,310	0.03	EUR 800,000	Nationwide Building Society, 0.250%, 22/07/25	707,013	0.23
EUR 300,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	301,948	0.10	EUR 210,000	Nationwide Building Society, 3.250%, 05/09/29	197,768	0.06
EUR 200,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	186,429	0.06	EUR 190,000	NatWest Group PLC, 0.780%, 26/02/30	151,194	0.05
EUR 173,000	GSK Capital BV, 3.000%, 28/11/27	168,762	0.06	EUR 104,000	NatWest Group PLC, 4.699%, 14/03/28	103,329	0.03
EUR 200,000	GSK Capital BV, 3.125%, 28/11/32	192,173	0.06	EUR 400,000	NatWest Markets PLC, 2.750%, 02/04/25	389,247	0.13
EUR 200,000	HSBC Holdings PLC, 0.875%, 06/09/24	192,228	0.06	EUR 200,000	NatWest Markets PLC, 2.000%, 27/08/25	190,088	0.06
EUR 550,000	HSBC Holdings PLC, 3.000%, 30/06/25	534,290	0.18	EUR 195,000	NatWest Markets PLC, 0.125%, 12/11/25	176,446	0.06
EUR 700,000	HSBC Holdings PLC, 3.019%, 15/06/27	666,519	0.22	EUR 200,000	NatWest Markets PLC, 0.125%, 18/06/26	176,391	0.06
EUR 200,000	HSBC Holdings PLC, 4.752%, 10/03/28	199,831	0.07	EUR 300,000	NatWest Markets PLC, 1.375%, 02/03/27	269,145	0.09
EUR 200,000	HSBC Holdings PLC, 3.125%, 07/06/28	185,330	0.06	EUR 200,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	164,766	0.05
EUR 200,000	HSBC Holdings PLC, 4.787%, 10/03/32	200,516	0.07	EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	90,635	0.03
EUR 200,000	HSBC Holdings PLC, 6.364%, 16/11/32	203,448	0.07	EUR 100,000	Rentokil Initial PLC, 0.875%, 30/05/26	91,464	0.03
EUR 200,000	HSBC Holdings PLC, 4.856%, perpetual	200,843	0.07	EUR 100,000	Rentokil Initial PLC, 0.500%, 14/10/28	83,641	0.03
EUR 200,000	Informa PLC, 2.125%, 06/10/25	190,625	0.06	EUR 200,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	189,328	0.06
EUR 100,000	Intercontinental Hotels, 1.625%, perpetual	96,560	0.03	EUR 500,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	474,407	0.16
EUR 100,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	83,432	0.03	EUR 300,000	Royal Mail PLC, 1.250%, 08/10/26	271,765	0.09
EUR 100,000	ITV PLC, 1.375%, 26/09/26	90,897	0.03	EUR 100,000	Santander UK Group Holdings PLC, 3.530%, 25/08/28	94,062	0.03
EUR 200,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	188,965	0.06	EUR 300,000	Sky Ltd, 2.250%, 17/11/25	287,527	0.09
EUR 300,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	293,273	0.10	EUR 200,000	Sky Ltd, 2.500%, 15/09/26	191,604	0.06
EUR 300,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	295,446	0.10	EUR 300,000	SSE PLC, 1.375%, 04/09/27	274,626	0.09
EUR 300,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	274,489	0.09	EUR 61,000	SSE PLC, 2.875%, 01/08/29	57,795	0.02
EUR 300,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	275,998	0.09	EUR 100,000	SSE PLC, 1.750%, 16/04/30	87,498	0.03
EUR 100,000	Motability Operations Group PLC, 0.375%, 03/01/26	91,578	0.03	EUR 300,000	SSE PLC, 4.000%, perpetual	275,237	0.09
EUR 100,000	Motability Operations Group PLC, 0.125%, 20/07/28	83,218	0.03	EUR 300,000	Standard Chartered PLC, 3.125%, 19/11/24	294,844	0.10
EUR 100,000	Motability Operations Group PLC, 3.500%, 17/07/31	97,727	0.03	EUR 179,000	Standard Chartered PLC, 1.625%, 03/10/27	161,968	0.05
EUR 200,000	National Grid Electricity Distribution East Midlands PLC, 3.530%, 20/09/28	194,567	0.06	EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	81,572	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.67% <i>(continued)</i>				Corporate Bonds - 96.67% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
EUR 225,000	Standard Chartered PLC, 2.500%, 09/09/30	208,692	0.07	EUR 400,000	AT&T Inc, 2.450%, 15/03/35	332,588	0.11
EUR 200,000	Standard Chartered PLC, 4.874%, perpetual	197,360	0.06	EUR 300,000	AT&T Inc, 3.150%, 04/09/36	263,385	0.09
EUR 100,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	79,495	0.03	EUR 300,000	AT&T Inc, 1.800%, 14/09/39	210,517	0.07
EUR 200,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	182,381	0.06	EUR 300,000	AT&T Inc, 3.550%, perpetual	296,234	0.10
EUR 100,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	99,378	0.03	EUR 400,000	Athene Global Funding, 0.625%, 12/01/28	324,687	0.11
EUR 300,000	Unilever PLC, 1.500%, 11/06/39	224,327	0.07	EUR 100,000	Avery Dennison Corp, 1.250%, 03/03/25	94,293	0.03
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	186,965	0.06	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	95,714	0.03
EUR 500,000	Vodafone Group PLC, 2.200%, 25/08/26	473,914	0.16	EUR 300,000	Bank of America Corp, 0.808%, 09/05/26	279,710	0.09
EUR 150,000	Vodafone Group PLC, 1.625%, 24/11/30	128,305	0.04	EUR 500,000	Bank of America Corp, 1.949%, 27/10/26	470,070	0.15
EUR 400,000	Vodafone Group PLC, 2.875%, 20/11/37	344,055	0.11	EUR 400,000	Bank of America Corp, 1.776%, 04/05/27	369,484	0.12
EUR 200,000	Vodafone Group PLC, 2.500%, 24/05/39	159,276	0.05	EUR 300,000	Bank of America Corp, 1.662%, 25/04/28	269,367	0.09
EUR 305,000	Yorkshire Building Society, 0.500%, 01/07/28	251,511	0.08	EUR 300,000	Bank of America Corp, 3.648%, 31/03/29	290,519	0.09
<b>Total United Kingdom</b>		<b>21,575,139</b>	<b>7.06</b>	EUR 600,000	Bank of America Corp, 1.381%, 09/05/30	506,109	0.17
United States				EUR 300,000	Bank of America Corp, 2.824%, 27/04/33	266,700	0.09
EUR 100,000	3M Co, 1.750%, 15/05/30	87,181	0.03	EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	94,703	0.03
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	88,202	0.03	EUR 200,000	Becton Dickinson and Co, 1.900%, 15/12/26	188,131	0.06
EUR 200,000	AbbVie Inc, 2.125%, 17/11/28	183,085	0.06	EUR 100,000	Berry Global Inc, 1.000%, 15/01/25	94,824	0.03
EUR 200,000	AbbVie Inc, 1.250%, 18/11/31	164,637	0.05	EUR 200,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	168,829	0.06
EUR 100,000	Air Products and Chemicals Inc, 0.800%, 05/05/32	77,605	0.03	EUR 100,000	Booking Holdings Inc, 2.375%, 23/09/24	97,889	0.03
EUR 100,000	Air Products and Chemicals Inc, 4.000%, 03/03/35	100,955	0.03	EUR 175,000	Booking Holdings Inc, 0.100%, 08/03/25	163,684	0.05
EUR 200,000	American International Group Inc, 1.875%, 21/06/27	182,439	0.06	EUR 300,000	Booking Holdings Inc, 4.000%, 15/11/26	300,477	0.10
EUR 100,000	American Tower Corp, 0.400%, 15/02/27	86,597	0.03	EUR 200,000	Booking Holdings Inc, 1.800%, 03/03/27	185,371	0.06
EUR 100,000	American Tower Corp, 0.500%, 15/01/28	83,918	0.03	EUR 105,000	Booking Holdings Inc, 0.500%, 08/03/28	90,007	0.03
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	243,762	0.08	EUR 122,000	Booking Holdings Inc, 4.250%, 15/05/29	123,526	0.04
EUR 170,000	American Tower Corp, 1.000%, 15/01/32	126,772	0.04	EUR 111,000	Booking Holdings Inc, 4.500%, 15/11/31	114,229	0.04
EUR 300,000	American Tower Corp, 1.250%, 21/05/33	220,694	0.07	EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	104,446	0.03
EUR 200,000	Apple Inc, 0.875%, 24/05/25	189,989	0.06	EUR 200,000	Booking Holdings Inc, 3.625%, perpetual	197,585	0.06
EUR 200,000	Apple Inc, 1.625%, 10/11/26	187,681	0.06	EUR 200,000	BorgWarner Inc, 1.000%, 19/05/31	155,284	0.05
EUR 200,000	Apple Inc, 2.000%, 17/09/27	188,802	0.06	EUR 100,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	94,979	0.03
EUR 300,000	Apple Inc, 1.375%, 24/05/29	268,914	0.09	EUR 400,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	357,160	0.12
EUR 200,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	187,498	0.06	EUR 175,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	143,369	0.05
EUR 300,000	AT&T Inc, 3.500%, 17/12/25	296,374	0.10				
EUR 300,000	AT&T Inc, 1.600%, 19/05/28	268,305	0.09				
EUR 200,000	AT&T Inc, 0.800%, 04/03/30	162,797	0.05				
EUR 200,000	AT&T Inc, 3.550%, 17/12/32	189,813	0.06				
EUR 100,000	AT&T Inc, 3.375%, 15/03/34	93,201	0.03				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	80,822	0.03	EUR 300,000	General Motors Financial Co Inc, 0.850%, 26/02/26	273,256	0.09
EUR 200,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	162,884	0.05	EUR 300,000	General Motors Financial Co Inc, 0.600%, 20/05/27	258,252	0.08
EUR 480,000	Coca-Cola Co, 0.125%, 09/03/29	397,750	0.13	EUR 200,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	195,298	0.06
EUR 255,000	Coca-Cola Co, 0.400%, 06/05/30	206,692	0.07	EUR 300,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	295,672	0.10
EUR 200,000	Coca-Cola Co, 0.400%, 06/05/30	162,111	0.05	EUR 300,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	291,247	0.10
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	84,875	0.03	EUR 300,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	279,441	0.09
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	75,312	0.02	EUR 300,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	182,270	0.06
EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	148,601	0.05	EUR 400,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	360,811	0.12
EUR 400,000	Coca-Cola Co, 1.625%, 09/03/35	327,656	0.11	EUR 200,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	169,448	0.06
EUR 300,000	Colgate-Palmolive Co, 0.500%, 06/03/26	276,613	0.09	EUR 200,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	330,166	0.11
EUR 100,000	Colgate-Palmolive Co, 1.375%, 06/03/34	81,634	0.03	EUR 165,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	162,545	0.05
EUR 230,000	Comcast Corp, zero coupon, 14/09/26	203,152	0.07	EUR 300,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	278,953	0.09
EUR 170,000	Comcast Corp, 0.250%, 20/05/27	143,923	0.05	EUR 200,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	149,002	0.05
EUR 200,000	Digital Euro Finco LLC, 2.500%, 16/01/26	186,025	0.06	EUR 200,000	IBM CORP, 0.875%, 09/02/30	167,138	0.05
EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	82,385	0.03	EUR 200,000	International Business Machines Corp, 1.125%, 06/09/24	193,289	0.06
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	91,138	0.03	EUR 300,000	International Business Machines Corp, 0.875%, 31/01/25	285,387	0.09
EUR 200,000	Dover Corp, 0.750%, 04/11/27	174,308	0.06	EUR 100,000	International Business Machines Corp, 0.950%, 23/05/25	94,502	0.03
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	86,867	0.03	EUR 200,000	International Business Machines Corp, 3.375%, 06/02/27	196,801	0.06
EUR 200,000	Dow Chemical Co, 1.125%, 15/03/32	153,283	0.05	EUR 200,000	International Business Machines Corp, 0.300%, 11/02/28	170,946	0.06
EUR 200,000	DXC Technology Co, 1.750%, 15/01/26	184,959	0.06	EUR 300,000	International Business Machines Corp, 1.500%, 23/05/29	263,956	0.09
EUR 200,000	Eli Lilly & Co, 0.500%, 14/09/33	150,623	0.05	EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	173,527	0.06
EUR 700,000	Eli Lilly & Co, 1.375%, 14/09/61	367,957	0.12	EUR 200,000	International Business Machines Corp, 3.625%, 06/02/31	197,561	0.06
EUR 100,000	Equinix Inc, 1.000%, 15/03/33	74,117	0.02	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	76,898	0.03
EUR 400,000	Exxon Mobil Corp, 0.835%, 26/06/32	309,366	0.10	EUR 300,000	International Business Machines Corp, 1.250%, 09/02/34	230,311	0.08
EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	66,775	0.02	EUR 100,000	International Business Machines Corp, 3.750%, 06/02/35	97,640	0.03
EUR 100,000	FedEx Corp, 1.625%, 11/01/27	92,572	0.03	EUR 100,000	International Business Machines Corp, 4.000%, 06/02/43	97,185	0.03
EUR 190,000	FedEx Corp, 0.450%, 04/05/29	153,653	0.05	EUR 200,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	179,343	0.06
EUR 100,000	FedEx Corp, 1.300%, 05/08/31	80,956	0.03	EUR 200,000	Jefferies Group LLC, 1.000%, 19/07/24	191,106	0.06
EUR 180,000	FedEx Corp, 0.950%, 04/05/33	132,004	0.04	EUR 130,000	Johnson Controls International PLC, 3.000%, 15/09/28	123,648	0.04
EUR 200,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	193,233	0.06				
EUR 100,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	91,595	0.03				
EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	172,860	0.06				
EUR 100,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	79,748	0.03				
EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	84,887	0.03				
EUR 200,000	Fiserv Inc, 4.500%, perpetual	200,722	0.07				
EUR 190,000	General Mills Inc, 0.125%, 15/11/25	173,403	0.06				
EUR 150,000	General Mills Inc, 0.450%, 15/01/26	137,289	0.04				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Corporate Bonds - 96.67% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Kellogg Co, 1.250%, 10/03/25	95,592	0.03	EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	313,785	0.10
EUR 100,000	Kinder Morgan Inc, 2.250%, 16/03/27	92,174	0.03	EUR 100,000	Nasdaq Inc, 1.750%, 28/03/29	87,374	0.03
EUR 200,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	184,576	0.06	EUR 195,000	Nasdaq Inc, 0.875%, 13/02/30	157,263	0.05
EUR 400,000	Liberty Mutual Group Inc, 4.625%, 02/12/30	387,019	0.13	EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	96,712	0.03
EUR 200,000	ManpowerGroup Inc, 1.750%, 22/06/26	186,705	0.06	EUR 200,000	National Grid North America Inc, 1.054%, 20/01/31	159,058	0.05
EUR 200,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	173,140	0.06	EUR 200,000	Netflix Inc, 3.625%, 15/05/27	195,195	0.06
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	92,975	0.03	EUR 100,000	Netflix Inc, 4.625%, 15/05/29	100,977	0.03
EUR 200,000	McDonald's Corp, 1.750%, 03/05/28	182,864	0.06	EUR 200,000	Netflix Inc, 3.875%, 15/11/29	194,595	0.06
EUR 100,000	McDonald's Corp, 0.250%, 04/10/28	83,866	0.03	EUR 200,000	Netflix Inc, 3.625%, 15/06/30	189,948	0.06
EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	92,687	0.03	EUR 200,000	New York Life Global Funding, 0.250%, 23/01/27	170,420	0.06
EUR 400,000	McDonald's Corp, 1.500%, 28/11/29	347,154	0.11	EUR 300,000	PepsiCo Inc, 0.875%, 18/07/28	263,124	0.09
EUR 100,000	McDonald's Corp, 4.000%, 07/03/30	101,726	0.03	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	168,537	0.06
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	86,054	0.03	EUR 250,000	PepsiCo Inc, 0.400%, 09/10/32	190,044	0.06
EUR 15,000	McDonald's Corp, 3.000%, 31/05/34	13,780	0.00	EUR 220,000	PepsiCo Inc, 0.750%, 14/10/33	168,620	0.06
EUR 100,000	Merck & Co Inc, 0.500%, 02/11/24	95,617	0.03	EUR 100,000	PepsiCo Inc, 0.875%, 16/10/39	67,322	0.02
EUR 300,000	Merck & Co Inc, 1.875%, 15/10/26	282,833	0.09	EUR 50,000	PepsiCo Inc, 1.050%, 09/10/50	30,427	0.01
EUR 300,000	Metropolitan Life Global Funding I, 4.000%, 05/04/28	298,803	0.10	EUR 100,000	PPG Industries Inc, 1.400%, 13/03/27	90,451	0.03
EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	93,393	0.03	EUR 100,000	PPG Industries Inc, 2.750%, 01/06/29	93,087	0.03
EUR 400,000	MMS USA Investments Inc, 1.750%, 13/06/31	338,857	0.11	EUR 200,000	Praxair Inc, 1.625%, 01/12/25	190,601	0.06
EUR 200,000	Molson Coors Brewing Co, 1.250%, 15/07/24	193,425	0.06	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	95,731	0.03
EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	170,172	0.06	EUR 100,000	Procter & Gamble Co, 4.875%, 11/05/27	105,114	0.03
EUR 55,000	Mondelez International Inc, 0.750%, 17/03/33	41,319	0.01	EUR 300,000	Procter & Gamble Co, 1.200%, 30/10/28	268,494	0.09
EUR 300,000	Mondelez International Inc, 1.375%, 17/03/41	200,362	0.07	EUR 300,000	Procter & Gamble Co, 1.250%, 25/10/29	263,301	0.09
EUR 200,000	Moody's Corp, 1.750%, 09/03/27	185,330	0.06	EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	84,263	0.03
EUR 175,000	Moody's Corp, 0.950%, 25/02/30	146,079	0.05	EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	87,177	0.03
EUR 200,000	Morgan Stanley, 2.103%, 08/05/26	190,788	0.06	EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	96,854	0.03
EUR 200,000	Morgan Stanley, 1.342%, 23/10/26	185,742	0.06	EUR 200,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	148,277	0.05
EUR 200,000	Morgan Stanley, 1.375%, 27/10/26	182,992	0.06	EUR 385,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	280,189	0.09
EUR 300,000	Morgan Stanley, 1.875%, 27/04/27	275,176	0.09	EUR 275,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	165,746	0.05
EUR 500,000	Morgan Stanley, 0.406%, 29/10/27	435,601	0.14	EUR 193,000	Prologis Euro Finance LLC, 4.625%, perpetual	193,887	0.06
EUR 200,000	Morgan Stanley, 4.813%, 25/10/28	202,046	0.07	EUR 200,000	Public Storage, 0.875%, 24/01/32	150,189	0.05
EUR 300,000	Morgan Stanley, 4.656%, 02/03/29	301,293	0.10	EUR 200,000	RELX Capital Inc, 1.300%, 12/05/25	189,435	0.06
EUR 300,000	Morgan Stanley, 0.495%, 26/10/29	244,278	0.08	EUR 200,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	196,346	0.06
EUR 300,000	Morgan Stanley, 0.497%, 07/02/31	232,500	0.08	EUR 400,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	345,645	0.11
EUR 300,000	Morgan Stanley, 2.950%, 07/05/32	270,372	0.09	EUR 300,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	267,057	0.09
EUR 200,000	Morgan Stanley, 1.102%, 29/04/33	151,399	0.05				



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.67% (continued)				Government Bonds - 0.14% (continued)			
United States (continued)				Germany			
EUR 500,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	451,764	0.15	EUR 200,000	GEWOBAG Wohnungsbau-AG Berlin, 0.125%, 24/06/27	167,566	0.05
EUR 200,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	179,320	0.06	Total Germany			167,566 0.05
EUR 174,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	171,126	0.06	Total Government Bonds			441,276 0.14
EUR 100,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	88,787	0.03	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			295,934,626 96.81
EUR 200,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	128,344	0.04	Other transferable securities			
EUR 200,000	United Parcel Service Inc, 1.625%, 15/11/25	189,974	0.06	Corporate Bonds - 2.14%			
EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	86,655	0.03	Austria			
EUR 300,000	Verizon Communications Inc, 0.875%, 02/04/25	284,165	0.09	EUR 300,000	Raiffeisen Bank International, 5.750%, 27/01/28	308,307	0.10
EUR 200,000	Verizon Communications Inc, 3.250%, 17/02/26	196,613	0.06	Total Austria			308,307 0.10
EUR 200,000	Verizon Communications Inc, 0.875%, 08/04/27	178,628	0.06	Denmark			
EUR 200,000	Verizon Communications Inc, 1.375%, 02/11/28	175,173	0.06	EUR 100,000	Danica Pension, 4.375%, 29/09/45	96,062	0.03
EUR 200,000	Verizon Communications Inc, 0.375%, 22/03/29	164,005	0.05	EUR 200,000	Deutsche Bahn Fin GmbH, 0.750%, perpetual	146,119	0.05
EUR 200,000	Verizon Communications Inc, 1.250%, 08/04/30	167,670	0.05	EUR 300,000	E.ON SE, 2.875%, perpetual	288,496	0.09
EUR 400,000	Verizon Communications Inc, 4.250%, 31/10/30	404,516	0.13	Total Denmark			530,677 0.17
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	89,781	0.03	France			
EUR 200,000	Verizon Communications Inc, 0.750%, 19/03/32	153,914	0.05	EUR 200,000	Credit Agricole SA, 4.000%, 18/01/33	199,480	0.07
EUR 200,000	Verizon Communications Inc, 4.750%, 31/10/34	209,332	0.07	EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	98,405	0.03
EUR 200,000	Verizon Communications Inc, 2.875%, 15/01/38	169,675	0.06	EUR 100,000	Sodexo SA, 2.500%, 24/06/26	96,011	0.03
EUR 200,000	Verizon Communications Inc, 1.500%, 19/09/39	136,270	0.04	Total France			393,896 0.13
EUR 400,000	VF Corp, 0.250%, perpetual	332,091	0.11	Germany			
EUR 200,000	Visa Inc, 1.500%, 15/06/26	187,587	0.06	EUR 100,000	Amprion GmbH, 3.450%, 22/09/27	97,898	0.03
EUR 200,000	Visa Inc, 2.375%, 15/06/34	181,675	0.06	EUR 200,000	Amprion GmbH, 3.971%, 22/09/32	200,749	0.07
EUR 200,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	184,896	0.06	EUR 100,000	Deutsche Bahn Fin GmbH, 3.625%, 18/12/37	100,210	0.03
EUR 200,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	176,835	0.06	EUR 100,000	Santander Consumer Bank AG, 0.250%, 15/10/24	94,942	0.03
Total United States			39,654,170 12.97	EUR 100,000	Vonovia SE, 1.500%, 14/06/41	55,285	0.02
Total Corporate Bonds			295,493,350 96.67	Total Germany			549,084 0.18
Government Bonds - 0.14%				Ireland			
Canada				EUR 300,000	Johnson Controls International PLC, 4.250%, 23/05/35	301,869	0.10
EUR 300,000	CDP Financial Inc, 1.125%, perpetual	273,710	0.09	EUR 100,000	Vodafone Internat Finance, 3.250%, perpetual	96,926	0.03
Total Canada			273,710 0.09	Total Ireland			398,795 0.13
				Italy			
				EUR 300,000	Leasys SpA, 4.375%, 07/12/24	298,780	0.10
				Total Italy			298,780 0.10
				Japan			
				EUR 160,000	East Japan Railway Co, 2.614%, 08/09/25	155,435	0.05
				Total Japan			155,435 0.05



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Corporate Bonds - 2.14% <i>(continued)</i>			
Netherlands			
EUR 100,000	ASR Nederland NV, 5.000%, 30/09/49	98,162	0.03
EUR 200,000	de Volksbank NV, 0.250%, 22/06/26	175,837	0.06
EUR 100,000	ING Groep NV, 0.875%, 09/06/32	84,350	0.03
EUR 100,000	Repsol International Finance, 2.625%, 15/04/30	94,909	0.03
EUR 400,000	Tennet Holdings BV, 4.250%, 28/04/32	418,452	0.14
EUR 200,000	Tennet Holdings BV, 4.500%, 28/10/34	212,616	0.07
EUR 100,000	Tennet Holdings BV, 4.750%, 28/10/42	111,014	0.03
EUR 100,000	Universal Music Group NV, 3.000%, 30/06/27	96,580	0.03
EUR 100,000	Universal Music Group NV, 3.750%, 30/06/32	97,772	0.03
EUR 200,000	Wabtec Transportation, 1.250%, 03/12/27	173,103	0.06
<b>Total Netherlands</b>		<b>1,562,795</b>	<b>0.51</b>
Spain			
EUR 200,000	Banco Santander SA, 0.625%, 24/06/29	165,625	0.05
EUR 400,000	CaixaBank SA, 6.250%, 23/02/33	401,567	0.13
EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	77,110	0.03
EUR 200,000	Unicaja Banco SA, 4.500%, 30/06/25	198,295	0.07
<b>Total Spain</b>		<b>842,597</b>	<b>0.28</b>
Sweden			
EUR 100,000	Lansforsakringar Bank AB, 4.000%, perpetual	98,351	0.03
EUR 200,000	SbAB Bank AB, 1.875%, perpetual	189,732	0.06
<b>Total Sweden</b>		<b>288,083</b>	<b>0.09</b>
United Kingdom			
EUR 200,000	AstraZeneca PLC, 0.375%, 03/06/29	166,095	0.06
<b>Total United Kingdom</b>		<b>166,095</b>	<b>0.06</b>
United States			
EUR 300,000	3M Co, 1.500%, perpetual	251,909	0.08
EUR 100,000	AbbVie Inc, 2.125%, 01/06/29	90,970	0.03
EUR 200,000	AT&T Inc, 1.800%, 05/09/26	186,546	0.06
EUR 300,000	AT&T Inc, 2.350%, 05/09/29	272,305	0.09
EUR 143,000	Bank of America Corp, 4.134%, 12/06/28	141,602	0.05
EUR 100,000	Worley US Finance Sub, 0.875%, 09/06/26	89,178	0.03
<b>Total United States</b>		<b>1,032,510</b>	<b>0.34</b>
<b>Total Corporate Bonds</b>		<b>6,527,054</b>	<b>2.14</b>
<b>Total Other transferable securities</b>		<b>6,527,054</b>	<b>2.14</b>
<b>TOTAL INVESTMENTS</b>		<b>302,461,680</b>	<b>98.95</b>
<b>Other Net Assets/(Liabilities)</b>		<b>3,218,546</b>	<b>1.05</b>
<b>TOTAL NET ASSETS</b>		<b>305,680,226</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35%				Government Bonds - 96.35% <i>(continued)</i>			
Australia				Austria			
AUD 4,250,000	Australia Government Bond, 0.250%, 21/11/24	2,628,016	0.14	EUR 500,000	Austria Government Bond, 1.850%, 23/05/49	429,783	0.02
AUD 1,699,000	Australia Government Bond, 3.250%, 21/04/25	1,112,064	0.06	EUR 550,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	514,015	0.03
AUD 1,769,000	Australia Government Bond, 4.250%, 21/04/26	1,183,705	0.06	EUR 700,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	644,196	0.03
AUD 2,600,000	Australia Government Bond, 0.500%, 21/09/26	1,548,777	0.08	EUR 400,000	Austria Government Bond Government Bond, 2.900%, 20/02/33	431,731	0.02
AUD 1,524,000	Australia Government Bond, 4.750%, 21/04/27	1,041,384	0.06	EUR 324,000	Republic of Austria Government Bond, zero coupon, 15/07/24	341,504	0.02
AUD 1,967,000	Australia Government Bond, 2.750%, 21/11/27	1,245,910	0.07	EUR 526,000	Republic of Austria Government Bond, 1.650%, 21/10/24	561,781	0.03
AUD 1,616,000	Australia Government Bond, 2.250%, 21/05/28	994,949	0.05	EUR 2,650,000	Republic of Austria Government Bond, zero coupon, 20/04/25	2,342,355	0.12
AUD 2,109,000	Australia Government Bond, 2.750%, 21/11/28	1,322,475	0.07	EUR 851,000	Republic of Austria Government Bond, 1.200%, 20/10/25	889,057	0.05
AUD 1,499,000	Australia Government Bond, 3.250%, 21/04/29	961,090	0.05	EUR 516,000	Republic of Austria Government Bond, 4.850%, 15/03/26	587,974	0.03
AUD 1,851,000	Australia Government Bond, 2.750%, 21/11/29	1,147,841	0.06	EUR 500,000	Republic of Austria Government Bond, 2.000%, 15/07/26	528,410	0.03
AUD 2,122,000	Australia Government Bond, 2.500%, 21/05/30	1,287,248	0.07	EUR 824,000	Republic of Austria Government Bond, 0.750%, 20/10/26	835,435	0.04
AUD 4,500,000	Australia Government Bond, 1.000%, 21/12/30	2,390,625	0.13	EUR 1,016,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,010,225	0.05
AUD 2,200,000	Australia Government Bond, 1.500%, 21/06/31	1,216,077	0.07	EUR 263,289	Republic of Austria Government Bond, 6.250%, 15/07/27	322,186	0.02
AUD 2,350,000	Australia Government Bond, 1.250%, 21/05/32	1,243,210	0.07	EUR 731,000	Republic of Austria Government Bond, 0.750%, 20/02/28	721,358	0.04
AUD 2,750,000	Australia Government Bond, 1.750%, 21/11/32	1,338,672	0.07	EUR 722,000	Republic of Austria Government Bond, 0.500%, 20/02/29	688,704	0.04
AUD 1,077,000	Australia Government Bond, 4.500%, 21/04/33	744,262	0.04	EUR 400,000	Republic of Austria Government Bond, 2.900%, 23/05/29	435,375	0.02
AUD 1,300,000	Australia Government Bond, 3.000%, 21/11/33	790,129	0.04	EUR 420,000	Republic of Austria Government Bond, 2.400%, 23/05/34	431,689	0.02
AUD 1,000,000	Australia Government Bond, 3.750%, 21/05/34	648,503	0.03	EUR 475,000	Republic of Austria Government Bond, 0.250%, 20/10/36	361,203	0.02
AUD 1,000,000	Australia Government Bond, 3.500%, 21/12/34	631,589	0.03	EUR 699,000	Republic of Austria Government Bond, 4.150%, 15/03/37	851,110	0.05
AUD 1,234,000	Australia Government Bond, 2.750%, 21/06/35	718,440	0.04	EUR 390,000	Republic of Austria Government Bond, 3.150%, 20/06/44	432,077	0.02
AUD 1,018,000	Australia Government Bond, 3.750%, 21/04/37	648,168	0.03	EUR 595,000	Republic of Austria Government Bond, 1.500%, 20/02/47	479,556	0.03
AUD 651,000	Australia Government Bond, 3.250%, 21/06/39	383,270	0.02	EUR 600,000	Republic of Austria Government Bond, 0.750%, 20/03/51	380,421	0.02
AUD 801,000	Australia Government Bond, 2.750%, 21/05/41	429,774	0.02	EUR 200,000	Republic of Austria Government Bond, 3.150%, 20/10/53	221,019	0.01
AUD 697,000	Australia Government Bond, 3.000%, 21/03/47	371,352	0.02	EUR 166,000	Republic of Austria Government Bond, 3.800%, 26/01/62	211,784	0.01
<b>Total Australia</b>		<b>26,027,530</b>	<b>1.38</b>	EUR 175,000	Republic of Austria Government Bond, 0.700%, 20/04/71	87,243	0.01
				EUR 128,000	Republic of Austria Government Bond, 1.500%, 02/11/86	84,825	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Austria (continued)				Belgium (continued)			
EUR 340,000	Republic of Austria Government Bond, 2.100%, 20/09/17	274,377	0.01	EUR 642,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	501,761	0.03
EUR 250,000	Republic of Austria Government Bond, 0.850%, 30/06/20	113,696	0.01	EUR 584,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	453,233	0.02
<b>Total Austria</b>		<b>15,213,089</b>	<b>0.80</b>	EUR 600,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	417,962	0.02
Belgium				EUR 250,000	Kingdom of Belgium Government Bond, 3.300%, 22/06/54	267,440	0.01
EUR 516,283	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	558,229	0.03	EUR 800,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	687,068	0.04
EUR 1,077,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,131,814	0.06	EUR 374,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	306,785	0.02
EUR 1,198,490	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,248,125	0.07	EUR 330,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	150,097	0.01
EUR 513,785	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	580,691	0.03	<b>Total Belgium</b>		<b>23,358,245</b>	<b>1.24</b>
EUR 1,034,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,063,409	0.06	Canada			
EUR 963,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	965,984	0.05	CAD 982,000	Canadian Government Bond, 2.500%, 01/06/24	726,016	0.04
EUR 1,400,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,263,409	0.07	CAD 1,700,000	Canadian Government Bond, 2.750%, 01/08/24	1,243,922	0.07
EUR 1,603,362	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,948,615	0.10	CAD 842,000	Canadian Government Bond, 1.500%, 01/09/24	612,240	0.03
EUR 934,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	922,129	0.05	CAD 500,000	Canadian Government Bond, 0.750%, 01/10/24	359,467	0.02
EUR 1,097,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,069,820	0.06	CAD 1,500,000	Canadian Government Bond, 3.000%, 01/11/24	1,104,115	0.06
EUR 950,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	857,072	0.04	CAD 1,000,000	Canadian Government Bond, 3.750%, 01/02/25	744,447	0.04
EUR 932,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	879,217	0.05	CAD 800,000	Canadian Government Bond, 1.250%, 01/03/25	572,463	0.03
EUR 286,994	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	337,236	0.02	CAD 4,750,000	Canadian Government Bond, 1.500%, 01/04/25	3,164,087	0.17
EUR 1,500,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	1,300,183	0.07	CAD 500,000	Canadian Government Bond, 3.750%, 01/05/25	372,318	0.02
EUR 613,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	573,201	0.03	CAD 861,000	Canadian Government Bond, 2.250%, 01/06/25	624,332	0.03
EUR 450,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	488,677	0.03	CAD 66,000	Canadian Government Bond, 9.000%, 01/06/25	53,949	0.00
EUR 506,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	547,646	0.03	CAD 1,000,000	Canadian Government Bond, 3.000%, 01/04/26	731,902	0.04
EUR 948,000	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,220,830	0.06	CAD 763,000	Canadian Government Bond, 1.500%, 01/06/26	536,686	0.03
EUR 448,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	394,074	0.02	CAD 1,000,000	Canadian Government Bond, 1.000%, 01/09/26	689,454	0.04
EUR 504,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	462,975	0.02	CAD 1,200,000	Canadian Government Bond, 1.250%, 01/03/27	826,284	0.04
EUR 350,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	357,125	0.02	CAD 793,000	Canadian Government Bond, 1.000%, 01/06/27	540,954	0.03
EUR 625,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	427,474	0.02	CAD 128,000	Canadian Government Bond, 8.000%, 01/06/27	111,668	0.01
EUR 855,471	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,052,243	0.05	CAD 800,000	Canadian Government Bond, 3.245%, 24/08/27	592,305	0.03
EUR 300,000	Kingdom of Belgium Government Bond, 3.450%, 22/06/43	330,828	0.02	CAD 750,000	Canadian Government Bond, 3.500%, 01/03/28	562,031	0.03
EUR 510,167	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	592,893	0.03	CAD 566,000	Canadian Government Bond, 2.000%, 01/06/28	398,525	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Canada (continued)				China			
CAD 500,000	Canadian Government Bond, 3.250%, 01/09/28	371,313	0.02	CNY 36,000,000	China Government Bond, 2.470%, 02/09/24	4,980,841	0.26
CAD 769,000	Canadian Government Bond, 2.250%, 01/06/29	545,364	0.03	CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,179,198	0.22
CAD 256,000	Canadian Government Bond, 5.750%, 01/06/29	217,126	0.01	CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,834,865	0.15
CAD 2,600,000	Canadian Government Bond, 1.250%, 01/06/30	1,707,266	0.09	CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,744,667	0.15
CAD 1,350,000	Canadian Government Bond, 2.000%, 01/06/32	916,470	0.05	CNY 25,000,000	China Government Bond, 2.240%, 25/05/25	3,445,530	0.18
CAD 1,450,000	Canadian Government Bond, 2.500%, 01/12/32	1,024,736	0.05	CNY 5,800,000	China Government Bond, 3.610%, 07/06/25	824,243	0.04
CAD 1,600,000	Canadian Government Bond, 2.750%, 01/06/33	1,155,095	0.06	CNY 15,000,000	China Government Bond, 2.180%, 25/08/25	2,063,415	0.11
CAD 650,000	Canadian Government Bond, 5.750%, 01/06/33	591,963	0.03	CNY 5,800,000	China Government Bond, 3.600%, 06/09/25	824,889	0.04
CAD 498,000	Canadian Government Bond, 5.000%, 01/06/37	447,953	0.02	CNY 20,000,000	China Government Bond, 3.020%, 22/10/25	2,806,065	0.15
CAD 1,178,000	Canadian Government Bond, 4.000%, 01/06/41	982,167	0.05	CNY 10,000,000	China Government Bond, 2.280%, 25/11/25	1,377,868	0.07
CAD 1,425,000	Canadian Government Bond, 3.500%, 01/12/45	1,130,308	0.06	CNY 21,600,000	China Government Bond, 3.220%, 06/12/25	3,047,292	0.16
CAD 662,000	Canadian Government Bond, 2.750%, 01/12/48	466,309	0.03	CNY 35,000,000	China Government Bond, 2.460%, 15/02/26	4,845,616	0.26
CAD 2,869,000	Canadian Government Bond, 2.000%, 01/12/51	1,711,904	0.09	CNY 20,000,000	China Government Bond, 3.030%, 11/03/26	2,812,783	0.15
CAD 1,800,000	Canadian Government Bond, 1.750%, 01/12/53	1,001,076	0.05	CNY 22,000,000	China Government Bond, 3.250%, 06/06/26	3,118,836	0.17
CAD 200,000	Canadian Government Bond, 2.750%, 01/12/55	140,102	0.01	CNY 30,000,000	China Government Bond, 2.690%, 12/08/26	4,154,823	0.22
CAD 393,000	Canadian Government Bond, 2.750%, 01/12/64	272,408	0.02	CNY 47,000,000	China Government Bond, 3.120%, 05/12/26	6,597,564	0.35
CAD 200,000	Canadian Government Bond, 2.250%, 01/12/29	141,211	0.01	CNY 30,000,000	China Government Bond, 2.370%, 20/01/27	4,129,391	0.22
CAD 4,750,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	3,118,649	0.16	CNY 16,000,000	China Government Bond, 2.480%, 15/04/27	2,209,038	0.12
CAD 1,700,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	1,157,375	0.06	CNY 20,000,000	China Government Bond, 2.850%, 04/06/27	2,800,807	0.15
				CNY 10,000,000	China Government Bond, 2.500%, 25/07/27	1,380,800	0.07
<b>Total Canada</b>		<b>31,665,960</b>	<b>1.68</b>	CNY 25,000,000	China Government Bond, 2.440%, 15/10/27	3,445,667	0.18
Chile				CNY 10,000,000	China Government Bond, 3.820%, 02/11/27	1,469,635	0.08
CLP 350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	424,324	0.02	CNY 25,000,000	China Government Bond, 3.280%, 03/12/27	3,576,414	0.19
CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	245,293	0.02	CNY 20,000,000	China Government Bond, 2.640%, 15/01/28	2,778,946	0.15
CLP 290,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	356,163	0.02	CNY 15,000,000	China Government Bond, 3.010%, 13/05/28	2,121,379	0.11
CLP 310,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	426,190	0.02	CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,466,757	0.08
				CNY 15,800,000	China Government Bond, 3.540%, 16/08/28	2,301,773	0.12
<b>Total Chile</b>		<b>1,451,970</b>	<b>0.08</b>	CNY 30,000,000	China Government Bond, 2.910%, 14/10/28	4,215,252	0.22
				CNY 10,000,000	China Government Bond, 3.250%, 22/11/28	1,434,007	0.08

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
China (continued)				Colombia			
CNY 32,000,000	China Government Bond, 2.800%, 24/03/29	4,450,846	0.23	COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	886,734	0.05
CNY 27,000,000	China Government Bond, 2.750%, 15/06/29	3,742,189	0.19	COP 4,000,000,000	Colombian TES, 6.000%, 28/04/28	822,611	0.04
CNY 10,000,000	China Government Bond, 2.620%, 25/09/29	1,377,097	0.07	COP 3,950,000,000	Colombian TES, 7.000%, 26/03/31	797,024	0.04
CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,422,870	0.08	COP 2,000,000,000	Colombian TES, 7.250%, 18/10/34	384,934	0.02
CNY 10,000,000	China Government Bond, 2.790%, 15/12/29	1,389,900	0.07	COP 1,500,000,000	Colombian TES, 9.250%, 28/05/42	321,249	0.02
CNY 20,000,000	China Government Bond, 2.680%, 21/05/30	2,761,104	0.15	COP 500,000,000	Colombian TES, 7.250%, 26/10/50	83,258	0.00
CNY 27,000,000	China Government Bond, 3.270%, 19/11/30	3,886,109	0.20	<b>Total Colombia</b>		<b>3,295,810</b>	<b>0.17</b>
CNY 25,000,000	China Government Bond, 3.020%, 27/05/31	3,531,639	0.19	Cyprus			
CNY 15,000,000	China Government Bond, 2.890%, 18/11/31	2,094,534	0.11	EUR 203,000	Cyprus Government International Bond, 2.375%, 25/09/28	209,824	0.01
CNY 10,000,000	China Government Bond, 2.760%, 15/05/32	1,381,722	0.07	EUR 200,000	Cyprus Government International Bond, 2.750%, 26/02/34	196,930	0.01
CNY 12,000,000	China Government Bond, 2.600%, 01/09/32	1,636,822	0.09	EUR 100,000	Cyprus Government International Bond, 2.750%, 03/05/49	90,661	0.01
CNY 20,000,000	China Government Bond, 2.880%, 25/02/33	2,801,440	0.15	<b>Total Cyprus</b>		<b>497,415</b>	<b>0.03</b>
CNY 10,000,000	China Government Bond, 4.630%, 11/08/34	1,634,116	0.09	Czech Republic			
CNY 19,800,000	China Government Bond, 3.740%, 22/09/35	3,014,954	0.16	CZK 6,380,000	Czech Republic Government Bond, 2.400%, 17/09/25	275,402	0.01
CNY 5,800,000	China Government Bond, 3.910%, 23/10/38	908,863	0.05	CZK 7,520,000	Czech Republic Government Bond, 1.000%, 26/06/26	307,394	0.02
CNY 9,070,000	China Government Bond, 4.050%, 24/07/47	1,449,242	0.08	CZK 9,360,000	Czech Republic Government Bond, 0.250%, 10/02/27	365,677	0.02
CNY 6,000,000	China Government Bond, 4.280%, 23/10/47	992,232	0.05	CZK 7,220,000	Czech Republic Government Bond, 2.500%, 25/08/28	300,532	0.02
CNY 5,800,000	China Government Bond, 4.220%, 19/03/48	953,768	0.05	CZK 9,800,000	Czech Republic Government Bond, 2.750%, 23/07/29	409,653	0.02
CNY 12,800,000	China Government Bond, 3.970%, 23/07/48	2,032,497	0.11	CZK 10,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	348,177	0.02
CNY 15,150,000	China Government Bond, 4.080%, 22/10/48	2,449,323	0.13	CZK 6,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	242,926	0.01
CNY 21,300,000	China Government Bond, 3.860%, 22/07/49	3,335,286	0.18	CZK 5,500,000	Czech Republic Government Bond, 5.000%, 30/09/30	261,816	0.01
CNY 20,000,000	China Government Bond, 3.390%, 16/03/50	2,900,145	0.15	CZK 10,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	365,264	0.02
CNY 16,000,000	China Government Bond, 3.810%, 14/09/50	2,494,058	0.13	CZK 12,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	447,839	0.02
CNY 17,000,000	China Government Bond, 3.720%, 12/04/51	2,615,066	0.14	CZK 7,880,000	Czech Republic Government Bond, 2.000%, 13/10/33	292,543	0.02
CNY 11,000,000	China Government Bond, 3.530%, 18/10/51	1,639,600	0.09	CZK 10,000,000	Czech Republic Government Bond, 4.900%, 14/04/34	480,992	0.03
CNY 26,000,000	China Government Bond, 3.320%, 15/04/52	3,738,512	0.20	CZK 2,780,000	Czech Republic Government Bond, 4.200%, 04/12/36	125,522	0.01
CNY 11,000,000	China Government Bond, 3.400%, 15/07/72	1,607,588	0.09	CZK 1,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	34,445	0.00
CNY 2,000,000	China Government Bond, 3.270%, 25/03/73	284,200	0.01	CZK 2,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	60,081	0.00
<b>Total China</b>		<b>146,514,083</b>	<b>7.76</b>				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Czech Republic (continued)				Finland (continued)			
CZK 880,000	Czech Republic Government Bond, 4.850%, 26/11/57	40,879	0.00	EUR 250,000	Finland Government Bond, 2.750%, 15/04/38	260,787	0.01
CZK 5,000,000	Czech Republic International Government Bond, 3.500%, 30/05/35	212,365	0.01	EUR 200,000	Finland Government Bond, 0.250%, 15/09/40	136,550	0.01
<b>Total Czech Republic</b>		<b>4,571,507</b>	<b>0.24</b>	EUR 218,000	Finland Government Bond, 2.625%, 04/07/42	223,839	0.01
Denmark				EUR 300,000	Finland Government Bond, 0.500%, 15/04/43	204,471	0.01
DKK 384,689	Denmark Government Bond, 7.000%, 10/11/24	58,997	0.00	EUR 281,000	Finland Government Bond, 1.375%, 15/04/47	225,701	0.01
DKK 2,030,000	Denmark Government Bond, 1.750%, 15/11/25	287,648	0.01	<b>Total Finland</b>		<b>6,354,967</b>	<b>0.34</b>
DKK 3,510,000	Denmark Government Bond, 0.500%, 15/11/27	465,356	0.02	France			
DKK 4,240,000	Denmark Government Bond, 0.500%, 15/11/29	541,850	0.03	EUR 1,977,164	French Republic Government Bond OAT, 1.750%, 25/11/24	2,109,717	0.11
DKK 4,500,000	Denmark Government Bond, zero coupon, 15/11/31	529,449	0.03	EUR 16,150,000	French Republic Government Bond OAT, zero coupon, 25/02/25	15,024,527	0.80
DKK 1,000,000	Denmark Government Bond, zero coupon, 15/11/31	117,959	0.01	EUR 2,967,000	French Republic Government Bond OAT, zero coupon, 25/03/25	3,059,060	0.16
DKK 3,000,000	Denmark Government Bond, 2.250%, 15/11/33	420,884	0.02	EUR 2,710,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,806,533	0.15
DKK 5,105,669	Denmark Government Bond, 4.500%, 15/11/39	922,183	0.05	EUR 2,009,331	French Republic Government Bond OAT, 6.000%, 25/10/25	2,327,175	0.12
DKK 3,750,000	Denmark Government Bond, 0.250%, 15/11/52	289,885	0.02	EUR 2,232,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,315,524	0.12
<b>Total Denmark</b>		<b>3,634,211</b>	<b>0.19</b>	EUR 2,038,238	French Republic Government Bond OAT, 3.500%, 25/04/26	2,246,845	0.12
Finland				EUR 2,746,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,784,707	0.15
EUR 100,000	Finland Government Bond, zero coupon, 15/09/24	104,741	0.01	EUR 2,500,000	French Republic Government Bond OAT, 2.500%, 24/09/26	2,568,621	0.14
EUR 196,000	Finland Government Bond, 4.000%, 04/07/25	216,684	0.01	EUR 2,301,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,288,975	0.12
EUR 482,000	Finland Government Bond, 0.875%, 15/09/25	500,342	0.03	EUR 2,395,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,425,990	0.13
EUR 576,000	Finland Government Bond, 0.500%, 15/04/26	586,042	0.03	EUR 3,003,291	French Republic Government Bond OAT, 2.750%, 25/10/27	3,253,393	0.17
EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	513,354	0.03	EUR 6,375,000	French Republic Government Bond OAT, 0.750%, 25/02/28	4,815,099	0.25
EUR 464,000	Finland Government Bond, 0.500%, 15/09/27	457,637	0.02	EUR 3,132,000	French Republic Government Bond OAT, 0.750%, 25/05/28	3,086,690	0.16
EUR 262,000	Finland Government Bond, 2.750%, 04/07/28	283,947	0.02	EUR 3,324,000	French Republic Government Bond OAT, 0.750%, 25/11/28	3,248,859	0.17
EUR 332,000	Finland Government Bond, 0.500%, 15/09/28	320,540	0.02	EUR 1,747,687	French Republic Government Bond OAT, 5.500%, 25/04/29	2,169,932	0.12
EUR 277,000	Finland Government Bond, 0.500%, 15/09/29	261,714	0.01	EUR 3,275,000	French Republic Government Bond OAT, 0.500%, 25/05/29	3,123,003	0.17
EUR 300,000	Finland Government Bond, zero coupon, 15/09/30	266,282	0.01	EUR 2,500,000	French Republic Government Bond OAT, zero coupon, 25/11/29	2,281,554	0.12
EUR 232,000	Finland Government Bond, 0.750%, 15/04/31	215,525	0.01	EUR 3,572,485	French Republic Government Bond OAT, 2.500%, 25/05/30	3,821,463	0.20
EUR 875,000	Finland Government Bond, 0.125%, 15/09/31	634,245	0.04	EUR 3,290,000	French Republic Government Bond OAT, 1.500%, 25/05/31	3,260,459	0.17
EUR 450,000	Finland Government Bond, 1.500%, 15/09/32	434,157	0.02	EUR 1,828,164	French Republic Government Bond OAT, 5.750%, 25/10/32	2,452,671	0.13
EUR 300,000	Finland Government Bond, 3.000%, 15/09/33	327,434	0.02	EUR 2,700,000	French Republic Government Bond OAT, 2.000%, 25/11/32	2,730,812	0.14
EUR 200,000	Finland Government Bond, 1.125%, 15/04/34	180,975	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
France (continued)				Germany (continued)			
EUR 2,619,000	French Republic Government Bond OAT, 1.250%, 25/05/34	2,400,271	0.13	EUR 612,539	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	763,951	0.04
EUR 2,031,825	French Republic Government Bond OAT, 4.750%, 25/04/35	2,587,823	0.14	EUR 1,801,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,803,554	0.10
EUR 2,588,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,281,847	0.12	EUR 18,250,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	15,749,948	0.83
EUR 1,150,000	French Republic Government Bond OAT, 1.250%, 25/05/38	974,249	0.05	EUR 1,190,285	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,464,835	0.08
EUR 1,800,000	French Republic Government Bond OAT, 4.000%, 25/10/38	2,166,622	0.11	EUR 1,577,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,567,537	0.08
EUR 1,904,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,724,794	0.09	EUR 622,514	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	749,273	0.04
EUR 3,825,000	French Republic Government Bond OAT, 0.500%, 25/05/40	2,417,565	0.13	EUR 1,422,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,384,425	0.07
EUR 1,632,294	French Republic Government Bond OAT, 4.500%, 25/04/41	2,094,242	0.11	EUR 1,480,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,428,524	0.08
EUR 1,127,167	French Republic Government Bond OAT, 3.250%, 25/05/45	1,234,019	0.07	EUR 1,527,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,436,972	0.08
EUR 2,165,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,868,402	0.10	EUR 1,750,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,867,705	0.10
EUR 1,789,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,356,950	0.07	EUR 466,999	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	624,948	0.03
EUR 400,000	French Republic Government Bond OAT, 3.000%, 25/05/54	412,743	0.02	EUR 930,610	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,227,584	0.07
EUR 986,124	French Republic Government Bond OAT, 4.000%, 25/04/55	1,231,625	0.07	EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	1,548,113	0.08
EUR 819,510	French Republic Government Bond OAT, 4.000%, 25/04/60	1,038,516	0.06	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	2,164,348	0.11
EUR 897,000	French Republic Government Bond OAT, 1.750%, 25/05/66	670,135	0.04	EUR 1,334,337	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,781,314	0.09
EUR 500,000	French Republic Government Bond OAT, 2.750%, perpetual	541,240	0.03	EUR 1,672,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,141,391	0.11
EUR 1,100,000	French Republic Government Bond OAT, 3.000%, perpetual	1,207,217	0.06	EUR 950,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	846,314	0.04
<b>Total France</b>		<b>100,409,869</b>	<b>5.32</b>	EUR 1,172,647	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,572,280	0.08
Germany				EUR 1,358,603	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,941,270	0.10
EUR 1,450,000	Bundesobligation, zero coupon, 18/10/24	1,515,698	0.08	EUR 1,161,121	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,412,121	0.07
EUR 7,170,000	Bundesobligation, zero coupon, 11/04/25	7,233,034	0.39	EUR 1,627,330	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,792,444	0.10
EUR 2,600,000	Bundesobligation, 1.300%, 15/10/27	2,687,155	0.14	EUR 1,797,627	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	1,999,279	0.11
EUR 1,850,000	Bundesobligation, 2.200%, 13/04/28	1,983,393	0.11	EUR 1,925,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,669,493	0.09
EUR 1,232,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,309,851	0.07	EUR 2,070,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,215,681	0.06
EUR 1,610,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,682,263	0.09	EUR 550,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	524,882	0.03
EUR 1,720,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,796,543	0.10	EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	541,534	0.03
EUR 2,430,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,489,518	0.13	EUR 1,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	1,058,718	0.06
EUR 1,569,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,570,232	0.08				
EUR 1,724,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,722,966	0.09				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Germany (continued)				Indonesia (continued)			
EUR 800,000	Bundesschatzanweisungen, 0.400%, 13/09/24	842,837	0.04	IDR 8,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	590,718	0.03
EUR 1,000,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,073,872	0.06	IDR 16,600,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,273,237	0.07
EUR 1,200,000	Bundesschatzanweisungen, 2.500%, 13/03/25	1,293,058	0.07	IDR 11,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	794,795	0.04
EUR 500,000	Bundesschatzanweisungen, 2.800%, perpetual	541,507	0.03	IDR 8,700,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	669,701	0.04
<b>Total Germany</b>		<b>80,020,365</b>	<b>4.24</b>	IDR 4,400,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	319,840	0.02
Hong Kong				IDR 5,000,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	389,358	0.02
HKD 100,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	12,480	0.00	IDR 27,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	1,888,421	0.10
HKD 300,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	34,892	0.00	IDR 3,000,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	212,961	0.01
<b>Total Hong Kong</b>		<b>47,372</b>	<b>0.00</b>	<b>Total Indonesia</b>		<b>14,955,998</b>	<b>0.79</b>
Hungary				Ireland			
HUF 118,500,000	Hungary Government Bond, 2.750%, 22/12/26	287,675	0.01	EUR 217,443	Ireland Government Bond, 5.400%, 13/03/25	245,877	0.01
HUF 78,500,000	Hungary Government Bond, 3.000%, 27/10/27	191,114	0.01	EUR 1,081,000	Ireland Government Bond, 1.000%, 15/05/26	1,115,449	0.06
HUF 75,000,000	Hungary Government Bond, 4.500%, 23/03/28	192,146	0.01	EUR 1,100,000	Ireland Government Bond, 0.200%, 15/05/27	1,031,066	0.05
HUF 17,500,000	Hungary Government Bond, 6.750%, 22/10/28	49,104	0.00	EUR 451,000	Ireland Government Bond, 0.900%, 15/05/28	449,322	0.02
HUF 135,000,000	Hungary Government Bond, 3.000%, 21/08/30	307,833	0.02	EUR 756,000	Ireland Government Bond, 1.100%, 15/05/29	748,569	0.04
HUF 23,000,000	Hungary Government Bond, 3.250%, 22/10/31	52,033	0.00	EUR 434,628	Ireland Government Bond, 2.400%, 15/05/30	463,430	0.03
HUF 490,000,000	Hungary Government Bond, 2.250%, 20/04/33	960,965	0.06	EUR 324,000	Ireland Government Bond, 1.350%, 18/03/31	319,104	0.02
HUF 50,000,000	Hungary Government Bond, 3.000%, 27/10/38	93,870	0.00	EUR 650,000	Ireland Government Bond, zero coupon, 18/10/31	564,682	0.03
<b>Total Hungary</b>		<b>2,134,740</b>	<b>0.11</b>	EUR 300,000	Ireland Government Bond, 0.350%, 18/10/32	262,325	0.01
Indonesia				EUR 244,000	Ireland Government Bond, 1.300%, 15/05/33	230,716	0.01
IDR 14,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	945,211	0.05	EUR 400,000	Ireland Government Bond, 0.400%, 15/05/35	327,008	0.02
IDR 12,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	795,750	0.04	EUR 311,000	Ireland Government Bond, 1.700%, 15/05/37	286,564	0.02
IDR 10,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	655,154	0.03	EUR 275,000	Ireland Government Bond, 0.550%, 22/04/41	195,676	0.01
IDR 8,200,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	566,778	0.03	EUR 250,000	Ireland Government Bond, 3.000%, 18/10/43	268,473	0.02
IDR 16,400,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,099,120	0.06	EUR 485,074	Ireland Government Bond, 2.000%, 18/02/45	431,994	0.02
IDR 13,200,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	898,164	0.05	EUR 453,000	Ireland Government Bond, 1.500%, 15/05/50	347,884	0.02
IDR 8,000,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	608,688	0.03	<b>Total Ireland</b>		<b>7,288,139</b>	<b>0.39</b>
IDR 4,550,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	334,268	0.02				
IDR 12,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	832,608	0.04				
IDR 12,300,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	887,864	0.05				
IDR 17,000,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	1,193,362	0.06				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
Israel				Italy <i>(continued)</i>			
ILS 600,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	151,056	0.01	EUR 681,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	756,672	0.04
ILS 545,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	139,439	0.01	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	1,200,772	0.06
ILS 1,168,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	336,997	0.02	EUR 1,205,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,237,919	0.07
ILS 500,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	126,018	0.01	EUR 710,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	738,746	0.04
ILS 1,400,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	350,156	0.02	EUR 363,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	439,399	0.02
ILS 1,050,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	237,194	0.01	EUR 1,351,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,359,446	0.07
ILS 1,000,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	219,997	0.01	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,285,902	0.07
ILS 1,350,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	270,709	0.01	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	1,042,233	0.06
ILS 839,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	270,046	0.01	EUR 780,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	805,529	0.04
ILS 1,700,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	436,499	0.02	EUR 753,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	770,852	0.04
ILS 1,000,000	Israel Government Bond - Fixed, 2.800%, 29/11/52	212,724	0.01	EUR 6,790,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	5,965,050	0.32
<b>Total Israel</b>		<b>2,750,835</b>	<b>0.14</b>	EUR 1,464,991	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,778,323	0.09
Italy				EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	1,096,612	0.06
EUR 647,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	691,717	0.04	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,520,669	0.08
EUR 4,450,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/08/24	4,484,363	0.23	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	837,237	0.04
EUR 747,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	814,488	0.04	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	765,480	0.04
EUR 1,245,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,316,827	0.07	EUR 1,147,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,312,019	0.07
EUR 1,247,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,337,240	0.07	EUR 1,366,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,425,240	0.08
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	1,344,464	0.07	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	1,411,232	0.07
EUR 1,369,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,521,076	0.08	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	1,138,319	0.06
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	1,833,976	0.10	EUR 1,182,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,237,774	0.07
EUR 1,392,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,456,483	0.08	EUR 1,324,406	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,569,249	0.08
EUR 987,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,031,677	0.05	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	1,640,232	0.09
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,261,284	0.07	EUR 1,480,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,589,798	0.08
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	775,497	0.04	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,260,848	0.07
EUR 1,182,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,254,022	0.07	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,220,221	0.06
EUR 1,066,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,116,637	0.06	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,318,365	0.07
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	1,408,642	0.07	EUR 1,364,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	1,707,340	0.09
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,434,914	0.13	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,101,608	0.06



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Italy (continued)				Italy (continued)			
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	1,320,224	0.07	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	666,448	0.04
EUR 1,318,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,206,358	0.06	EUR 441,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	344,629	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	970,423	0.05	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	540,591	0.03
EUR 1,199,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,490,499	0.08	<b>Total Italy</b>		<b>92,835,495</b>	<b>4.92</b>
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	1,072,343	0.06	Japan			
EUR 1,021,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	972,244	0.05	JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	2,426,692	0.13
EUR 300,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	336,167	0.02	JPY 250,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	1,734,286	0.09
EUR 1,233,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,453,977	0.08	JPY 2,925,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	20,321,202	1.09
EUR 889,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	901,153	0.05	JPY 3,575,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	24,780,443	1.31
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	701,598	0.04	JPY 450,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	3,137,437	0.17
EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	565,451	0.03	JPY 300,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	2,101,567	0.11
EUR 1,023,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	906,837	0.05	JPY 70,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	485,261	0.03
EUR 1,577,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,696,868	0.09	JPY 250,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	1,741,689	0.09
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	635,101	0.03	JPY 11,600,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	102,045	0.01
EUR 945,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	889,501	0.05	JPY 35,400,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	300,541	0.02
EUR 1,327,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,574,016	0.08	JPY 37,700,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	319,681	0.02
EUR 756,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	713,688	0.04	JPY 58,900,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	499,457	0.03
EUR 954,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,135,612	0.06	JPY 95,300,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	779,477	0.04
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	805,895	0.04	JPY 116,200,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	933,218	0.05
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	1,275,490	0.07	JPY 128,900,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	990,007	0.05
EUR 978,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,132,032	0.06	JPY 89,100,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	636,020	0.03
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	607,934	0.03	JPY 211,900,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,122,930	0.06
EUR 893,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	834,710	0.04	JPY 191,600,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	1,183,364	0.06
EUR 1,077,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	913,674	0.05	JPY 123,400,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	736,789	0.04
EUR 1,022,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	981,180	0.05	JPY 153,500,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	815,530	0.04
EUR 701,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	714,261	0.04	JPY 206,100,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	1,086,076	0.06
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	781,549	0.04	JPY 235,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	1,321,047	0.07
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	490,868	0.03	JPY 290,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	1,786,790	0.09
EUR 850,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	587,781	0.03	JPY 50,000,000	Japan Government Forty Year Bond, 1.300%, 20/03/63	336,493	0.02



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Japan (continued)				Japan (continued)			
JPY 404,200,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	2,816,018	0.15	JPY 7,300,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	57,190	0.00
JPY 398,600,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	2,778,741	0.15	JPY 57,400,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	435,138	0.02
JPY 262,800,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	1,829,136	0.10	JPY 50,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	369,284	0.02
JPY 155,400,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,084,816	0.06	JPY 150,400,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	1,170,162	0.06
JPY 379,900,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	2,650,429	0.14	JPY 8,700,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	70,144	0.00
JPY 408,400,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	2,852,711	0.15	JPY 181,600,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	1,453,592	0.08
JPY 424,100,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	2,966,103	0.16	JPY 77,200,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	641,021	0.03
JPY 333,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	2,326,311	0.12	JPY 70,800,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	594,600	0.03
JPY 465,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	3,237,748	0.17	JPY 22,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	185,889	0.01
JPY 436,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	3,033,800	0.16	JPY 46,400,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	387,544	0.02
JPY 388,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	2,702,361	0.14	JPY 26,700,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	221,349	0.01
JPY 443,400,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	3,083,507	0.16	JPY 16,150,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	134,178	0.01
JPY 428,600,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	2,980,732	0.16	JPY 93,500,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	793,425	0.04
JPY 434,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	3,018,622	0.16	JPY 12,200,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	101,738	0.01
JPY 510,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	3,548,500	0.19	JPY 87,100,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	742,051	0.04
JPY 410,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	2,846,924	0.15	JPY 45,600,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	389,030	0.02
JPY 612,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	4,246,681	0.23	JPY 36,300,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	310,153	0.02
JPY 430,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	2,985,175	0.16	JPY 23,800,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	199,468	0.01
JPY 516,700,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	3,578,523	0.19	JPY 63,300,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	536,755	0.03
JPY 381,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	2,640,951	0.14	JPY 56,600,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	486,482	0.03
JPY 440,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	3,043,910	0.16	JPY 120,500,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,038,200	0.06
JPY 583,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	4,031,412	0.21	JPY 55,800,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	476,050	0.03
JPY 475,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	3,282,326	0.17	JPY 121,800,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,028,670	0.05
JPY 4,636,200,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	31,757,824	1.68	JPY 17,400,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	145,211	0.01
JPY 2,245,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	15,358,001	0.81	JPY 78,400,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	663,765	0.04
JPY 745,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	5,218,840	0.28	JPY 187,500,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	1,526,529	0.08
JPY 300,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	2,096,565	0.11	JPY 97,200,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	813,491	0.04
JPY 80,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	635,450	0.03	JPY 131,200,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	1,069,262	0.06
JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	811,540	0.04	JPY 166,700,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	1,359,597	0.07

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 111,600,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	896,831	0.05	JPY 395,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	2,338,544	0.12
JPY 151,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,193,990	0.06	JPY 1,115,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	6,734,642	0.37
JPY 129,500,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,040,569	0.06	JPY 235,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	1,528,350	0.08
JPY 134,200,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,061,214	0.06	JPY 185,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	1,296,056	0.07
JPY 194,500,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,512,615	0.08	JPY 210,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	1,504,979	0.08
JPY 142,800,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,110,685	0.06	JPY 175,000,000	Japan Government Thirty Year Bond, 1.600%, 20/12/52	1,313,357	0.07
JPY 144,300,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,122,153	0.06	JPY 80,000,000	Japan Government Thirty Year Bond, 1.400%, 20/03/53	572,672	0.03
JPY 96,900,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	753,793	0.04	JPY 11,600,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	82,082	0.00
JPY 163,400,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,228,482	0.07	JPY 17,400,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	123,360	0.01
JPY 181,600,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	1,364,422	0.07	JPY 49,300,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	350,413	0.02
JPY 156,700,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,198,069	0.06	JPY 47,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	341,718	0.02
JPY 164,200,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,209,276	0.06	JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	82,869	0.00
JPY 135,800,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,000,176	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	1,430,947	0.08
JPY 135,100,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	883,835	0.05	JPY 26,100,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	187,042	0.01
JPY 153,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	892,150	0.05	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	208,168	0.01
JPY 103,800,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	631,691	0.03	JPY 20,300,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	145,950	0.01
JPY 109,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	676,911	0.04	JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	1,080,455	0.06
JPY 74,600,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	483,482	0.03	JPY 34,800,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	251,137	0.01
JPY 148,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	956,842	0.05	JPY 14,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	104,977	0.01
JPY 127,200,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	821,319	0.04	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	421,487	0.02
JPY 150,300,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	966,855	0.05	JPY 25,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	188,422	0.01
JPY 180,900,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,160,646	0.06	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	423,665	0.02
JPY 102,100,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	637,162	0.03	JPY 19,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	141,433	0.01
JPY 130,900,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	854,457	0.05	JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	426,905	0.02
JPY 71,300,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	442,249	0.02	JPY 258,100,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,901,352	0.10
JPY 146,100,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	858,092	0.05	JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	1,107,842	0.06
JPY 133,200,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	759,360	0.04	JPY 110,800,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	820,588	0.04
JPY 185,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	1,046,757	0.06	JPY 34,800,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	258,288	0.01
JPY 325,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	1,836,847	0.10	JPY 206,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,532,399	0.08

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Japan (continued)				Japan (continued)			
JPY 136,400,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,023,252	0.05	JPY 129,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	1,014,215	0.05
JPY 12,100,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	91,440	0.00	JPY 43,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	331,627	0.02
JPY 196,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,479,397	0.08	JPY 199,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	1,545,876	0.08
JPY 129,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	975,441	0.05	JPY 8,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	62,607	0.00
JPY 48,800,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	368,933	0.02	JPY 191,100,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	1,488,130	0.08
JPY 29,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	222,847	0.01	JPY 36,600,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	281,149	0.02
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	761,795	0.04	JPY 58,100,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	449,690	0.02
JPY 10,150,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	78,364	0.00	JPY 164,800,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,285,323	0.07
JPY 12,200,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	93,292	0.01	JPY 18,600,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	141,972	0.01
JPY 188,100,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	1,445,273	0.08	JPY 227,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,747,900	0.09
JPY 12,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	98,066	0.01	JPY 128,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	992,482	0.05
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	222,612	0.01	JPY 187,200,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	1,453,926	0.08
JPY 10,750,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	81,996	0.00	JPY 138,600,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,077,577	0.06
JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	89,410	0.00	JPY 96,400,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	755,540	0.04
JPY 8,700,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	67,292	0.00	JPY 148,800,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,137,813	0.06
JPY 9,900,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	76,983	0.00	JPY 190,900,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,472,097	0.08
JPY 298,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,316,902	0.12	JPY 221,100,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	1,719,910	0.09
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	225,830	0.01	JPY 273,800,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	2,132,111	0.11
JPY 165,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,295,461	0.07	JPY 288,500,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,228,258	0.12
JPY 225,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	1,763,750	0.09	JPY 254,500,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	1,948,065	0.10
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	227,963	0.01	JPY 236,700,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	1,812,617	0.10
JPY 52,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	396,696	0.02	JPY 254,400,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	1,929,311	0.10
JPY 11,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	89,253	0.00	JPY 231,900,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	1,723,715	0.09
JPY 100,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	778,960	0.04	JPY 191,400,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	1,421,764	0.08
JPY 81,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	628,542	0.03	JPY 199,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	1,493,763	0.08
JPY 163,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,286,029	0.07	JPY 154,800,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	1,151,926	0.06
JPY 15,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	122,308	0.01	JPY 137,700,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	999,603	0.05
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,176,338	0.06	JPY 164,800,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	1,114,246	0.06
JPY 64,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	510,215	0.03	JPY 269,300,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	1,764,596	0.09

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
Japan <i>(continued)</i>				Korea			
JPY 160,600,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	1,094,116	0.06	KRW 100,000,000	Korea Treasury Bond, 1.375%, 10/09/24	73,917	0.00
JPY 146,100,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	1,003,125	0.05	KRW 1,395,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,050,496	0.06
JPY 134,500,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	933,958	0.05	KRW 1,200,000,000	Korea Treasury Bond, 1.500%, 10/03/25	878,342	0.05
JPY 167,200,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	1,143,290	0.06	KRW 520,000,000	Korea Treasury Bond, 2.250%, 10/06/25	383,947	0.02
JPY 115,400,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	787,261	0.04	KRW 2,600,000,000	Korea Treasury Bond, 1.125%, 10/09/25	1,867,905	0.10
JPY 189,900,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,292,216	0.07	KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	293,414	0.02
JPY 232,200,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	1,553,628	0.08	KRW 3,500,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,490,730	0.13
JPY 207,900,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	1,386,494	0.07	KRW 405,000,000	Korea Treasury Bond, 1.875%, 10/06/26	291,999	0.02
JPY 184,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	1,260,699	0.07	KRW 2,255,000,000	Korea Treasury Bond, 1.500%, 10/12/26	1,590,868	0.08
JPY 258,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	1,711,027	0.09	KRW 325,000,000	Korea Treasury Bond, 2.125%, 10/06/27	232,633	0.01
JPY 204,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,328,107	0.07	KRW 1,085,000,000	Korea Treasury Bond, 2.375%, 10/12/27	779,344	0.04
JPY 295,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,882,624	0.10	KRW 1,225,000,000	Korea Treasury Bond, 2.625%, 10/06/28	884,674	0.05
JPY 220,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,398,465	0.07	KRW 1,365,000,000	Korea Treasury Bond, 2.375%, 10/12/28	968,464	0.05
JPY 255,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,615,268	0.09	KRW 1,380,000,000	Korea Treasury Bond, 1.875%, 10/06/29	945,535	0.05
JPY 1,145,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	7,303,969	0.39	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/12/29	987,239	0.05
JPY 1,205,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	7,748,126	0.41	KRW 70,000,000	Korea Treasury Bond, 5.500%, 10/12/29	58,532	0.00
JPY 375,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	2,526,136	0.13	KRW 600,000,000	Korea Treasury Bond, 1.375%, 10/06/30	390,637	0.02
JPY 315,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	2,156,650	0.11	KRW 2,950,000,000	Korea Treasury Bond, 1.500%, 10/12/30	1,916,931	0.10
JPY 280,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	1,979,595	0.11	KRW 323,000,000	Korea Treasury Bond, 4.750%, 10/12/30	261,536	0.01
JPY 290,000,000	Japan Government Twenty Year Bond, 1.400%, 20/12/42	2,151,821	0.11	KRW 2,700,000,000	Korea Treasury Bond, 2.000%, 10/06/31	1,806,508	0.10
JPY 120,000,000	Japan Government Twenty Year Bond, 1.100%, 20/03/43	844,811	0.04	KRW 445,000,000	Korea Treasury Bond, 4.000%, 10/12/31	344,689	0.02
JPY 2,075,000,000	Japan Government Two Year Bond, 0.005%, 01/06/24	14,379,334	0.76	KRW 1,800,000,000	Korea Treasury Bond, 3.375%, 10/06/32	1,330,270	0.07
JPY 200,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	1,386,100	0.07	KRW 625,000,000	Korea Treasury Bond, 3.750%, 10/12/33	473,859	0.03
JPY 100,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	693,036	0.04	KRW 425,000,000	Korea Treasury Bond, 2.625%, 10/09/35	288,822	0.02
JPY 100,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	692,939	0.04	KRW 375,000,000	Korea Treasury Bond, 1.500%, 10/09/36	218,687	0.01
JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	1,732,366	0.09	KRW 905,000,000	Korea Treasury Bond, 2.250%, 10/09/37	578,378	0.03
JPY 100,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	693,036	0.04	KRW 95,000,000	Korea Treasury Bond, 2.375%, 10/09/38	61,161	0.00
<b>Total Japan</b>		<b>383,373,342</b>	<b>20.30</b>	KRW 600,000,000	Korea Treasury Bond, 1.125%, 10/09/39	314,994	0.02
				KRW 2,700,000,000	Korea Treasury Bond, 1.500%, 10/09/40	1,397,533	0.07



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Korea (continued)				Luxembourg			
KRW 750,000,000	Korea Treasury Bond, 1.875%, 10/09/41	434,073	0.02	EUR 116,000	Luxembourg Government Bond, 0.625%, 01/02/27	115,202	0.00
KRW 100,000,000	Korea Treasury Bond, 3.250%, 10/09/42	70,969	0.00	EUR 58,000	Luxembourg Government Bond, 2.250%, 19/03/28	60,834	0.00
KRW 480,000,000	Korea Treasury Bond, 3.000%, 10/12/42	325,219	0.02	EUR 200,000	State of the Grand-Duchy of Luxembourg, zero coupon, 14/09/32	166,812	0.01
KRW 430,000,000	Korea Treasury Bond, 2.750%, 10/12/44	281,502	0.02	EUR 300,000	State of the Grand-Duchy of Luxembourg, 3.250%, 02/03/43	335,551	0.02
KRW 420,000,000	Korea Treasury Bond, 2.000%, 10/03/46	236,762	0.01				
KRW 2,125,000,000	Korea Treasury Bond, 2.125%, 10/03/47	1,217,303	0.06				
KRW 1,655,000,000	Korea Treasury Bond, 2.625%, 10/03/48	1,039,587	0.06				
KRW 1,865,000,000	Korea Treasury Bond, 2.000%, 10/03/49	1,019,958	0.05				
KRW 2,350,000,000	Korea Treasury Bond, 1.875%, 10/03/51	1,242,258	0.07				
KRW 2,350,000,000	Korea Treasury Bond, 2.500%, 10/03/52	1,401,380	0.07				
KRW 2,100,000,000	Korea Treasury Bond, 3.125%, 10/09/52	1,425,439	0.08				
<b>Total Korea</b>		<b>31,856,494</b>	<b>1.69</b>			<b>678,399</b>	<b>0.03</b>
Latvia				Malaysia			
EUR 100,000	Latvia Government International Bond, 0.375%, 07/10/26	98,285	0.01	MYR 1,000,000	Malaysia Government Bond, 3.478%, 14/06/24	214,616	0.01
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	97,161	0.00	MYR 495,000	Malaysia Government Bond, 4.181%, 15/07/24	106,970	0.01
EUR 100,000	Latvia Government International Bond, 1.375%, 16/05/36	81,327	0.00	MYR 870,000	Malaysia Government Bond, 4.059%, 30/09/24	188,010	0.01
<b>Total Latvia</b>		<b>276,773</b>	<b>0.01</b>	MYR 205,000	Malaysia Government Bond, 4.392%, 15/04/26	45,012	0.00
Lithuania				MYR 1,500,000	Malaysia Government Bond, 3.906%, 15/07/26	325,311	0.02
EUR 76,000	Lithuania Government International Bond, 2.125%, 29/10/26	79,183	0.01	MYR 3,030,000	Malaysia Government Bond, 3.900%, 30/11/26	657,161	0.04
EUR 58,000	Lithuania Government International Bond, 0.950%, 26/05/27	57,379	0.00	MYR 2,000,000	Malaysia Government Bond, 3.502%, 31/05/27	427,381	0.02
EUR 58,000	Lithuania Government International Bond, 2.125%, 22/10/35	53,361	0.00	MYR 3,350,000	Malaysia Government Bond, 3.899%, 16/11/27	726,593	0.04
EUR 29,000	Lithuania Government International Bond, 2.100%, 26/05/47	24,225	0.00	MYR 1,200,000	Malaysia Government Bond, 3.519%, 20/04/28	256,295	0.01
EUR 50,000	Lithuania Government International Bond, 0.500%, 28/07/50	24,611	0.00	MYR 370,000	Malaysia Government Bond, 3.733%, 15/06/28	79,692	0.01
EUR 100,000	Republic of Lithuania, 1.625%, 19/06/49	70,275	0.01	MYR 55,000	Malaysia Government Bond, 5.248%, 15/09/28	12,666	0.00
<b>Total Lithuania</b>		<b>309,034</b>	<b>0.02</b>	MYR 4,550,000	Malaysia Government Bond, 4.504%, 30/04/29	1,014,706	0.05
				MYR 1,205,000	Malaysia Government Bond, 3.885%, 15/08/29	259,841	0.01
				MYR 1,160,000	Malaysia Government Bond, 4.498%, 15/04/30	259,671	0.01
				MYR 85,000	Malaysia Government Bond, 4.127%, 15/04/32	18,574	0.00
				MYR 3,500,000	Malaysia Government Bond, 3.582%, 15/07/32	735,221	0.04
				MYR 2,320,000	Malaysia Government Bond, 4.642%, 07/11/33	529,040	0.03
				MYR 230,000	Malaysia Government Bond, 4.254%, 31/05/35	50,304	0.00
				MYR 695,000	Malaysia Government Bond, 4.762%, 07/04/37	159,945	0.01
				MYR 290,000	Malaysia Government Bond, 4.893%, 08/06/38	68,206	0.00
				MYR 2,000,000	Malaysia Government Bond, 3.757%, 22/05/40	409,144	0.02
				MYR 2,250,000	Malaysia Government Bond, 4.696%, 15/10/42	519,999	0.03
				MYR 520,000	Malaysia Government Bond, 4.736%, 15/03/46	119,987	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
Malaysia (continued)				Netherlands			
MYR 960,000	Malaysia Government Bond, 4.921%, 06/07/48	227,444	0.01	EUR 475,000	Netherlands Government Bond, 2.000%, 15/07/24	510,856	0.03
MYR 2,200,000	Malaysia Government Bond, 4.065%, 15/06/50	461,418	0.03	EUR 1,392,000	Netherlands Government Bond, 0.250%, 15/07/25	1,433,050	0.08
MYR 1,595,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	344,356	0.02	EUR 5,950,000	Netherlands Government Bond, zero coupon, 15/01/26	5,134,798	0.28
MYR 820,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	178,190	0.01	EUR 831,000	Netherlands Government Bond, 0.500%, 15/07/26	842,197	0.04
MYR 1,160,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	254,802	0.01	EUR 1,229,000	Netherlands Government Bond, 0.750%, 15/07/27	1,235,758	0.06
MYR 1,160,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	256,597	0.01	EUR 549,956	Netherlands Government Bond, 5.500%, 15/01/28	667,520	0.03
MYR 950,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	207,712	0.01	EUR 1,036,000	Netherlands Government Bond, 0.750%, 15/07/28	1,024,121	0.05
MYR 3,000,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	658,284	0.04	EUR 514,000	Netherlands Government Bond, 0.250%, 15/07/29	484,941	0.03
MYR 815,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	186,206	0.01	EUR 850,000	Netherlands Government Bond, 0.500%, 15/07/32	766,483	0.04
MYR 1,045,000	Malaysia Government Investment Issue, 4.582%, 30/08/33	236,668	0.01	EUR 1,014,000	Netherlands Government Bond, 2.500%, 15/01/33	1,088,961	0.06
MYR 465,000	Malaysia Government Investment Issue, 4.786%, 31/10/35	107,164	0.01	EUR 400,000	Netherlands Government Bond, 2.500%, 15/07/33	427,354	0.02
MYR 1,870,000	Malaysia Government Investment Issue, 4.755%, 04/08/37	430,939	0.02	EUR 955,839	Netherlands Government Bond, 4.000%, 15/01/37	1,185,374	0.06
MYR 1,750,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	388,494	0.02	EUR 848,000	Netherlands Government Bond, 0.500%, 15/01/40	652,003	0.03
MYR 2,000,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	437,729	0.02	EUR 1,049,393	Netherlands Government Bond, 3.750%, 15/01/42	1,313,484	0.07
MYR 435,000	Malaysia Government Investment Issue, 4.895%, 08/05/47	102,043	0.01	EUR 1,184,702	Netherlands Government Bond, 2.750%, 15/01/47	1,318,580	0.07
<b>Total Malaysia</b>		<b>11,662,391</b>	<b>0.62</b>	EUR 400,000	Netherlands Government Bond, 2.000%, 15/01/54	379,197	0.02
Mexico				EUR 800,000	Netherlands Government Bond, 2.500%, perpetual	859,569	0.05
MXN 13,150,000	Mexican Bonos, 8.000%, 05/09/24	742,313	0.04	<b>Total Netherlands</b>		<b>19,324,246</b>	<b>1.02</b>
MXN 8,150,000	Mexican Bonos, 10.000%, 05/12/24	471,755	0.03	New Zealand			
MXN 28,975,000	Mexican Bonos, 5.750%, 05/03/26	1,539,296	0.08	NZD 355,000	New Zealand Government Bond, 2.750%, 15/04/25	208,254	0.01
MXN 9,000,000	Mexican Bonos, 5.500%, 04/03/27	465,830	0.02	NZD 500,000	New Zealand Government Bond, 0.500%, 15/05/26	271,229	0.02
MXN 18,425,000	Mexican Bonos, 7.500%, 03/06/27	1,020,006	0.05	NZD 990,000	New Zealand Government Bond, 4.500%, 15/04/27	602,139	0.03
MXN 18,099,000	Mexican Bonos, 8.500%, 31/05/29	1,044,044	0.06	NZD 500,000	New Zealand Government Bond, 0.250%, 15/05/28	248,773	0.01
MXN 16,200,000	Mexican Bonos, 7.750%, 29/05/31	894,620	0.05	NZD 771,000	New Zealand Government Bond, 3.000%, 20/04/29	434,546	0.02
MXN 10,000,000	Mexican Bonos, 7.500%, 26/05/33	537,856	0.03	NZD 350,000	New Zealand Government Bond, 1.500%, 15/05/31	171,186	0.01
MXN 8,825,000	Mexican Bonos, 7.750%, 23/11/34	480,884	0.03	NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	373,306	0.02
MXN 3,350,000	Mexican Bonos, 10.000%, 20/11/36	216,183	0.01	NZD 432,000	New Zealand Government Bond, 3.500%, 14/04/33	241,189	0.01
MXN 13,575,000	Mexican Bonos, 8.500%, 18/11/38	772,320	0.04	NZD 250,000	New Zealand Government Bond, 4.250%, 15/05/34	147,659	0.01
MXN 11,450,000	Mexican Bonos, 7.750%, 13/11/42	599,148	0.03	NZD 425,000	New Zealand Government Bond, 2.750%, 15/04/37	207,103	0.01
MXN 17,300,000	Mexican Bonos, 8.000%, 07/11/47	923,450	0.05				
MXN 15,000,000	Mexican Bonos, 8.000%, 31/07/53	794,916	0.04				
<b>Total Mexico</b>		<b>10,502,621</b>	<b>0.56</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
New Zealand (continued)				Portugal			
NZD 250,000	New Zealand Government Bond, 1.750%, 15/05/41	96,828	0.01	EUR 639,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	695,413	0.04
NZD 1,050,000	New Zealand Government Bond, 2.750%, 15/05/51	443,865	0.02	EUR 935,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,018,208	0.05
<b>Total New Zealand</b>		<b>3,446,077</b>	<b>0.18</b>	EUR 527,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	599,226	0.03
Norway				EUR 550,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	546,754	0.03
NOK 4,390,000	Norway Government Bond, 1.750%, 17/02/27	380,168	0.02	EUR 697,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	730,238	0.04
NOK 2,320,000	Norway Government Bond, 2.000%, 26/04/28	199,400	0.01	EUR 882,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	909,559	0.05
NOK 2,380,000	Norway Government Bond, 1.750%, 06/09/29	197,859	0.01	EUR 455,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	522,809	0.03
NOK 3,000,000	Norway Government Bond, 1.375%, 19/08/30	239,567	0.01	EUR 650,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	593,254	0.03
NOK 4,000,000	Norway Government Bond, 1.250%, 17/09/31	309,429	0.02	EUR 550,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	481,354	0.02
NOK 2,000,000	Norway Government Bond, 2.125%, 18/05/32	164,948	0.01	EUR 400,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	386,616	0.02
NOK 2,000,000	Norway Government Bond, 3.000%, 15/08/33	176,599	0.01	EUR 374,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	371,177	0.02
<b>Total Norway</b>		<b>1,667,970</b>	<b>0.09</b>	EUR 350,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	287,453	0.01
Peru				EUR 601,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	701,354	0.04
PEN 3,000,000	Peru Government Bond, 5.940%, 12/02/29	812,759	0.05	EUR 250,000	Portugal Obrigacoes do Tesouro OT, 3.500%, 18/06/38	273,017	0.01
PEN 1,500,000	Peru Government Bond, 6.150%, 12/08/32	396,390	0.02	EUR 200,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	148,967	0.01
PEN 1,000,000	Peru Government Bond, 5.350%, 12/08/40	231,238	0.01	EUR 303,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	360,523	0.02
<b>Total Peru</b>		<b>1,440,387</b>	<b>0.08</b>	EUR 275,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	165,611	0.01
Poland				<b>Total Portugal</b>		<b>8,791,533</b>	<b>0.46</b>
PLN 1,500,000	Republic of Poland Government Bond, 2.250%, 25/10/24	352,203	0.02	Romania			
PLN 2,425,000	Republic of Poland Government Bond, 3.250%, 25/07/25	568,321	0.03	RON 2,000,000	Romania Government Bond, 4.500%, 17/06/24	433,021	0.02
PLN 2,410,000	Republic of Poland Government Bond, 2.500%, 25/07/26	541,767	0.03	RON 1,500,000	Romania Government Bond, 3.650%, 28/07/25	282,924	0.01
PLN 1,500,000	Republic of Poland Government Bond, 0.250%, 25/10/26	309,987	0.02	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	211,092	0.01
PLN 1,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	345,049	0.02	RON 500,000	Romania Government Bond, 5.800%, 26/07/27	106,680	0.01
PLN 1,620,000	Republic of Poland Government Bond, 2.500%, 25/07/27	353,932	0.02	RON 2,000,000	Romania Government Bond, 4.150%, 26/01/28	386,903	0.02
PLN 2,175,000	Republic of Poland Government Bond, 2.750%, 25/04/28	472,612	0.02	RON 1,000,000	Romania Government Bond, 5.000%, 12/02/29	202,504	0.01
PLN 205,000	Republic of Poland Government Bond, 5.750%, 25/04/29	50,927	0.00	RON 1,500,000	Romania Government Bond, 6.700%, 25/02/32	327,891	0.02
PLN 2,580,000	Republic of Poland Government Bond, 2.750%, 25/10/29	542,232	0.03	RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	184,900	0.01
PLN 2,500,000	Republic of Poland Government Bond, 1.250%, 25/10/30	458,700	0.02	<b>Total Romania</b>		<b>2,135,915</b>	<b>0.11</b>
PLN 3,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	539,298	0.03				
PLN 4,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	1,002,070	0.05				
<b>Total Poland</b>		<b>5,537,098</b>	<b>0.29</b>				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
Singapore				Slovakia <i>(continued)</i>			
SGD 100,000	Singapore Government Bond, 2.375%, 01/06/25	72,248	0.00	EUR 700,000	Slovakia Government Bond, 3.750%, 23/02/35	756,628	0.04
SGD 250,000	Singapore Government Bond, 0.500%, 01/11/25	172,454	0.01	EUR 400,000	Slovakia Government Bond, 0.375%, 21/04/36	283,996	0.01
SGD 390,000	Singapore Government Bond, 2.125%, 01/06/26	278,238	0.02	EUR 174,000	Slovakia Government Bond, 1.875%, 09/03/37	151,609	0.01
SGD 500,000	Singapore Government Bond, 1.250%, 01/11/26	345,712	0.02	EUR 116,000	Slovakia Government Bond, 2.000%, 17/10/47	90,545	0.00
SGD 579,000	Singapore Government Bond, 3.500%, 01/03/27	431,442	0.02	<b>Total Slovakia</b>		<b>3,168,961</b>	<b>0.17</b>
SGD 700,000	Singapore Government Bond, 2.875%, 01/09/27	511,644	0.03	Slovenia			
SGD 569,000	Singapore Government Bond, 2.625%, 01/05/28	411,424	0.02	EUR 42,000	Slovenia Government Bond, 4.625%, 09/09/24	46,921	0.00
SGD 503,000	Singapore Government Bond, 2.875%, 01/07/29	366,709	0.02	EUR 116,000	Slovenia Government Bond, 2.125%, 28/07/25	124,691	0.01
SGD 263,000	Singapore Government Bond, 2.875%, 01/09/30	191,524	0.01	EUR 42,000	Slovenia Government Bond, 5.125%, 30/03/26	48,081	0.00
SGD 700,000	Singapore Government Bond, 1.625%, 01/07/31	464,430	0.03	EUR 161,000	Slovenia Government Bond, 1.250%, 22/03/27	163,120	0.01
SGD 250,000	Singapore Government Bond, 2.625%, 01/08/32	178,422	0.01	EUR 232,000	Slovenia Government Bond, 1.188%, 14/03/29	225,414	0.01
SGD 277,000	Singapore Government Bond, 3.375%, 01/09/33	210,146	0.01	EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	92,940	0.01
SGD 574,000	Singapore Government Bond, 2.250%, 01/08/36	391,759	0.02	EUR 199,000	Slovenia Government Bond, 2.250%, 03/03/32	201,169	0.01
SGD 274,000	Singapore Government Bond, 2.375%, 01/07/39	191,732	0.01	EUR 500,000	Slovenia Government Bond, 3.625%, 11/03/33	564,227	0.03
SGD 441,000	Singapore Government Bond, 2.750%, 01/04/42	334,936	0.02	EUR 145,000	Slovenia Government Bond, 1.500%, 25/03/35	127,822	0.01
SGD 271,000	Singapore Government Bond, 2.750%, 01/03/46	207,933	0.01	EUR 189,000	Slovenia Government Bond, 1.750%, 03/11/40	156,957	0.01
SGD 600,000	Singapore Government Bond, 1.875%, 01/03/50	393,983	0.02	EUR 17,000	Slovenia Government Bond, 3.125%, 07/08/45	17,260	0.00
SGD 100,000	Singapore Government Bond, 3.000%, 01/08/72	86,580	0.00	EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	52,845	0.00
<b>Total Singapore</b>		<b>5,241,316</b>	<b>0.28</b>	<b>Total Slovenia</b>		<b>1,821,447</b>	<b>0.10</b>
Slovakia				Spain			
EUR 117,690	Slovakia Government Bond, 3.375%, 15/11/24	128,165	0.01	EUR 1,350,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	1,183,067	0.06
EUR 259,827	Slovakia Government Bond, 4.350%, 14/10/25	288,305	0.02	EUR 940,000	Spain Government Bond, 0.250%, 30/07/24	989,175	0.05
EUR 58,000	Slovakia Government Bond, 0.625%, 22/05/26	58,482	0.00	EUR 1,474,000	Spain Government Bond, 2.750%, 31/10/24	1,594,031	0.08
EUR 186,879	Slovakia Government Bond, 1.375%, 21/01/27	190,310	0.01	EUR 6,600,000	Spain Government Bond, zero coupon, 31/01/25	6,529,605	0.34
EUR 374,000	Slovakia Government Bond, 1.000%, 12/06/28	364,040	0.02	EUR 997,000	Spain Government Bond, 1.600%, 30/04/25	1,052,898	0.06
EUR 114,556	Slovakia Government Bond, 3.625%, 16/01/29	127,512	0.01	EUR 1,161,000	Spain Government Bond, 4.650%, 30/07/25	1,297,532	0.07
EUR 600,000	Slovakia Government Bond, 1.000%, 09/10/30	506,097	0.02	EUR 1,419,000	Spain Government Bond, 2.150%, 31/10/25	1,508,033	0.08
EUR 116,000	Slovakia Government Bond, 1.625%, 21/01/31	111,117	0.01	EUR 1,465,000	Spain Government Bond, 1.950%, 30/04/26	1,539,402	0.08
EUR 100,000	Slovakia Government Bond, 4.000%, 19/10/32	112,155	0.01	EUR 700,000	Spain Government Bond, 2.800%, 31/05/26	751,298	0.04
				EUR 929,000	Spain Government Bond, 5.900%, 30/07/26	1,088,176	0.06

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 1,558,000	Spain Government Bond, 1.300%, 31/10/26	1,595,548	0.08	EUR 853,000	Spain Government Bond, 2.700%, 31/10/48	767,494	0.04
EUR 1,501,000	Spain Government Bond, 1.500%, 30/04/27	1,535,144	0.08	EUR 750,000	Spain Government Bond, 1.900%, 31/10/52	542,197	0.03
EUR 2,550,000	Spain Government Bond, 0.800%, 30/07/27	2,488,915	0.13	EUR 749,000	Spain Government Bond, 3.450%, 30/07/66	745,192	0.04
EUR 1,348,000	Spain Government Bond, 1.450%, 31/10/27	1,364,913	0.07	EUR 400,000	Spain Government Bond, 1.450%, 31/10/71	211,811	0.01
EUR 1,390,000	Spain Government Bond, 1.400%, 30/04/28	1,394,398	0.07	<b>Total Spain</b>		<b>60,202,235</b>	<b>3.19</b>
EUR 1,375,000	Spain Government Bond, 1.400%, 30/07/28	1,374,055	0.07	Sweden			
EUR 1,300,000	Spain Government Bond, 5.150%, 31/10/28	1,548,968	0.08	SEK 2,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	156,053	0.01
EUR 1,639,476	Spain Government Bond, 6.000%, 31/01/29	2,037,991	0.11	SEK 4,470,000	Sweden Government Bond, 0.750%, 12/05/28	375,919	0.02
EUR 1,198,000	Spain Government Bond, 1.450%, 30/04/29	1,186,629	0.06	SEK 4,110,000	Sweden Government Bond, 0.750%, 12/11/29	338,288	0.02
EUR 1,448,000	Spain Government Bond, 0.600%, 31/10/29	1,346,768	0.07	SEK 3,250,000	Sweden Government Bond, 0.125%, 12/05/31	248,237	0.01
EUR 2,790,000	Spain Government Bond, 0.500%, 30/04/30	2,494,353	0.13	SEK 3,900,000	Sweden Government Bond, 2.250%, 01/06/32	352,203	0.02
EUR 1,825,000	Spain Government Bond, 1.950%, 30/07/30	1,830,854	0.10	SEK 2,000,000	Sweden Government Bond, 1.750%, 11/11/33	172,335	0.01
EUR 1,500,000	Spain Government Bond, 1.250%, 31/10/30	1,425,310	0.08	SEK 2,635,000	Sweden Government Bond, 3.500%, 30/03/39	270,197	0.02
EUR 1,500,000	Spain Government Bond, 0.100%, 30/04/31	1,283,687	0.07	SEK 1,000,000	Sweden Government Bond, 0.500%, 24/11/45	59,634	0.00
EUR 1,505,000	Spain Government Bond, 5.750%, 30/07/32	1,955,602	0.10	SEK 1,000,000	Sweden Government Bond, 1.375%, 23/06/71	54,776	0.00
EUR 1,300,000	Spain Government Bond, 2.550%, 31/10/32	1,329,231	0.07	<b>Total Sweden</b>		<b>2,027,642</b>	<b>0.11</b>
EUR 1,450,000	Spain Government Bond, 3.150%, 30/04/33	1,551,134	0.08	Switzerland			
EUR 1,095,000	Spain Government Bond, 2.350%, 30/07/33	1,090,150	0.06	CHF 250,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	280,140	0.01
EUR 1,164,000	Spain Government Bond, 1.850%, 30/07/35	1,066,787	0.06	CHF 250,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	303,063	0.02
EUR 1,320,000	Spain Government Bond, 4.200%, 31/01/37	1,535,831	0.08	CHF 484,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	509,968	0.03
EUR 1,100,000	Spain Government Bond, 0.850%, 30/07/37	838,582	0.04	CHF 602,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	652,211	0.03
EUR 1,100,000	Spain Government Bond, 3.900%, 30/07/39	1,227,007	0.07	CHF 146,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	179,327	0.01
EUR 759,000	Spain Government Bond, 4.900%, 30/07/40	953,994	0.05	CHF 45,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	48,291	0.00
EUR 1,150,000	Spain Government Bond, 1.200%, 31/10/40	857,315	0.05	CHF 122,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	168,651	0.01
EUR 1,009,000	Spain Government Bond, 4.700%, 30/07/41	1,243,871	0.07	CHF 100,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	100,667	0.00
EUR 1,620,000	Spain Government Bond, 1.000%, 30/07/42	993,901	0.06	CHF 187,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	247,277	0.01
EUR 700,000	Spain Government Bond, 3.450%, 30/07/43	725,935	0.04	CHF 170,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	196,550	0.01
EUR 814,000	Spain Government Bond, 5.150%, 31/10/44	1,065,121	0.06	CHF 100,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	119,985	0.01
EUR 1,122,000	Spain Government Bond, 2.900%, 31/10/46	1,060,330	0.06	CHF 350,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	333,420	0.02
				CHF 364,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	445,169	0.02



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>				
Switzerland <i>(continued)</i>				Thailand <i>(continued)</i>				
CHF 787,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	804,347	0.04	THB 16,100,000	Thailand Government Bond, 4.000%, 17/06/66	486,833	0.03	
CHF 42,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	79,921	0.00	THB 3,000,000	Thailand Government Bond, 3.600%, 17/06/67	82,974	0.00	
CHF 102,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	101,913	0.01	<b>Total Thailand</b>			<b>10,320,583</b>	<b>0.55</b>
CHF 116,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	115,642	0.01	United Kingdom				
CHF 91,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	145,283	0.01	GBP 1,710,923	United Kingdom Gilt, 2.750%, 07/09/24	2,109,667	0.11	
<b>Total Switzerland</b>			<b>4,831,825</b>	<b>0.25</b>	GBP 4,900,000	United Kingdom Gilt, 0.250%, 31/01/25	5,036,291	0.27
Thailand				GBP 1,894,040	United Kingdom Gilt, 5.000%, 07/03/25	2,397,177	0.13	
THB 18,000,000	Thailand Government Bond, 1.450%, 17/12/24	502,842	0.03	GBP 2,450,000	United Kingdom Gilt, 0.625%, 07/06/25	2,853,010	0.15	
THB 9,200,000	Thailand Government Bond, 3.850%, 12/12/25	269,684	0.01	GBP 2,332,912	United Kingdom Gilt, 2.000%, 07/09/25	2,762,634	0.15	
THB 15,250,000	Thailand Government Bond, 2.350%, 17/06/26	432,123	0.02	GBP 500,000	United Kingdom Gilt, 3.500%, 22/10/25	606,956	0.03	
THB 19,100,000	Thailand Government Bond, 2.125%, 17/12/26	536,761	0.03	GBP 4,300,000	United Kingdom Gilt, 0.125%, 30/01/26	4,648,081	0.24	
THB 25,500,000	Thailand Government Bond, 1.000%, 17/06/27	684,900	0.04	GBP 2,390,000	United Kingdom Gilt, 1.500%, 22/07/26	2,736,711	0.14	
THB 18,000,000	Thailand Government Bond, 2.650%, 17/06/28	515,469	0.03	GBP 4,250,000	United Kingdom Gilt, 0.375%, 22/10/26	4,290,929	0.23	
THB 20,900,000	Thailand Government Bond, 2.875%, 17/12/28	604,340	0.03	GBP 1,800,000	United Kingdom Gilt, 4.125%, 29/01/27	2,207,489	0.12	
THB 11,600,000	Thailand Government Bond, 4.875%, 22/06/29	371,615	0.02	GBP 2,224,000	United Kingdom Gilt, 1.250%, 22/07/27	2,455,359	0.13	
THB 34,000,000	Thailand Government Bond, 1.600%, 17/12/29	912,203	0.05	GBP 1,647,635	United Kingdom Gilt, 4.250%, 07/12/27	2,044,470	0.11	
THB 750,000	Thailand Government Bond, 3.650%, 20/06/31	22,973	0.00	GBP 2,219,000	United Kingdom Gilt, 1.625%, 22/10/28	2,422,615	0.13	
THB 38,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,034,890	0.06	GBP 872,689	United Kingdom Gilt, 6.000%, 07/12/28	1,175,797	0.06	
THB 10,600,000	Thailand Government Bond, 3.775%, 25/06/32	329,615	0.02	GBP 3,100,000	United Kingdom Gilt, 0.500%, 31/01/29	2,162,467	0.11	
THB 10,000,000	Thailand Government Bond, 1.600%, 17/06/35	251,319	0.01	GBP 2,674,000	United Kingdom Gilt, 0.875%, 22/10/29	2,726,745	0.14	
THB 10,000,000	Thailand Government Bond, 1.585%, 17/12/35	248,208	0.01	GBP 1,655,114	United Kingdom Gilt, 4.750%, 07/12/30	2,151,807	0.11	
THB 11,050,000	Thailand Government Bond, 3.400%, 17/06/36	331,992	0.02	GBP 2,350,000	United Kingdom Gilt, 1.000%, 31/01/32	2,272,066	0.12	
THB 6,400,000	Thailand Government Bond, 4.260%, 12/12/37	205,343	0.01	GBP 1,940,897	United Kingdom Gilt, 4.250%, 07/06/32	2,455,198	0.13	
THB 13,000,000	Thailand Government Bond, 3.300%, 17/06/38	385,611	0.02	GBP 1,000,000	United Kingdom Gilt, 3.250%, 31/01/33	1,159,370	0.06	
THB 32,500,000	Thailand Government Bond, 3.450%, 17/06/43	969,757	0.05	GBP 3,450,000	United Kingdom Gilt, 0.875%, 31/07/33	2,716,982	0.14	
THB 16,250,000	Thailand Government Bond, 4.675%, 29/06/44	567,309	0.03	GBP 1,947,911	United Kingdom Gilt, 4.500%, 07/09/34	2,496,736	0.13	
THB 16,200,000	Thailand Government Bond, 2.875%, 17/06/46	431,298	0.02	GBP 3,850,000	United Kingdom Gilt, 0.625%, 31/07/35	2,662,661	0.15	
THB 4,050,000	Thailand Government Bond, 4.850%, 17/06/61	142,524	0.01	GBP 1,670,420	United Kingdom Gilt, 4.250%, 07/03/36	2,084,784	0.11	
				GBP 2,000,000	United Kingdom Gilt, 1.750%, 07/09/37	1,817,879	0.10	



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
GBP 1,100,000	United Kingdom Gilt, 3.750%, 29/01/38	1,283,292	0.07	USD 13,950,000	United States Treasury Note/Bond, 3.000%, 30/06/24	13,112,929	0.69
GBP 1,404,786	United Kingdom Gilt, 4.750%, 07/12/38	1,835,894	0.10	USD 22,300,000	United States Treasury Note/Bond, 0.375%, 15/07/24	20,318,031	1.07
GBP 1,950,000	United Kingdom Gilt, 1.125%, 31/01/39	1,296,403	0.07	USD 1,250,000	United States Treasury Note/Bond, 1.750%, 31/07/24	1,202,393	0.06
GBP 1,122,802	United Kingdom Gilt, 4.250%, 07/09/39	1,384,908	0.07	USD 1,474,000	United States Treasury Note/Bond, 2.125%, 31/07/24	1,423,446	0.08
GBP 1,066,282	United Kingdom Gilt, 4.250%, 07/12/40	1,313,323	0.07	USD 2,532,800	United States Treasury Note/Bond, 2.375%, 15/08/24	2,451,078	0.13
GBP 4,700,000	United Kingdom Gilt, 1.250%, 22/10/41	3,383,704	0.18	USD 2,500,000	United States Treasury Note/Bond, 1.250%, 31/08/24	2,384,277	0.13
GBP 1,290,515	United Kingdom Gilt, 4.500%, 07/12/42	1,639,385	0.09	USD 1,013,000	United States Treasury Note/Bond, 1.875%, 31/08/24	973,311	0.05
GBP 1,597,699	United Kingdom Gilt, 3.250%, 22/01/44	1,690,577	0.09	USD 8,250,000	United States Treasury Note/Bond, 3.250%, 31/08/24	7,958,926	0.42
GBP 1,943,529	United Kingdom Gilt, 3.500%, 22/01/45	2,127,352	0.11	USD 1,300,000	United States Treasury Note/Bond, 1.500%, 30/09/24	1,240,383	0.07
GBP 1,194,043	United Kingdom Gilt, 4.250%, 07/12/46	1,462,639	0.08	USD 858,000	United States Treasury Note/Bond, 2.125%, 30/09/24	824,987	0.04
GBP 1,455,000	United Kingdom Gilt, 1.500%, 22/07/47	1,046,662	0.06	USD 5,000,000	United States Treasury Note/Bond, 4.250%, 30/09/24	4,939,062	0.26
GBP 1,824,000	United Kingdom Gilt, 1.750%, 22/01/49	1,372,884	0.07	USD 16,700,000	United States Treasury Note/Bond, 0.625%, 15/10/24	14,030,879	0.74
GBP 1,178,541	United Kingdom Gilt, 4.250%, 07/12/49	1,448,744	0.08	USD 1,900,000	United States Treasury Note/Bond, 1.500%, 31/10/24	1,807,895	0.10
GBP 1,374,937	United Kingdom Gilt, 3.750%, 22/07/52	1,559,432	0.08	USD 951,000	United States Treasury Note/Bond, 2.250%, 31/10/24	913,852	0.05
GBP 750,000	United Kingdom Gilt, 1.500%, 31/07/53	497,982	0.03	USD 14,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	12,582,637	0.66
GBP 1,250,000	United Kingdom Gilt, 3.750%, 22/10/53	1,413,488	0.07	USD 3,126,600	United States Treasury Note/Bond, 2.250%, 15/11/24	3,002,024	0.16
GBP 1,332,000	United Kingdom Gilt, 1.625%, 22/10/54	911,680	0.05	USD 122,500	United States Treasury Note/Bond, 7.500%, 15/11/24	126,012	0.01
GBP 1,254,359	United Kingdom Gilt, 4.250%, 07/12/55	1,567,062	0.08	USD 2,000,000	United States Treasury Note/Bond, 1.500%, 30/11/24	1,898,828	0.10
GBP 1,768,000	United Kingdom Gilt, 1.750%, 22/07/57	1,247,613	0.07	USD 2,101,000	United States Treasury Note/Bond, 2.125%, 30/11/24	2,012,118	0.11
GBP 1,098,767	United Kingdom Gilt, 4.000%, 22/01/60	1,334,672	0.07	USD 3,000,000	United States Treasury Note/Bond, 1.000%, 15/12/24	2,823,398	0.15
GBP 250,000	United Kingdom Gilt, 4.000%, 22/10/63	305,302	0.02	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	1,425,996	0.08
GBP 1,192,000	United Kingdom Gilt, 2.500%, 22/07/65	1,022,853	0.05	USD 1,654,000	United States Treasury Note/Bond, 2.250%, 31/12/24	1,583,705	0.08
GBP 1,181,099	United Kingdom Gilt, 3.500%, 22/07/68	1,306,294	0.07	USD 17,900,000	United States Treasury Note/Bond, 1.125%, 15/01/25	14,822,970	0.77
GBP 1,795,000	United Kingdom Gilt, 1.625%, 22/10/71	1,131,704	0.06	USD 18,450,000	United States Treasury Note/Bond, 1.375%, 31/01/25	14,120,052	0.76
<b>Total United Kingdom</b>		<b>96,037,730</b>	<b>5.09</b>	USD 1,971,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,891,467	0.10
United States				USD 3,000,000	United States Treasury Note/Bond, 4.125%, 31/01/25	2,953,008	0.16
USD 16,700,000	United States Treasury Note/Bond, 0.250%, 15/06/24	15,283,480	0.82	USD 13,500,000	United States Treasury Note/Bond, 1.500%, 15/02/25	12,102,774	0.65
USD 1,322,000	United States Treasury Note/Bond, 1.750%, 30/06/24	1,275,059	0.07	USD 2,485,300	United States Treasury Note/Bond, 2.000%, 15/02/25	2,365,210	0.13
USD 993,000	United States Treasury Note/Bond, 2.000%, 30/06/24	960,301	0.05	USD 106,900	United States Treasury Note/Bond, 7.625%, 15/02/25	110,884	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.35% <i>(continued)</i>				Government Bonds - 96.35% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 967,000	United States Treasury Note/Bond, 2.750%, 28/02/25	931,531	0.05	USD 2,977,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,758,377	0.15
USD 2,500,000	United States Treasury Note/Bond, 4.625%, 28/02/25	2,480,664	0.13	USD 2,500,000	United States Treasury Note/Bond, 4.000%, 15/02/26	2,461,914	0.13
USD 3,600,000	United States Treasury Note/Bond, 1.750%, 15/03/25	3,379,635	0.18	USD 227,900	United States Treasury Note/Bond, 6.000%, 15/02/26	235,057	0.01
USD 16,150,000	United States Treasury Note/Bond, 0.500%, 31/03/25	14,195,800	0.74	USD 1,445,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,369,589	0.07
USD 742,000	United States Treasury Note/Bond, 2.625%, 31/03/25	712,088	0.04	USD 6,000,000	United States Treasury Note/Bond, 4.625%, 15/03/26	6,007,031	0.32
USD 10,000,000	United States Treasury Note/Bond, 2.625%, 15/04/25	9,417,480	0.50	USD 1,242,000	United States Treasury Note/Bond, 2.250%, 31/03/26	1,168,644	0.06
USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/04/25	1,474,909	0.08	USD 500,000	United States Treasury Note/Bond, 3.750%, 15/04/26	489,414	0.03
USD 2,500,000	United States Treasury Note/Bond, 3.875%, 30/04/25	2,451,465	0.13	USD 1,477,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,392,880	0.07
USD 2,402,000	United States Treasury Note/Bond, 2.125%, 15/05/25	2,280,680	0.12	USD 2,099,000	United States Treasury Note/Bond, 1.625%, 15/05/26	1,937,311	0.10
USD 10,800,000	United States Treasury Note/Bond, 2.750%, 15/05/25	10,068,460	0.53	USD 500,000	United States Treasury Note/Bond, 3.625%, 15/05/26	487,852	0.03
USD 1,090,000	United States Treasury Note/Bond, 2.875%, 31/05/25	1,048,955	0.06	USD 1,472,000	United States Treasury Note/Bond, 2.125%, 31/05/26	1,376,780	0.07
USD 500,000	United States Treasury Note/Bond, 4.250%, 31/05/25	493,711	0.03	USD 1,042,000	United States Treasury Note/Bond, 1.875%, 30/06/26	967,025	0.05
USD 11,650,000	United States Treasury Note/Bond, 2.875%, 15/06/25	10,560,836	0.56	USD 1,122,000	United States Treasury Note/Bond, 1.875%, 31/07/26	1,038,814	0.05
USD 625,000	United States Treasury Note/Bond, 2.750%, 30/06/25	599,536	0.03	USD 2,378,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,173,641	0.12
USD 1,590,000	United States Treasury Note/Bond, 2.875%, 31/07/25	1,528,139	0.08	USD 110,000	United States Treasury Note/Bond, 6.750%, 15/08/26	116,884	0.01
USD 3,456,000	United States Treasury Note/Bond, 2.000%, 15/08/25	3,259,710	0.17	USD 1,542,000	United States Treasury Note/Bond, 1.375%, 31/08/26	1,403,220	0.07
USD 7,350,000	United States Treasury Note/Bond, 3.125%, 15/08/25	7,037,285	0.38	USD 1,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	915,937	0.05
USD 113,100	United States Treasury Note/Bond, 6.875%, 15/08/25	117,580	0.01	USD 1,250,000	United States Treasury Note/Bond, 1.625%, 31/10/26	1,142,969	0.06
USD 858,000	United States Treasury Note/Bond, 2.750%, 31/08/25	821,870	0.04	USD 2,160,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,998,169	0.11
USD 2,700,000	United States Treasury Note/Bond, 3.500%, 15/09/25	2,626,805	0.14	USD 144,900	United States Treasury Note/Bond, 6.500%, 15/11/26	153,900	0.01
USD 1,532,000	United States Treasury Note/Bond, 3.000%, 30/09/25	1,474,191	0.08	USD 1,500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	1,369,336	0.07
USD 1,034,000	United States Treasury Note/Bond, 3.000%, 31/10/25	994,417	0.05	USD 3,831,000	United States Treasury Note/Bond, 2.250%, 15/02/27	3,562,830	0.19
USD 2,209,000	United States Treasury Note/Bond, 2.250%, 15/11/25	2,086,815	0.11	USD 101,600	United States Treasury Note/Bond, 6.625%, 15/02/27	109,085	0.01
USD 2,500,000	United States Treasury Note/Bond, 4.500%, 15/11/25	2,487,305	0.13	USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	2,327,734	0.12
USD 1,492,000	United States Treasury Note/Bond, 2.875%, 30/11/25	1,429,989	0.08	USD 1,673,000	United States Treasury Note/Bond, 2.250%, 15/08/27	1,546,479	0.08
USD 2,500,000	United States Treasury Note/Bond, 4.000%, 15/12/25	2,460,937	0.13	USD 153,100	United States Treasury Note/Bond, 6.375%, 15/08/27	164,786	0.01
USD 800,000	United States Treasury Note/Bond, 2.625%, 31/12/25	761,937	0.04	USD 10,950,000	United States Treasury Note/Bond, 4.125%, 30/09/27	11,062,391	0.59
USD 2,500,000	United States Treasury Note/Bond, 3.875%, 15/01/26	2,453,516	0.13	USD 2,640,000	United States Treasury Note/Bond, 2.250%, 15/11/27	2,431,481	0.13
USD 1,345,000	United States Treasury Note/Bond, 2.625%, 31/01/26	1,279,957	0.07	USD 170,900	United States Treasury Note/Bond, 6.125%, 15/11/27	183,517	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
United States (continued)				United States (continued)			
USD 8,500,000	United States Treasury Note/Bond, 3.875%, 30/11/27	8,398,555	0.44	USD 2,000,000	United States Treasury Note/Bond, 3.375%, 15/05/33	1,929,062	0.10
USD 2,800,000	United States Treasury Note/Bond, 3.500%, 31/01/28	2,719,281	0.14	USD 1,033,000	United States Treasury Note/Bond, 4.500%, 15/02/36	1,114,026	0.06
USD 3,133,000	United States Treasury Note/Bond, 2.750%, 15/02/28	2,944,775	0.16	USD 348,000	United States Treasury Note/Bond, 4.750%, 15/02/37	384,812	0.02
USD 15,350,000	United States Treasury Note/Bond, 1.250%, 31/03/28	12,049,523	0.64	USD 66,000	United States Treasury Note/Bond, 5.000%, 15/05/37	74,735	0.00
USD 3,000,000	United States Treasury Note/Bond, 3.625%, 31/03/28	2,930,625	0.16	USD 681,000	United States Treasury Note/Bond, 4.375%, 15/02/38	724,733	0.04
USD 3,122,000	United States Treasury Note/Bond, 2.875%, 15/05/28	2,946,144	0.16	USD 393,000	United States Treasury Note/Bond, 4.500%, 15/05/38	423,089	0.02
USD 500,000	United States Treasury Note/Bond, 3.625%, 31/05/28	489,102	0.03	USD 696,000	United States Treasury Note/Bond, 3.500%, 15/02/39	667,181	0.04
USD 3,760,000	United States Treasury Note/Bond, 2.875%, 15/08/28	3,542,331	0.19	USD 439,000	United States Treasury Note/Bond, 4.250%, 15/05/39	459,304	0.02
USD 188,900	United States Treasury Note/Bond, 5.500%, 15/08/28	200,086	0.01	USD 284,000	United States Treasury Note/Bond, 4.500%, 15/08/39	305,522	0.02
USD 2,934,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,795,323	0.15	USD 704,400	United States Treasury Note/Bond, 4.375%, 15/11/39	745,783	0.04
USD 241,900	United States Treasury Note/Bond, 5.250%, 15/11/28	254,071	0.01	USD 1,045,900	United States Treasury Note/Bond, 4.625%, 15/02/40	1,139,868	0.06
USD 5,157,000	United States Treasury Note/Bond, 2.625%, 15/02/29	4,777,477	0.25	USD 529,300	United States Treasury Note/Bond, 4.375%, 15/05/40	559,239	0.03
USD 177,900	United States Treasury Note/Bond, 5.250%, 15/02/29	187,379	0.01	USD 512,700	United States Treasury Note/Bond, 3.875%, 15/08/40	508,614	0.03
USD 2,585,000	United States Treasury Note/Bond, 2.375%, 15/05/29	2,356,591	0.12	USD 634,000	United States Treasury Note/Bond, 4.250%, 15/11/40	659,063	0.03
USD 3,566,000	United States Treasury Note/Bond, 1.625%, 15/08/29	3,110,499	0.16	USD 711,000	United States Treasury Note/Bond, 4.750%, 15/02/41	784,877	0.04
USD 142,100	United States Treasury Note/Bond, 6.125%, 15/08/29	157,587	0.01	USD 798,100	United States Treasury Note/Bond, 4.375%, 15/05/41	839,876	0.04
USD 8,800,000	United States Treasury Note/Bond, 4.000%, 31/10/29	8,868,539	0.47	USD 1,189,300	United States Treasury Note/Bond, 3.750%, 15/08/41	1,148,789	0.06
USD 1,550,000	United States Treasury Note/Bond, 1.750%, 15/11/29	1,359,398	0.07	USD 10,900,000	United States Treasury Note/Bond, 2.000%, 15/11/41	7,641,859	0.40
USD 2,000,000	United States Treasury Note/Bond, 3.500%, 31/01/30	1,941,250	0.10	USD 166,000	United States Treasury Note/Bond, 3.125%, 15/11/41	146,236	0.01
USD 2,000,000	United States Treasury Note/Bond, 4.000%, 28/02/30	1,999,062	0.11	USD 1,070,100	United States Treasury Note/Bond, 3.125%, 15/02/42	940,685	0.05
USD 2,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	1,956,875	0.10	USD 492,600	United States Treasury Note/Bond, 3.000%, 15/05/42	423,482	0.02
USD 3,000,000	United States Treasury Note/Bond, 3.500%, 30/04/30	2,913,750	0.15	USD 438,900	United States Treasury Note/Bond, 2.750%, 15/08/42	361,681	0.02
USD 294,500	United States Treasury Note/Bond, 6.250%, 15/05/30	333,383	0.02	USD 2,700,000	United States Treasury Note/Bond, 3.375%, 15/08/42	2,451,094	0.13
USD 2,000,000	United States Treasury Note/Bond, 3.750%, 31/05/30	1,972,500	0.10	USD 725,700	United States Treasury Note/Bond, 2.750%, 15/11/42	597,002	0.03
USD 6,050,000	United States Treasury Note/Bond, 0.875%, 15/11/30	4,896,719	0.26	USD 1,454,900	United States Treasury Note/Bond, 3.125%, 15/02/43	1,268,264	0.07
USD 576,700	United States Treasury Note/Bond, 5.375%, 15/02/31	629,504	0.03	USD 1,850,000	United States Treasury Note/Bond, 3.875%, 15/02/43	1,804,328	0.10
USD 9,750,000	United States Treasury Note/Bond, 1.625%, 15/05/31	7,373,125	0.39	USD 1,647,100	United States Treasury Note/Bond, 2.875%, 15/05/43	1,377,130	0.07
USD 13,950,000	United States Treasury Note/Bond, 1.875%, 15/02/32	10,624,805	0.56	USD 1,000,000	United States Treasury Note/Bond, 3.875%, 15/05/43	975,937	0.05
USD 5,750,000	United States Treasury Note/Bond, 3.500%, 15/02/33	5,601,758	0.30	USD 711,000	United States Treasury Note/Bond, 3.625%, 15/08/43	667,229	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.35% (continued)				Government Bonds - 96.35% (continued)			
United States (continued)				United States (continued)			
USD 839,600	United States Treasury Note/Bond, 3.750%, 15/11/43	802,212	0.04	USD 3,500,000	United States Treasury Note/Bond, 0.625%, perpetual	2,990,859	0.16
USD 1,290,800	United States Treasury Note/Bond, 3.625%, 15/02/44	1,209,318	0.06	USD 2,500,000	United States Treasury Note/Bond - When Issued, 4.375%, 31/10/24	2,469,824	0.13
USD 775,100	United States Treasury Note/Bond, 3.375%, 15/05/44	698,801	0.04	USD 2,500,000	United States Treasury Note/Bond - When Issued, 4.500%, 30/11/24	2,473,535	0.13
USD 1,255,500	United States Treasury Note/Bond, 3.125%, 15/08/44	1,086,400	0.06	USD 2,500,000	United States Treasury Note/Bond - When Issued, 4.250%, 31/12/24	2,465,234	0.13
USD 1,054,400	United States Treasury Note/Bond, 3.000%, 15/11/44	892,451	0.05	USD 3,000,000	United States Treasury Note/Bond - When Issued, 3.875%, 31/03/25	2,941,172	0.16
USD 1,526,400	United States Treasury Note/Bond, 2.500%, 15/02/45	1,181,529	0.06	USD 3,400,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	3,052,297	0.16
USD 1,653,000	United States Treasury Note/Bond, 3.000%, 15/05/45	1,396,268	0.07	USD 6,450,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	5,819,191	0.31
USD 1,384,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,142,232	0.06	USD 6,000,000	United States Treasury Note/Bond - When Issued, 0.875%, 30/06/26	5,387,344	0.28
USD 318,000	United States Treasury Note/Bond, 3.000%, 15/11/45	268,163	0.01	USD 3,250,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	2,895,547	0.15
USD 1,656,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,274,344	0.07	USD 17,300,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	15,273,461	0.81
USD 1,141,000	United States Treasury Note/Bond, 2.500%, 15/05/46	877,322	0.05	USD 9,850,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	7,848,847	0.41
USD 1,782,000	United States Treasury Note/Bond, 2.250%, 15/08/46	1,301,974	0.07	USD 3,000,000	United States Treasury Note/Bond - When Issued, 2.500%, 31/03/27	2,811,562	0.15
USD 875,000	United States Treasury Note/Bond, 2.875%, 15/11/46	720,918	0.04	USD 8,000,000	United States Treasury Note/Bond - When Issued, 2.750%, 30/04/27	7,547,188	0.40
USD 2,062,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,735,946	0.09	USD 2,500,000	United States Treasury Note/Bond - When Issued, 4.000%, 29/02/28	2,482,031	0.13
USD 1,390,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,170,641	0.06	USD 2,500,000	United States Treasury Note/Bond - When Issued, 3.500%, 30/04/28	2,429,102	0.13
USD 1,798,000	United States Treasury Note/Bond, 2.750%, 15/08/47	1,446,266	0.08	USD 3,750,000	United States Treasury Note/Bond - When Issued, 1.000%, 31/07/28	3,216,504	0.17
USD 1,780,000	United States Treasury Note/Bond, 2.750%, 15/11/47	1,432,066	0.08	USD 9,400,000	United States Treasury Note/Bond - When Issued, 1.125%, 31/08/28	7,868,766	0.42
USD 2,028,000	United States Treasury Note/Bond, 3.000%, 15/02/48	1,709,857	0.09	USD 3,750,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	3,253,125	0.17
USD 2,191,000	United States Treasury Note/Bond, 3.125%, 15/05/48	1,891,107	0.10	USD 11,450,000	United States Treasury Note/Bond - When Issued, 1.750%, 31/01/29	9,271,902	0.49
USD 2,404,000	United States Treasury Note/Bond, 3.000%, 15/08/48	2,028,751	0.11	USD 5,950,000	United States Treasury Note/Bond - When Issued, 2.375%, 31/03/29	4,969,695	0.26
USD 2,357,000	United States Treasury Note/Bond, 3.375%, 15/11/48	2,131,244	0.11	USD 2,500,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/04/29	2,344,727	0.12
USD 2,490,000	United States Treasury Note/Bond, 3.000%, 15/02/49	2,106,384	0.11	USD 1,750,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	1,734,551	0.09
USD 2,687,000	United States Treasury Note/Bond, 2.875%, 15/05/49	2,221,813	0.12	USD 3,600,000	United States Treasury Note/Bond - When Issued, 2.250%, 15/05/41	2,773,125	0.15
USD 2,850,000	United States Treasury Note/Bond, 2.250%, 15/08/49	2,072,039	0.11	USD 3,250,000	United States Treasury Note/Bond - When Issued, 3.250%, 15/05/42	2,900,625	0.15
USD 2,270,000	United States Treasury Note/Bond, 2.375%, 15/11/49	1,696,116	0.09	<b>Total United States</b>		<b>591,585,006</b>	<b>31.33</b>
USD 4,050,000	United States Treasury Note/Bond, 2.375%, 15/05/51	3,012,187	0.16	<b>Total Government Bonds</b>		<b>1,819,266,625</b>	<b>96.35</b>
USD 3,600,000	United States Treasury Note/Bond, 2.250%, 15/02/52	2,602,687	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			96.35
USD 3,550,000	United States Treasury Note/Bond, 3.625%, 15/02/53	3,409,664	0.18	<b>TOTAL INVESTMENTS</b>			<b>96.35</b>
USD 1,250,000	United States Treasury Note/Bond, 3.625%, 15/05/53	1,201,953	0.06				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – 1.77%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/23	Merrill Lynch International	158,000	93,825	292	0.00
Bought AUD / Sold EUR, due 06/07/23	BNP Paribas SA	20,817,000	12,637,947	68,566	0.01
Bought AUD / Sold SGD, due 06/07/23	HSBC Bank PLC	3,378,000	3,032,654	7,695	0.00
Bought AUD / Sold USD, due 06/07/23	HSBC Bank PLC	3,306,000	2,195,306	5,395	0.00
Bought CAD / Sold CHF, due 06/07/23	Barclays Bank PLC	159,000	107,276	241	0.00
Bought CAD / Sold EUR, due 06/07/23	BNP Paribas SA	21,082,000	14,551,814	55,434	0.00
	Westpac Banking Corporation				
Bought CAD / Sold SGD, due 06/07/23	Corporation	3,437,000	3,506,128	6,630	0.00
Bought CAD / Sold USD, due 06/07/23	State Street Bank London	3,348,000	2,526,206	3,965	0.00
	Goldman Sachs International				
Bought CHF / Sold CNY, due 06/07/23	International	493,994	3,886,000	17,197	0.00
Bought CHF / Sold CNY, due 06/07/23	Standard Chartered Bank	18,134	142,000	721	0.00
	Westpac Banking Corporation				
Bought CHF / Sold CNY, due 06/07/23	Corporation	3,332	26,000	145	0.00
Bought CHF / Sold CNY, due 03/08/23	Deutsche Bank AG	496,487	4,021,000	1,318	0.00
	Westpac Banking Corporation				
Bought CHF / Sold CNY, due 03/08/23	Corporation	7,748	62,000	124	0.00
Bought CHF / Sold COP, due 03/08/23	Royal Bank of Canada	8,741	41,010,000	65	0.00
Bought CHF / Sold CZK, due 03/08/23	Barclays Bank PLC	16,336	397,000	107	0.00
Bought CHF / Sold DKK, due 03/08/23	BNP Paribas SA	12,732	97,000	36	0.00
Bought CHF / Sold EUR, due 06/07/23	Barclays Bank PLC	1,898,000	1,939,480	5,636	0.00
Bought CHF / Sold EUR, due 03/08/23	Deutsche Bank AG	701,930	718,500	1,906	0.00
	Westpac Banking Corporation				
Bought CHF / Sold EUR, due 03/08/23	Corporation	723,546	740,500	2,104	0.00
	Westpac Banking Corporation				
Bought CHF / Sold GBP, due 03/08/23	Corporation	4,563	4,000	28	0.00
Bought CHF / Sold HUF, due 03/08/23	Barclays Bank PLC	6,337	2,429,000	54	0.00
Bought CHF / Sold IDR, due 06/07/23	Barclays Bank PLC	47,319	785,554,000	500	0.00
	Goldman Sachs International				
Bought CHF / Sold IDR, due 03/08/23	International	46,729	785,554,000	1	0.00
Bought CHF / Sold ILS, due 06/07/23	Barclays Bank PLC	3,140	13,000	7	0.00
	JPMorgan Chase Bank NA London				
Bought CHF / Sold ILS, due 06/07/23	London	8,736	36,000	65	0.00
Bought CHF / Sold ILS, due 03/08/23	Barclays Bank PLC	11,837	49,000	56	0.00
	Goldman Sachs International				
Bought CHF / Sold JPY, due 06/07/23	International	650,302	100,951,501	28,390	0.00
Bought CHF / Sold JPY, due 06/07/23	Merrill Lynch International	650,389	100,951,500	28,488	0.00
Bought CHF / Sold JPY, due 06/07/23	Standard Chartered Bank	7,568	1,164,000	405	0.00
	Westpac Banking Corporation				
Bought CHF / Sold JPY, due 06/07/23	Corporation	13,655	2,092,000	788	0.00
Bought CHF / Sold JPY, due 03/08/23	Barclays Bank PLC	632,803	101,734,501	2,450	0.00
	JPMorgan Chase Bank NA London				
Bought CHF / Sold JPY, due 03/08/23	London	632,917	101,734,500	2,578	0.00
	Westpac Banking Corporation				
Bought CHF / Sold JPY, due 03/08/23	Corporation	20,131	3,159,000	616	0.00
Bought CHF / Sold KRW, due 06/07/23	Standard Chartered Bank	10,851	15,637,000	262	0.00
Bought CHF / Sold KRW, due 06/07/23	UBS AG	101,558	148,733,000	646	0.00
Bought CHF / Sold KRW, due 03/08/23	UBS AG	113,411	164,370,000	2,230	0.00
Bought CHF / Sold MXN, due 03/08/23	BNP Paribas SA	40,234	775,000	170	0.00
	Goldman Sachs International				
Bought CHF / Sold MYR, due 06/07/23	International	38,955	199,000	908	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold MYR, due 03/08/23	Goldman Sachs International	38,162	199,000	62	0.00
Bought CHF / Sold RON, due 03/08/23	Barclays Bank PLC	8,646	44,000	21	0.00
Bought CHF / Sold SEK, due 06/07/23	Goldman Sachs International	8,146	98,000	33	0.00
Bought CHF / Sold SEK, due 03/08/23	Merrill Lynch International	8,107	98,000	3	0.00
Bought CHF / Sold SGD, due 06/07/23	BNP Paribas SA	333,000	503,320	329	0.00
Bought CHF / Sold SGD, due 06/07/23	JPMorgan Chase Bank NA London	17,990	27,000	159	0.00
Bought CHF / Sold SGD, due 03/08/23	Barclays Bank PLC	17,833	27,000	21	0.00
Bought CHF / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	34,702	1,329,000	1,304	0.00
Bought CHF / Sold THB, due 03/08/23	Citibank NA	33,834	1,329,000	338	0.00
Bought CHF / Sold USD, due 06/07/23	Barclays Bank PLC	366,000	409,099	39	0.00
Bought CHF / Sold USD, due 06/07/23	Merrill Lynch International	671,211	745,334	4,989	0.00
Bought CHF / Sold USD, due 06/07/23	UBS AG	670,467	745,333	4,159	0.00
Bought CHF / Sold USD, due 06/07/23	Westpac Banking Corporation	689,463	766,333	4,393	0.00
Bought CHF / Sold USD, due 03/08/23	Goldman Sachs International	657,858	735,333	2,162	0.00
Bought CHF / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	657,551	735,334	1,817	0.00
Bought CHF / Sold USD, due 03/08/23	UBS AG	657,783	735,333	2,078	0.00
Bought CHF / Sold USD, due 03/08/23	Westpac Banking Corporation	30,434	34,000	118	0.00
Bought CLP / Sold CHF, due 06/07/23	UBS AG	1,128,000	1,251	8	0.00
Bought CLP / Sold EUR, due 06/07/23	BNP Paribas SA	726,183,000	818,773	11,865	0.00
Bought CLP / Sold GBP, due 06/07/23	Standard Chartered Bank	213,441,000	207,436	2,330	0.00
Bought CLP / Sold SGD, due 06/07/23	BNP Paribas SA	82,328,000	136,843	1,504	0.00
Bought CLP / Sold USD, due 06/07/23	BNP Paribas SA	191,031,000	236,568	1,553	0.00
Bought DKK / Sold EUR, due 06/07/23	Merrill Lynch International	10,959,000	1,471,494	365	0.00
Bought EUR / Sold CHF, due 06/07/23	Barclays Bank PLC	1,973,640	1,908,726	19,646	0.00
Bought EUR / Sold CHF, due 06/07/23	UBS AG	4,000	3,886	20	0.00
Bought EUR / Sold CLP, due 06/07/23	Standard Chartered Bank	1,494	1,285,000	28	0.00
Bought EUR / Sold CNY, due 06/07/23	JPMorgan Chase Bank NA London	1,928,316	14,666,000	84,690	0.01
Bought EUR / Sold CNY, due 06/07/23	Merrill Lynch International	69,257,571	526,156,000	3,122,897	0.17
Bought EUR / Sold CNY, due 06/07/23	Westpac Banking Corporation	634,526	4,816,000	29,238	0.00
Bought EUR / Sold CNY, due 03/08/23	Barclays Bank PLC	571,138	4,517,000	230	0.00
Bought EUR / Sold CNY, due 03/08/23	JPMorgan Chase Bank NA London	68,322,609	540,466,000	11,211	0.00
Bought EUR / Sold COP, due 03/08/23	Royal Bank of Canada	1,225,407	5,640,429,000	54	0.00
Bought EUR / Sold CZK, due 03/08/23	BNP Paribas SA	2,201,449	52,301,000	6,543	0.00
Bought EUR / Sold GBP, due 06/07/23	State Street Bank London	227,000	194,447	458	0.00
Bought EUR / Sold HUF, due 03/08/23	BNP Paribas SA	963,443	360,861,000	5,337	0.00
Bought EUR / Sold IDR, due 06/07/23	Barclays Bank PLC	6,768,317	108,862,956,000	123,504	0.01
Bought EUR / Sold ILS, due 06/07/23	Barclays Bank PLC	1,549,680	6,177,000	26,213	0.00
Bought EUR / Sold ILS, due 03/08/23	Barclays Bank PLC	1,526,924	6,177,000	2,452	0.00
Bought EUR / Sold JPY, due 06/07/23	HSBC Bank PLC	90,676,443	13,586,577,500	4,916,829	0.26
Bought EUR / Sold JPY, due 06/07/23	Merrill Lynch International	634,927	94,883,000	36,171	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold JPY, due 06/07/23	Royal Bank of Canada	90,622,737	13,586,577,500	4,858,231	0.26
Bought EUR / Sold JPY, due 06/07/23	Westpac Banking Corporation	1,675,005	248,683,000	106,690	0.01
Bought EUR / Sold JPY, due 03/08/23	Barclays Bank PLC	1,453,678	228,262,000	2,012	0.00
Bought EUR / Sold JPY, due 03/08/23	Deutsche Bank AG	86,679,202	13,624,835,000	21,685	0.00
Bought EUR / Sold JPY, due 03/08/23	Westpac Banking Corporation	86,696,244	13,624,835,000	40,305	0.00
Bought EUR / Sold KRW, due 06/07/23	UBS AG	15,095,823	21,434,087,000	202,804	0.01
Bought EUR / Sold KRW, due 03/08/23	Goldman Sachs International	15,055,834	21,434,087,000	160,735	0.01
Bought EUR / Sold MXN, due 03/08/23	Barclays Bank PLC	5,267,596	99,145,000	6,695	0.00
Bought EUR / Sold MYR, due 06/07/23	Goldman Sachs International	5,090,909	25,200,000	155,071	0.01
Bought EUR / Sold NZD, due 06/07/23	Barclays Bank PLC	1,912,240	3,394,000	7,031	0.00
Bought EUR / Sold SEK, due 06/07/23	Goldman Sachs International	1,156,383	13,454,000	16,030	0.00
Bought EUR / Sold SGD, due 06/07/23	BNP Paribas SA	2,736,946	3,973,000	50,362	0.00
Bought EUR / Sold SGD, due 06/07/23	UBS AG	86,000	124,447	1,872	0.00
Bought EUR / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	4,437,156	164,725,000	194,707	0.01
Bought EUR / Sold THB, due 03/08/23	Citibank NA	4,285,361	164,725,000	22,541	0.00
Bought EUR / Sold USD, due 06/07/23	Barclays Bank PLC	1,104,000	1,187,133	17,389	0.00
Bought EUR / Sold USD, due 06/07/23	HSBC Bank PLC	93,597,459	100,416,434	1,703,252	0.09
Bought EUR / Sold USD, due 06/07/23	Merrill Lynch International	93,556,098	100,344,434	1,730,123	0.09
Bought EUR / Sold USD, due 06/07/23	Royal Bank of Canada	108,751,221	116,896,028	1,757,198	0.09
Bought EUR / Sold USD, due 06/07/23	Westpac Banking Corporation	17,708,832	19,269,386	51,868	0.00
Bought EUR / Sold USD, due 03/08/23	Barclays Bank PLC	2,255,625	2,463,000	1,380	0.00
Bought GBP / Sold AUD, due 06/07/23	BNP Paribas SA	5,784,785	10,978,000	46,823	0.00
Bought GBP / Sold AUD, due 03/08/23	Barclays Bank PLC	5,757,881	10,978,000	8,256	0.00
Bought GBP / Sold AUD, due 03/08/23	BNP Paribas SA	159,336	302,000	1,421	0.00
Bought GBP / Sold CAD, due 03/08/23	BNP Paribas SA	6,828,719	11,454,000	23,916	0.00
Bought GBP / Sold CHF, due 06/07/23	Barclays Bank PLC	879,342	983,000	19,096	0.00
Bought GBP / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	121,378	137,000	1,167	0.00
Bought GBP / Sold CHF, due 06/07/23	State Street Bank London	7,000	7,900	68	0.00
Bought GBP / Sold CHF, due 06/07/23	UBS AG	288,000	326,172	1,534	0.00
Bought GBP / Sold CHF, due 03/08/23	BNP Paribas SA	990,949	1,120,000	4,523	0.00
Bought GBP / Sold CLP, due 06/07/23	Barclays Bank PLC	211,775	213,441,000	3,187	0.00
Bought GBP / Sold CNH, due 06/07/23	Barclays Bank PLC	437,431	3,885,000	22,057	0.00
Bought GBP / Sold CNH, due 06/07/23	BNP Paribas SA	389,595	3,447,000	21,452	0.00
Bought GBP / Sold CNH, due 06/07/23	Goldman Sachs International	5,995,388	52,513,000	403,251	0.02
Bought GBP / Sold CNH, due 06/07/23	State Street Bank London	163,937	1,490,000	3,591	0.00
Bought GBP / Sold CNH, due 06/07/23	Westpac Banking Corporation	81,354	717,000	4,864	0.00
Bought GBP / Sold CNH, due 03/08/23	Barclays Bank PLC	6,978,836	63,889,000	72,536	0.01
Bought GBP / Sold CNH, due 03/08/23	BNP Paribas SA	865,981	7,921,000	9,935	0.00
Bought GBP / Sold CNH, due 03/08/23	Westpac Banking Corporation	159,204	1,458,000	1,580	0.00
Bought GBP / Sold CNY, due 06/07/23	Barclays Bank PLC	92,958	843,000	2,120	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold CNY, due 06/07/23	BNP Paribas SA	913,802	8,075,000	50,009	0.00
Bought GBP / Sold CNY, due 06/07/23	Goldman Sachs International	24,577,287	215,270,000	1,608,343	0.08
Bought GBP / Sold CNY, due 06/07/23	Westpac Banking Corporation	335,856	2,960,000	19,463	0.00
Bought GBP / Sold CNY, due 03/08/23	Barclays Bank PLC	24,700,967	226,115,000	185,214	0.01
Bought GBP / Sold CNY, due 03/08/23	Westpac Banking Corporation	47,526	435,000	364	0.00
Bought GBP / Sold COP, due 03/08/23	Royal Bank of Canada	620,205	3,309,909,000	3,051	0.00
Bought GBP / Sold CZK, due 07/07/23	Barclays Bank PLC	1,023,864	28,144,000	9,324	0.00
Bought GBP / Sold CZK, due 03/08/23	BNP Paribas SA	1,024,655	28,144,000	12,214	0.00
Bought GBP / Sold DKK, due 06/07/23	Goldman Sachs International	811,983	6,988,000	8,358	0.00
Bought GBP / Sold DKK, due 03/08/23	BNP Paribas SA	811,832	6,988,000	6,671	0.00
Bought GBP / Sold EUR, due 06/07/23	Barclays Bank PLC	1,725,799	2,009,000	2,186	0.00
Bought GBP / Sold EUR, due 06/07/23	BNP Paribas SA	38,723,573	44,878,345	266,923	0.02
Bought GBP / Sold EUR, due 06/07/23	HSBC Bank PLC	42,814,205	49,401,500	532,584	0.04
Bought GBP / Sold EUR, due 06/07/23	JPMorgan Chase Bank NA London	763,000	886,406	2,931	0.00
Bought GBP / Sold EUR, due 06/07/23	Royal Bank of Canada	42,809,463	49,401,500	526,554	0.04
Bought GBP / Sold EUR, due 06/07/23	State Street Bank London	587,756	684,000	970	0.00
Bought GBP / Sold EUR, due 06/07/23	Westpac Banking Corporation	1,665,116	1,933,754	7,132	0.00
Bought GBP / Sold EUR, due 03/08/23	Barclays Bank PLC	645,678	750,000	1,642	0.00
Bought GBP / Sold EUR, due 03/08/23	BNP Paribas SA	2,437,451	2,824,000	14,141	0.00
Bought GBP / Sold EUR, due 03/08/23	Royal Bank of Canada	44,505,534	51,492,500	335,825	0.03
Bought GBP / Sold EUR, due 03/08/23	Westpac Banking Corporation	45,156,049	52,275,500	307,561	0.01
Bought GBP / Sold HUF, due 06/07/23	Barclays Bank PLC	435,087	188,444,000	2,120	0.00
Bought GBP / Sold HUF, due 03/08/23	Barclays Bank PLC	435,429	188,444,000	6,806	0.00
Bought GBP / Sold IDR, due 06/07/23	Barclays Bank PLC	3,249,484	60,039,718,000	126,967	0.01
Bought GBP / Sold ILS, due 06/07/23	Barclays Bank PLC	750,686	3,458,000	22,534	0.00
Bought GBP / Sold ILS, due 03/08/23	Barclays Bank PLC	739,442	3,458,000	7,747	0.00
Bought GBP / Sold JPY, due 06/07/23	Barclays Bank PLC	1,628,959	284,723,000	100,774	0.00
Bought GBP / Sold JPY, due 06/07/23	BNP Paribas SA	1,174,609	203,405,000	85,835	0.00
Bought GBP / Sold JPY, due 06/07/23	Goldman Sachs International	40,027,266	6,926,126,001	2,961,845	0.16
Bought GBP / Sold JPY, due 06/07/23	Merrill Lynch International	40,036,452	6,926,126,000	2,973,524	0.16
Bought GBP / Sold JPY, due 06/07/23	State Street Bank London	547,006	96,893,000	24,965	0.00
Bought GBP / Sold JPY, due 06/07/23	Westpac Banking Corporation	1,223,597	211,238,000	93,913	0.00
Bought GBP / Sold JPY, due 03/08/23	Barclays Bank PLC	582,876	106,391,000	1,878	0.00
Bought GBP / Sold JPY, due 03/08/23	BNP Paribas SA	42,379,551	7,698,307,501	394,589	0.03
Bought GBP / Sold JPY, due 03/08/23	HSBC Bank PLC	40,172,177	7,298,097,500	368,735	0.03
Bought GBP / Sold JPY, due 03/08/23	Westpac Banking Corporation	616,726	111,345,000	10,496	0.00
Bought GBP / Sold KRW, due 06/07/23	HSBC Bank PLC	94,142	153,104,000	3,486	0.00
Bought GBP / Sold KRW, due 06/07/23	UBS AG	6,780,565	11,053,551,000	231,335	0.01
Bought GBP / Sold KRW, due 03/08/23	Citibank NA	6,784,182	11,206,655,000	110,424	0.00
Bought GBP / Sold KRW, due 03/08/23	UBS AG	126,027	209,628,000	943	0.00
Bought GBP / Sold MXN, due 03/08/23	Barclays Bank PLC	2,389,987	51,995,000	24,481	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold MYR, due 06/07/23	Goldman Sachs International	2,421,062	13,771,000	127,352	0.01
Bought GBP / Sold NOK, due 03/08/23	BNP Paribas SA	401,787	5,467,000	94	0.00
Bought GBP / Sold NZD, due 06/07/23	BNP Paribas SA	763,872	1,569,000	9,913	0.00
Bought GBP / Sold PEN, due 06/07/23	Barclays Bank PLC	179,591	818,000	2,680	0.00
Bought GBP / Sold PLN, due 03/08/23	BNP Paribas SA	1,177,512	6,076,000	4,115	0.00
Bought GBP / Sold RON, due 06/07/23	Barclays Bank PLC	545,861	3,143,000	2,568	0.00
Bought GBP / Sold RON, due 03/08/23	Barclays Bank PLC	546,460	3,143,000	4,067	0.00
Bought GBP / Sold SEK, due 06/07/23	Goldman Sachs International	540,909	7,273,000	14,316	0.00
Bought GBP / Sold SEK, due 03/08/23	Merrill Lynch International	532,505	7,273,000	2,920	0.00
Bought GBP / Sold SGD, due 06/07/23	BNP Paribas SA	1,092,544	1,833,000	34,549	0.00
Bought GBP / Sold SGD, due 06/07/23	Royal Bank of Canada	6,146,000	10,523,544	37,553	0.00
Bought GBP / Sold SGD, due 06/07/23	UBS AG	269,417	452,853	7,895	0.00
Bought GBP / Sold SGD, due 03/08/23	Barclays Bank PLC	1,184,989	2,027,000	7,542	0.00
Bought GBP / Sold THB, due 06/07/23	Citibank NA	84,571	3,656,000	4,393	0.00
Bought GBP / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	2,145,296	91,499,000	146,492	0.01
Bought GBP / Sold THB, due 03/08/23	Citibank NA	2,133,663	95,155,000	21,636	0.00
Bought GBP / Sold USD, due 06/07/23	Barclays Bank PLC	2,662,652	3,339,612	45,574	0.00
Bought GBP / Sold USD, due 06/07/23	BNP Paribas SA	681,222	849,000	17,080	0.00
Bought GBP / Sold USD, due 06/07/23	Goldman Sachs International	161,000	200,900	3,788	0.00
Bought GBP / Sold USD, due 06/07/23	HSBC Bank PLC	41,422,666	51,184,332	1,478,707	0.09
Bought GBP / Sold USD, due 06/07/23	Merrill Lynch International	41,406,083	51,184,336	1,457,620	0.09
Bought GBP / Sold USD, due 06/07/23	Royal Bank of Canada	41,401,156	51,184,332	1,451,360	0.09
Bought GBP / Sold USD, due 06/07/23	State Street Bank London	1,141,018	1,439,000	11,644	0.00
Bought GBP / Sold USD, due 06/07/23	Westpac Banking Corporation	7,889,662	9,935,855	94,729	0.00
Bought GBP / Sold USD, due 03/08/23	BNP Paribas SA	3,417,272	4,328,000	17,451	0.00
Bought GBP / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	41,749,615	52,808,336	281,064	0.01
Bought GBP / Sold USD, due 03/08/23	UBS AG	41,738,887	52,808,332	267,426	0.01
Bought GBP / Sold USD, due 03/08/23	Westpac Banking Corporation	42,690,323	54,010,332	275,287	0.01
Bought IDR / Sold EUR, due 06/07/23	Goldman Sachs International	108,862,956,000	6,614,190	44,657	0.00
Bought IDR / Sold GBP, due 06/07/23	Goldman Sachs International	60,039,718,000	3,142,125	9,525	0.00
Bought IDR / Sold SGD, due 06/07/23	Goldman Sachs International	17,927,409,000	1,609,499	5,940	0.00
Bought MYR / Sold EUR, due 06/07/23	Goldman Sachs International	25,200,000	4,930,060	20,424	0.00
Bought MYR / Sold GBP, due 06/07/23	Goldman Sachs International	13,771,000	2,320,303	748	0.00
Bought MYR / Sold SGD, due 06/07/23	Goldman Sachs International	4,091,000	1,178,963	5,511	0.00
Bought NOK / Sold CHF, due 06/07/23	BNP Paribas SA	81,000	6,734	33	0.00
Bought NOK / Sold EUR, due 06/07/23	BNP Paribas SA	10,911,000	928,052	5,910	0.00
Bought NOK / Sold SGD, due 06/07/23	BNP Paribas SA	2,082,000	261,955	772	0.00
Bought NOK / Sold USD, due 06/07/23	Merrill Lynch International	2,395,000	222,839	717	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought NZD / Sold CHF, due 06/07/23	Merrill Lynch International	24,000	13,094	67	0.00
Bought NZD / Sold EUR, due 06/07/23	Barclays Bank PLC	3,394,000	1,890,281	16,927	0.00
Bought NZD / Sold GBP, due 06/07/23	Merrill Lynch International	1,569,000	755,219	1,088	0.00
Bought NZD / Sold SGD, due 06/07/23	Barclays Bank PLC	453,000	373,616	1,451	0.00
Bought NZD / Sold USD, due 06/07/23	Barclays Bank PLC	556,000	338,104	2,528	0.00
Bought PEN / Sold CHF, due 06/07/23	Royal Bank of Canada	6,000	1,475	6	0.00
Bought PEN / Sold EUR, due 06/07/23	Standard Chartered Bank	2,573,000	643,878	7,254	0.00
Bought PEN / Sold GBP, due 06/07/23	Royal Bank of Canada	818,000	176,356	1,432	0.00
Bought PEN / Sold SGD, due 06/07/23	BNP Paribas SA	492,000	181,483	1,613	0.00
Bought PEN / Sold USD, due 06/07/23	Standard Chartered Bank	1,006,000	276,412	1,092	0.00
Bought PLN / Sold CHF, due 06/07/23	Barclays Bank PLC	87,000	19,140	16	0.00
Bought PLN / Sold EUR, due 06/07/23	BNP Paribas SA	10,874,000	2,443,399	10,373	0.00
Bought PLN / Sold SGD, due 06/07/23	Barclays Bank PLC	2,016,000	670,656	596	0.00
Bought PLN / Sold USD, due 06/07/23	BNP Paribas SA	1,734,000	426,223	540	0.00
Bought RON / Sold EUR, due 06/07/23	Barclays Bank PLC	4,568,000	920,110	1,008	0.00
Bought SEK / Sold EUR, due 06/07/23	BNP Paribas SA	13,454,000	1,139,042	2,891	0.00
Bought SGD / Sold CNY, due 06/07/23	BNP Paribas SA	16,429,329	86,106,000	280,900	0.02
	Westpac Banking Corporation				
Bought SGD / Sold CNY, due 06/07/23	Corporation	124,938	656,000	1,971	0.00
Bought SGD / Sold CZK, due 03/08/23	BNP Paribas SA	526,380	8,451,000	1,764	0.00
Bought SGD / Sold DKK, due 03/08/23	BNP Paribas SA	433,290	2,180,000	520	0.00
Bought SGD / Sold EUR, due 06/07/23	Barclays Bank PLC	3,973,000	2,686,229	4,973	0.00
Bought SGD / Sold EUR, due 03/08/23	Royal Bank of Canada	22,848,840	15,439,000	32,696	0.00
	Westpac Banking Corporation				
Bought SGD / Sold EUR, due 03/08/23	Corporation	22,836,304	15,439,000	23,423	0.00
Bought SGD / Sold HUF, due 03/08/23	Barclays Bank PLC	213,698	54,053,000	1,196	0.00
Bought SGD / Sold ILS, due 03/08/23	Barclays Bank PLC	472,283	1,291,000	1,181	0.00
Bought SGD / Sold JPY, due 06/07/23	BNP Paribas SA	20,928,102	2,157,360,000	536,087	0.03
Bought SGD / Sold JPY, due 06/07/23	Citibank NA	21,187,207	2,183,176,000	548,908	0.03
	Westpac Banking Corporation				
Bought SGD / Sold JPY, due 06/07/23	Corporation	330,255	33,918,000	9,332	0.00
Bought SGD / Sold JPY, due 03/08/23	Barclays Bank PLC	20,578,088	2,187,227,000	21,818	0.00
Bought SGD / Sold JPY, due 03/08/23	HSBC Bank PLC	20,572,204	2,187,227,000	17,466	0.00
Bought SGD / Sold KRW, due 03/08/23	HSBC Bank PLC	3,501,505	3,374,926,000	25,054	0.00
Bought SGD / Sold MXN, due 03/08/23	BNP Paribas SA	1,260,745	16,038,000	2,652	0.00
	Goldman Sachs International				
Bought SGD / Sold MYR, due 06/07/23	International	1,200,763	4,091,000	10,598	0.00
Bought SGD / Sold RON, due 03/08/23	Barclays Bank PLC	287,611	967,000	194	0.00
Bought SGD / Sold SEK, due 03/08/23	Barclays Bank PLC	344,175	2,746,000	16	0.00
	JPMorgan Chase Bank NA London				
Bought SGD / Sold THB, due 06/07/23	London	1,147,095	29,338,000	20,080	0.00
Bought SGD / Sold THB, due 03/08/23	Citibank NA	1,125,345	29,338,000	2,525	0.00
	Westpac Banking Corporation				
Bought USD / Sold CHF, due 03/08/23	Corporation	4,000	3,566	3	0.00
Bought USD / Sold CNY, due 06/07/23	Royal Bank of Canada	11,642,037	82,336,000	306,087	0.02
Bought USD / Sold CNY, due 06/07/23	State Street Bank London	586,231	4,165,000	12,798	0.00
	Westpac Banking Corporation				
Bought USD / Sold CNY, due 06/07/23	Corporation	252,635	1,795,000	5,501	0.00
Bought USD / Sold CNY, due 03/08/23	Royal Bank of Canada	11,793,148	85,243,000	21,692	0.00
Bought USD / Sold COP, due 03/08/23	BNP Paribas SA	393,775	1,647,662,000	2,701	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CZK, due 03/08/23	BNP Paribas SA	415,353	9,008,000	2,225	0.00
Bought USD / Sold DKK, due 03/08/23	Merrill Lynch International	317,805	2,160,000	771	0.00
	JPMorgan Chase Bank NA				
Bought USD / Sold EUR, due 06/07/23	London	98,482,434	90,234,959	31,411	0.00
Bought USD / Sold EUR, due 03/08/23	Royal Bank of Canada	16,574,832	15,168,250	2,787	0.00
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 03/08/23	Corporation	16,578,609	15,168,250	6,564	0.00
Bought USD / Sold GBP, due 06/07/23	State Street Bank London	530,578	416,189	1,453	0.00
Bought USD / Sold HUF, due 03/08/23	Barclays Bank PLC	249,073	85,142,000	1,978	0.00
Bought USD / Sold IDR, due 06/07/23	Barclays Bank PLC	1,338,636	19,975,531,000	6,282	0.00
	Goldman Sachs International				
Bought USD / Sold IDR, due 03/08/23	International	1,336,067	19,975,531,000	4,007	0.00
Bought USD / Sold ILS, due 06/07/23	Barclays Bank PLC	311,982	1,156,000	465	0.00
Bought USD / Sold ILS, due 03/08/23	Barclays Bank PLC	313,039	1,156,000	1,294	0.00
Bought USD / Sold JPY, due 06/07/23	Barclays Bank PLC	15,135,496	2,112,331,000	518,669	0.03
Bought USD / Sold JPY, due 06/07/23	Citibank NA	231,003	32,123,000	8,719	0.00
Bought USD / Sold JPY, due 06/07/23	Merrill Lynch International	15,146,284	2,112,331,000	529,457	0.03
Bought USD / Sold JPY, due 06/07/23	State Street Bank London	744,115	104,264,000	22,633	0.00
	Westpac Banking Corporation				
Bought USD / Sold JPY, due 06/07/23	Corporation	666,832	92,679,000	25,515	0.00
Bought USD / Sold JPY, due 03/08/23	BNP Paribas SA	14,972,024	2,148,960,000	38,814	0.00
Bought USD / Sold JPY, due 03/08/23	HSBC Bank PLC	14,973,088	2,148,960,000	39,878	0.00
Bought USD / Sold KRW, due 06/07/23	UBS AG	2,558,104	3,364,878,000	4,311	0.00
	Goldman Sachs International				
Bought USD / Sold KRW, due 03/08/23	International	2,602,320	3,364,878,000	45,235	0.00
Bought USD / Sold MXN, due 03/08/23	BNP Paribas SA	940,901	16,168,000	3,483	0.00
	Goldman Sachs International				
Bought USD / Sold MYR, due 06/07/23	International	1,024,779	4,694,000	19,038	0.00
	Goldman Sachs International				
Bought USD / Sold MYR, due 03/08/23	International	1,011,267	4,694,000	3,604	0.00
Bought USD / Sold RON, due 03/08/23	Barclays Bank PLC	169,091	768,000	287	0.00
Bought USD / Sold SEK, due 03/08/23	Merrill Lynch International	214,209	2,310,000	68	0.00
Bought USD / Sold SGD, due 06/07/23	BNP Paribas SA	503,171	679,000	1,434	0.00
	Goldman Sachs International				
Bought USD / Sold SGD, due 06/07/23	International	741,000	997,805	3,687	0.00
Bought USD / Sold SGD, due 06/07/23	HSBC Bank PLC	15,797,334	21,357,948	15,202	0.00
Bought USD / Sold SGD, due 06/07/23	Royal Bank of Canada	15,797,333	21,366,130	9,155	0.00
	Westpac Banking Corporation				
Bought USD / Sold SGD, due 06/07/23	Corporation	15,797,333	21,358,705	14,642	0.00
Bought USD / Sold SGD, due 03/08/23	Barclays Bank PLC	502,709	679,000	475	0.00
	JPMorgan Chase Bank NA				
Bought USD / Sold THB, due 06/07/23	London	872,387	30,045,000	24,896	0.00
Bought USD / Sold THB, due 03/08/23	Citibank NA	861,135	30,045,000	11,280	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>41,150,394</b>	<b>2.18</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold GBP, due 06/07/23	Barclays Bank PLC	10,978,000	5,754,663	(8,528)	(0.00)
Bought CAD / Sold GBP, due 06/07/23	BNP Paribas SA	11,147,000	6,644,153	(23,016)	(0.00)
	Goldman Sachs International	93,081	158,000	(1,123)	(0.00)
Bought CHF / Sold AUD, due 06/07/23	Merrill Lynch International	93,630	158,000	(295)	(0.00)
Bought CHF / Sold CAD, due 06/07/23	Bank of Montreal	105,277	159,000	(2,475)	(0.00)
Bought CHF / Sold CAD, due 03/08/23	Barclays Bank PLC	107,012	159,000	(243)	(0.00)
Bought CHF / Sold CLP, due 06/07/23	UBS AG	1,250	1,128,000	(9)	(0.00)
Bought CHF / Sold CLP, due 03/08/23	UBS AG	1,242	1,128,000	(9)	(0.00)
Bought CHF / Sold COP, due 06/07/23	BNP Paribas SA	8,223	41,010,000	(628)	(0.00)
Bought CHF / Sold CZK, due 07/07/23	BNP Paribas SA	16,139	397,000	(188)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold DKK, due 06/07/23	London	12,599	97,000	(129)	(0.00)
Bought CHF / Sold EUR, due 06/07/23	UBS AG	694,375	719,000	(8,248)	(0.00)
	Westpac Banking Corporation	708,279	733,000	(7,981)	(0.00)
Bought CHF / Sold EUR, due 06/07/23	BNP Paribas SA	1,120,000	988,334	(4,517)	(0.00)
	Westpac Banking Corporation	329,666	295,000	(6,529)	(0.00)
Bought CHF / Sold GBP, due 06/07/23	UBS AG	325,318	288,000	(1,526)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold HUF, due 06/07/23	London	6,267	2,429,000	(97)	(0.00)
Bought CHF / Sold MXN, due 06/07/23	BNP Paribas SA	34,916	687,000	(1,018)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold MXN, due 06/07/23	London	4,521	88,000	(76)	(0.00)
	Goldman Sachs International	6,587	81,000	(198)	(0.00)
Bought CHF / Sold NOK, due 06/07/23	BNP Paribas SA	6,721	81,000	(33)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold NZD, due 06/07/23	London	13,061	24,000	(103)	(0.00)
Bought CHF / Sold NZD, due 03/08/23	Merrill Lynch International	13,055	24,000	(67)	(0.00)
Bought CHF / Sold PEN, due 06/07/23	BNP Paribas SA	1,466	6,000	(17)	(0.00)
Bought CHF / Sold PEN, due 03/08/23	Royal Bank of Canada	1,468	6,000	(6)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold PLN, due 06/07/23	London	18,510	87,000	(720)	(0.00)
Bought CHF / Sold PLN, due 03/08/23	Barclays Bank PLC	19,058	87,000	(16)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold RON, due 06/07/23	London	8,552	44,000	(120)	(0.00)
Bought CNH / Sold GBP, due 06/07/23	Barclays Bank PLC	62,052,000	6,764,857	(70,182)	(0.01)
Bought CNY / Sold CHF, due 06/07/23	Barclays Bank PLC	33,000	4,133	(77)	(0.00)
Bought CNY / Sold CHF, due 06/07/23	Deutsche Bank AG	4,021,000	496,800	(1,748)	(0.00)
	JPMorgan Chase Bank NA				
Bought CNY / Sold EUR, due 06/07/23	London	540,466,000	68,263,928	(68,593)	(0.01)
	Westpac Banking Corporation	5,172,000	681,430	(31,399)	(0.00)
Bought CNY / Sold EUR, due 06/07/23	Barclays Bank PLC	226,511,000	24,695,309	(210,740)	(0.01)
Bought CNY / Sold GBP, due 06/07/23	State Street Bank London	637,000	70,086	(1,403)	(0.00)
Bought CNY / Sold SGD, due 06/07/23	BNP Paribas SA	86,762,000	16,187,449	(11,816)	(0.00)
Bought CNY / Sold USD, due 06/07/23	Barclays Bank PLC	3,053,000	430,404	(10,070)	(0.00)
Bought CNY / Sold USD, due 06/07/23	Royal Bank of Canada	85,243,000	11,766,596	(30,413)	(0.00)
Bought COP / Sold CHF, due 06/07/23	Royal Bank of Canada	41,010,000	8,855	(77)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought COP / Sold EUR, due 06/07/23	Royal Bank of Canada	5,640,429,000	1,239,550	(1,663)	(0.00)
Bought COP / Sold GBP, due 06/07/23	Royal Bank of Canada	3,309,909,000	626,614	(4,006)	(0.00)
Bought COP / Sold SGD, due 06/07/23	BNP Paribas SA	853,804,000	276,709	(4)	(0.00)
Bought COP / Sold USD, due 06/07/23	BNP Paribas SA	1,647,662,000	397,903	(3,327)	(0.00)
Bought CZK / Sold CHF, due 07/07/23	Barclays Bank PLC	397,000	16,402	(107)	(0.00)
Bought CZK / Sold EUR, due 07/07/23	BNP Paribas SA	52,301,000	2,207,158	(6,559)	(0.00)
Bought CZK / Sold GBP, due 07/07/23	BNP Paribas SA	28,144,000	1,026,164	(12,248)	(0.00)
Bought CZK / Sold SGD, due 07/07/23	BNP Paribas SA	8,451,000	527,535	(1,756)	(0.00)
Bought CZK / Sold USD, due 07/07/23	BNP Paribas SA	9,008,000	415,869	(2,219)	(0.00)
Bought DKK / Sold CHF, due 06/07/23	BNP Paribas SA	97,000	12,747	(36)	(0.00)
Bought DKK / Sold GBP, due 06/07/23	BNP Paribas SA	6,988,000	810,659	(6,674)	(0.00)
Bought DKK / Sold SGD, due 06/07/23	BNP Paribas SA	2,180,000	432,983	(507)	(0.00)
Bought DKK / Sold USD, due 06/07/23	Merrill Lynch International	2,160,000	317,273	(764)	(0.00)
Bought EUR / Sold AUD, due 06/07/23	Barclays Bank PLC	12,685,720	20,817,000	(16,444)	(0.00)
Bought EUR / Sold AUD, due 03/08/23	BNP Paribas SA	12,630,165	20,817,000	(69,229)	(0.01)
Bought EUR / Sold CAD, due 06/07/23	Bank of Montreal	14,441,853	21,082,000	(175,409)	(0.01)
Bought EUR / Sold CAD, due 03/08/23	BNP Paribas SA	14,537,215	21,082,000	(56,039)	(0.00)
Bought EUR / Sold CHF, due 06/07/23	Deutsche Bank AG	718,500	702,952	(1,885)	(0.00)
	Westpac Banking Corporation				
Bought EUR / Sold CHF, due 06/07/23	Corporation	718,500	703,052	(1,997)	(0.00)
Bought EUR / Sold CHF, due 03/08/23	Barclays Bank PLC	1,942,299	1,898,000	(5,707)	(0.00)
	Westpac Banking Corporation				
Bought EUR / Sold CHF, due 03/08/23	Corporation	3,000	2,936	(14)	(0.00)
Bought EUR / Sold CLP, due 06/07/23	BNP Paribas SA	825,462	724,898,000	(2,965)	(0.00)
Bought EUR / Sold CLP, due 03/08/23	BNP Paribas SA	814,480	726,183,000	(11,964)	(0.00)
Bought EUR / Sold COP, due 06/07/23	BNP Paribas SA	1,164,094	5,640,429,000	(80,663)	(0.01)
Bought EUR / Sold CZK, due 07/07/23	BNP Paribas SA	2,198,602	52,301,000	(2,777)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold DKK, due 06/07/23	International	1,471,744	10,959,000	(93)	(0.00)
Bought EUR / Sold DKK, due 03/08/23	Merrill Lynch International	1,471,898	10,959,000	(391)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Barclays Bank PLC	45,615,806	39,537,189	(496,712)	(0.03)
	JPMorgan Chase Bank NA London				
Bought EUR / Sold GBP, due 06/07/23	London	157,000	135,147	(525)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Royal Bank of Canada	51,492,500	44,453,475	(335,293)	(0.03)
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 06/07/23	Corporation	51,492,500	44,430,303	(305,834)	(0.02)
Bought EUR / Sold GBP, due 03/08/23	Barclays Bank PLC	144,000	124,641	(1,168)	(0.00)
Bought EUR / Sold GBP, due 03/08/23	BNP Paribas SA	44,315,112	38,281,920	(263,432)	(0.02)
Bought EUR / Sold HUF, due 06/07/23	BNP Paribas SA	962,979	360,861,000	(4,537)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold IDR, due 03/08/23	International	6,603,758	108,862,956,000	(44,552)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold MXN, due 06/07/23	International	5,209,675	99,131,000	(94,928)	(0.01)
	JPMorgan Chase Bank NA London				
Bought EUR / Sold MXN, due 06/07/23	London	740	14,000	(8)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold MYR, due 03/08/23	International	4,929,095	25,200,000	(24,425)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold NOK, due 06/07/23	International	917,451	10,911,000	(17,476)	(0.00)
Bought EUR / Sold NOK, due 03/08/23	BNP Paribas SA	927,662	10,911,000	(5,987)	(0.00)
Bought EUR / Sold NZD, due 03/08/23	Barclays Bank PLC	1,887,443	3,394,000	(16,954)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold PEN, due 06/07/23	BNP Paribas SA	646,871	2,573,000	(3,988)	(0.00)
Bought EUR / Sold PEN, due 03/08/23	Standard Chartered Bank	641,613	2,573,000	(6,941)	(0.00)
Bought EUR / Sold PLN, due 06/07/23	BNP Paribas SA	2,391,899	10,874,000	(66,561)	(0.01)
Bought EUR / Sold PLN, due 03/08/23	BNP Paribas SA	2,436,437	10,874,000	(10,444)	(0.00)
Bought EUR / Sold RON, due 06/07/23	Barclays Bank PLC	917,785	4,568,000	(3,544)	(0.00)
Bought EUR / Sold RON, due 03/08/23	Barclays Bank PLC	918,074	4,568,000	(988)	(0.00)
Bought EUR / Sold SEK, due 03/08/23	BNP Paribas SA	1,138,874	13,454,000	(2,937)	(0.00)
Bought EUR / Sold SGD, due 06/07/23	Royal Bank of Canada	15,439,000	22,839,453	(32,118)	(0.00)
	Westpac Banking Corporation	15,439,000	22,826,793	(22,763)	(0.00)
Bought EUR / Sold SGD, due 06/07/23	Corporation	15,439,000	22,826,793	(22,763)	(0.00)
Bought EUR / Sold SGD, due 03/08/23	Barclays Bank PLC	2,685,087	3,973,000	(5,113)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold USD, due 03/08/23	London	90,108,721	98,482,434	(34,308)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Royal Bank of Canada	90,124,966	98,482,434	(16,560)	(0.00)
	Westpac Banking Corporation	90,104,434	98,482,434	(38,992)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Corporation	90,104,434	98,482,434	(38,992)	(0.00)
Bought GBP / Sold CAD, due 06/07/23	BNP Paribas SA	6,608,199	11,147,000	(22,693)	(0.00)
Bought GBP / Sold CLP, due 03/08/23	Standard Chartered Bank	206,577	213,441,000	(2,380)	(0.00)
Bought GBP / Sold COP, due 06/07/23	BNP Paribas SA	595,178	3,309,909,000	(35,962)	(0.00)
	Goldman Sachs International	3,139,661	60,039,718,000	(8,852)	(0.00)
Bought GBP / Sold IDR, due 03/08/23	International	3,139,661	60,039,718,000	(8,852)	(0.00)
Bought GBP / Sold MXN, due 06/07/23	BNP Paribas SA	2,288,055	50,320,000	(24,522)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold MXN, due 06/07/23	London	76,251	1,675,000	(703)	(0.00)
	Goldman Sachs International	2,322,259	13,771,000	(3,422)	(0.00)
Bought GBP / Sold MYR, due 03/08/23	International	2,322,259	13,771,000	(3,422)	(0.00)
	Goldman Sachs International	397,717	5,467,000	(4,664)	(0.00)
Bought GBP / Sold NOK, due 06/07/23	International	397,717	5,467,000	(4,664)	(0.00)
Bought GBP / Sold NZD, due 03/08/23	Merrill Lynch International	754,967	1,569,000	(1,104)	(0.00)
Bought GBP / Sold PEN, due 03/08/23	Royal Bank of Canada	175,938	818,000	(1,338)	(0.00)
Bought GBP / Sold PLN, due 06/07/23	Barclays Bank PLC	1,042,251	5,474,000	(22,156)	(0.00)
Bought GBP / Sold PLN, due 06/07/23	Standard Chartered Bank	114,937	602,000	(2,035)	(0.00)
Bought GBP / Sold USD, due 03/08/23	Barclays Bank PLC	962,712	1,225,000	(801)	(0.00)
Bought HUF / Sold CHF, due 06/07/23	Barclays Bank PLC	2,429,000	6,403	(55)	(0.00)
Bought HUF / Sold EUR, due 06/07/23	BNP Paribas SA	360,861,000	972,090	(5,404)	(0.00)
Bought HUF / Sold GBP, due 06/07/23	Barclays Bank PLC	188,444,000	438,819	(6,865)	(0.00)
Bought HUF / Sold SGD, due 06/07/23	Barclays Bank PLC	54,053,000	215,521	(1,199)	(0.00)
Bought HUF / Sold USD, due 06/07/23	Barclays Bank PLC	85,142,000	250,955	(1,991)	(0.00)
	Goldman Sachs International	785,554,000	46,944	(81)	(0.00)
Bought IDR / Sold CHF, due 06/07/23	International	785,554,000	46,944	(81)	(0.00)
	Goldman Sachs International	19,975,531,000	1,336,603	(4,249)	(0.00)
Bought IDR / Sold USD, due 06/07/23	International	19,975,531,000	1,336,603	(4,249)	(0.00)
Bought ILS / Sold CHF, due 06/07/23	Barclays Bank PLC	49,000	11,861	(55)	(0.00)
Bought ILS / Sold EUR, due 06/07/23	Barclays Bank PLC	6,177,000	1,527,782	(2,322)	(0.00)
Bought ILS / Sold GBP, due 06/07/23	Barclays Bank PLC	3,458,000	738,992	(7,667)	(0.00)
Bought ILS / Sold SGD, due 06/07/23	Barclays Bank PLC	1,291,000	472,354	(1,142)	(0.00)
Bought ILS / Sold USD, due 06/07/23	Barclays Bank PLC	1,156,000	312,777	(1,260)	(0.00)
Bought JPY / Sold CHF, due 06/07/23	Barclays Bank PLC	103,424,501	642,699	(2,778)	(0.00)
	JPMorgan Chase Bank NA				
Bought JPY / Sold CHF, due 06/07/23	London	101,734,500	632,048	(2,567)	(0.00)
Bought JPY / Sold EUR, due 06/07/23	Deutsche Bank AG	13,624,835,000	86,433,901	(23,261)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought JPY / Sold EUR, due 06/07/23	Westpac Banking Corporation	13,891,886,000	88,250,721	(157,578)	(0.01)
Bought JPY / Sold GBP, due 06/07/23	Barclays Bank PLC	20,045,000	115,433	(8,050)	(0.00)
Bought JPY / Sold GBP, due 06/07/23	BNP Paribas SA	7,298,097,501	40,012,882	(369,603)	(0.03)
Bought JPY / Sold GBP, due 06/07/23	HSBC Bank PLC	7,298,097,500	40,011,499	(367,847)	(0.03)
Bought JPY / Sold GBP, due 06/07/23	State Street Bank London	32,271,000	180,648	(6,361)	(0.00)
Bought JPY / Sold GBP, due 03/08/23	Barclays Bank PLC	20,495,000	112,982	(1,249)	(0.00)
Bought JPY / Sold SGD, due 06/07/23	Barclays Bank PLC	2,187,227,000	20,511,596	(21,644)	(0.00)
Bought JPY / Sold SGD, due 06/07/23	HSBC Bank PLC	2,187,227,000	20,505,669	(17,264)	(0.00)
Bought JPY / Sold USD, due 06/07/23	Barclays Bank PLC	155,808,000	1,119,149	(40,996)	(0.00)
Bought JPY / Sold USD, due 06/07/23	BNP Paribas SA	2,148,960,000	14,908,839	(38,548)	(0.00)
Bought JPY / Sold USD, due 06/07/23	HSBC Bank PLC	2,148,960,000	14,909,873	(39,582)	(0.00)
Bought KRW / Sold CHF, due 06/07/23	UBS AG	164,370,000	113,567	(2,203)	(0.00)
Bought KRW / Sold EUR, due 06/07/23	Goldman Sachs International	21,434,087,000	15,055,305	(158,597)	(0.01)
Bought KRW / Sold GBP, due 06/07/23	Citibank NA	11,206,655,000	6,776,715	(110,239)	(0.00)
Bought KRW / Sold SGD, due 06/07/23	HSBC Bank PLC	3,374,926,000	3,499,763	(24,622)	(0.00)
Bought KRW / Sold USD, due 06/07/23	Goldman Sachs International	3,364,878,000	2,598,502	(44,709)	(0.00)
Bought MXN / Sold CHF, due 06/07/23	BNP Paribas SA	775,000	40,569	(171)	(0.00)
Bought MXN / Sold EUR, due 06/07/23	Barclays Bank PLC	99,145,000	5,303,520	(6,647)	(0.00)
Bought MXN / Sold GBP, due 06/07/23	Barclays Bank PLC	51,995,000	2,403,469	(24,563)	(0.00)
Bought MXN / Sold SGD, due 06/07/23	BNP Paribas SA	16,038,000	1,268,830	(2,629)	(0.00)
Bought MXN / Sold USD, due 06/07/23	BNP Paribas SA	16,168,000	946,028	(3,496)	(0.00)
Bought MYR / Sold CHF, due 06/07/23	Goldman Sachs International	199,000	38,240	(109)	(0.00)
Bought MYR / Sold USD, due 06/07/23	Goldman Sachs International	4,694,000	1,010,071	(4,330)	(0.00)
Bought NOK / Sold GBP, due 06/07/23	BNP Paribas SA	5,467,000	401,484	(126)	(0.00)
Bought PLN / Sold GBP, due 06/07/23	BNP Paribas SA	6,076,000	1,179,509	(4,187)	(0.00)
Bought RON / Sold CHF, due 06/07/23	Barclays Bank PLC	44,000	8,678	(21)	(0.00)
Bought RON / Sold GBP, due 06/07/23	Barclays Bank PLC	3,143,000	547,030	(4,056)	(0.00)
Bought RON / Sold SGD, due 06/07/23	Barclays Bank PLC	967,000	288,130	(183)	(0.00)
Bought RON / Sold USD, due 06/07/23	Barclays Bank PLC	768,000	169,229	(279)	(0.00)
Bought SEK / Sold CHF, due 06/07/23	Merrill Lynch International	98,000	8,120	(3)	(0.00)
Bought SEK / Sold GBP, due 06/07/23	Merrill Lynch International	7,273,000	531,962	(2,940)	(0.00)
Bought SEK / Sold SGD, due 06/07/23	Barclays Bank PLC	2,746,000	344,090	(21)	(0.00)
Bought SEK / Sold USD, due 06/07/23	Merrill Lynch International	2,310,000	213,942	(70)	(0.00)
Bought SGD / Sold AUD, due 06/07/23	Citibank NA	2,986,969	3,378,000	(41,453)	(0.00)
Bought SGD / Sold AUD, due 03/08/23	HSBC Bank PLC	3,032,035	3,378,000	(7,726)	(0.00)
Bought SGD / Sold CAD, due 06/07/23	HSBC Bank PLC	3,417,272	3,437,000	(72,290)	(0.01)
Bought SGD / Sold CAD, due 03/08/23	Westpac Banking Corporation	3,504,039	3,437,000	(6,655)	(0.00)
Bought SGD / Sold CHF, due 06/07/23	Barclays Bank PLC	526,841	350,867	(2,920)	(0.00)
Bought SGD / Sold CHF, due 03/08/23	BNP Paribas SA	504,259	333,000	(327)	(0.00)
Bought SGD / Sold CLP, due 06/07/23	BNP Paribas SA	136,248	82,328,000	(1,944)	(0.00)
Bought SGD / Sold CLP, due 03/08/23	BNP Paribas SA	136,180	82,328,000	(1,512)	(0.00)
Bought SGD / Sold CNY, due 03/08/23	BNP Paribas SA	16,208,382	86,762,000	(5,934)	(0.00)
Bought SGD / Sold COP, due 06/07/23	BNP Paribas SA	256,086	853,804,000	(15,235)	(0.00)
Bought SGD / Sold COP, due 03/08/23	BNP Paribas SA	273,561	853,804,000	(307)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SGD / Sold CZK, due 07/07/23	BNP Paribas SA	515,735	8,451,000	(6,964)	(0.00)
Bought SGD / Sold DKK, due 06/07/23	BNP Paribas SA	424,983	2,180,000	(5,404)	(0.00)
Bought SGD / Sold EUR, due 06/07/23	HSBC Bank PLC	22,300,228	15,361,500	(281,778)	(0.02)
Bought SGD / Sold EUR, due 06/07/23	Royal Bank of Canada	22,321,412	15,361,500	(266,125)	(0.02)
	Westpac Banking Corporation	348,382	241,000	(5,512)	(0.00)
Bought SGD / Sold EUR, due 06/07/23	Corporation	348,382	241,000	(5,512)	(0.00)
Bought SGD / Sold GBP, due 06/07/23	Barclays Bank PLC	2,027,000	1,184,102	(7,597)	(0.00)
Bought SGD / Sold GBP, due 06/07/23	Royal Bank of Canada	10,582,482	6,300,000	(189,791)	(0.01)
Bought SGD / Sold GBP, due 03/08/23	Royal Bank of Canada	10,515,542	6,146,000	(37,334)	(0.00)
Bought SGD / Sold HUF, due 06/07/23	Barclays Bank PLC	209,394	54,053,000	(3,328)	(0.00)
Bought SGD / Sold IDR, due 06/07/23	Barclays Bank PLC	1,616,859	17,927,409,000	(502)	(0.00)
	Goldman Sachs International	1,606,759	17,927,409,000	(3,240)	(0.00)
Bought SGD / Sold IDR, due 03/08/23	International	1,606,759	17,927,409,000	(3,240)	(0.00)
Bought SGD / Sold ILS, due 06/07/23	Barclays Bank PLC	470,257	1,291,000	(407)	(0.00)
Bought SGD / Sold KRW, due 06/07/23	UBS AG	3,451,983	3,374,926,000	(10,684)	(0.00)
Bought SGD / Sold MXN, due 06/07/23	BNP Paribas SA	1,223,513	16,038,000	(30,857)	(0.00)
	Goldman Sachs International	1,176,589	4,091,000	(8,250)	(0.00)
Bought SGD / Sold MYR, due 03/08/23	International	1,176,589	4,091,000	(8,250)	(0.00)
Bought SGD / Sold NOK, due 06/07/23	Barclays Bank PLC	254,146	2,082,000	(6,542)	(0.00)
Bought SGD / Sold NOK, due 03/08/23	BNP Paribas SA	261,960	2,082,000	(775)	(0.00)
Bought SGD / Sold NZD, due 06/07/23	BNP Paribas SA	370,010	453,000	(4,116)	(0.00)
Bought SGD / Sold NZD, due 03/08/23	Barclays Bank PLC	373,202	453,000	(1,451)	(0.00)
Bought SGD / Sold PEN, due 06/07/23	BNP Paribas SA	179,764	492,000	(2,884)	(0.00)
Bought SGD / Sold PEN, due 03/08/23	BNP Paribas SA	180,905	492,000	(1,559)	(0.00)
Bought SGD / Sold PLN, due 06/07/23	Barclays Bank PLC	643,991	2,016,000	(20,299)	(0.00)
Bought SGD / Sold PLN, due 03/08/23	Barclays Bank PLC	669,022	2,016,000	(594)	(0.00)
Bought SGD / Sold RON, due 06/07/23	Barclays Bank PLC	282,186	967,000	(4,209)	(0.00)
Bought SGD / Sold SEK, due 06/07/23	Barclays Bank PLC	342,690	2,746,000	(1,014)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Barclays Bank PLC	679,000	502,219	(483)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Citibank NA	21,491,763	15,921,334	(40,321)	(0.00)
Bought SGD / Sold USD, due 06/07/23	HSBC Bank PLC	21,491,857	15,921,333	(40,251)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Royal Bank of Canada	21,503,257	15,921,333	(31,827)	(0.00)
	Westpac Banking Corporation	499,343	369,000	(18)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Corporation	499,343	369,000	(18)	(0.00)
Bought SGD / Sold USD, due 03/08/23	HSBC Bank PLC	21,336,748	15,797,334	(15,231)	(0.00)
Bought SGD / Sold USD, due 03/08/23	Royal Bank of Canada	21,345,135	15,797,333	(9,026)	(0.00)
	Westpac Banking Corporation	21,337,758	15,797,333	(14,483)	(0.00)
Bought SGD / Sold USD, due 03/08/23	Corporation	21,337,758	15,797,333	(14,483)	(0.00)
Bought THB / Sold CHF, due 06/07/23	Citibank NA	1,329,000	33,961	(476)	(0.00)
Bought THB / Sold EUR, due 06/07/23	Citibank NA	164,725,000	4,280,351	(23,623)	(0.00)
Bought THB / Sold GBP, due 06/07/23	Citibank NA	95,155,000	2,128,748	(22,327)	(0.00)
Bought THB / Sold SGD, due 06/07/23	Citibank NA	29,338,000	1,124,454	(3,350)	(0.00)
Bought THB / Sold USD, due 06/07/23	Citibank NA	30,045,000	858,919	(11,429)	(0.00)
Bought USD / Sold AUD, due 06/07/23	Citibank NA	2,165,602	3,306,000	(35,098)	(0.00)
Bought USD / Sold AUD, due 03/08/23	HSBC Bank PLC	2,197,022	3,306,000	(5,437)	(0.00)
Bought USD / Sold CAD, due 06/07/23	Citibank NA	2,466,435	3,348,000	(63,737)	(0.00)
Bought USD / Sold CAD, due 03/08/23	State Street Bank London	2,527,191	3,348,000	(4,001)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Barclays Bank PLC	425,069	382,071	(2,034)	(0.00)
	Goldman Sachs International	735,333	659,741	(2,168)	(0.00)
Bought USD / Sold CHF, due 06/07/23	International	735,333	659,741	(2,168)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	735,334	659,437	(1,828)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Standard Chartered Bank	33,000	29,836	(352)	(0.00)
Bought USD / Sold CHF, due 06/07/23	UBS AG	735,333	659,666	(2,085)	(0.00)
Bought USD / Sold CHF, due 03/08/23	Barclays Bank PLC	410,266	366,000	(40)	(0.00)
Bought USD / Sold CLP, due 06/07/23	Barclays Bank PLC	234,650	191,031,000	(3,470)	(0.00)
Bought USD / Sold CLP, due 03/08/23	BNP Paribas SA	235,646	191,031,000	(1,589)	(0.00)
Bought USD / Sold COP, due 06/07/23	BNP Paribas SA	366,877	1,647,662,000	(27,700)	(0.00)
Bought USD / Sold CZK, due 07/07/23	BNP Paribas SA	407,327	9,008,000	(6,323)	(0.00)
Bought USD / Sold DKK, due 06/07/23	BNP Paribas SA	312,050	2,160,000	(4,459)	(0.00)
Bought USD / Sold EUR, due 06/07/23	Barclays Bank PLC	4,836,000	4,502,216	(76,151)	(0.01)
Bought USD / Sold EUR, due 06/07/23	HSBC Bank PLC	16,153,143	15,056,250	(274,007)	(0.02)
Bought USD / Sold EUR, due 06/07/23	Royal Bank of Canada	114,626,513	105,307,748	(269,705)	(0.02)
Bought USD / Sold EUR, due 06/07/23	State Street Bank London	1,353,693	1,247,448	(7,337)	(0.00)
Bought USD / Sold EUR, due 06/07/23	Westpac Banking Corporation	102,100,485	93,617,692	(41,274)	(0.00)
Bought USD / Sold GBP, due 06/07/23	Barclays Bank PLC	272,000	215,923	(2,516)	(0.00)
Bought USD / Sold GBP, due 06/07/23	BNP Paribas SA	60,000	48,482	(1,638)	(0.00)
Bought USD / Sold GBP, due 06/07/23	HSBC Bank PLC	7,587,076	6,140,100	(219,189)	(0.01)
Bought USD / Sold GBP, due 06/07/23	JPMorgan Chase Bank NA London	52,808,336	41,758,924	(282,208)	(0.01)
Bought USD / Sold GBP, due 06/07/23	Merrill Lynch International	2,109,000	1,690,228	(39,884)	(0.00)
Bought USD / Sold GBP, due 06/07/23	UBS AG	52,808,332	41,748,291	(268,694)	(0.01)
Bought USD / Sold GBP, due 06/07/23	Westpac Banking Corporation	52,968,342	41,884,619	(282,004)	(0.01)
Bought USD / Sold GBP, due 03/08/23	Barclays Bank PLC	221,000	175,195	(1,781)	(0.00)
Bought USD / Sold GBP, due 03/08/23	Westpac Banking Corporation	7,635,570	6,036,100	(40,020)	(0.00)
Bought USD / Sold HUF, due 06/07/23	Barclays Bank PLC	244,443	85,142,000	(4,521)	(0.00)
Bought USD / Sold MXN, due 06/07/23	BNP Paribas SA	914,005	16,168,000	(28,527)	(0.00)
Bought USD / Sold NOK, due 06/07/23	Goldman Sachs International	216,638	2,395,000	(6,918)	(0.00)
Bought USD / Sold NOK, due 03/08/23	Merrill Lynch International	223,059	2,395,000	(725)	(0.00)
Bought USD / Sold NZD, due 06/07/23	BNP Paribas SA	336,175	556,000	(4,456)	(0.00)
Bought USD / Sold NZD, due 03/08/23	Barclays Bank PLC	338,067	556,000	(2,524)	(0.00)
Bought USD / Sold PEN, due 06/07/23	Barclays Bank PLC	273,440	1,006,000	(4,063)	(0.00)
Bought USD / Sold PEN, due 03/08/23	Standard Chartered Bank	275,836	1,006,000	(955)	(0.00)
Bought USD / Sold PLN, due 06/07/23	Barclays Bank PLC	410,350	1,734,000	(16,412)	(0.00)
Bought USD / Sold PLN, due 03/08/23	BNP Paribas SA	425,602	1,734,000	(542)	(0.00)
Bought USD / Sold RON, due 06/07/23	Barclays Bank PLC	165,987	768,000	(2,962)	(0.00)
Bought USD / Sold SEK, due 06/07/23	Goldman Sachs International	213,596	2,310,000	(276)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(7,791,393)</b>	<b>(0.41)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>33,359,001</b>	<b>1.77</b>
Other Net Assets/(Liabilities)				35,524,621	1.88
<b>TOTAL NET ASSETS</b>				<b>1,888,150,247</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18%				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 47,407	Equity Release Funding No 3 PLC, 5.050%, 26/04/33	56,841	0.00	USD 123,924	Federal National Mortgage Association, 2.500%, 01/08/28	115,794	0.00
<b>Total United Kingdom</b>				USD 61,663	Federal National Mortgage Association, 2.500%, 01/09/28	57,617	0.00
United States				USD 3,877	Federal National Mortgage Association, 6.500%, 01/10/28	3,960	0.00
USD 1,000,000	Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48	953,948	0.02	USD 89,695	Federal National Mortgage Association, 3.000%, 01/11/28	85,167	0.00
USD 515,000	Comm Mortgage Trust, 3.644%, 10/12/47	494,696	0.01	USD 146,055	Federal National Mortgage Association, 3.000%, 01/06/29	138,780	0.00
USD 1,500,000	Federal National Mortgage Association, 3.000%, 13/07/53	1,319,718	0.02	USD 46,820	Federal National Mortgage Association, 3.000%, 01/08/29	44,488	0.00
USD 1,000,000	Fannie Mae or Freddie Mac, 2.500%, 18/07/38	910,282	0.02	USD 134,496	Federal National Mortgage Association, 3.000%, 01/08/29	127,797	0.00
USD 2,000,000	Fannie Mae or Freddie Mac, 2.000%, perpetual	1,772,266	0.03	USD 131,414	Federal National Mortgage Association, 3.000%, 01/09/29	124,868	0.00
USD 3,000,000	Fannie Mae or Freddie Mac, 2.000%, perpetual	2,444,457	0.04	USD 138,161	Federal National Mortgage Association, 3.500%, 01/10/29	132,749	0.00
USD 1,326,650	Fannie Mae-Aces, 2.723%, 25/10/24	1,279,593	0.02	USD 111,226	Federal National Mortgage Association, 2.500%, 01/02/30	103,562	0.00
USD 849,627	FED Home Loan Pool G08534, 3.000%, 01/06/43	768,898	0.01	USD 221,786	Federal National Mortgage Association, 3.000%, 01/04/30	210,557	0.00
USD 201,332	FED Home Loan Pool G08762, 4.000%, 01/05/47	191,885	0.00	USD 176,077	Federal National Mortgage Association, 3.000%, 01/09/30	167,162	0.00
USD 591,634	FED Home Loan Pool G08779, 3.500%, 01/09/47	546,629	0.01	USD 192,873	Federal National Mortgage Association, 2.500%, 01/02/31	179,238	0.00
USD 251,201	FED Home Loan Pool Q50962, 3.500%, 01/09/47	232,093	0.00	USD 81,124	Federal National Mortgage Association, 3.500%, 01/02/31	78,765	0.00
USD 231,657	FED Home Loan Pool V84594, 4.000%, 01/09/48	220,643	0.00	USD 107	Federal National Mortgage Association, 6.000%, 01/04/31	110	0.00
USD 10,554	Federal National Mortgage Association, 4.000%, 01/01/25	10,317	0.00	USD 202,705	Federal National Mortgage Association, 4.000%, 01/10/31	197,790	0.00
USD 40,630	Federal National Mortgage Association, 3.500%, 01/04/26	39,521	0.00	USD 250	Federal National Mortgage Association, 6.000%, 01/01/32	252	0.00
USD 55,821	Federal National Mortgage Association, 3.000%, 01/12/26	53,677	0.00	USD 605,114	Federal National Mortgage Association, 3.000%, 01/02/32	569,306	0.01
USD 8,336	Federal National Mortgage Association, 3.500%, 01/12/26	8,068	0.00	USD 2,642,946	Federal National Mortgage Association, 3.000%, 01/02/32	2,509,138	0.04
USD 65,449	Federal National Mortgage Association, 3.500%, 01/01/27	63,627	0.00	USD 93,039	Federal National Mortgage Association, 3.000%, 01/08/32	87,777	0.00
USD 2,423	Federal National Mortgage Association, 3.000%, 01/05/27	2,333	0.00	USD 412	Federal National Mortgage Association, 7.000%, 01/03/33	412	0.00
USD 16,191	Federal National Mortgage Association, 3.000%, 01/10/27	15,482	0.00	USD 829	Federal National Mortgage Association, 6.000%, 01/08/33	836	0.00
USD 3,938	Federal National Mortgage Association, 3.000%, 01/10/27	3,765	0.00	USD 9,287	Federal National Mortgage Association, 5.000%, 01/09/33	9,358	0.00
USD 39,335	Federal National Mortgage Association, 3.000%, 01/12/27	37,560	0.00	USD 1,549,121	Federal National Mortgage Association, 2.500%, 01/12/33	1,439,604	0.03
USD 4,098	Federal National Mortgage Association, 3.000%, 01/12/27	3,918	0.00	USD 36,255	Federal National Mortgage Association, 5.000%, 01/03/34	36,167	0.00
USD 67,648	Federal National Mortgage Association, 2.500%, 01/05/28	64,290	0.00	USD 86,381	Federal National Mortgage Association, 5.500%, 01/04/34	87,587	0.00
USD 278,437	Federal National Mortgage Association, 2.500%, 01/07/28	260,170	0.01	USD 7,025	Federal National Mortgage Association, 6.000%, 01/08/34	7,089	0.00
USD 123,972	Federal National Mortgage Association, 2.500%, 01/08/28	115,839	0.00	USD 7,994	Federal National Mortgage Association, 4.500%, 01/03/35	7,870	0.00
USD 178,929	Federal National Mortgage Association, 2.500%, 01/08/28	167,190	0.00	USD 5,980	Federal National Mortgage Association, 4.500%, 01/04/35	5,783	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.18% (continued)				Asset Backed Obligations - 10.18% (continued)			
United States (continued)				United States (continued)			
USD 3,701	Federal National Mortgage Association, 5.000%, 01/04/35	3,698	0.00	USD 1,793	Federal National Mortgage Association, 5.000%, 01/08/37	1,804	0.00
USD 184,372	Federal National Mortgage Association, 3.000%, 01/05/35	170,914	0.00	USD 145,837	Federal National Mortgage Association, 3.000%, 01/09/37	130,649	0.00
USD 7,026	Federal National Mortgage Association, 4.500%, 01/05/35	6,817	0.00	USD 991,629	Federal National Mortgage Association, 4.000%, 01/12/37	957,298	0.02
USD 20,104	Federal National Mortgage Association, 5.000%, 01/07/35	19,800	0.00	USD 1,968,498	Federal National Mortgage Association, 3.000%, 01/02/38	1,836,646	0.03
USD 11,373	Federal National Mortgage Association, 5.000%, 01/08/35	11,290	0.00	USD 12,521	Federal National Mortgage Association, 6.000%, 01/02/38	12,648	0.00
USD 8,742	Federal National Mortgage Association, 5.000%, 01/10/35	8,679	0.00	USD 484,721	Federal National Mortgage Association, 3.500%, 01/03/38	457,772	0.01
USD 17,153	Federal National Mortgage Association, 5.500%, 01/10/35	17,589	0.00	USD 99	Federal National Mortgage Association, 5.000%, 01/04/38	98	0.00
USD 4,116	Federal National Mortgage Association, 5.500%, 01/10/35	4,205	0.00	USD 1,515	Federal National Mortgage Association, 4.500%, 01/05/38	1,468	0.00
USD 6,458	Federal National Mortgage Association, 5.500%, 01/12/35	6,598	0.00	USD 67,403	Federal National Mortgage Association, 6.000%, 01/05/38	70,925	0.00
USD 15,850	Federal National Mortgage Association, 6.000%, 01/12/35	16,545	0.00	USD 647,666	Federal National Mortgage Association, 3.500%, 01/06/38	611,657	0.01
USD 91,373	Federal National Mortgage Association, 5.500%, 01/01/36	93,359	0.00	USD 13,992	Federal National Mortgage Association, 4.500%, 01/06/38	13,805	0.00
USD 6,231	Federal National Mortgage Association, 6.000%, 01/01/36	6,297	0.00	USD 22,761	Federal National Mortgage Association, 5.500%, 01/07/38	23,340	0.00
USD 40,334	Federal National Mortgage Association, 5.000%, 01/02/36	40,386	0.00	USD 26,328	Federal National Mortgage Association, 4.500%, 01/11/38	26,009	0.00
USD 38,920	Federal National Mortgage Association, 5.500%, 01/04/36	39,765	0.00	USD 28,064	Federal National Mortgage Association, 5.500%, 01/11/38	28,862	0.00
USD 20,004	Federal National Mortgage Association, 6.000%, 01/04/36	20,216	0.00	USD 84,914	Federal National Mortgage Association, 6.000%, 01/12/38	88,198	0.00
USD 8,589	Federal National Mortgage Association, 5.000%, 01/05/36	8,654	0.00	USD 83,418	Federal National Mortgage Association, 4.500%, 01/01/39	82,407	0.00
USD 14,351	Federal National Mortgage Association, 6.000%, 01/08/36	14,496	0.00	USD 8,061	Federal National Mortgage Association, 4.000%, 01/02/39	7,742	0.00
USD 1,695	Federal National Mortgage Association, 6.500%, 01/08/36	1,796	0.00	USD 6,536	Federal National Mortgage Association, 4.500%, 01/02/39	6,456	0.00
USD 3,733	Federal National Mortgage Association, 6.000%, 01/09/36	3,877	0.00	USD 2,474	Federal National Mortgage Association, 5.000%, 01/03/39	2,449	0.00
USD 7,744	Federal National Mortgage Association, 5.000%, 01/11/36	7,754	0.00	USD 39,569	Federal National Mortgage Association, 4.500%, 01/04/39	39,056	0.00
USD 15,117	Federal National Mortgage Association, 5.000%, 01/11/36	15,232	0.00	USD 36,914	Federal National Mortgage Association, 4.000%, 01/05/39	35,491	0.00
USD 2,829	Federal National Mortgage Association, 6.000%, 01/12/36	2,860	0.00	USD 32,600	Federal National Mortgage Association, 4.500%, 01/05/39	31,765	0.00
USD 28,285	Federal National Mortgage Association, 6.000%, 01/01/37	28,545	0.00	USD 16,645	Federal National Mortgage Association, 5.000%, 01/06/39	16,772	0.00
USD 406,644	Federal National Mortgage Association, 3.500%, 01/02/37	385,263	0.01	USD 48,798	Federal National Mortgage Association, 5.000%, 01/07/39	49,121	0.00
USD 96,631	Federal National Mortgage Association, 6.000%, 01/02/37	101,420	0.00	USD 17,266	Federal National Mortgage Association, 4.500%, 01/08/39	17,042	0.00
USD 9,630,821	Federal National Mortgage Association, 1.500%, 01/03/37	8,297,627	0.14	USD 94,830	Federal National Mortgage Association, 4.000%, 01/09/39	91,200	0.00
USD 16,438	Federal National Mortgage Association, 6.000%, 01/03/37	16,764	0.00	USD 27,475	Federal National Mortgage Association, 4.500%, 01/09/39	27,141	0.00
USD 13,049	Federal National Mortgage Association, 7.000%, 01/05/37	13,077	0.00	USD 1,034	Federal National Mortgage Association, 4.000%, 01/12/39	994	0.00
USD 782	Federal National Mortgage Association, 6.000%, 01/07/37	791	0.00	USD 38,044	Federal National Mortgage Association, 4.500%, 01/01/40	37,551	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.18% (continued)				Asset Backed Obligations - 10.18% (continued)			
United States (continued)				United States (continued)			
USD 149,953	Federal National Mortgage Association, 6.000%, 01/04/40	157,800	0.00	USD 455,611	Federal National Mortgage Association, 3.000%, 01/07/43	411,851	0.01
USD 22,402	Federal National Mortgage Association, 5.500%, 01/05/40	22,981	0.00	USD 172,073	Federal National Mortgage Association, 3.000%, 01/07/43	155,546	0.00
USD 26,278	Federal National Mortgage Association, 4.500%, 01/06/40	25,926	0.00	USD 343,286	Federal National Mortgage Association, 3.500%, 01/07/43	320,459	0.01
USD 1,363	Federal National Mortgage Association, 4.000%, 01/08/40	1,310	0.00	USD 63,974	Federal National Mortgage Association, 3.500%, 01/07/43	59,743	0.00
USD 14,252	Federal National Mortgage Association, 4.000%, 01/09/40	13,702	0.00	USD 57,622	Federal National Mortgage Association, 3.000%, 01/08/43	52,087	0.00
USD 22,430	Federal National Mortgage Association, 4.500%, 01/09/40	21,984	0.00	USD 518,936	Federal National Mortgage Association, 3.000%, 01/08/43	469,093	0.01
USD 61,467	Federal National Mortgage Association, 4.000%, 01/10/40	59,096	0.00	USD 147,147	Federal National Mortgage Association, 3.000%, 01/08/43	133,014	0.00
USD 1,203,609	Federal National Mortgage Association, 4.500%, 01/11/40	1,187,488	0.02	USD 113,070	Federal National Mortgage Association, 3.000%, 01/08/43	102,210	0.00
USD 290,336	Federal National Mortgage Association, 4.000%, 01/12/40	278,865	0.01	USD 270,801	Federal National Mortgage Association, 3.000%, 01/08/43	244,791	0.01
USD 75,908	Federal National Mortgage Association, 4.000%, 01/01/41	72,909	0.00	USD 52,145	Federal National Mortgage Association, 3.000%, 01/09/43	47,088	0.00
USD 59,897	Federal National Mortgage Association, 4.000%, 01/02/41	57,531	0.00	USD 377,612	Federal National Mortgage Association, 3.500%, 01/09/43	351,666	0.01
USD 254,983	Federal National Mortgage Association, 4.000%, 01/03/41	244,765	0.00	USD 135,220	Federal National Mortgage Association, 3.500%, 01/09/43	126,098	0.00
USD 11,091	Federal National Mortgage Association, 4.500%, 01/04/41	10,935	0.00	USD 21,402	Federal National Mortgage Association, 3.500%, 01/09/43	19,934	0.00
USD 116,901	Federal National Mortgage Association, 4.500%, 01/05/41	115,336	0.00	USD 22,854	Federal National Mortgage Association, 3.500%, 01/09/43	21,335	0.00
USD 26,260	Federal National Mortgage Association, 3.500%, 01/07/41	24,592	0.00	USD 11,491	Federal National Mortgage Association, 3.500%, 01/09/43	10,725	0.00
USD 26,259	Federal National Mortgage Association, 4.000%, 01/09/41	25,216	0.00	USD 84,043	Federal National Mortgage Association, 4.500%, 01/09/43	82,813	0.00
USD 424,772	Federal National Mortgage Association, 4.500%, 01/01/42	418,816	0.01	USD 38,285	Federal National Mortgage Association, 3.000%, 01/10/43	34,608	0.00
USD 68,056	Federal National Mortgage Association, 3.500%, 01/02/42	63,732	0.00	USD 74,410	Federal National Mortgage Association, 3.500%, 01/10/43	69,462	0.00
USD 239,827	Federal National Mortgage Association, 4.000%, 01/03/42	230,278	0.00	USD 155,418	Federal National Mortgage Association, 4.000%, 01/10/43	149,118	0.00
USD 20,610	Federal National Mortgage Association, 4.000%, 01/04/42	19,814	0.00	USD 17,039	Federal National Mortgage Association, 5.000%, 01/12/43	17,092	0.00
USD 224,280	Federal National Mortgage Association, 5.000%, 01/06/42	225,989	0.00	USD 262,660	Federal National Mortgage Association, 3.500%, 01/01/44	245,194	0.01
USD 169,984	Federal National Mortgage Association, 3.500%, 01/09/42	158,797	0.00	USD 62,848	Federal National Mortgage Association, 4.000%, 01/07/44	60,232	0.00
USD 67,147	Federal National Mortgage Association, 3.500%, 01/09/42	62,727	0.00	USD 132,991	Federal National Mortgage Association, 4.000%, 01/09/44	127,455	0.00
USD 202,978	Federal National Mortgage Association, 3.500%, 01/10/42	189,619	0.00	USD 170,228	Federal National Mortgage Association, 3.500%, 01/10/44	157,950	0.00
USD 387,337	Federal National Mortgage Association, 3.000%, 01/01/43	350,168	0.01	USD 60,749	Federal National Mortgage Association, 4.000%, 01/10/44	58,221	0.00
USD 183,100	Federal National Mortgage Association, 3.500%, 01/01/43	171,050	0.00	USD 19,461	Federal National Mortgage Association, 4.500%, 01/12/44	18,913	0.00
USD 46,972	Federal National Mortgage Association, 3.000%, 01/05/43	42,415	0.00	USD 101,187	Federal National Mortgage Association, 3.500%, 01/01/45	93,888	0.00
USD 136,046	Federal National Mortgage Association, 3.000%, 01/05/43	122,979	0.00	USD 190,075	Federal National Mortgage Association, 3.500%, 01/01/45	176,366	0.00
USD 204,346	Federal National Mortgage Association, 3.000%, 01/06/43	184,719	0.00	USD 188,324	Federal National Mortgage Association, 3.500%, 01/05/45	174,678	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.18% (continued)				Asset Backed Obligations - 10.18% (continued)			
United States (continued)				United States (continued)			
USD 182,571	Federal National Mortgage Association, 4.000%, 01/07/45	174,901	0.00	USD 396,113	Federal National Mortgage Association, 3.500%, 01/04/47	365,556	0.01
USD 254,326	Federal National Mortgage Association, 3.500%, 01/08/45	235,898	0.00	USD 85,555	Federal National Mortgage Association, 4.000%, 01/04/47	81,449	0.00
USD 244,643	Federal National Mortgage Association, 3.500%, 01/08/45	226,916	0.00	USD 249,622	Federal National Mortgage Association, 4.500%, 01/04/47	244,227	0.00
USD 232,906	Federal National Mortgage Association, 3.000%, 01/09/45	208,405	0.00	USD 270,492	Federal National Mortgage Association, 3.500%, 01/05/47	249,742	0.01
USD 154,275	Federal National Mortgage Association, 4.000%, 01/09/45	147,794	0.00	USD 667,750	Federal National Mortgage Association, 4.500%, 01/05/47	657,243	0.01
USD 155,044	Federal National Mortgage Association, 4.000%, 01/09/45	148,530	0.00	USD 212,019	Federal National Mortgage Association, 3.500%, 01/06/47	195,663	0.00
USD 213,069	Federal National Mortgage Association, 4.000%, 01/09/45	204,117	0.00	USD 278,593	Federal National Mortgage Association, 4.000%, 01/07/47	265,221	0.01
USD 61,202	Federal National Mortgage Association, 3.000%, 01/11/45	54,763	0.00	USD 345,635	Federal National Mortgage Association, 4.000%, 01/08/47	329,046	0.01
USD 315,263	Federal National Mortgage Association, 3.000%, 01/11/45	282,098	0.01	USD 352,187	Federal National Mortgage Association, 3.000%, 01/09/47	315,158	0.01
USD 138,643	Federal National Mortgage Association, 3.500%, 01/11/45	128,597	0.00	USD 226,358	Federal National Mortgage Association, 3.500%, 01/09/47	208,896	0.00
USD 1,101,677	Federal National Mortgage Association, 4.000%, 01/12/45	1,059,176	0.02	USD 40,703	Federal National Mortgage Association, 4.000%, 01/09/47	38,750	0.00
USD 1,128,085	Federal National Mortgage Association, 4.000%, 01/03/46	1,080,692	0.02	USD 213,176	Federal National Mortgage Association, 4.500%, 01/09/47	208,569	0.00
USD 142,064	Federal National Mortgage Association, 3.500%, 01/04/46	131,167	0.00	USD 164,130	Federal National Mortgage Association, 3.500%, 01/10/47	151,468	0.00
USD 388,255	Federal National Mortgage Association, 4.000%, 01/04/46	372,516	0.01	USD 857,148	Federal National Mortgage Association, 4.000%, 01/02/48	816,009	0.01
USD 120,392	Federal National Mortgage Association, 3.500%, 01/05/46	111,157	0.00	USD 183,794	Federal National Mortgage Association, 4.000%, 01/07/48	174,853	0.00
USD 383,922	Federal National Mortgage Association, 3.000%, 01/08/46	343,603	0.01	USD 292,384	Federal National Mortgage Association, 4.500%, 01/07/48	285,347	0.01
USD 121,758	Federal National Mortgage Association, 4.000%, 01/08/46	116,089	0.00	USD 288,711	Federal National Mortgage Association, 4.500%, 01/07/48	281,763	0.01
USD 412,595	Federal National Mortgage Association, 3.000%, 01/09/46	369,264	0.01	USD 755,833	Federal National Mortgage Association, 4.500%, 01/07/48	737,642	0.01
USD 263,671	Federal National Mortgage Association, 3.000%, 01/10/46	235,981	0.00	USD 776,699	Federal National Mortgage Association, 3.000%, 01/11/48	694,992	0.01
USD 76,926	Federal National Mortgage Association, 3.000%, 01/11/46	68,847	0.00	USD 592,753	Federal National Mortgage Association, 4.500%, 01/01/49	578,487	0.01
USD 296,706	Federal National Mortgage Association, 3.000%, 01/12/46	265,546	0.01	USD 270,171	Federal National Mortgage Association, 4.000%, 01/03/49	256,205	0.01
USD 180,924	Federal National Mortgage Association, 4.000%, 01/12/46	172,500	0.00	USD 506,428	Federal National Mortgage Association, 3.500%, 01/05/49	466,280	0.01
USD 113,885	Federal National Mortgage Association, 3.000%, 01/01/47	101,925	0.00	USD 1,088,591	Federal National Mortgage Association, 3.500%, 01/08/49	1,002,289	0.02
USD 329,385	Federal National Mortgage Association, 3.000%, 01/01/47	294,857	0.01	USD 605,314	Federal National Mortgage Association, 5.000%, 01/08/49	602,263	0.01
USD 1,830,188	Federal National Mortgage Association, 3.000%, 01/01/47	1,638,339	0.03	USD 1,079,261	Federal National Mortgage Association, 5.000%, 01/10/49	1,073,821	0.02
USD 1,862,255	Federal National Mortgage Association, 3.000%, 01/02/47	1,664,331	0.03	USD 1,063,573	Federal National Mortgage Association, 3.000%, 01/11/49	944,473	0.02
USD 2,679,269	Federal National Mortgage Association, 3.500%, 01/02/47	2,501,105	0.04	USD 2,370,408	Federal National Mortgage Association, 3.000%, 01/12/49	2,113,366	0.04
USD 166,485	Federal National Mortgage Association, 4.000%, 01/02/47	159,491	0.00	USD 2,062,883	Federal National Mortgage Association, 3.000%, 01/01/50	1,831,880	0.03
USD 102,962	Federal National Mortgage Association, 3.500%, 01/03/47	95,064	0.00	USD 8,710,674	Federal National Mortgage Association, 2.000%, 01/09/50	7,225,979	0.12

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 16,259,054	Federal National Mortgage Association, 2.000%, 01/10/51	13,259,015	0.22	USD 465,454	Federal National Mortgage Association, 2.500%, perpetual	409,845	0.01
USD 1,800,068	Federal National Mortgage Association, 5.000%, 01/01/52	1,763,374	0.03	USD 4,446,278	Federal National Mortgage Association, 2.000%, perpetual	3,770,448	0.06
USD 7,718,391	Federal National Mortgage Association, 2.000%, 01/02/52	6,302,319	0.11	USD 1,106,889	Federal National Mortgage Association, 4.000%, perpetual	1,060,820	0.02
USD 2,001,020	Federal National Mortgage Association, 3.000%, 01/02/52	1,764,390	0.03	USD 764,726	Federal National Mortgage Association, 3.500%, perpetual	714,397	0.01
USD 1,078,949	Federal National Mortgage Association, 3.500%, 01/05/52	992,864	0.02	USD 241,051	Federal National Mortgage Association, 4.000%, perpetual	229,326	0.00
USD 2,426,326	Federal National Mortgage Association, 3.000%, 01/06/52	2,151,982	0.04	USD 1,111,985	Federal National Mortgage Association, 4.000%, perpetual	1,058,614	0.02
USD 7,510,190	Federal National Mortgage Association, 4.000%, 01/06/52	7,045,086	0.12	USD 784,903	Federal National Mortgage Association, 4.000%, perpetual	747,231	0.01
USD 2,998,833	Federal National Mortgage Association, 2.500%, 01/07/52	2,544,374	0.04	USD 931,155	Federal National Mortgage Association, 3.500%, perpetual	857,334	0.02
USD 1,262,637	Federal National Mortgage Association, 3.500%, 01/07/52	1,151,546	0.02	USD 3,384,362	Federal National Mortgage Association, 3.000%, perpetual	3,005,378	0.05
USD 454,695	Federal National Mortgage Association, 5.000%, 01/10/52	447,560	0.01	USD 8,859,255	Federal National Mortgage Association, 2.500%, perpetual	7,547,640	0.13
USD 1,516,142	Federal National Mortgage Association, 6.000%, 01/12/52	1,529,168	0.03	USD 1,354,736	Federal National Mortgage Association, 3.000%, perpetual	1,201,278	0.02
USD 680,244	Federal National Mortgage Association, 5.500%, 01/02/53	682,773	0.01	USD 4,062,278	Federal National Mortgage Association, 3.000%, perpetual	3,601,179	0.06
USD 4,039,139	Federal National Mortgage Association, 4.500%, 01/03/53	3,884,137	0.07	USD 6,092,642	Federal National Mortgage Association, 2.500%, perpetual	5,189,682	0.09
USD 4,934,894	Federal National Mortgage Association, 5.500%, 01/05/53	4,910,884	0.08	USD 7,358,093	Federal National Mortgage Association, 2.500%, perpetual	6,267,017	0.11
USD 1,967,630	Federal National Mortgage Association, 6.000%, 01/05/53	1,984,590	0.03	USD 3,195,777	Federal National Mortgage Association, 2.000%, perpetual	2,616,452	0.04
USD 3,980,260	Federal National Mortgage Association, 5.000%, 01/06/53	3,898,620	0.07	USD 6,763,425	Federal National Mortgage Association, 2.500%, perpetual	5,759,481	0.10
USD 2,600,000	Federal National Mortgage Association, 3.500%, 13/07/53	2,368,213	0.04	USD 7,159,696	Federal National Mortgage Association, 2.000%, perpetual	5,889,073	0.10
USD 1,000,000	Federal National Mortgage Association, 4.000%, 13/07/53	938,151	0.02	USD 4,306,426	Federal National Mortgage Association, 2.500%, perpetual	3,654,808	0.06
USD 1,000,000	Federal National Mortgage Association, 4.500%, 13/07/53	961,201	0.02	USD 5,249,481	Federal National Mortgage Association, 2.500%, perpetual	4,454,760	0.08
USD 2,975,000	Federal National Mortgage Association, 5.500%, 13/07/53	2,960,384	0.05	USD 7,522,514	Federal National Mortgage Association, 1.500%, perpetual	5,834,875	0.10
USD 1,525,000	Federal National Mortgage Association, 6.000%, 13/07/53	1,537,993	0.03	USD 6,399,326	Federal National Mortgage Association, 2.500%, perpetual	5,430,529	0.09
USD 2,000,000	Federal National Mortgage Association, 6.500%, 13/07/53	2,041,820	0.04	USD 10,909,548	Federal National Mortgage Association, 2.000%, perpetual	8,899,948	0.15
USD 968,713	Federal National Mortgage Association, 2.500%, perpetual	898,067	0.02	USD 3,389,861	Federal National Mortgage Association, 3.000%, perpetual	2,993,473	0.05
USD 714,635	Federal National Mortgage Association, 2.500%, perpetual	662,518	0.01	USD 370,371	Federal National Mortgage Association, 3.500%, perpetual	338,382	0.01
USD 3,682,660	Federal National Mortgage Association, 2.500%, perpetual	3,368,751	0.06	USD 2,297,802	Federal National Mortgage Association, 2.500%, perpetual	1,949,581	0.03
USD 1,563,689	Federal National Mortgage Association, 2.000%, perpetual	1,388,281	0.02	USD 2,895,215	Federal National Mortgage Association, 3.000%, perpetual	2,591,163	0.04
USD 7,737,080	Federal National Mortgage Association, 2.000%, perpetual	6,859,156	0.12	USD 13,673,946	Federal National Mortgage Association, 2.500%, perpetual	11,640,793	0.20
USD 1,767,912	Federal National Mortgage Association, 2.500%, perpetual	1,608,978	0.03	USD 6,339,727	Federal National Mortgage Association, 2.500%, perpetual	5,373,072	0.09
USD 1,344,240	Federal National Mortgage Association, 2.000%, perpetual	1,190,849	0.02	USD 8,963,296	Federal National Mortgage Association, 3.000%, perpetual	7,913,420	0.13

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.18% (continued)				Asset Backed Obligations - 10.18% (continued)			
United States (continued)				United States (continued)			
USD 3,784,409	Federal National Mortgage Association, 3.000%, perpetual	3,330,345	0.06	USD 593,138	Federal National Mortgage Association Pool FM6571, 4.000%, perpetual	569,368	0.01
USD 5,675,325	Federal National Mortgage Association, 3.500%, perpetual	5,172,034	0.09	USD 4,690,001	Federal National Mortgage Association Pool MA4255, 2.000%, perpetual	3,839,224	0.07
USD 226,418	Federal National Mortgage Association Pool AS6730, 3.500%, 01/02/46	209,050	0.00	USD 2,754,319	Federal National Mortgage Association Pool MA4261, 2.000%, perpetual	2,445,350	0.04
USD 483,289	Federal National Mortgage Association Pool BC0326, 3.500%, 01/12/45	448,271	0.01	USD 7,011,736	Federal National Mortgage Association Pool MA4281, 2.000%, perpetual	5,733,141	0.10
USD 590,081	Federal National Mortgage Association Pool BD2446, 3.000%, 01/01/47	528,112	0.01	USD 5,145,170	Federal National Mortgage Association Pool MA4305, 2.000%, perpetual	4,206,307	0.07
USD 6,619,581	Federal National Mortgage Association POOL FS2160, 3.500%, perpetual	6,036,998	0.10	USD 18,441,202	Federal National Mortgage Association Pool MA4325, 2.000%, perpetual	15,073,862	0.25
USD 242,046	Federal National Mortgage Association Pool MA3182, 3.500%, 01/11/47	223,374	0.00	USD 4,161,753	Federal National Mortgage Association Pool MA4364, 2.000%, perpetual	3,535,047	0.06
USD 662,557	Federal National Mortgage Association Pool Ma3333, 4.000%, 01/04/48	630,328	0.01	USD 4,548,642	Federal National Mortgage Association Pool MA4379, 2.500%, perpetual	3,860,550	0.07
USD 257,792	Federal National Mortgage Association Pool MA3415, 4.000%, 01/07/48	245,252	0.01	USD 976	Freddie Mac Gold Pool, 4.500%, 01/03/24	966	0.00
USD 560,717	Federal National Mortgage Association Pool Ma3443, 4.000%, 01/08/48	533,441	0.01	USD 1,000	Freddie Mac Gold Pool, 4.000%, 01/06/24	977	0.00
USD 530,090	Federal National Mortgage Association Pool MA3693, 4.000%, 01/07/49	502,689	0.01	USD 164	Freddie Mac Gold Pool, 4.000%, 01/08/24	162	0.00
USD 5,532,532	Federal National Mortgage Association Pool Ma4511, 2.000%, perpetual	4,510,484	0.08	USD 165	Freddie Mac Gold Pool, 4.500%, 01/09/24	163	0.00
USD 2,797,526	Federal National Mortgage Association Pool BK8390, 2.000%, perpetual	2,290,048	0.04	USD 24,461	Freddie Mac Gold Pool, 4.000%, 01/07/25	23,814	0.00
USD 745,563	Federal National Mortgage Association Pool BQ8120, 2.000%, perpetual	661,566	0.01	USD 13,723	Freddie Mac Gold Pool, 4.000%, 01/09/25	13,358	0.00
USD 877,843	Federal National Mortgage Association Pool CA2631, 4.000%, perpetual	835,142	0.01	USD 8,842	Freddie Mac Gold Pool, 4.000%, 01/04/26	8,632	0.00
USD 1,537,736	Federal National Mortgage Association Pool FM5035, 4.000%, perpetual	1,462,934	0.03	USD 9,200	Freddie Mac Gold Pool, 4.000%, 01/04/26	8,994	0.00
USD 1,150,228	Federal National Mortgage Association Pool FM5467, 2.000%, perpetual	1,021,200	0.02	USD 16,525	Freddie Mac Gold Pool, 4.000%, 01/04/26	16,161	0.00
USD 2,729,975	Federal National Mortgage Association Pool FM5866, 3.500%, perpetual	2,519,378	0.04	USD 45,454	Freddie Mac Gold Pool, 4.500%, 01/05/26	44,868	0.00
USD 1,114,071	Federal National Mortgage Association Pool FM6246, 4.000%, perpetual	1,069,876	0.02	USD 8,331	Freddie Mac Gold Pool, 3.000%, 01/09/26	8,040	0.00
USD 3,067,723	Federal National Mortgage Association Pool FM6559, 2.000%, perpetual	2,508,752	0.04	USD 19,266	Freddie Mac Gold Pool, 3.000%, 01/01/27	18,543	0.00
				USD 9,353	Freddie Mac Gold Pool, 3.000%, 01/03/27	8,993	0.00
				USD 44,732	Freddie Mac Gold Pool, 3.000%, 01/03/27	42,949	0.00
				USD 107,603	Freddie Mac Gold Pool, 3.000%, 01/12/27	103,274	0.00
				USD 25,948	Freddie Mac Gold Pool, 2.500%, 01/08/28	24,418	0.00
				USD 263,576	Freddie Mac Gold Pool, 2.500%, 01/08/28	246,592	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 130,859	Freddie Mac Gold Pool, 2.500%, 01/09/28	122,427	0.00	USD 5,130	Freddie Mac Gold Pool, 5.500%, 01/12/34	5,220	0.00
USD 55,991	Freddie Mac Gold Pool, 3.500%, 01/09/28	53,983	0.00	USD 4,445	Freddie Mac Gold Pool, 5.500%, 01/02/35	4,560	0.00
USD 19,046	Freddie Mac Gold Pool, 3.000%, 01/01/29	18,175	0.00	USD 20,126	Freddie Mac Gold Pool, 6.000%, 01/05/35	21,009	0.00
USD 10,534	Freddie Mac Gold Pool, 3.000%, 01/01/29	10,041	0.00	USD 15,049	Freddie Mac Gold Pool, 5.500%, 01/07/35	15,394	0.00
USD 63,131	Freddie Mac Gold Pool, 3.000%, 01/02/29	60,018	0.00	USD 5,746	Freddie Mac Gold Pool, 5.000%, 01/09/35	5,760	0.00
USD 84,390	Freddie Mac Gold Pool, 3.000%, 01/03/29	80,342	0.00	USD 7,638	Freddie Mac Gold Pool, 5.000%, 01/10/35	7,656	0.00
USD 1,077	Freddie Mac Gold Pool, 5.000%, 01/04/29	1,079	0.00	USD 1,790	Freddie Mac Gold Pool, 5.500%, 01/12/35	1,785	0.00
USD 60,556	Freddie Mac Gold Pool, 3.500%, 01/09/29	57,989	0.00	USD 2,746	Freddie Mac Gold Pool, 6.000%, 01/01/36	2,781	0.00
USD 64,932	Freddie Mac Gold Pool, 2.500%, 01/10/29	60,535	0.00	USD 7,372	Freddie Mac Gold Pool, 5.500%, 01/02/36	7,541	0.00
USD 25,837	Freddie Mac Gold Pool, 3.500%, 01/12/29	24,738	0.00	USD 5,045	Freddie Mac Gold Pool, 5.500%, 01/04/36	5,188	0.00
USD 118,771	Freddie Mac Gold Pool, 3.500%, 01/02/30	114,236	0.00	USD 7,647	Freddie Mac Gold Pool, 4.500%, 01/05/36	7,545	0.00
USD 176,332	Freddie Mac Gold Pool, 2.500%, 01/01/31	164,073	0.00	USD 44,250	Freddie Mac Gold Pool, 5.000%, 01/03/37	44,140	0.00
USD 490	Freddie Mac Gold Pool, 6.500%, 01/01/32	509	0.00	USD 6,311	Freddie Mac Gold Pool, 5.500%, 01/03/37	6,482	0.00
USD 6,163	Freddie Mac Gold Pool, 5.500%, 01/02/32	6,158	0.00	USD 7,007	Freddie Mac Gold Pool, 4.500%, 01/04/37	6,871	0.00
USD 5,782	Freddie Mac Gold Pool, 6.500%, 01/03/32	5,997	0.00	USD 4,054	Freddie Mac Gold Pool, 5.500%, 01/04/37	4,100	0.00
USD 3,555	Freddie Mac Gold Pool, 6.500%, 01/08/32	3,634	0.00	USD 3,572	Freddie Mac Gold Pool, 5.500%, 01/04/37	3,668	0.00
USD 463,920	Freddie Mac Gold Pool, 3.500%, 01/06/33	445,367	0.01	USD 487,674	Freddie Mac Gold Pool, 4.000%, 01/05/37	470,330	0.01
USD 26,365	Freddie Mac Gold Pool, 5.500%, 01/06/33	26,764	0.00	USD 15,008	Freddie Mac Gold Pool, 5.000%, 01/06/37	15,140	0.00
USD 2,255	Freddie Mac Gold Pool, 5.000%, 01/08/33	2,274	0.00	USD 1,213	Freddie Mac Gold Pool, 5.000%, 01/07/37	1,224	0.00
USD 11,216	Freddie Mac Gold Pool, 5.500%, 01/08/33	11,385	0.00	USD 1,048	Freddie Mac Gold Pool, 5.500%, 01/07/37	1,062	0.00
USD 254,475	Freddie Mac Gold Pool, 3.500%, 01/09/33	244,288	0.00	USD 10,276	Freddie Mac Gold Pool, 7.000%, 01/08/37	10,815	0.00
USD 480	Freddie Mac Gold Pool, 5.500%, 01/09/33	487	0.00	USD 838	Freddie Mac Gold Pool, 5.500%, 01/11/37	861	0.00
USD 5,256	Freddie Mac Gold Pool, 5.000%, 01/10/33	5,302	0.00	USD 35,220	Freddie Mac Gold Pool, 6.000%, 01/12/37	36,451	0.00
USD 24,336	Freddie Mac Gold Pool, 5.000%, 01/11/33	24,483	0.00	USD 27,151	Freddie Mac Gold Pool, 5.500%, 01/01/38	27,885	0.00
USD 1,794	Freddie Mac Gold Pool, 5.500%, 01/11/33	1,790	0.00	USD 7,880	Freddie Mac Gold Pool, 5.000%, 01/02/38	7,942	0.00
USD 875	Freddie Mac Gold Pool, 5.500%, 01/02/34	873	0.00	USD 1,102	Freddie Mac Gold Pool, 5.000%, 01/04/38	1,110	0.00
USD 3,426	Freddie Mac Gold Pool, 5.500%, 01/03/34	3,498	0.00	USD 25,297	Freddie Mac Gold Pool, 4.500%, 01/06/38	24,958	0.00
USD 6,163	Freddie Mac Gold Pool, 5.000%, 01/05/34	6,200	0.00	USD 1,666	Freddie Mac Gold Pool, 5.500%, 01/07/38	1,715	0.00
USD 430	Freddie Mac Gold Pool, 5.000%, 01/12/34	430	0.00	USD 1,598	Freddie Mac Gold Pool, 4.500%, 01/09/38	1,581	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.18% (continued)				Asset Backed Obligations - 10.18% (continued)			
United States (continued)				United States (continued)			
USD 2,922	Freddie Mac Gold Pool, 5.500%, 01/11/38	2,913	0.00	USD 55,874	Freddie Mac Gold Pool, 4.500%, 01/11/40	55,260	0.00
USD 251,115	Freddie Mac Gold Pool, 5.500%, 01/11/38	258,553	0.01	USD 6,439	Freddie Mac Gold Pool, 4.000%, 01/01/41	6,198	0.00
USD 102,105	Freddie Mac Gold Pool, 5.000%, 01/01/39	102,901	0.00	USD 56,568	Freddie Mac Gold Pool, 4.000%, 01/02/41	54,392	0.00
USD 32,332	Freddie Mac Gold Pool, 4.500%, 01/02/39	31,936	0.00	USD 56,323	Freddie Mac Gold Pool, 4.000%, 01/04/41	54,157	0.00
USD 3,447	Freddie Mac Gold Pool, 4.500%, 01/02/39	3,409	0.00	USD 181,780	Freddie Mac Gold Pool, 5.000%, 01/04/41	183,379	0.00
USD 11,784	Freddie Mac Gold Pool, 4.500%, 01/02/39	11,654	0.00	USD 23,495	Freddie Mac Gold Pool, 4.500%, 01/05/41	23,193	0.00
USD 549	Freddie Mac Gold Pool, 4.500%, 01/03/39	543	0.00	USD 126,886	Freddie Mac Gold Pool, 4.500%, 01/06/41	124,668	0.00
USD 15,920	Freddie Mac Gold Pool, 5.000%, 01/03/39	16,044	0.00	USD 69,641	Freddie Mac Gold Pool, 5.000%, 01/07/41	70,254	0.00
USD 46,436	Freddie Mac Gold Pool, 4.500%, 01/04/39	45,926	0.00	USD 19,161	Freddie Mac Gold Pool, 4.000%, 01/08/41	18,442	0.00
USD 6,502	Freddie Mac Gold Pool, 4.000%, 01/05/39	6,251	0.00	USD 78,146	Freddie Mac Gold Pool, 4.500%, 01/09/41	77,138	0.00
USD 3,412	Freddie Mac Gold Pool, 4.500%, 01/06/39	3,375	0.00	USD 164,298	Freddie Mac Gold Pool, 4.000%, 01/04/42	157,891	0.00
USD 11,662	Freddie Mac Gold Pool, 4.500%, 01/06/39	11,524	0.00	USD 24,071	Freddie Mac Gold Pool, 3.500%, 01/07/42	22,512	0.00
USD 71,778	Freddie Mac Gold Pool, 4.000%, 01/07/39	69,086	0.00	USD 227,461	Freddie Mac Gold Pool, 3.500%, 01/10/42	212,731	0.00
USD 2,005	Freddie Mac Gold Pool, 6.000%, 01/07/39	2,079	0.00	USD 158,116	Freddie Mac Gold Pool, 3.000%, 01/03/43	143,092	0.00
USD 3,959	Freddie Mac Gold Pool, 4.500%, 01/09/39	3,867	0.00	USD 13,856	Freddie Mac Gold Pool, 3.000%, 01/03/43	12,526	0.00
USD 25,182	Freddie Mac Gold Pool, 4.500%, 01/10/39	24,905	0.00	USD 203,564	Freddie Mac Gold Pool, 3.500%, 01/04/43	190,255	0.00
USD 41,158	Freddie Mac Gold Pool, 4.500%, 01/10/39	40,672	0.00	USD 652,926	Freddie Mac Gold Pool, 3.000%, 01/07/43	590,886	0.01
USD 9,577	Freddie Mac Gold Pool, 4.500%, 01/12/39	9,464	0.00	USD 18,631	Freddie Mac Gold Pool, 3.000%, 01/08/43	16,861	0.00
USD 72,244	Freddie Mac Gold Pool, 4.500%, 01/01/40	71,450	0.00	USD 117,928	Freddie Mac Gold Pool, 3.000%, 01/08/43	106,723	0.00
USD 6,633	Freddie Mac Gold Pool, 4.500%, 01/02/40	6,551	0.00	USD 175,806	Freddie Mac Gold Pool, 3.500%, 01/08/43	164,311	0.00
USD 7,423	Freddie Mac Gold Pool, 4.500%, 01/04/40	7,332	0.00	USD 163,426	Freddie Mac Gold Pool, 3.000%, 01/09/43	147,898	0.00
USD 10,123	Freddie Mac Gold Pool, 6.000%, 01/04/40	10,666	0.00	USD 99,030	Freddie Mac Gold Pool, 3.000%, 01/09/43	89,525	0.00
USD 66,427	Freddie Mac Gold Pool, 5.500%, 01/05/40	68,223	0.00	USD 215,970	Freddie Mac Gold Pool, 3.500%, 01/09/43	201,850	0.00
USD 53,691	Freddie Mac Gold Pool, 6.000%, 01/05/40	56,559	0.00	USD 549,654	Freddie Mac Gold Pool, 3.000%, 01/10/43	497,427	0.01
USD 90,513	Freddie Mac Gold Pool, 4.500%, 01/06/40	89,518	0.00	USD 24,575	Freddie Mac Gold Pool, 4.500%, 01/10/43	24,243	0.00
USD 21,316	Freddie Mac Gold Pool, 5.000%, 01/06/40	21,505	0.00	USD 18,298	Freddie Mac Gold Pool, 4.500%, 01/10/43	18,092	0.00
USD 49,777	Freddie Mac Gold Pool, 4.500%, 01/07/40	49,167	0.00	USD 3,698	Freddie Mac Gold Pool, 4.500%, 01/12/43	3,634	0.00
USD 886	Freddie Mac Gold Pool, 5.000%, 01/08/40	893	0.00	USD 6,100	Freddie Mac Gold Pool, 4.500%, 01/12/43	6,033	0.00
USD 54,840	Freddie Mac Gold Pool, 4.000%, 01/10/40	52,732	0.00	USD 74,472	Freddie Mac Gold Pool, 4.500%, 01/03/44	73,351	0.00



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 49,898	Freddie Mac Gold Pool, 4.000%, 01/05/44	47,877	0.00	USD 1,359,768	Freddie Mac Pool, 3.500%, 01/09/37	1,292,912	0.02
USD 194,479	Freddie Mac Gold Pool, 4.000%, 01/05/44	186,602	0.00	USD 2,770,890	Freddie Mac Pool, 3.500%, 01/06/47	2,570,104	0.04
USD 88,513	Freddie Mac Gold Pool, 3.500%, 01/06/44	82,221	0.00	USD 1,009,968	Freddie Mac Pool, 3.000%, 01/10/49	896,916	0.02
USD 103,391	Freddie Mac Gold Pool, 3.500%, 01/08/44	96,042	0.00	USD 4,891,762	Freddie Mac Pool, 2.000%, 01/09/50	4,017,472	0.07
USD 144,085	Freddie Mac Gold Pool, 3.500%, 01/11/44	133,843	0.00	USD 2,939,521	Freddie Mac Pool, 2.000%, 01/12/51	2,425,936	0.04
USD 170,220	Freddie Mac Gold Pool, 4.000%, 01/12/44	163,325	0.00	USD 2,679,258	Freddie Mac Pool, 2.000%, 01/02/52	2,202,381	0.04
USD 114,724	Freddie Mac Gold Pool, 3.500%, 01/01/45	106,568	0.00	USD 2,980,083	Freddie Mac Pool, 2.500%, 01/04/52	2,545,419	0.04
USD 177,503	Freddie Mac Gold Pool, 3.500%, 01/02/45	164,885	0.00	USD 2,559,329	Freddie Mac Pool, 4.000%, 01/09/52	2,400,777	0.04
USD 163,643	Freddie Mac Gold Pool, 4.000%, 01/04/45	156,949	0.00	USD 3,363,950	Freddie Mac Pool, 4.500%, 01/12/52	3,259,335	0.06
USD 232,914	Freddie Mac Gold Pool, 3.500%, 01/07/45	216,304	0.00	USD 1,015,131	Freddie Mac Pool, 5.000%, 01/12/52	1,003,356	0.02
USD 283,499	Freddie Mac Gold Pool, 3.500%, 01/07/45	263,266	0.01	USD 458,082	Freddie Mac Pool, 5.000%, 01/12/52	449,189	0.01
USD 61,356	Freddie Mac Gold Pool, 3.500%, 01/10/45	56,977	0.00	USD 440,382	Freddie Mac Pool, 5.500%, 01/12/52	444,332	0.01
USD 209,434	Freddie Mac Gold Pool, 4.000%, 01/10/45	200,867	0.00	USD 2,664,983	Freddie Mac Pool, 4.000%, 01/01/53	2,499,886	0.04
USD 226,827	Freddie Mac Gold Pool, 3.500%, 01/12/45	210,651	0.00	USD 1,908,853	Freddie Mac Pool, 5.500%, 01/01/53	1,899,666	0.03
USD 153,975	Freddie Mac Gold Pool, 4.000%, 01/12/45	147,676	0.00	USD 5,140,619	Freddie Mac Pool, 5.000%, 01/02/53	5,035,806	0.09
USD 151,105	Freddie Mac Gold Pool, 3.500%, 01/06/46	139,675	0.00	USD 694,290	Freddie Mac Pool, 3.000%, perpetual	657,735	0.01
USD 425,629	Freddie Mac Gold Pool, 3.000%, 01/10/46	381,389	0.01	USD 3,652,452	Freddie Mac Pool, 2.000%, perpetual	3,239,669	0.06
USD 363,169	Freddie Mac Gold Pool, 3.500%, 01/02/47	335,697	0.01	USD 1,762,654	Freddie Mac Pool, 2.500%, perpetual	1,607,115	0.03
USD 199,296	Freddie Mac Gold Pool, 4.000%, 01/06/47	189,945	0.00	USD 3,474,069	Freddie Mac Pool, 1.500%, perpetual	2,996,058	0.05
USD 64,749	Freddie Mac Gold Pool, 3.500%, 01/08/47	59,824	0.00	USD 2,918,355	Freddie Mac Pool, 3.000%, perpetual	2,668,444	0.05
USD 163,589	Freddie Mac Gold Pool, 4.000%, 01/08/47	155,913	0.00	USD 1,050,676	Freddie Mac Pool, 2.500%, perpetual	917,267	0.02
USD 222,330	Freddie Mac Gold Pool, 4.000%, 01/09/47	211,897	0.00	USD 796,241	Freddie Mac Pool, 3.000%, perpetual	712,495	0.01
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26	955,387	0.02	USD 1,138,108	Freddie Mac Pool, 3.500%, perpetual	1,047,872	0.02
USD 3,430,073	Freddie Mac Pool, 2.000%, 01/02/36	3,045,360	0.05	USD 1,600,001	Freddie Mac Pool, 2.500%, perpetual	1,363,113	0.02
USD 1,753,745	Freddie Mac Pool, 1.500%, 01/01/37	1,512,440	0.03	USD 1,821,474	Freddie Mac Pool, 2.500%, perpetual	1,551,373	0.03
USD 15,144,735	Freddie Mac Pool, 2.000%, 01/03/37	12,534,393	0.21	USD 3,194,540	Freddie Mac Pool, 2.000%, perpetual	2,615,342	0.04
USD 2,835,374	Freddie Mac Pool, 2.000%, 01/03/37	2,520,995	0.04	USD 2,326,128	Freddie Mac Pool, 2.000%, perpetual	1,904,093	0.03
USD 224,455	Freddie Mac Pool, 3.000%, 01/07/37	207,848	0.00	USD 3,650,908	Freddie Mac Pool, 2.000%, perpetual	2,975,980	0.05
				USD 6,055,903	Freddie Mac Pool, 1.500%, perpetual	4,700,574	0.08

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 7,579,815	Freddie Mac Pool, 2.500%, perpetual	6,427,507	0.11	USD 2,733	Ginnie Mae I Pool, 6.000%, 15/08/36	2,772	0.00
USD 1,466,061	Freddie Mac Pool, 3.000%, perpetual	1,295,820	0.02	USD 45,830	Ginnie Mae I Pool, 6.000%, 15/01/37	47,965	0.00
USD 5,096,834	Freddie Mac Pool, 2.500%, perpetual	4,325,522	0.07	USD 180	Ginnie Mae I Pool, 5.500%, 15/04/37	181	0.00
USD 4,460,995	Freddie Mac Pool, 2.000%, perpetual	3,644,221	0.06	USD 655	Ginnie Mae I Pool, 5.500%, 15/08/37	669	0.00
USD 4,264,082	Freddie Mac Pool, 2.500%, perpetual	3,618,627	0.06	USD 24,800	Ginnie Mae I Pool, 6.000%, 15/12/37	25,894	0.00
USD 1,888,446	Freddie Mac Pool, 1.500%, perpetual	1,465,033	0.03	USD 24,917	Ginnie Mae I Pool, 5.500%, 15/01/38	25,315	0.00
USD 7,671,651	Freddie Mac Pool, 2.000%, perpetual	6,258,275	0.11	USD 11,351	Ginnie Mae I Pool, 5.500%, 15/02/38	11,678	0.00
USD 5,194,245	Freddie Mac Pool, 2.500%, perpetual	4,407,789	0.07	USD 8,487	Ginnie Mae I Pool, 5.000%, 15/03/38	8,470	0.00
USD 4,535,553	Freddie Mac Pool, 2.500%, perpetual	3,848,654	0.07	USD 39,614	Ginnie Mae I Pool, 5.500%, 15/04/38	40,693	0.00
USD 1,000,000	Government National Mortgage Association, 3.000%, 20/07/53	893,089	0.02	USD 43,079	Ginnie Mae I Pool, 5.000%, 15/06/38	43,434	0.00
USD 1,000,000	Ginnie Mae, 2.000%, perpetual	839,978	0.02	USD 22,961	Ginnie Mae I Pool, 5.500%, 15/06/38	23,429	0.00
USD 2,000,000	Ginnie Mae, 2.500%, perpetual	1,730,470	0.03	USD 28,320	Ginnie Mae I Pool, 5.500%, 15/07/38	29,119	0.00
USD 244	Ginnie Mae I Pool, 6.000%, 15/01/29	246	0.00	USD 7,453	Ginnie Mae I Pool, 5.000%, 15/08/38	7,399	0.00
USD 91	Ginnie Mae I Pool, 7.000%, 15/07/31	96	0.00	USD 35,073	Ginnie Mae I Pool, 5.500%, 15/11/38	35,999	0.00
USD 14,953	Ginnie Mae I Pool, 6.000%, 15/02/32	15,138	0.00	USD 15,562	Ginnie Mae I Pool, 5.500%, 15/12/38	15,933	0.00
USD 3,823	Ginnie Mae I Pool, 6.000%, 15/04/32	3,965	0.00	USD 35,504	Ginnie Mae I Pool, 4.500%, 15/01/39	35,083	0.00
USD 194	Ginnie Mae I Pool, 5.500%, 15/10/32	195	0.00	USD 40,878	Ginnie Mae I Pool, 5.500%, 15/01/39	41,741	0.00
USD 9,602	Ginnie Mae I Pool, 6.000%, 15/10/32	9,716	0.00	USD 5,244	Ginnie Mae I Pool, 5.500%, 15/01/39	5,406	0.00
USD 3,605	Ginnie Mae I Pool, 7.000%, 15/11/32	3,759	0.00	USD 963	Ginnie Mae I Pool, 4.500%, 15/03/39	951	0.00
USD 228	Ginnie Mae I Pool, 5.500%, 15/05/33	231	0.00	USD 63,168	Ginnie Mae I Pool, 5.000%, 15/03/39	63,424	0.00
USD 214	Ginnie Mae I Pool, 5.500%, 15/05/33	217	0.00	USD 14,748	Ginnie Mae I Pool, 4.500%, 15/04/39	14,589	0.00
USD 12,612	Ginnie Mae I Pool, 5.500%, 15/07/33	12,786	0.00	USD 163,089	Ginnie Mae I Pool, 5.000%, 15/04/39	164,204	0.00
USD 3,514	Ginnie Mae I Pool, 6.000%, 15/07/33	3,554	0.00	USD 1,062	Ginnie Mae I Pool, 4.500%, 15/05/39	1,050	0.00
USD 17,232	Ginnie Mae I Pool, 6.000%, 15/09/33	17,840	0.00	USD 17,549	Ginnie Mae I Pool, 4.500%, 15/07/39	17,359	0.00
USD 5,779	Ginnie Mae I Pool, 5.500%, 15/02/34	5,803	0.00	USD 11,929	Ginnie Mae I Pool, 5.000%, 15/08/39	12,002	0.00
USD 3,300	Ginnie Mae I Pool, 5.500%, 15/04/34	3,369	0.00	USD 28,823	Ginnie Mae I Pool, 4.500%, 15/10/39	28,287	0.00
USD 19,110	Ginnie Mae I Pool, 5.000%, 15/06/34	19,314	0.00	USD 946	Ginnie Mae I Pool, 4.500%, 15/10/39	936	0.00
USD 3,572	Ginnie Mae I Pool, 5.000%, 15/08/35	3,573	0.00	USD 46,554	Ginnie Mae I Pool, 4.500%, 15/12/39	46,051	0.00
USD 1,212	Ginnie Mae I Pool, 6.000%, 15/06/36	1,254	0.00	USD 29,306	Ginnie Mae I Pool, 5.000%, 15/02/40	29,189	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 93,637	Ginnie Mae I Pool, 5.000%, 15/02/40	94,461	0.00	USD 69,588	Ginnie Mae II Pool, 4.000%, 20/04/42	67,241	0.00
USD 35,634	Ginnie Mae I Pool, 5.000%, 15/04/40	35,802	0.00	USD 1,010,149	Ginnie Mae II Pool, 3.500%, 20/05/42	953,761	0.02
USD 15,825	Ginnie Mae I Pool, 4.500%, 15/05/40	15,593	0.00	USD 27,887	Ginnie Mae II Pool, 4.000%, 20/07/42	26,946	0.00
USD 10,236	Ginnie Mae I Pool, 4.500%, 15/07/40	10,105	0.00	USD 75,053	Ginnie Mae II Pool, 3.000%, 20/08/42	68,580	0.00
USD 21,899	Ginnie Mae I Pool, 4.500%, 15/07/40	21,492	0.00	USD 69,846	Ginnie Mae II Pool, 3.500%, 20/10/42	65,947	0.00
USD 64,262	Ginnie Mae I Pool, 4.500%, 15/07/40	63,321	0.00	USD 77,862	Ginnie Mae II Pool, 3.000%, 20/12/42	71,146	0.00
USD 30,016	Ginnie Mae I Pool, 4.500%, 15/07/40	29,682	0.00	USD 343,380	Ginnie Mae II Pool, 3.000%, 20/01/43	313,764	0.01
USD 35,596	Ginnie Mae I Pool, 4.500%, 15/07/40	35,174	0.00	USD 65,876	Ginnie Mae II Pool, 3.500%, 20/02/43	62,198	0.00
USD 24,300	Ginnie Mae I Pool, 4.000%, 15/08/40	23,479	0.00	USD 96,624	Ginnie Mae II Pool, 3.000%, 20/03/43	88,122	0.00
USD 18,604	Ginnie Mae I Pool, 4.000%, 15/01/41	17,920	0.00	USD 350,233	Ginnie Mae II Pool, 3.000%, 20/03/43	319,415	0.01
USD 49,483	Ginnie Mae I Pool, 4.500%, 15/01/41	48,667	0.00	USD 129,307	Ginnie Mae II Pool, 3.500%, 20/03/43	121,947	0.00
USD 89,620	Ginnie Mae I Pool, 6.000%, 15/03/41	94,001	0.00	USD 303,282	Ginnie Mae II Pool, 3.500%, 20/05/43	286,019	0.01
USD 53,984	Ginnie Mae I Pool, 4.500%, 15/06/41	53,360	0.00	USD 329,313	Ginnie Mae II Pool, 4.000%, 20/05/43	317,823	0.01
USD 22,642	Ginnie Mae I Pool, 4.500%, 15/07/41	22,353	0.00	USD 302,726	Ginnie Mae II Pool, 3.000%, 20/06/43	276,088	0.01
USD 15,338	Ginnie Mae I Pool, 4.500%, 15/07/41	15,141	0.00	USD 273,606	Ginnie Mae II Pool, 3.500%, 20/06/43	258,033	0.01
USD 69,742	Ginnie Mae I Pool, 4.500%, 15/07/41	68,930	0.00	USD 23,866	Ginnie Mae II Pool, 5.000%, 20/07/43	24,156	0.00
USD 32,182	Ginnie Mae I Pool, 4.500%, 15/10/41	31,651	0.00	USD 38,960	Ginnie Mae II Pool, 4.000%, 20/08/43	37,634	0.00
USD 128,878	Ginnie Mae I Pool, 3.500%, 15/02/42	121,415	0.00	USD 172,172	Ginnie Mae II Pool, 3.500%, 20/09/43	162,372	0.00
USD 318,121	Ginnie Mae I Pool, 3.000%, 15/05/42	289,382	0.01	USD 23,927	Ginnie Mae II Pool, 4.500%, 20/10/43	23,586	0.00
USD 36,876	Ginnie Mae I Pool, 3.500%, 15/06/42	34,740	0.00	USD 47,168	Ginnie Mae II Pool, 4.500%, 20/11/43	46,496	0.00
USD 20,527	Ginnie Mae I Pool, 3.500%, 15/07/42	19,339	0.00	USD 47,610	Ginnie Mae II Pool, 4.500%, 20/01/44	46,932	0.00
USD 30,630	Ginnie Mae I Pool, 3.500%, 15/04/43	28,849	0.00	USD 84,215	Ginnie Mae II Pool, 4.000%, 20/02/44	81,348	0.00
USD 118,570	Ginnie Mae I Pool, 3.000%, 15/07/43	107,998	0.00	USD 18,081	Ginnie Mae II Pool, 4.000%, 20/03/44	17,448	0.00
USD 162,778	Ginnie Mae I Pool, 4.000%, 15/07/44	155,838	0.00	USD 38,143	Ginnie Mae II Pool, 4.000%, 20/05/44	36,809	0.00
USD 94,146	Ginnie Mae I Pool, 4.000%, 15/05/45	90,115	0.00	USD 40,057	Ginnie Mae II Pool, 4.000%, 20/06/44	38,655	0.00
USD 202,882	Ginnie Mae II Pool, 4.000%, 20/01/41	197,502	0.00	USD 62,417	Ginnie Mae II Pool, 5.000%, 20/06/44	63,148	0.00
USD 36,023	Ginnie Mae II Pool, 4.500%, 20/04/41	35,774	0.00	USD 153,795	Ginnie Mae II Pool, 4.000%, 20/08/44	148,414	0.00
USD 26,002	Ginnie Mae II Pool, 5.000%, 20/06/41	26,440	0.00	USD 189,462	Ginnie Mae II Pool, 3.500%, 20/10/44	178,537	0.00
USD 56,270	Ginnie Mae II Pool, 4.000%, 20/11/41	54,608	0.00	USD 26,012	Ginnie Mae II Pool, 4.000%, 20/10/44	25,102	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 54,421	Ginnie Mae II Pool, 4.500%, 20/11/44	53,623	0.00	USD 655,100	Ginnie Mae II Pool, 3.500%, 20/08/49	611,726	0.01
USD 56,234	Ginnie Mae II Pool, 3.000%, 20/12/44	51,231	0.00	USD 397,950	Ginnie Mae II Pool, 3.500%, 20/09/49	371,495	0.01
USD 117,426	Ginnie Mae II Pool, 3.500%, 20/12/44	110,655	0.00	USD 412,377	Ginnie Mae II Pool, 3.500%, 20/10/49	384,962	0.01
USD 154,924	Ginnie Mae II Pool, 4.000%, 20/12/44	149,504	0.00	USD 342,619	Ginnie Mae II Pool, 3.500%, 20/11/49	319,796	0.01
USD 41,204	Ginnie Mae II Pool, 4.500%, 20/12/44	40,600	0.00	USD 1,074,321	Ginnie Mae II Pool, 3.000%, 20/12/49	968,587	0.02
USD 56,374	Ginnie Mae II Pool, 4.000%, 20/02/45	54,402	0.00	USD 994,197	Ginnie Mae II Pool, 2.000%, 20/03/52	834,968	0.01
USD 110,719	Ginnie Mae II Pool, 3.500%, 20/03/45	103,916	0.00	USD 2,468,529	Ginnie Mae II Pool, 3.000%, 20/03/52	2,206,160	0.04
USD 293,474	Ginnie Mae II Pool, 3.500%, 20/04/45	273,667	0.01	USD 2,016,368	Ginnie Mae II Pool, 2.500%, 20/06/52	1,745,467	0.03
USD 170,831	Ginnie Mae II Pool, 3.000%, 20/06/45	155,494	0.00	USD 745,727	Ginnie Mae II Pool, 4.000%, 20/09/52	704,588	0.01
USD 235,183	Ginnie Mae II Pool, 3.500%, 20/06/45	220,732	0.00	USD 1,786,117	Ginnie Mae II Pool, 3.500%, 20/10/52	1,648,037	0.03
USD 304,497	Ginnie Mae II Pool, 3.000%, 20/07/45	277,160	0.01	USD 1,417,423	Ginnie Mae II Pool, 4.500%, 20/10/52	1,367,403	0.02
USD 1,984,599	Ginnie Mae II Pool, 3.500%, 20/06/46	1,861,015	0.03	USD 3,187,075	Ginnie Mae II Pool, 4.000%, 20/11/52	3,011,257	0.05
USD 211,539	Ginnie Mae II Pool, 3.000%, 20/10/46	192,310	0.00	USD 1,668,781	Ginnie Mae II Pool, 3.500%, 20/12/52	1,539,771	0.03
USD 715,100	Ginnie Mae II Pool, 3.500%, 20/10/46	671,238	0.01	USD 1,490,339	Ginnie Mae II Pool, 6.000%, 20/12/52	1,499,866	0.03
USD 430,432	Ginnie Mae II Pool, 3.000%, 20/11/46	391,305	0.01	USD 4,335,822	Ginnie Mae II Pool, 4.500%, 20/03/53	4,182,815	0.07
USD 150,224	Ginnie Mae II Pool, 3.000%, 20/01/47	136,569	0.00	USD 3,003,427	Ginnie Mae II Pool, 5.000%, 20/05/53	2,949,377	0.05
USD 345,945	Ginnie Mae II Pool, 3.500%, 20/01/47	324,402	0.01	USD 948,833	Ginnie Mae II Pool, 5.500%, 20/05/53	944,355	0.02
USD 362,458	Ginnie Mae II Pool, 4.500%, 20/02/47	356,685	0.01	USD 2,561,484	Ginnie Mae II Pool, 3.000%, perpetual	2,309,384	0.04
USD 154,637	Ginnie Mae II Pool, 4.000%, 20/03/47	148,790	0.00	USD 2,475,011	Ginnie Mae II Pool, 3.000%, perpetual	2,229,505	0.04
USD 248,531	Ginnie Mae II Pool, 3.500%, 20/07/47	232,591	0.00	USD 4,125,506	Ginnie Mae II Pool, 2.500%, perpetual	3,592,406	0.06
USD 1,195,238	Ginnie Mae II Pool, 3.000%, 20/08/47	1,082,994	0.02	USD 2,377,769	Ginnie Mae II Pool, 2.500%, perpetual	2,069,193	0.04
USD 321,856	Ginnie Mae II Pool, 3.500%, 20/08/47	300,887	0.01	USD 2,396,372	Ginnie Mae II Pool, 3.000%, perpetual	2,140,628	0.04
USD 305,895	Ginnie Mae II Pool, 3.000%, 20/09/47	277,169	0.01	USD 11,327,122	Government National Mortgage Association, 2.500%, 20/01/51	9,817,263	0.17
USD 79,847	Ginnie Mae II Pool, 3.500%, 20/09/47	74,645	0.00	USD 2,986,654	Government National Mortgage Association, 3.000%, 20/08/51	2,678,984	0.05
USD 187,215	Ginnie Mae II Pool, 3.000%, 20/10/47	169,634	0.00	USD 5,570,682	Government National Mortgage Association, 2.000%, 20/01/52	4,680,425	0.08
USD 261,720	Ginnie Mae II Pool, 4.500%, 20/12/47	256,066	0.01	USD 1,000,000	Government National Mortgage Association, 4.000%, 20/07/53	945,120	0.02
USD 357,455	Ginnie Mae II Pool, 3.500%, 20/01/48	334,166	0.01	USD 2,000,000	Government National Mortgage Association, 5.000%, 20/07/53	1,964,292	0.03
USD 626,843	Ginnie Mae II Pool, 4.000%, 20/09/48	599,957	0.01	USD 3,050,000	Government National Mortgage Association, 5.500%, 20/07/53	3,035,439	0.05
USD 739,691	Ginnie Mae II Pool, 4.500%, 20/12/48	723,354	0.01	USD 3,776,815	Government National Mortgage Association, 3.500%, perpetual	3,544,751	0.06

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.18% <i>(continued)</i>				Asset Backed Obligations - 10.18% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 404,665	Government National Mortgage Association, 2.000%, perpetual	341,680	0.01	USD 141,202	Government National Mortgage Association II Pool MA4720, 4.000%, 20/09/47	135,444	0.00
USD 908,971	Government National Mortgage Association, 3.000%, perpetual	817,541	0.01	USD 612,142	Government National Mortgage Association II Pool Ma5528, 4.000%, 20/10/48	585,886	0.01
USD 2,422,211	Government National Mortgage Association, 2.500%, perpetual	2,099,714	0.04	USD 1,306,107	Government National Mortgage Association II Pool MA6474, 3.000%, 20/02/50	1,177,843	0.02
USD 4,722,950	Government National Mortgage Association, 2.000%, perpetual	3,972,841	0.07	USD 4,386,046	Government National Mortgage Association II Pool MA7135, 2.000%, 20/01/51	3,696,101	0.06
USD 4,571,532	Government National Mortgage Association, 2.500%, perpetual	3,959,057	0.07	USD 3,882,068	Government National Mortgage Association II Pool MA7311, 2.000%, perpetual	3,270,308	0.06
USD 4,124,850	Government National Mortgage Association, 3.000%, perpetual	3,691,330	0.06	USD 2,203,428	Government National Mortgage Association II Pool MA7366, 2.000%, perpetual	1,855,654	0.03
USD 4,510,043	Government National Mortgage Association, 2.500%, perpetual	3,904,553	0.07	USD 3,795,393	Government National Mortgage Association II Pool MA7417, 2.000%, perpetual	3,195,415	0.05
USD 2,770,944	Government National Mortgage Association, 2.000%, perpetual	2,327,154	0.04	USD 3,145,604	Government National Mortgage Association II Pool Ma7766, 2.000%, perpetual	2,643,679	0.05
USD 2,331,361	Government National Mortgage Association, 2.000%, perpetual	1,957,974	0.03	USD 1,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49	907,857	0.02
USD 2,373,585	Government National Mortgage Association, 3.500%, perpetual	2,190,089	0.04	USD 200,000	SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48	180,964	0.00
USD 262,996	Government National Mortgage Association II Pool MA2753, 3.000%, 20/04/45	239,433	0.00	USD 500,000	Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48	471,691	0.01
USD 186,885	Government National Mortgage Association II Pool MA3173, 3.500%, 20/10/45	175,667	0.00	<b>Total United States</b>		<b>605,398,909</b>	<b>10.18</b>
USD 133,526	Government National Mortgage Association II Pool MA3174, 4.000%, 20/10/45	128,656	0.00	<b>Total Asset Backed Obligations</b>		<b>605,455,750</b>	<b>10.18</b>
USD 163,065	Government National Mortgage Association II Pool MA3521, 3.500%, 20/03/46	153,045	0.00	<b>Mortgage Backed Securities - 0.30%</b>			
USD 1,750,992	Government National Mortgage Association II Pool Ma3522, 4.000%, 20/03/46	1,687,126	0.03	United States			
USD 286,795	Government National Mortgage Association II Pool MA3597, 3.500%, 20/04/46	268,936	0.01	USD 191,107	Bank, 4.231%, 15/09/60	180,129	0.00
USD 3,046,441	Government National Mortgage Association II Pool MA4125, 2.500%, 20/12/46	2,674,104	0.05	USD 350,000	Bank 2017-BNK7, 3.175%, 15/09/60	315,650	0.01
USD 196,194	Government National Mortgage Association II Pool MA4126, 3.000%, 20/12/46	178,360	0.00	USD 100,000	Bank 2018-BNK13, 4.217%, 15/08/61	94,084	0.00
USD 315,658	Government National Mortgage Association II Pool MA4261, 3.000%, 20/02/47	286,964	0.01	USD 200,000	Benchmark 2018-B4 Mortgage Trust, 4.121%, 15/07/51	185,826	0.00
USD 257,325	Government National Mortgage Association II Pool MA4321, 3.500%, 20/03/47	240,560	0.00	USD 200,000	Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51	186,714	0.00
USD 177,489	Government National Mortgage Association II Pool MA4383, 4.000%, 20/04/47	170,252	0.00	USD 200,000	CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50	181,869	0.00
USD 220,905	Government National Mortgage Association II Pool MA4451, 3.500%, 20/05/47	207,091	0.00	USD 122,226	Citigroup Commercial Mortgage Trust 2014-GC25, 3.372%, 10/10/47	118,067	0.00
USD 65,180	Government National Mortgage Association II Pool MA4511, 4.000%, 20/06/47	62,522	0.00	USD 319,125	COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48	301,783	0.01
				USD 484,727	COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48	456,293	0.01
				USD 66,678	CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50	60,472	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Mortgage Backed Securities - 0.30% (continued)				Mortgage Backed Securities - 0.30% (continued)			
United States (continued)				United States (continued)			
USD 400,000	CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51	373,101	0.01	USD 250,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.250%, perpetual	209,824	0.00
USD 251,041	Fannie Mae-Aces, 3.002%, 25/01/28	234,521	0.00	USD 186,000	GS Mortgage Securities Trust 2014-GC18, 5.223%, 10/01/47	91,732	0.00
USD 341,383	Fannie Mae-Aces, 2.937%, 25/06/29	314,722	0.01	USD 39,856	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49	37,724	0.00
USD 100,000	Fannie Mae-Aces, 3.758%, 25/08/30	94,526	0.00	USD 123,082	JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50	116,423	0.00
USD 118,649	Fannie Mae-Aces, 3.866%, 25/09/30	113,006	0.00	USD 109,620	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49	105,231	0.00
USD 2,500,000	Fannie Mae-Aces, 1.287%, perpetual	1,985,471	0.03	USD 300,000	Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50	273,130	0.01
USD 1,000,000	Fannie Mae-Aces, 1.725%, perpetual	802,135	0.01	USD 125,000	UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50	108,703	0.00
USD 2,000,000	Fhlmc Multifamily Structured Pfhms K136 A2, 2.127%, perpetual	1,666,612	0.03	USD 300,000	UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51	280,534	0.01
USD 400,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26	382,695	0.01	USD 668,797	Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48	634,389	0.01
USD 197,416	Freddie Mac Multifamily Structured Pass Through Certificates, 2.862%, 25/05/26	186,704	0.00	USD 750,000	Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50	683,094	0.01
USD 365,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27	345,560	0.01				
USD 138,537	Freddie Mac Multifamily Structured Pass Through Certificates, 2.903%, 25/06/29	126,770	0.00	<b>Total United States</b>		<b>17,823,733</b>	<b>0.30</b>
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.673%, 25/09/29	897,448	0.02	<b>Total Mortgage Backed Securities</b>		<b>17,823,733</b>	<b>0.30</b>
USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.537%, 25/10/29	444,973	0.01	<b>Corporate Bonds - 22.44%</b>			
USD 250,000	Freddie Mac Multifamily Structured Pass Through Certificates, 4.350%, 25/01/33	247,040	0.00	<b>Australia</b>			
USD 300,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34	274,632	0.01	AUD 500,000	AGI Finance Pty Ltd, 1.815%, 23/11/28	270,028	0.01
USD 733,333	Freddie Mac Multifamily Structured Pass Through Certificates, 2.050%, perpetual	645,590	0.01	EUR 100,000	APT Pipelines Ltd, 2.000%, 22/03/27	100,337	0.00
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.260%, perpetual	887,328	0.02	EUR 100,000	APT Pipelines Ltd, 0.750%, 15/03/29	88,826	0.00
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.341%, perpetual	811,703	0.01	GBP 100,000	APT Pipelines Ltd, 3.500%, 22/03/30	105,616	0.00
USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.383%, perpetual	405,914	0.01	EUR 100,000	APT Pipelines Ltd, 2.000%, 15/07/30	92,879	0.00
USD 1,500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.406%, perpetual	1,215,634	0.02	EUR 100,000	APT Pipelines Ltd, 1.250%, 15/03/33	80,743	0.00
USD 880,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.347%, perpetual	745,977	0.01	AUD 200,000	Aurizon Network Pty Ltd, 4.000%, 21/06/24	131,172	0.00
				AUD 500,000	Ausgrid Finance Pty Ltd, 1.814%, 05/02/27	290,929	0.01
				EUR 300,000	Ausnet Services Holdings, 1.625%, 11/03/81	278,654	0.01
				EUR 100,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	99,019	0.00
				EUR 700,000	Australia & New Zealand Banking Group Ltd, 3.437%, 04/04/25	756,689	0.01
				USD 100,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	96,313	0.00
				EUR 200,000	Australia & New Zealand Banking Group Ltd, 3.652%, 20/01/26	215,294	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Australia <i>(continued)</i>				Australia <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	98,344	0.00	USD 1,000,000	National Australia Bank Ltd, 4.966%, 12/01/26	994,460	0.02
EUR 500,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	471,399	0.01	EUR 100,000	National Australia Bank Ltd, 0.875%, 19/02/27	98,370	0.00
EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	92,546	0.00	USD 1,000,000	National Australia Bank Ltd, 4.944%, 12/01/28	996,460	0.02
GBP 100,000	BHP Billiton Finance Ltd, 4.300%, 25/09/42	106,668	0.00	EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	101,279	0.00
USD 100,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	99,087	0.00	EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	97,138	0.00
USD 300,000	Commonwealth Bank of Australia, 2.296%, 14/03/25	285,057	0.01	USD 1,000,000	National Australia Bank Ltd, 6.429%, 12/01/33	1,008,710	0.02
USD 500,000	Commonwealth Bank of Australia, 5.316%, 13/03/26	501,305	0.01	USD 500,000	National Australia Bank Ltd, 2.648%, 14/01/41	314,995	0.01
USD 300,000	Commonwealth Bank of Australia, 1.125%, 15/06/26	266,565	0.00	EUR 300,000	National Australia Bank Ltd, zero coupon, perpetual	269,083	0.00
GBP 100,000	Commonwealth Bank of Australia, 3.000%, 04/09/26	116,477	0.00	USD 500,000	National Australia Bank Ltd Ltd, 3.500%, 09/06/25	482,995	0.01
EUR 500,000	Commonwealth Bank of Australia, 0.750%, 28/02/28	478,415	0.01	EUR 500,000	National Australia Bank Ltd Ltd, 0.625%, 16/03/27	486,368	0.01
EUR 100,000	Commonwealth Bank of Australia, 0.125%, 15/10/29	88,277	0.00	EUR 100,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	90,817	0.00
EUR 100,000	Commonwealth Bank of Australia, 1.625%, 10/02/31	95,193	0.00	USD 500,000	NBN Co Ltd, 2.625%, 05/05/31	419,195	0.01
USD 500,000	Commonwealth Bank of Australia, 3.743%, 12/09/39	373,800	0.01	USD 300,000	QBE Insurance Group Ltd, 5.250%, perpetual	271,686	0.01
USD 300,000	Commonwealth Bank of Australia, 3.900%, 12/07/47	257,532	0.00	USD 50,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	50,489	0.00
EUR 100,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	100,573	0.00	USD 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25	95,855	0.00
AUD 500,000	Macquarie Bank Ltd, 1.700%, 12/02/25	314,090	0.01	EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	270,605	0.01
USD 300,000	Macquarie Bank Ltd, 3.231%, 21/03/25	287,838	0.01	EUR 100,000	Stockland Trust, 1.625%, 27/04/26	99,291	0.00
USD 200,000	Macquarie Bank Ltd, 4.875%, 10/06/25	193,672	0.00	EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	98,240	0.00
USD 1,000,000	Macquarie Bank Ltd, 6.798%, 18/01/33	1,002,460	0.02	EUR 300,000	Sydney Airport Finance Co Pty Ltd, 4.375%, 03/05/33	326,132	0.01
USD 500,000	Macquarie Group Ltd, 6.207%, 22/11/24	499,420	0.01	EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	96,333	0.00
USD 500,000	Macquarie Group Ltd, 1.340%, 12/01/27	444,880	0.01	EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	91,790	0.00
EUR 100,000	Macquarie Group Ltd, 0.625%, 03/02/27	95,358	0.00	EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	106,310	0.00
EUR 100,000	Macquarie Group Ltd, 0.943%, 19/01/29	90,462	0.00	EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	104,192	0.00
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	84,515	0.00	EUR 300,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	307,188	0.01
USD 300,000	Macquarie Group Ltd, 2.871%, 14/01/33	239,514	0.00	EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	86,810	0.00
EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	104,753	0.00	USD 500,000	Westpac Banking Corp, 5.350%, 18/10/24	499,305	0.01
USD 500,000	National Australia Bank Ltd, 5.132%, 22/11/24	497,745	0.01	USD 500,000	Westpac Banking Corp, 1.019%, 18/11/24	470,715	0.01
AUD 500,000	National Australia Bank Ltd, 1.650%, 21/01/25	315,738	0.01	EUR 200,000	Westpac Banking Corp, 0.500%, 16/01/25	206,886	0.00
AUD 700,000	National Australia Bank Ltd, 3.900%, 30/05/25	455,820	0.01	GBP 100,000	Westpac Banking Corp, 2.125%, 02/05/25	117,730	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Australia (continued)				Austria (continued)			
USD 100,000	Westpac Banking Corp, 2.700%, 19/08/26	92,882	0.00	EUR 200,000	Erste Group Bank AG, 0.250%, 14/09/29	169,377	0.00
EUR 500,000	Westpac Banking Corp, 1.079%, 05/04/27	493,836	0.01	EUR 100,000	Erste Group Bank AG, 4.000%, 16/01/31	107,173	0.00
EUR 100,000	Westpac Banking Corp, 1.450%, 17/07/28	97,073	0.00	EUR 200,000	Erste Group Bank AG, 0.875%, 15/05/34	169,258	0.00
EUR 100,000	Westpac Banking Corp, zero coupon, 22/09/28	90,120	0.00	EUR 300,000	Erste Group Bank AG, 0.500%, 12/01/37	225,451	0.01
USD 300,000	Westpac Banking Corp, 1.953%, 20/11/28	257,331	0.00	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	104,667	0.00
EUR 100,000	Westpac Banking Corp, 0.766%, 13/05/31	94,615	0.00	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	95,974	0.00
EUR 100,000	Westpac Banking Corp, 1.375%, 17/05/32	91,393	0.00	EUR 300,000	Hypo Vorarlberg Bank AG, 0.625%, 17/07/26	297,961	0.01
USD 30,000	Westpac Banking Corp, 4.110%, 24/07/34	26,174	0.00	EUR 100,000	KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	81,856	0.00
USD 40,000	Westpac Banking Corp, 2.668%, 15/11/35	30,650	0.00	EUR 300,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	303,669	0.01
USD 275,000	Westpac Banking Corp, 4.421%, 24/07/39	226,732	0.00	EUR 100,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	104,964	0.00
USD 30,000	Westpac Banking Corp, 2.963%, 16/11/40	20,110	0.00	EUR 300,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	314,892	0.01
USD 500,000	Westpac Banking Corp, 3.133%, 18/11/41	338,965	0.01	EUR 150,000	OeBB-Infrastruktur AG, 3.375%, 18/05/32	167,209	0.00
EUR 600,000	Westpac Banking Corp, 3.799%, perpetual	643,832	0.01	EUR 100,000	Oesterreichische Kontrollbank AG, 0.250%, 26/09/24	104,401	0.00
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,817	0.00	CHF 150,000	Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	169,335	0.00
AUD 400,000	Woolworths Group Ltd, 1.850%, 20/05/25	250,604	0.00	USD 1,000,000	Oesterreichische Kontrollbank AG, 2.875%, 23/05/25	959,740	0.02
<b>Total Australia</b>		<b>22,161,563</b>	<b>0.37</b>	USD 590,000	Oesterreichische Kontrollbank AG, 0.375%, 17/09/25	535,649	0.01
Austria				USD 500,000	Oesterreichische Kontrollbank AG, 4.625%, 03/11/25	497,795	0.01
EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 1.750%, 08/03/30	492,576	0.01	USD 1,000,000	Oesterreichische Kontrollbank AG, 4.125%, 20/01/26	984,700	0.02
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.100%, 12/05/31	339,236	0.01	EUR 500,000	Oesterreichische Kontrollbank AG, 1.500%, 13/07/27	508,810	0.01
EUR 200,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34	163,593	0.00	USD 500,000	Oesterreichische Kontrollbank AG, 4.250%, 01/03/28	498,745	0.01
EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 25/03/41	66,181	0.00	EUR 100,000	OMV AG, zero coupon, 03/07/25	100,828	0.00
EUR 100,000	Erste Group Bank AG, 0.250%, 26/06/24	105,207	0.00	EUR 100,000	OMV AG, 2.000%, 09/04/28	101,430	0.00
EUR 300,000	Erste Group Bank AG, 0.050%, 16/09/25	299,774	0.01	EUR 100,000	OMV AG, 1.875%, 04/12/28	100,345	0.00
EUR 100,000	Erste Group Bank AG, 0.625%, 18/01/27	98,326	0.00	EUR 160,000	OMV AG, 0.750%, 16/06/30	144,250	0.00
EUR 100,000	Erste Group Bank AG, 0.125%, 17/05/28	89,986	0.00	EUR 100,000	OMV AG, 2.375%, 09/04/32	98,581	0.00
EUR 300,000	Erste Group Bank AG, 3.250%, 10/01/29	323,880	0.01	EUR 100,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	101,326	0.00
				EUR 100,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	94,262	0.00
				EUR 100,000	Raiffeisen Bank International AG, 0.050%, 01/09/27	89,133	0.00
				EUR 100,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	88,950	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Austria <i>(continued)</i>				Belgium <i>(continued)</i>			
EUR 200,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29	189,583	0.00	EUR 200,000	Belfius Bank SA, 0.375%, 02/09/25	200,408	0.01
EUR 500,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 3.250%, 11/01/30	537,989	0.01	EUR 100,000	Belfius Bank SA, 3.875%, 12/06/28	108,200	0.00
EUR 100,000	Raiffeisen-Landesbank Steiermark AG, 0.500%, 27/05/41	67,199	0.00	EUR 100,000	BNP Paribas Fortis SA, 0.500%, 23/09/24	104,577	0.00
USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	198,958	0.00	EUR 100,000	bpost SA, 1.250%, 11/07/26	100,233	0.00
USD 200,000	Suzano Austria GmbH, 5.000%, 15/01/30	187,464	0.00	EUR 100,000	Elia System Operator SA/NV, 1.375%, 14/01/26	102,371	0.00
EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	101,491	0.00	EUR 400,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	360,724	0.01
EUR 100,000	UniCredit Bank Austria AG, 0.750%, 25/02/25	103,500	0.00	EUR 1,500,000	European Union, 2.000%, 04/10/27	1,560,714	0.03
EUR 300,000	UniCredit Bank Austria AG, 0.625%, 16/01/26	302,177	0.01	EUR 1,700,000	European Union, 1.625%, 04/12/29	1,700,297	0.03
EUR 300,000	UNIQA Insurance Group AG, 1.375%, 09/07/30	277,871	0.01	EUR 1,700,000	European Union, 2.750%, 04/02/33	1,814,658	0.03
<b>Total Austria</b>		<b>11,265,722</b>	<b>0.19</b>	EUR 700,000	European Union, 2.500%, 04/10/52	656,454	0.01
Belgium				EUR 700,000	European Union, 3.000%, 04/03/53	726,508	0.01
EUR 100,000	Anheuser-Busch InBev SA, 2.875%, 25/09/24	107,915	0.00	EUR 100,000	FLUVIUS System Operator CVBA, 2.875%, 07/05/29	103,444	0.00
GBP 100,000	Anheuser-Busch InBev SA, 4.000%, 24/09/25	121,178	0.00	EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	84,939	0.00
EUR 100,000	Anheuser-Busch InBev SA, 2.700%, 31/03/26	106,213	0.00	EUR 200,000	ING Belgium SA, 0.625%, 30/05/25	205,182	0.01
EUR 100,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	99,127	0.00	EUR 200,000	ING Belgium SA, 3.375%, 31/05/27	216,542	0.01
EUR 400,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	411,150	0.01	EUR 500,000	ING Belgium SA, 1.500%, 19/05/29	492,330	0.01
EUR 50,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	50,982	0.00	EUR 200,000	KBC Bank NV, zero coupon, 03/12/25	199,561	0.00
EUR 100,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	95,769	0.00	EUR 200,000	KBC Bank NV, 0.750%, 08/03/26	201,953	0.01
EUR 100,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	94,606	0.00	EUR 200,000	KBC Bank NV, 3.250%, 30/05/28	216,487	0.01
EUR 300,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	308,601	0.01	EUR 100,000	KBC Group NV, 1.500%, 29/03/26	103,488	0.00
EUR 100,000	Anheuser-Busch InBev SA, 2.000%, 23/01/35	92,185	0.00	EUR 100,000	KBC Group NV, 4.500%, 06/06/26	108,445	0.00
EUR 250,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	245,609	0.01	EUR 200,000	KBC Group NV, 0.125%, 10/09/26	189,218	0.00
EUR 500,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	519,082	0.01	EUR 500,000	KBC Group NV, 4.375%, 23/11/27	541,567	0.01
EUR 100,000	Argenta Spaarbank, 1.000%, 29/01/27	94,948	0.00	EUR 200,000	KBC Group NV, 0.750%, 21/01/28	182,753	0.00
EUR 100,000	Argenta Spaarbank NV, 1.000%, 13/10/26	100,017	0.00	EUR 100,000	KBC Group NV, 0.500%, 03/12/29	101,086	0.00
EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	90,182	0.00	EUR 100,000	KBC Group NV, 4.375%, 06/12/31	108,666	0.00
EUR 100,000	Argenta Spaarbank NV, 0.500%, 08/10/41	67,272	0.00	EUR 200,000	Solvay SA, 0.500%, 06/09/29	184,307	0.00
EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	104,512	0.00	<b>Total Belgium</b>		<b>14,158,898</b>	<b>0.24</b>
				Bermuda			
				USD 265,000	Aircastle Ltd, 4.250%, 15/06/26	249,686	0.01
				USD 140,000	Arch Capital Group Ltd, 3.635%, 30/06/50	103,068	0.00
				USD 100,000	Athene Holding Ltd, 6.150%, 03/04/30	100,281	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Bermuda (continued)				Canada			
USD 200,000	Kunlun Energy Co Ltd, 3.750%, 13/05/25	193,256	0.00	CAD 400,000	407 International Inc, 2.590%, 25/05/32	259,609	0.00
USD 100,000	Ooredoo International Finance Ltd, 3.875%, 31/01/28	96,859	0.00	USD 100,000	Alimentation Couche-Tard Inc, 3.550%, 26/07/27	92,827	0.00
<b>Total Bermuda</b>		<b>743,150</b>	<b>0.01</b>	CAD 300,000	Allied Properties Real Estate Investment Trust, 3.131%, 15/05/28	196,847	0.00
British Virgin Islands				CAD 200,000	AltaLink LP, 1.509%, 11/09/30	123,469	0.00
USD 300,000	Amipeace Ltd, 1.750%, 09/11/26	268,281	0.00	USD 500,000	Bank of Montreal, 4.250%, 14/09/24	490,440	0.01
USD 300,000	CCCI Treasure Ltd, 3.425%, perpetual	287,673	0.01	USD 1,000,000	Bank of Montreal, 5.200%, 12/12/24	991,810	0.02
USD 300,000	Charming Light Investments Ltd, 4.375%, 21/12/27	278,757	0.00	USD 500,000	Bank of Montreal, 3.700%, 07/06/25	483,135	0.01
USD 200,000	China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	192,924	0.00	USD 1,000,000	Bank of Montreal, 5.300%, 05/06/26	997,620	0.02
USD 200,000	China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	190,760	0.00	USD 800,000	Bank of Montreal, 1.250%, 15/09/26	705,640	0.01
USD 500,000	China Great Wall International Holdings V Ltd, 2.875%, 23/11/26	431,100	0.01	USD 500,000	Bank of Montreal, 0.949%, 22/01/27	445,885	0.01
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holdings Ltd, 2.600%, 10/12/24	287,514	0.01	EUR 600,000	Bank of Montreal, 0.125%, 26/01/27	575,963	0.01
USD 200,000	China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	190,964	0.00	USD 500,000	Bank of Montreal, 2.650%, 08/03/27	457,835	0.01
USD 500,000	Chinalco Capital Holdings Ltd, 2.125%, 03/06/26	454,230	0.01	EUR 100,000	Bank of Montreal, 2.750%, 15/06/27	103,714	0.00
USD 300,000	CNOOC Finance 2013 Ltd, 2.875%, 30/09/29	269,277	0.00	USD 1,000,000	Bank of Montreal, 5.203%, 01/02/28	999,690	0.02
USD 500,000	CSI MTN Ltd, 3.375%, 21/04/25	477,590	0.01	USD 300,000	Bank of Montreal, 3.803%, 15/12/32	264,612	0.00
USD 300,000	CSSC Capital 2015 Ltd, 2.500%, 13/02/25	283,878	0.01	EUR 400,000	Bank Of Montreal, 0.050%, perpetual	356,910	0.01
USD 200,000	HKT Capital No 2 Ltd, 3.625%, 02/04/25	192,882	0.00	USD 500,000	Bank of Nova Scotia, 0.650%, 31/07/24	473,485	0.01
USD 500,000	JMH Co Ltd, 2.500%, 09/04/31	420,645	0.01	EUR 100,000	Bank of Nova Scotia, 0.500%, 22/01/25	103,446	0.00
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	196,270	0.00	EUR 600,000	Bank of Nova Scotia, zero coupon, 18/03/25	592,976	0.02
USD 500,000	Rongshi International Finance Ltd, 1.875%, 22/11/26	446,015	0.01	USD 1,500,000	Bank of Nova Scotia, 3.450%, 11/04/25	1,445,385	0.02
USD 500,000	SF Holdings Investment 2021 Ltd, 3.000%, 17/11/28	445,205	0.01	USD 1,000,000	Bank of Nova Scotia, 5.450%, 12/06/25	995,390	0.02
USD 500,000	SPIC MTN Co Ltd, 1.625%, 27/07/25	461,160	0.01	GBP 100,000	Bank of Nova Scotia, 1.250%, 17/12/25	111,735	0.00
EUR 300,000	State Grid Overseas Inv, 0.419%, perpetual	270,196	0.00	USD 600,000	Bank of Nova Scotia, 1.300%, 15/09/26	528,132	0.01
USD 200,000	State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	191,454	0.00	CAD 500,000	Bank of Nova Scotia, 1.850%, 02/11/26	339,358	0.01
EUR 200,000	State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30	189,753	0.00	CAD 500,000	Bank of Nova Scotia, 1.400%, 01/11/27	323,733	0.01
USD 500,000	TSMC Global Ltd, 1.250%, 23/04/26	446,540	0.01	EUR 700,000	Bank of Nova Scotia, 3.250%, 18/01/28	751,733	0.01
USD 400,000	Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25	376,120	0.01	USD 500,000	Bank of Nova Scotia, 5.250%, 12/06/28	497,085	0.01
<b>Total British Virgin Islands</b>		<b>7,249,188</b>	<b>0.12</b>	EUR 100,000	Bank of Nova Scotia, 0.250%, 01/11/28	88,934	0.00
				EUR 100,000	Bank of Nova Scotia, zero coupon, 14/09/29	87,954	0.00



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 1,500,000	Bank of Nova Scotia, 4.588%, 04/05/37	1,287,465	0.02	USD 500,000	Canadian Pacific Railway Co, 1.350%, 02/12/24	470,045	0.01
CAD 800,000	Bank of Nova Scotia, 2.950%, perpetual	558,794	0.01	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	95,990	0.00
USD 1,000,000	Bank of Nova Scotia, 5.250%, 06/12/24	992,050	0.02	USD 500,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	449,560	0.01
CAD 500,000	BCI QuadReal Realty, 1.073%, 04/02/26	339,055	0.01	USD 70,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	58,750	0.00
USD 300,000	Bell Canada Inc, 4.464%, 01/04/48	260,055	0.00	USD 500,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	439,245	0.01
CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 2.200%, 29/05/28	332,617	0.01	USD 20,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	19,519	0.00
CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 5.150%, 09/02/53	371,083	0.01	USD 1,000,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	820,850	0.01
USD 50,000	Brookfield Finance Inc, 4.850%, 29/03/29	48,055	0.00	USD 30,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	31,133	0.00
USD 100,000	Brookfield Finance Inc, 4.700%, 20/09/47	84,109	0.00	CAD 300,000	Choice Properties Real Estate Investment Trust, 2.848%, 21/05/27	206,990	0.00
USD 150,000	Brookfield Finance Inc, 3.500%, 30/03/51	99,771	0.00	USD 200,000	CI Financial Corp, 4.100%, 15/06/51	121,470	0.00
USD 200,000	Brookfield Finance Inc, 3.625%, 15/02/52	135,516	0.00	CAD 500,000	CU Inc, 3.174%, 05/09/51	292,148	0.01
CAD 500,000	Brookfield Infrastructure Finance ULC, 3.410%, 09/10/29	338,383	0.01	USD 200,000	Enbridge Inc, 3.700%, 15/07/27	189,052	0.00
CAD 500,000	Brookfield Renewable Partners ULC, 3.380%, 15/01/30	340,639	0.01	CAD 500,000	Enbridge Inc, 3.100%, 21/09/33	313,433	0.01
CAD 100,000	Brookfield Renewable Partners ULC, 3.330%, 13/08/50	53,899	0.00	CAD 400,000	Enbridge Pipelines Inc, 4.200%, 12/05/51	248,286	0.00
CAD 200,000	Bruce Power LP, 4.000%, 21/06/30	141,972	0.00	CAD 300,000	Fairfax Financial Holdings Ltd, 3.950%, 03/03/31	196,176	0.00
USD 500,000	Canadian Imperial Bank of Commerce, 5.144%, 28/04/25	495,985	0.01	USD 300,000	Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25	281,397	0.00
USD 20,000	Canadian Imperial Bank of Commerce, 0.950%, 23/10/25	18,158	0.00	EUR 300,000	Federation des Caisses Desjardins du Quebec, zero coupon, 24/09/25	300,376	0.01
EUR 700,000	Canadian Imperial Bank of Commerce, 0.375%, 10/03/26	695,441	0.01	CAD 200,000	Federation des Caisses Desjardins du Quebec, 1.093%, 21/01/26	135,835	0.00
USD 600,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	532,848	0.01	CAD 300,000	Federation des Caisses Desjardins du Quebec, 1.992%, 28/05/31	202,499	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 1.700%, 15/07/26	68,075	0.00	CAD 300,000	First Capital Real Estate Investment Trust, 3.447%, 01/03/28	200,275	0.00
EUR 100,000	Canadian Imperial Bank of Commerce, zero coupon, 07/10/26	96,504	0.00	USD 300,000	Fortis Inc, 3.055%, 04/10/26	276,909	0.00
CAD 700,000	Canadian Imperial Bank of Commerce, 2.250%, 07/01/27	478,772	0.01	CAD 400,000	General Motors Financial of Canada Ltd, 1.750%, 15/04/26	271,060	0.00
USD 500,000	Canadian Imperial Bank of Commerce, 5.001%, 28/04/28	492,465	0.01	CAD 500,000	Greater Toronto Airports Authority, 3.150%, 05/10/51	297,344	0.01
CAD 400,000	Canadian Imperial Bank of Commerce, 2.010%, 21/07/30	279,382	0.00	EUR 100,000	Great-West Lifeco Inc, 4.700%, 16/11/29	111,601	0.00
CAD 500,000	Canadian Imperial Bank of Commerce, 1.960%, 21/04/31	338,659	0.01	CAD 400,000	Great-West Lifeco Inc, 2.981%, 08/07/50	221,615	0.00
USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,555	0.00	EUR 100,000	Hsbc Bank Canada, zero coupon, perpetual	96,911	0.00
USD 200,000	Canadian National Railway Co, 3.650%, 03/02/48	162,482	0.00	CAD 500,000	HSBC Bank Canada, 1.782%, 20/05/26	343,635	0.01
USD 100,000	Canadian National Railway Co, 2.450%, 01/05/50	63,881	0.00	EUR 400,000	HSBC Bank Canada, 1.500%, 15/09/27	400,371	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
EUR 500,000	HSBC Bank Canada, 3.625%, 07/03/28	545,707	0.01	USD 300,000	Royal Bank of Canada, 0.750%, 07/10/24	281,658	0.00
CAD 700,000	Hydro One Inc, 2.230%, 17/09/31	446,889	0.01	USD 500,000	Royal Bank of Canada, 4.950%, 25/04/25	493,980	0.01
CAD 200,000	Hydro One Inc, 2.710%, 28/02/50	107,426	0.00	CAD 200,000	Royal Bank of Canada, 4.930%, 16/07/25	150,469	0.00
CAD 300,000	Inter Pipeline Ltd, 4.232%, 01/06/27	216,014	0.00	USD 1,000,000	Royal Bank of Canada, 4.875%, 12/01/26	988,560	0.02
USD 300,000	Kinross Gold Corp, 4.500%, 15/07/27	287,343	0.01	USD 700,000	Royal Bank of Canada, 0.875%, 20/01/26	626,283	0.01
CAD 500,000	Loblaw Cos Ltd, 2.284%, 07/05/30	321,160	0.01	USD 1,000,000	Royal Bank of Canada, 1.200%, 27/04/26	891,910	0.02
USD 50,000	Magna International Inc, 4.150%, 01/10/25	48,491	0.00	CAD 400,000	Royal Bank of Canada, 1.589%, 04/05/26	273,118	0.00
USD 140,000	Manulife Financial Corp, 2.484%, 19/05/27	128,310	0.00	EUR 200,000	Royal Bank of Canada, 0.050%, 19/06/26	195,520	0.00
USD 300,000	MEGlobal Canada ULC, 5.000%, 18/05/25	294,093	0.01	USD 500,000	Royal Bank of Canada, 1.400%, 02/11/26	440,945	0.01
CAD 200,000	Metro Inc, 5.030%, 01/12/44	149,901	0.00	EUR 300,000	Royal Bank of Canada, zero coupon, 21/01/27	287,314	0.01
CAD 500,000	National Bank of Canada, 2.237%, 04/11/26	343,382	0.01	EUR 500,000	Royal Bank of Canada, 0.125%, 26/04/27	477,362	0.01
CAD 400,000	North West Redwater Partnership / NWR Financing Co Ltd, 2.800%, 01/06/31	261,819	0.00	USD 1,500,000	Royal Bank of Canada, 3.625%, 04/05/27	1,419,435	0.02
USD 1,000,000	Nutrien Ltd, 4.900%, 27/03/28	983,020	0.02	CAD 500,000	Royal Bank of Canada, 4.612%, 26/07/27	370,334	0.01
USD 500,000	Nutrien Ltd, 5.800%, 27/03/53	501,830	0.01	EUR 500,000	Royal Bank of Canada, 2.375%, 13/09/27	518,874	0.01
CAD 500,000	Pembina Pipeline Corp, 3.530%, 10/12/31	330,281	0.01	CAD 500,000	Royal Bank of Canada, 4.632%, 01/05/28	369,462	0.01
USD 500,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	443,880	0.01	EUR 167,000	Royal Bank of Canada, 4.125%, 05/07/28	181,133	0.00
CAD 255,532	Plenary Properties LTAP LP, 6.288%, 31/01/44	210,783	0.00	EUR 100,000	Royal Bank of Canada, zero coupon, 05/10/28	90,862	0.00
USD 200,000	Rio Tinto Alcan Inc, 7.250%, 15/03/31	229,114	0.00	EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	98,149	0.00
USD 15,000	Rio Tinto Alcan Inc, 6.125%, 15/12/33	16,199	0.00	EUR 300,000	Royal Bank of Canada, zero coupon, 27/01/31	253,229	0.00
USD 35,000	Rogers Communications Inc, 3.625%, 15/12/25	33,097	0.00	CAD 200,000	Royal Bank of Canada, 2.140%, 03/11/31	134,291	0.00
USD 100,000	Rogers Communications Inc, 2.900%, 15/11/26	91,635	0.00	USD 500,000	Royal Bank of Canada, 2.300%, 03/11/31	405,695	0.01
USD 500,000	Rogers Communications Inc, 3.200%, 15/03/27	464,705	0.01	CAD 100,000	Royal Bank of Canada, 2.940%, 03/05/32	68,105	0.00
USD 300,000	Rogers Communications Inc, 3.800%, 15/03/32	262,287	0.00	USD 1,000,000	Royal Bank of Canada, 3.875%, 04/05/32	916,360	0.02
CAD 700,000	Rogers Communications Inc, 4.250%, 15/04/32	483,988	0.01	CAD 200,000	Royal Bank of Canada, 1.670%, 28/01/33	126,433	0.00
CAD 100,000	Rogers Communications Inc, 6.750%, 09/11/39	83,617	0.00	CAD 400,000	Saputo Inc, 1.415%, 19/06/26	270,933	0.00
USD 1,000,000	Rogers Communications Inc, 4.500%, 15/03/42	829,760	0.01	CAD 50,000	Scotiabank Capital Trust, 5.650%, 31/12/56	38,579	0.00
USD 50,000	Rogers Communications Inc, 5.000%, 15/03/44	44,269	0.00	CAD 500,000	Sun Life Financial Inc, 2.460%, 18/11/31	341,806	0.01
USD 75,000	Rogers Communications Inc, 4.350%, 01/05/49	59,595	0.00	CAD 500,000	Sun Life Financial Inc, 2.060%, 01/10/35	301,610	0.01
USD 350,000	Rogers Communications Inc, 3.700%, 15/11/49	248,864	0.00	USD 50,000	Telus Corp, 4.600%, 16/11/48	42,890	0.00
EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	104,583	0.00	USD 100,000	Telus Corp, 4.300%, 15/06/49	81,475	0.00
USD 500,000	Royal Bank of Canada, 0.650%, 29/07/24	473,375	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Canada (continued)				Canada (continued)			
USD 500,000	Toronto-Dominion Bank, 4.285%, 13/09/24	491,225	0.01	USD 325,000	TransCanada PipeLines Ltd, 4.875%, 15/05/48	291,340	0.01
CAD 600,000	Toronto-Dominion Bank, 2.496%, 02/12/24	434,349	0.01	USD 100,000	Waste Connections Inc, 3.500%, 01/05/29	92,090	0.00
USD 1,000,000	Toronto-Dominion Bank, 1.250%, 13/12/24	912,295	0.02	<b>Total Canada</b>		<b>60,736,088</b>	<b>1.02</b>
EUR 200,000	Toronto-Dominion Bank, 0.625%, 06/06/25	204,868	0.00	Cayman Islands			
USD 500,000	Toronto-Dominion Bank, 3.766%, 06/06/25	485,055	0.01	USD 200,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	193,650	0.00
USD 250,000	Toronto-Dominion Bank, 1.150%, 12/06/25	230,332	0.00	USD 200,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	184,074	0.00
USD 200,000	Toronto-Dominion Bank, 0.750%, 11/09/25	181,026	0.00	USD 500,000	Alibaba Group Holding Ltd, 3.150%, 09/02/51	323,460	0.01
CAD 100,000	Toronto-Dominion Bank, 1.128%, 09/12/25	68,376	0.00	USD 500,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	335,535	0.01
USD 500,000	Toronto-Dominion Bank, 0.750%, 06/01/26	446,465	0.01	USD 500,000	CCBL Cayman 1 Corp Ltd, 1.990%, 21/07/25	463,765	0.01
EUR 100,000	Toronto-Dominion Bank, 0.500%, 18/01/27	95,558	0.00	USD 200,000	China Resources Land Ltd, 3.750%, perpetual	192,428	0.00
EUR 800,000	Toronto-Dominion Bank, 0.500%, 18/01/27	764,468	0.01	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	206,583	0.00
USD 500,000	Toronto-Dominion Bank, 2.800%, 10/03/27	458,000	0.01	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	188,069	0.00
EUR 700,000	Toronto-Dominion Bank, 0.864%, 24/03/27	688,667	0.01	USD 200,000	CK Hutchison International 19 II Ltd, 3.375%, 06/09/49	153,160	0.00
EUR 100,000	Toronto-Dominion Bank, 2.551%, 03/08/27	102,234	0.00	USD 400,000	CK Hutchison International 20 Ltd, 3.375%, 08/05/50	304,716	0.01
USD 1,000,000	Toronto-Dominion Bank, 5.156%, 10/01/28	993,000	0.02	USD 500,000	CK Hutchison International 21 Ltd, 3.125%, 15/04/41	388,395	0.01
CAD 200,000	Toronto-Dominion Bank, 1.888%, 08/03/28	131,316	0.00	USD 500,000	DIB Sukuk Ltd, 4.800%, 16/08/28	497,705	0.01
EUR 600,000	Toronto-Dominion Bank, 3.715%, 13/03/30	661,755	0.01	USD 500,000	Gaci First Investment Co, 4.875%, 14/02/35	477,770	0.01
USD 100,000	Toronto-Dominion Bank, 3.625%, 15/09/31	92,109	0.00	USD 300,000	KSA Sukuk Ltd, 2.969%, 29/10/29	269,700	0.00
USD 500,000	Toronto-Dominion Bank, 4.456%, 08/06/32	475,000	0.01	USD 500,000	KSA Sukuk Ltd, 2.250%, 17/05/31	420,785	0.01
EUR 100,000	Toronto-Dominion Bank, 3.129%, 03/08/32	101,194	0.00	USD 91,776	Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	89,711	0.00
USD 1,000,000	Toronto-Dominion Bank, 1.200%, perpetual	889,220	0.02	USD 300,000	Longfor Group Holdings Ltd, 3.850%, 13/01/32	205,995	0.00
USD 300,000	TransCanada PipeLines Ltd, 4.100%, 15/04/30	278,982	0.00	USD 250,000	Park Aerospace Holdings Ltd, 5.500%, 15/02/24	247,655	0.00
CAD 500,000	TransCanada PipeLines Ltd, 2.970%, 09/06/31	321,436	0.01	USD 500,000	QNB Finance Ltd, 1.375%, 26/01/26	453,360	0.01
USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	14,968	0.00	USD 300,000	Samba Funding Ltd, 2.750%, 02/10/24	289,152	0.01
USD 30,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	31,194	0.00	USD 200,000	Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	197,558	0.00
USD 300,000	TransCanada PipeLines Ltd, 4.750%, 15/05/38	268,479	0.00	GBP 50,000	Southern Water Services Finance Ltd, 6.640%, 31/03/26	62,911	0.00
USD 15,000	TransCanada PipeLines Ltd, 7.250%, 15/08/38	16,729	0.00	GBP 100,000	Southern Water Services Finance Ltd, 2.375%, 28/05/28	103,876	0.00
USD 200,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	231,670	0.00	GBP 100,000	Southern Water Services Finance Ltd, 3.000%, 28/05/37	86,105	0.00
				USD 400,000	Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30	351,064	0.01
				GBP 150,000	Thames Water Utilities Finance PLC, 4.625%, 04/06/46	143,576	0.00
				<b>Total Cayman Islands</b>		<b>6,830,758</b>	<b>0.11</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Chile				Denmark (continued)			
USD 300,000	Banco del Estado de Chile, 2.704%, 09/01/25	286,947	0.01	DKK 2,500,000	Nykredit Realkredit A/S, 1.000%, 01/07/24	356,781	0.01
USD 300,000	Banco Santander Chile, 2.700%, 10/01/25	286,680	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	101,172	0.00
USD 567,999	Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	495,022	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	95,070	0.00
USD 250,000	Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	245,960	0.00	EUR 100,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	97,248	0.00
USD 300,000	Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50	241,620	0.00	DKK 10,000,000	Nykredit Realkredit AS, 1.000%, 01/07/26	1,356,352	0.02
USD 200,000	Cencosud SA, 4.375%, 17/07/27	190,364	0.00	EUR 400,000	Nykredit Realkredit AS, 0.375%, 17/01/28	360,419	0.01
USD 800,000	Colbun SA, 3.150%, 19/01/32	675,600	0.01	EUR 500,000	Nykredit Realkredit AS, 5.500%, 29/12/32	534,159	0.01
USD 250,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	248,275	0.01	EUR 100,000	Orsted A/S, 3.625%, 01/03/26	108,381	0.00
USD 400,000	Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	341,896	0.01	EUR 100,000	Orsted A/S, 2.250%, 14/06/28	101,862	0.00
USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	167,786	0.00	GBP 300,000	Orsted A/S, 2.500%, 16/05/33	263,211	0.01
USD 100,000	Enel Americas SA, 4.000%, 25/10/26	96,523	0.00	EUR 100,000	Orsted A/S, 2.875%, 14/06/33	100,273	0.00
USD 100,000	Enel Chile SA, 4.875%, 12/06/28	96,165	0.00	GBP 100,000	Orsted A/S, 5.125%, 13/09/34	118,574	0.00
USD 300,000	Inversiones CMPC SA, 3.000%, 06/04/31	247,602	0.00	GBP 50,000	Orsted A/S, 5.750%, 09/04/40	62,441	0.00
USD 500,000	Telefonica Moviles Chile SA, 3.537%, 18/11/31	398,290	0.01	GBP 100,000	Orsted A/S, 5.375%, 13/09/42	119,133	0.00
				EUR 400,000	Orsted A/S, 1.500%, 18/02/21	320,868	0.01
				EUR 100,000	Orsted A/S, 3.750%, perpetual	108,929	0.00
				EUR 100,000	Orsted A/S, 4.125%, perpetual	110,888	0.00
				EUR 100,000	Sydbank A/S, 0.500%, 10/11/26	97,792	0.00
<b>Total Chile</b>		<b>4,018,730</b>	<b>0.07</b>	<b>Total Denmark</b>		<b>5,855,816</b>	<b>0.10</b>
China				Finland			
USD 200,000	Bank of China Ltd, 5.000%, 13/11/24	197,242	0.00	EUR 100,000	Balder Finland Oyj, 1.000%, 18/01/27	81,869	0.00
USD 200,000	Bank of China Ltd, 3.875%, 30/06/25	193,804	0.00	EUR 100,000	Balder Finland Oyj, 1.375%, 24/05/30	65,038	0.00
USD 500,000	Industrial & Commercial Bank of China Ltd, 1.625%, 28/10/26	446,065	0.01	EUR 100,000	Balder Finland Oyj, 2.000%, 18/01/31	65,199	0.00
USD 250,000	Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	237,880	0.00	EUR 110,000	Elisa Oyj, 0.250%, 15/09/27	103,045	0.00
USD 500,000	Industrial & Commercial Bank of China Ltd/Singapore, 1.200%, 09/09/25	456,880	0.01	EUR 200,000	Fortum Oyj, 4.000%, perpetual	216,620	0.01
USD 500,000	New Development Bank, 0.625%, 22/07/24	472,660	0.01	EUR 200,000	Fortum Oyj, 4.500%, perpetual	220,195	0.01
				EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	90,539	0.00
				EUR 300,000	Kojamo Oyj, 0.875%, 28/05/29	231,375	0.01
<b>Total China</b>		<b>2,004,531</b>	<b>0.03</b>	EUR 100,000	Nordea Bank Abp, 0.375%, 28/05/26	98,669	0.00
Denmark				GBP 100,000	Nordea Bank Abp, 6.000%, 02/06/26	124,879	0.00
EUR 200,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	205,911	0.01	USD 600,000	Nordea Bank Abp, 1.500%, 30/09/26	524,538	0.01
EUR 100,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	95,125	0.00	EUR 500,000	Nordea Bank Abp, 0.500%, 14/05/27	445,555	0.01
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	92,402	0.00	EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	97,639	0.00
USD 500,000	Danske Bank A/S, 1.549%, perpetual	434,520	0.01	EUR 200,000	Nordea Bank Abp, 4.125%, 05/05/28	216,053	0.00
EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	98,887	0.00	EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	99,512	0.00
EUR 100,000	Jyske Bank A/S, 4.625%, 11/04/26	108,198	0.00	EUR 200,000	Nordea Bank Abp, 1.000%, 27/06/29	208,346	0.00
EUR 100,000	Jyske Bank A/S, 0.050%, 02/09/26	98,308	0.00	EUR 500,000	Nordea Kiinnitysluottopankki Oyj, 1.000%, 30/03/29	479,909	0.01
EUR 100,000	Jyske Bank A/S, 0.250%, 17/02/28	92,870	0.00				
EUR 200,000	Jyske Realkredit A/S, 3.250%, 01/07/30	216,042	0.01				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Finland <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 23/05/25	102,730	0.00	EUR 100,000	APRR SA, 0.125%, 18/01/29	90,170	0.00
EUR 400,000	Nordea Mortgage Bank Plc, 0.250%, 18/03/26	398,115	0.01	EUR 100,000	Arkea Home Loans SFH SA, 0.750%, 05/10/27	97,377	0.00
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 17/03/27	98,264	0.00	EUR 400,000	Arkea Home Loans SFH SA, zero coupon, 04/10/30	344,891	0.01
GBP 100,000	Nordic Investment Bank, 1.125%, perpetual	116,039	0.00	EUR 200,000	Arkea Public Sector Scf, 0.125%, 15/01/30	177,508	0.00
EUR 100,000	OP Corporate Bank plc, 0.125%, 01/07/24	104,876	0.00	EUR 500,000	Arkea Public Sector SCF SA, 3.250%, 10/01/31	542,374	0.01
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	101,203	0.00	EUR 100,000	Arkema SA, 1.500%, 20/01/25	105,091	0.00
EUR 100,000	OP Corporate Bank plc, 0.250%, 24/03/26	97,908	0.00	EUR 300,000	Arkema SA, 1.500%, perpetual	288,797	0.01
EUR 100,000	OP Corporate Bank plc, 0.600%, 18/01/27	95,446	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	101,463	0.00
EUR 100,000	OP Corporate Bank plc, 4.125%, 18/04/27	109,287	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	94,601	0.00
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	92,414	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	101,691	0.00
EUR 200,000	OP Corporate Bank plc, 4.000%, 13/06/28	217,945	0.01	EUR 300,000	AXA Bank Europe SCF, zero coupon, 22/01/27	287,968	0.01
EUR 200,000	OP Corporate Bank plc, 0.375%, 16/06/28	178,843	0.00	EUR 500,000	AXA Bank Europe SCF, 0.625%, 16/02/28	478,900	0.01
EUR 100,000	OP Corporate Bank plc, 1.625%, 09/06/30	100,458	0.00	EUR 400,000	AXA SA, 3.750%, 12/10/30	441,340	0.01
EUR 100,000	OP Mortgage Bank, 1.000%, 28/11/24	104,764	0.00	USD 25,000	AXA SA, 8.600%, 15/12/30	30,119	0.00
EUR 700,000	OP Mortgage Bank, 2.750%, 22/06/26	743,523	0.01	EUR 200,000	AXA SA, 1.375%, 07/10/41	165,721	0.00
EUR 600,000	OP Mortgage Bank, 0.050%, 21/04/28	536,527	0.02	EUR 200,000	AXA SA, 4.250%, 10/03/43	200,161	0.00
EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	337,228	0.01	EUR 200,000	AXA SA, 3.250%, 28/05/49	195,313	0.00
EUR 100,000	Sato Oyj, 1.375%, 24/02/28	82,378	0.00	EUR 1,600,000	Banque Federative du Credit Mutuel SA, zero coupon, 07/03/25	1,578,448	0.03
<b>Total Finland</b>		<b>6,986,928</b>	<b>0.12</b>	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	101,420	0.00
France				GBP 400,000	Banque Federative du Credit Mutuel SA, 5.000%, 19/01/26	487,471	0.01
EUR 100,000	Aeroports de Paris, 1.500%, 07/04/25	104,823	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	197,438	0.00
EUR 100,000	Aeroports de Paris, 2.750%, 05/06/28	105,463	0.00	GBP 100,000	Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26	108,315	0.00
EUR 400,000	Aeroports de Paris, 1.125%, 18/06/34	325,891	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	100,551	0.00
EUR 200,000	Air Liquide Finance SA, 1.875%, 05/06/24	214,351	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	101,225	0.00
EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	191,996	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	97,859	0.00
EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	90,756	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 19/11/27	175,784	0.00
EUR 100,000	Air Liquide Finance SA, 0.375%, 20/09/33	79,598	0.00	GBP 100,000	Banque Federative du Credit Mutuel SA, 0.875%, 07/12/27	100,738	0.00
EUR 100,000	Alstom SA, 0.250%, 14/10/26	96,882	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	208,107	0.00
EUR 100,000	Alstom SA, 0.125%, 27/07/27	93,991	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	98,469	0.00
EUR 100,000	Alstom SA, 0.500%, 27/07/30	87,433	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	95,696	0.00
EUR 200,000	APRR SA, 1.125%, 09/01/26	204,685	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	88,595	0.00
EUR 200,000	APRR SA, 1.250%, 18/01/28	196,710	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	98,128	0.00
EUR 300,000	APRR SA, 1.875%, 03/01/29	298,462	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	98,128	0.00



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 700,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	758,537	0.01	GBP 100,000	BNP Paribas SA, 2.000%, 24/05/31	106,773	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	86,682	0.00	GBP 200,000	BNP Paribas SA, 1.250%, 13/07/31	174,770	0.00
EUR 200,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	165,800	0.00	EUR 100,000	BNP Paribas SA, 0.625%, 03/12/32	78,579	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	105,891	0.00	USD 300,000	BNP Paribas SA, 4.375%, 01/03/33	270,810	0.01
USD 500,000	BNP Paribas SA, 2.871%, 19/04/32	408,960	0.01	GBP 100,000	BNP Paribas SA, 2.875%, perpetual	104,967	0.00
EUR 200,000	BNP Paribas Cardif SA, 1.000%, 29/11/24	207,620	0.01	EUR 800,000	BNP Paribas SA, 4.250%, perpetual	856,732	0.02
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24	210,238	0.01	EUR 200,000	BNP Paribas SA, 4.125%, perpetual	218,416	0.01
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24	209,435	0.01	EUR 300,000	Bouygues SA, 1.125%, 24/07/28	290,426	0.01
EUR 500,000	BNP Paribas Home Loan SFH SA, 3.000%, 25/05/28	535,032	0.01	EUR 500,000	Bouygues SA, 3.875%, 17/07/31	540,051	0.01
EUR 100,000	BNP Paribas SA, 1.000%, 27/06/24	105,868	0.00	EUR 200,000	Bouygues SA, 4.625%, 07/06/32	228,364	0.01
EUR 400,000	BNP Paribas SA, 1.125%, 28/08/24	421,929	0.01	EUR 100,000	Bouygues SA, 3.250%, 30/06/37	98,404	0.00
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	103,285	0.00	EUR 100,000	Bouygues SA, 5.375%, 30/06/42	119,665	0.00
USD 500,000	BNP Paribas SA, 2.219%, 09/06/26	463,140	0.01	EUR 200,000	BPCE SA, 1.000%, 15/07/24	211,279	0.01
EUR 200,000	BNP Paribas SA, 1.125%, 11/06/26	200,600	0.00	EUR 100,000	BPCE SA, 3.000%, 19/07/24	107,750	0.00
EUR 100,000	BNP Paribas SA, 2.250%, 11/01/27	101,459	0.00	USD 300,000	BPCE SA, 2.375%, 14/01/25	281,349	0.01
USD 1,000,000	BNP Paribas SA, 1.323%, 13/01/27	887,480	0.02	EUR 100,000	BPCE SA, 1.000%, 01/04/25	102,902	0.00
USD 150,000	BNP Paribas SA, 4.625%, 13/03/27	143,296	0.00	EUR 200,000	BPCE SA, 0.625%, 28/04/25	189,886	0.00
EUR 400,000	BNP Paribas SA, 0.250%, 13/04/27	385,682	0.01	EUR 200,000	BPCE SA, 0.250%, 15/01/26	181,027	0.00
EUR 300,000	BNP Paribas SA, 0.375%, 14/10/27	287,491	0.01	EUR 400,000	BPCE SA, 0.375%, 02/02/26	396,177	0.01
GBP 100,000	BNP Paribas SA, 1.875%, 14/12/27	103,606	0.00	GBP 100,000	BPCE SA, 1.375%, 23/12/26	107,114	0.00
EUR 1,000,000	BNP Paribas SA, 0.500%, 19/02/28	931,449	0.01	EUR 100,000	BPCE SA, zero coupon, 14/01/27	94,375	0.00
EUR 500,000	BNP Paribas SA, 4.375%, 13/01/29	542,816	0.01	EUR 200,000	BPCE SA, 1.750%, 26/04/27	188,795	0.00
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	185,895	0.00	USD 250,000	BPCE SA, 3.500%, 23/10/27	226,380	0.01
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	92,077	0.00	EUR 100,000	BPCE SA, 0.500%, 14/01/28	94,045	0.00
USD 500,000	BNP Paribas SA, 5.335%, 12/06/29	493,780	0.01	EUR 700,000	BPCE SA, 3.500%, 25/01/28	742,737	0.01
EUR 100,000	BNP Paribas SA, 3.625%, 01/09/29	104,228	0.00	USD 300,000	BPCE SA, 2.700%, 01/10/29	254,862	0.01
USD 500,000	BNP Paribas SA, 2.159%, 15/09/29	416,300	0.01	EUR 200,000	BPCE SA, 0.750%, 03/03/31	168,042	0.00
USD 200,000	BNP Paribas SA, 5.198%, 10/01/30	192,736	0.00	EUR 100,000	BPCE SA, 1.000%, 14/01/32	84,619	0.00
EUR 200,000	BNP Paribas SA, 0.875%, 11/07/30	174,221	0.00	EUR 100,000	BPCE SA, 2.375%, 26/04/32	95,321	0.00
				USD 500,000	BPCE SA, 3.116%, 19/10/32	386,935	0.01
				EUR 300,000	BPCE SA, 4.000%, 29/11/32	322,711	0.01
				GBP 500,000	BPCE SA, 2.500%, 30/11/32	502,501	0.01
				EUR 100,000	BPCE SA, 4.750%, 14/06/34	109,563	0.00
				USD 300,000	BPCE SA, 3.582%, perpetual	199,362	0.00
				EUR 100,000	BPCE SFH SA, 1.000%, 24/02/25	104,087	0.00
				EUR 400,000	BPCE SFH SA, 0.125%, 31/03/25	408,999	0.01
				EUR 1,000,000	BPCE SFH SA, zero coupon, 08/11/26	936,711	0.02
				EUR 200,000	BPCE SFH SA, 0.750%, 27/11/26	198,285	0.00
				EUR 800,000	BPCE SFH SA, 3.125%, 20/07/27	858,626	0.02
				EUR 700,000	BPCE SFH SA, 3.000%, 17/10/29	747,579	0.01
				EUR 500,000	BPCE SFH SA, 0.375%, 21/01/32	427,110	0.01
				EUR 100,000	BPCE SFH SA, 0.375%, 18/03/41	66,500	0.00
				EUR 400,000	Caisse de Refinancement de l'Habitat SA, zero coupon, 27/11/26	380,602	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
France (continued)				France (continued)			
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.125%, 30/04/27	383,788	0.01	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	86,947	0.00
EUR 300,000	Caisse de Refinancement de l'Habitat SA, zero coupon, 08/10/29	266,687	0.01	EUR 400,000	CNP Assurances, 2.500%, 30/06/51	348,714	0.01
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	114,446	0.00	EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	209,195	0.01
EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	358,411	0.01	EUR 100,000	Council Of Europe, 0.375%, 27/03/25	102,993	0.00
EUR 300,000	Cappgemini SE, 0.625%, 23/06/25	307,240	0.01	EUR 200,000	Covivio, 1.625%, 23/06/30	183,216	0.00
EUR 100,000	Cappgemini SE, 1.625%, 15/04/26	102,740	0.00	EUR 200,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	165,208	0.00
EUR 100,000	Cappgemini SE, 2.000%, 15/04/29	99,374	0.00	EUR 200,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	191,425	0.00
EUR 100,000	Cappgemini SE, 2.375%, 15/04/32	97,310	0.00	EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	106,206	0.00
EUR 100,000	Carmila SA, 2.125%, 07/03/28	96,880	0.00	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24	208,972	0.01
EUR 100,000	Carrefour SA, 1.750%, 04/05/26	102,663	0.00	EUR 300,000	Credit Agricole Home Loan SFH SA, 0.125%, 16/12/24	310,097	0.01
EUR 200,000	Carrefour SA, 1.875%, 30/10/26	203,762	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	205,811	0.01
EUR 100,000	Carrefour SA, 1.000%, 17/05/27	98,038	0.00	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	196,537	0.00
EUR 500,000	Carrefour SA, 4.125%, 12/10/28	549,313	0.01	EUR 500,000	Credit Agricole Home Loan SFH SA, zero coupon, 12/04/28	463,741	0.01
EUR 200,000	Cie de Financement Foncier SA, 0.500%, 04/09/24	209,751	0.01	EUR 700,000	Credit Agricole Home Loan SFH SA, 3.125%, 16/08/29	752,787	0.01
EUR 150,000	Cie de Financement Foncier SA, 4.000%, 24/10/25	164,298	0.00	EUR 100,000	Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	93,594	0.00
EUR 200,000	Cie de Financement Foncier SA, 0.225%, 14/09/26	195,865	0.00	EUR 500,000	Credit Agricole Home Loan SFH SA, 0.375%, 01/02/33	415,726	0.01
EUR 200,000	Cie de Financement Foncier SA, 0.375%, 09/04/27	193,951	0.00	EUR 200,000	Credit Agricole Home Loan SFH SA, 3.250%, 08/06/33	216,609	0.01
EUR 500,000	Cie de Financement Foncier SA, zero coupon, 25/10/27	469,780	0.01	EUR 100,000	Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34	85,235	0.00
EUR 500,000	Cie de Financement Foncier SA, zero coupon, 16/04/29	450,616	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	170,720	0.00
EUR 800,000	Cie de Financement Foncier SA, 3.375%, 16/09/31	877,068	0.02	EUR 200,000	Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	196,422	0.00
EUR 100,000	Cie de Financement Foncier SA, 0.600%, 25/10/41	69,181	0.00	EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	103,991	0.00
EUR 300,000	Cie de Financement Foncier SA, zero coupon, perpetual	219,762	0.01	EUR 200,000	Credit Agricole SA, 1.000%, 18/09/25	204,672	0.00
EUR 100,000	Cie de Saint-Gobain, 1.000%, 17/03/25	103,963	0.00	EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	201,004	0.00
EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	101,673	0.00	EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	101,246	0.00
EUR 500,000	Cie de Saint-Gobain, 2.375%, 04/10/27	517,625	0.01	USD 250,000	Credit Agricole SA, 4.125%, 10/01/27	237,090	0.01
EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	206,175	0.01	USD 500,000	Credit Agricole SA, 1.247%, 26/01/27	442,440	0.01
EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	98,722	0.00	EUR 500,000	Credit Agricole SA, 1.875%, 22/04/27	506,437	0.01
EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	89,711	0.00	EUR 200,000	Credit Agricole SA, 1.375%, 03/05/27	198,027	0.00
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	204,818	0.01	EUR 500,000	Credit Agricole SA, 3.375%, 28/07/27	531,421	0.01
EUR 600,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	549,681	0.01				
EUR 100,000	CNP Assurances, 4.250%, 05/06/45	106,369	0.00				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
GBP 100,000	Credit Agricole SA, 5.750%, 29/11/27	122,132	0.00	EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	104,041	0.00
EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	184,167	0.00	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	97,540	0.00
EUR 100,000	Credit Agricole SA, 0.625%, 12/01/28	95,160	0.00	EUR 500,000	Dassault Systemes SE, 0.375%, 16/09/29	456,747	0.01
EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	91,209	0.00	USD 500,000	Dexia Credit Local SA, 0.500%, 16/07/24	474,275	0.01
EUR 200,000	Credit Agricole SA, 1.125%, 24/02/29	179,311	0.00	EUR 200,000	Dexia Credit Local SA, 0.500%, 17/01/25	207,393	0.01
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	190,565	0.00	GBP 200,000	Dexia Credit Local SA, 2.125%, 12/02/25	239,240	0.01
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	92,564	0.00	USD 500,000	Dexia Credit Local SA, 1.125%, 09/04/26	450,505	0.01
EUR 100,000	Credit Agricole SA, 4.250%, 11/07/29	108,336	0.00	GBP 300,000	Dexia Credit Local SA, 0.250%, 10/12/26	315,891	0.01
EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	179,832	0.00	EUR 300,000	Dexia Credit Local SA, zero coupon, 22/01/27	289,494	0.01
EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	202,066	0.00	EUR 200,000	Dexia Credit Local SA, zero coupon, 21/01/28	187,449	0.00
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	83,671	0.00	EUR 500,000	Dexia Credit Local SA, 3.125%, 01/06/28	540,394	0.01
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	94,169	0.00	EUR 100,000	Edenred, 1.875%, 06/03/26	103,806	0.00
USD 500,000	Credit Agricole SA, 2.811%, 11/01/41	329,860	0.01	EUR 100,000	Edenred, 1.375%, 18/06/29	95,781	0.00
EUR 200,000	Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24	213,675	0.01	EUR 100,000	Electricite de France SA, 4.625%, 11/09/24	109,774	0.00
EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26	100,750	0.00	EUR 400,000	Electricite de France SA, 1.000%, 13/10/26	398,765	0.01
EUR 200,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	208,765	0.01	EUR 200,000	Electricite de France SA, 4.125%, 25/03/27	218,870	0.01
EUR 100,000	Credit Mutuel Arkea SA, zero coupon, 28/01/26	98,195	0.00	EUR 500,000	Electricite de France SA, 4.375%, 12/10/29	550,961	0.01
EUR 100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	101,360	0.00	EUR 300,000	Electricite de France SA, 2.000%, 02/10/30	283,285	0.01
EUR 500,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	529,577	0.01	EUR 500,000	Electricite de France SA, 4.250%, 25/01/32	539,718	0.01
EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	93,560	0.00	USD 150,000	Electricite de France SA, 6.950%, 26/01/39	157,558	0.00
EUR 100,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	88,214	0.00	USD 125,000	Electricite de France SA, 5.600%, 27/01/40	114,211	0.00
EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	80,454	0.00	GBP 500,000	Electricite de France SA, 5.500%, 17/10/41	546,999	0.01
EUR 500,000	Credit Mutuel Home Loan SFH SA, 0.125%, 09/04/25	510,566	0.01	USD 200,000	Electricite de France SA, 4.875%, 22/01/44	162,334	0.00
EUR 400,000	Credit Mutuel Home Loan SFH SA, 0.625%, 04/03/27	392,738	0.01	USD 500,000	Electricite de France SA, 5.000%, 21/09/48	411,275	0.01
EUR 500,000	Credit Mutuel Home Loan SFH SA, 3.250%, 20/04/29	539,963	0.01	EUR 100,000	Electricite de France SA, 2.000%, 09/12/49	65,488	0.00
EUR 300,000	Credit Mutuel Home Loan SFH SA, zero coupon, 06/05/31	253,258	0.01	GBP 400,000	Electricite de France SA, 5.625%, 25/01/53	435,646	0.01
EUR 100,000	Danone SA, 1.208%, 03/11/28	96,359	0.00	GBP 200,000	Electricite de France SA, 6.000%, 23/01/14	221,996	0.01
EUR 100,000	Danone SA, 0.395%, 10/06/29	90,949	0.00	EUR 100,000	Engie SA, zero coupon, 04/03/27	95,434	0.00
EUR 500,000	Danone SA, 0.520%, 09/11/30	440,835	0.01	EUR 200,000	Engie SA, 0.375%, 11/06/27	191,839	0.00
EUR 500,000	Danone SA, 3.470%, perpetual	542,702	0.01	EUR 100,000	Engie SA, 0.375%, 21/06/27	95,886	0.00
				EUR 100,000	Engie SA, 1.500%, 27/03/28	98,562	0.00
				EUR 300,000	Engie SA, 1.750%, 27/03/28	300,344	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
France (continued)				France (continued)			
EUR 100,000	Engie SA, 1.375%, 28/02/29	96,514	0.00	EUR 100,000	Klepierre SA, 1.625%, 13/12/32	83,187	0.00
EUR 500,000	Engie SA, 3.500%, 27/09/29	539,685	0.01	EUR 300,000	La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	291,860	0.01
EUR 100,000	Engie SA, 3.625%, 11/01/30	107,922	0.00	EUR 500,000	La Banque Postale Home Loan SFH SA, 0.250%, 12/02/35	386,640	0.01
EUR 400,000	Engie SA, 2.125%, 30/03/32	381,536	0.01	EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	100,480	0.00
EUR 100,000	Engie SA, 4.000%, 11/01/35	108,738	0.00	EUR 100,000	La Banque Postale SA, 1.375%, 24/04/29	93,170	0.00
EUR 100,000	Engie SA, 1.500%, 13/03/35	83,467	0.00	EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	83,328	0.00
EUR 100,000	Engie SA, 1.000%, 26/10/36	75,770	0.00	EUR 100,000	La Banque Postale SA, 1.000%, perpetual	569,574	0.01
EUR 100,000	Engie SA, 1.375%, 21/06/39	74,238	0.00	EUR 600,000	La Banque Postale SA, 1.000%, perpetual	569,574	0.01
GBP 500,000	Engie SA, 5.625%, 03/04/53	601,374	0.01	EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	86,575	0.00
GBP 100,000	Engie SA, 5.000%, 01/10/60	111,396	0.00	EUR 100,000	La Poste SA, 0.625%, 21/10/26	172,918	0.00
EUR 100,000	Essilorluxottica, 0.750%, 27/11/31	88,954	0.00	EUR 200,000	La Poste SA, 0.375%, 17/09/27	189,841	0.00
EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	101,815	0.00	EUR 500,000	La Poste SA, zero coupon, 18/07/29	435,506	0.01
EUR 300,000	EssilorLuxottica SA, 0.375%, 05/01/26	301,463	0.01	EUR 100,000	La Poste SA, 1.375%, 21/04/32	89,984	0.00
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	95,533	0.00	EUR 100,000	Legrand SA, 0.625%, 24/06/28	95,081	0.00
EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	95,051	0.00	EUR 200,000	Legrand SA, 0.750%, 20/05/30	183,192	0.00
EUR 100,000	Eutelsat SA, 2.000%, 02/10/25	98,588	0.00	EUR 100,000	Legrand SA, 1.875%, 06/07/32	95,056	0.00
EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	287,766	0.01	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	103,760	0.00
EUR 100,000	Gecina SA, 1.375%, 30/06/27	99,328	0.00	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	298,609	0.01
EUR 600,000	Gecina SA, 0.875%, 25/01/33	484,685	0.01	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	94,813	0.00
EUR 100,000	Gecina SA, 1.625%, 29/05/34	86,457	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	89,188	0.00
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	97,531	0.00	EUR 100,000	Orange SA, 1.000%, 12/05/25	103,512	0.00
EUR 200,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	181,505	0.00	EUR 100,000	Orange SA, zero coupon, 29/06/26	97,765	0.00
EUR 500,000	Holdings d'Infrastructures de Transport SASU, 1.475%, 18/01/31	444,708	0.01	EUR 200,000	Orange SA, zero coupon, 04/09/26	194,565	0.00
EUR 100,000	HSBC France SA, 0.100%, 03/09/27	93,560	0.00	EUR 100,000	Orange SA, 1.500%, 09/09/27	100,348	0.00
EUR 100,000	Icade Sante SAS, 1.625%, 28/02/28	95,572	0.00	EUR 100,000	Orange SA, 1.375%, 20/03/28	98,988	0.00
EUR 100,000	Icade Sante SAS, 0.875%, 04/11/29	85,560	0.00	EUR 100,000	Orange SA, 2.000%, 15/01/29	100,944	0.00
EUR 100,000	Icade Sante SAS, 1.375%, 17/09/30	83,482	0.00	EUR 100,000	Orange SA, 0.125%, 16/09/29	89,193	0.00
EUR 100,000	Imerys SA, 1.500%, 15/01/27	99,092	0.00	EUR 100,000	Orange SA, 1.375%, 16/01/30	94,975	0.00
EUR 300,000	Imerys SA, 1.000%, 15/07/31	247,472	0.01	USD 25,000	Orange SA, 9.000%, 01/03/31	30,716	0.00
EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	96,158	0.00	EUR 100,000	Orange SA, 3.625%, 16/11/31	109,694	0.00
EUR 100,000	JCDecaux SA, 2.000%, 24/10/24	106,044	0.00	GBP 500,000	Orange SA, 3.250%, 15/01/32	534,584	0.01
EUR 200,000	JCDecaux SA, 1.625%, 07/02/30	178,721	0.00	EUR 300,000	Orange SA, 1.625%, 07/04/32	279,838	0.01
EUR 100,000	Kering SA, 1.250%, 10/05/26	102,175	0.00	EUR 43,000	Orange SA, 8.125%, 28/01/33	62,971	0.00
EUR 100,000	Kering SA, 3.250%, 27/02/29	108,167	0.00	EUR 400,000	Orange SA, 0.625%, 16/12/33	323,167	0.01
EUR 400,000	Kering SA, 1.875%, 05/05/30	400,868	0.01	EUR 100,000	Orange SA, 0.750%, 29/06/34	81,173	0.00
EUR 100,000	Kering SA, 3.375%, 27/02/33	108,678	0.00	USD 50,000	Orange SA, 5.375%, 13/01/42	49,716	0.00
EUR 200,000	Klepierre SA, 2.000%, 12/05/29	192,474	0.00	EUR 100,000	Orange SA, 1.750%, perpetual	91,550	0.00
EUR 100,000	Klepierre SA, 0.625%, 01/07/30	83,783	0.00	EUR 100,000	Orange SA, 2.375%, perpetual	103,445	0.00
				EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	103,098	0.00
				EUR 400,000	Pernod Ricard SA, 0.125%, 04/10/29	355,317	0.01



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	97,780	0.00	EUR 100,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	103,787	0.00
EUR 100,000	Pernod Ricard SA, 3.750%, 02/11/32	110,747	0.00	EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	92,328	0.00
EUR 200,000	Peugeot SA, 2.000%, 20/03/25	210,615	0.01	EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	103,791	0.00
EUR 100,000	Peugeot SA, 1.125%, 18/09/29	91,007	0.00	EUR 100,000	Societe Generale SA, 2.625%, 27/02/25	105,551	0.00
EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	106,688	0.00	EUR 300,000	Societe Generale SA, 0.125%, 24/02/26	287,057	0.00
EUR 500,000	RCI Banque SA, 0.500%, 14/07/25	504,506	0.01	EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	204,464	0.01
EUR 100,000	RCI Banque SA, 1.750%, 10/04/26	101,358	0.00	USD 100,000	Societe Generale SA, 4.250%, 19/08/26	92,940	0.00
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	58,235	0.00	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	95,506	0.00
EUR 70,000	RCI Banque SA, 4.875%, 21/09/28	76,072	0.00	EUR 400,000	Societe Generale SA, 0.250%, 08/07/27	371,966	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, zero coupon, 09/09/27	94,081	0.00	EUR 600,000	Societe Generale SA, 4.000%, 16/11/27	648,002	0.01
EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	207,766	0.01	EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	94,531	0.00
EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 0.625%, 08/07/32	167,495	0.00	GBP 300,000	Societe Generale SA, 1.250%, 07/12/27	300,620	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 0.750%, 12/01/34	81,868	0.00	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	190,825	0.00
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	89,558	0.00	EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	186,500	0.00
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	66,061	0.00	USD 1,000,000	Societe Generale SA, 6.446%, 10/01/29	1,002,720	0.02
EUR 500,000	Sanofi, 1.000%, 21/03/26	508,897	0.01	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	93,516	0.00
EUR 100,000	Sanofi, 1.125%, 05/04/28	98,048	0.00	EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	100,901	0.00
USD 100,000	Sanofi, 3.625%, 19/06/28	96,402	0.00	EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	88,570	0.00
EUR 100,000	Sanofi, 0.875%, 21/03/29	95,675	0.00	EUR 100,000	Societe Generale SA, 0.875%, 24/09/29	87,444	0.00
EUR 500,000	Sanofi, 1.250%, 06/04/29	487,961	0.01	EUR 100,000	Societe Generale SA, 4.250%, 16/11/32	110,396	0.00
EUR 100,000	Sanofi, 1.375%, 21/03/30	96,111	0.00	USD 1,000,000	Societe Generale SA, 6.691%, 10/01/34	1,016,270	0.02
EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	101,380	0.00	EUR 500,000	Societe Generale SFH SA, zero coupon, 02/12/26	483,886	0.01
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	104,613	0.00	EUR 400,000	Societe Generale SFH SA, 0.750%, 29/01/27	395,125	0.01
EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	99,564	0.00	EUR 100,000	Societe Generale SFH SA, 0.750%, 19/01/28	96,796	0.00
EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	397,840	0.01	EUR 700,000	Societe Generale SFH SA, 0.125%, 02/02/29	638,789	0.01
EUR 100,000	Schneider Electric SE, 1.500%, 15/01/28	100,075	0.00	EUR 100,000	Societe Generale SFH SA, zero coupon, 29/10/29	88,634	0.00
EUR 100,000	Schneider Electric SE, 3.250%, 12/06/28	107,856	0.00	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	102,806	0.00
EUR 100,000	Schneider Electric SE, 3.500%, 12/06/33	108,739	0.00	EUR 100,000	Sodexo SA, 1.125%, 22/05/25	103,178	0.00
EUR 400,000	Schneider Electric SE, 3.375%, 13/04/34	427,873	0.01	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	94,588	0.00
EUR 200,000	SCOR SE, 1.375%, 17/09/51	157,056	0.00	EUR 100,000	Suez, 5.500%, 22/07/24	110,598	0.00
				EUR 200,000	Suez, 1.000%, 03/04/25	207,046	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
France (continued)				France (continued)			
EUR 100,000	Suez, 1.625%, 17/09/30	94,630	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	88,268	0.00
EUR 100,000	Suez, 1.250%, 14/05/35	83,910	0.00	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	487,503	0.01
EUR 500,000	Suez SA, 1.250%, 02/04/27	496,754	0.01	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	76,050	0.00
EUR 100,000	Teleperformance, 1.875%, 02/07/25	103,402	0.00	EUR 200,000	Veolia Environnement SA, zero coupon, 09/06/26	193,289	0.00
EUR 100,000	Teleperformance, 3.750%, 24/06/29	104,452	0.00	EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	389,924	0.01
EUR 100,000	Terega SA, 0.875%, 17/09/30	86,416	0.00	EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	97,914	0.00
EUR 100,000	Tikehau Capital SCA, 2.250%, 14/10/26	100,240	0.00	EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	87,235	0.00
EUR 100,000	Total Capital International SA, 0.625%, 04/10/24	105,061	0.00	GBP 100,000	Vinci SA, 2.250%, 15/03/27	111,500	0.00
EUR 300,000	Total Capital International SA, 1.023%, 04/03/27	298,000	0.01	EUR 400,000	Vinci SA, zero coupon, 27/11/28	365,922	0.01
EUR 500,000	Total Capital International SA, 1.491%, 08/04/27	503,393	0.01	EUR 200,000	Vinci SA, 1.625%, 18/01/29	196,965	0.00
EUR 200,000	Total Capital International SA, 0.696%, 31/05/28	189,860	0.00	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	101,723	0.00
USD 300,000	Total Capital International SA, 3.455%, 19/02/29	280,125	0.01	EUR 300,000	Vivendi SA, 1.125%, 11/12/28	286,244	0.01
EUR 300,000	Total Capital International SA, 1.491%, 04/09/30	283,743	0.01	EUR 100,000	Worldline SA, 0.875%, 30/06/27	96,923	0.00
EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	89,741	0.00	EUR 400,000	WPP Finance SA, 2.375%, 19/05/27	410,766	0.01
GBP 100,000	Total Capital International SA, 1.405%, 03/09/31	93,048	0.00	EUR 140,000	WPP Finance SA, 4.125%, perpetual	152,554	0.00
EUR 200,000	Total Capital International SA, 1.994%, 08/04/32	191,220	0.00	<b>Total France</b>		<b>94,676,423</b>	<b>1.59</b>
EUR 100,000	Total Capital International SA, 1.618%, 18/05/40	79,078	0.00	Germany			
USD 300,000	Total Capital International SA, 2.986%, 29/06/41	228,069	0.01	EUR 400,000	Aareal Bank AG, zero coupon, 03/08/26	390,731	0.01
USD 200,000	Total Capital International SA, 3.127%, 29/05/50	145,254	0.00	EUR 100,000	Aareal Bank AG, 0.050%, 02/09/26	89,857	0.00
USD 200,000	Total Capital International SA, 3.386%, 29/06/60	146,738	0.00	EUR 500,000	Aareal Bank AG, 2.250%, 01/02/27	520,914	0.01
USD 50,000	Total Capital SA, 3.883%, 11/10/28	48,035	0.00	EUR 100,000	adidas AG, zero coupon, 09/09/24	104,195	0.00
EUR 100,000	Total SA, 3.369%, perpetual	102,554	0.00	EUR 500,000	adidas AG, 3.000%, 21/11/25	536,139	0.01
EUR 100,000	TotalEnergies SE, 1.625%, perpetual	90,695	0.00	EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	95,051	0.00
EUR 100,000	TotalEnergies SE, 2.125%, perpetual	78,612	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	101,539	0.00
EUR 500,000	TotalEnergies SE, 3.250%, perpetual	401,395	0.01	EUR 500,000	Allianz SE, 4.597%, 07/09/38	530,679	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	104,425	0.00	EUR 100,000	Allianz SE, 3.099%, 06/07/47	101,485	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	101,120	0.00	EUR 100,000	Allianz SE, 4.252%, 05/07/52	101,257	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	100,440	0.00	EUR 300,000	BASF SE, 0.875%, 22/05/25	310,929	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28	88,075	0.00	EUR 100,000	BASF SE, 0.750%, 17/03/26	100,840	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	89,846	0.00	EUR 100,000	BASF SE, 0.250%, 05/06/27	95,880	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	95,005	0.00	EUR 100,000	BASF SE, 3.125%, 29/06/28	106,738	0.00
				EUR 100,000	BASF SE, 1.500%, 17/03/31	93,071	0.00
				EUR 700,000	BASF SE, 4.250%, 08/03/32	784,198	0.01
				EUR 100,000	BASF SE, 3.750%, 29/06/32	108,279	0.00
				EUR 100,000	Bausparkasse Schwaebisch Hall AG, 0.200%, 28/10/31	85,670	0.00
				EUR 200,000	Bayerische Landesbank, 0.750%, 20/01/26	202,793	0.00
				GBP 100,000	Bayerische Landesbank, 5.125%, 01/06/26	124,069	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 200,000	Bayerische Landesbank, 0.750%, 05/02/29	190,875	0.00	EUR 100,000	Daimler AG, 1.125%, 08/08/34	85,833	0.00
EUR 100,000	Bayerische Landesbank, 0.125%, 02/11/29	90,238	0.00	EUR 300,000	Deutsche Apotheker-und Aertztebank eG, 0.050%, 13/11/29	268,082	0.01
EUR 300,000	Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	292,341	0.01	CHF 200,000	Deutsche Bahn Finance GMBH, 1.500%, 26/08/24	222,413	0.00
EUR 300,000	Berlin Hyp AG, 0.625%, 22/10/25	305,191	0.01	GBP 100,000	Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	116,416	0.00
EUR 400,000	Berlin Hyp AG, 0.375%, 25/01/27	339,887	0.01	EUR 200,000	Deutsche Bahn Finance GMBH, 0.500%, 09/04/27	195,636	0.00
EUR 100,000	Berlin Hyp AG, 1.125%, 25/10/27	96,102	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.000%, 17/12/27	98,630	0.00
EUR 400,000	Berlin Hyp AG, zero coupon, 24/01/28	376,033	0.01	EUR 400,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	390,006	0.01
EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	202,852	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.375%, 23/06/29	91,846	0.00
EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	93,526	0.00	EUR 400,000	Deutsche Bahn Finance GMBH, 1.875%, 24/05/30	397,046	0.01
EUR 45,000	Commerzbank AG, 0.625%, 28/08/24	47,190	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	97,031	0.00
EUR 100,000	Commerzbank AG, 0.250%, 16/09/24	104,037	0.00	EUR 200,000	Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	181,889	0.00
GBP 100,000	Commerzbank AG, 1.500%, 22/11/24	117,736	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	88,471	0.00
EUR 100,000	Commerzbank AG, 0.625%, 28/05/25	102,759	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 16/07/35	79,947	0.00
EUR 455,000	Commerzbank AG, 0.100%, 11/09/25	456,201	0.01	EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	76,674	0.00
EUR 500,000	Commerzbank AG, 2.875%, 28/04/26	535,714	0.01	EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	74,669	0.00
EUR 100,000	Commerzbank AG, 1.125%, 22/06/26	98,666	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	38,507	0.00
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	95,732	0.00	EUR 100,000	Deutsche Bank AG, 0.050%, 20/11/24	103,236	0.00
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	102,393	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 17/03/25	102,329	0.00
EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	107,255	0.00	EUR 800,000	Deutsche Bank AG, 1.000%, 19/11/25	823,880	0.01
EUR 23,000	Commerzbank AG, 1.500%, 28/08/28	22,500	0.00	EUR 300,000	Deutsche Bank AG, 0.500%, 22/01/26	301,712	0.01
EUR 500,000	Commerzbank AG, 2.875%, 13/10/28	534,126	0.01	EUR 100,000	Deutsche Bank AG, 2.625%, 12/02/26	103,132	0.00
EUR 300,000	Commerzbank AG, 5.125%, 18/01/30	326,590	0.01	USD 650,000	Deutsche Bank AG, 1.686%, 19/03/26	586,261	0.01
EUR 200,000	Commerzbank AG, 1.250%, 09/01/34	181,045	0.00	EUR 615,000	Deutsche Bank AG, 1.375%, 10/06/26	611,261	0.01
EUR 300,000	Commerzbank AG, 0.250%, perpetual	256,813	0.01	EUR 500,000	Deutsche Bank AG, 3.000%, 18/01/27	535,719	0.01
EUR 100,000	Continental AG, 3.625%, 30/11/27	107,790	0.00	EUR 300,000	Deutsche Bank AG, 1.625%, 20/01/27	290,440	0.01
EUR 200,000	Covestro AG, 0.875%, 03/02/26	202,234	0.00	EUR 100,000	Deutsche Bank AG, 1.750%, 17/01/28	94,301	0.00
EUR 400,000	Daimler AG, 2.625%, 07/04/25	428,157	0.01	EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	96,572	0.00
EUR 100,000	Daimler AG, 1.500%, 09/03/26	103,163	0.00	EUR 100,000	Deutsche Bank AG, 5.375%, 11/01/29	108,384	0.00
EUR 400,000	Daimler AG, 2.000%, 22/08/26	416,758	0.01	EUR 100,000	Deutsche Bank AG, 6.720%, 18/01/29	1,003,570	0.02
EUR 100,000	Daimler AG, 0.375%, 08/11/26	98,534	0.00				
EUR 65,000	Daimler AG, 0.750%, 08/02/30	59,540	0.00				
EUR 50,000	Daimler AG, 2.375%, 22/05/30	51,223	0.00				
EUR 145,000	Daimler AG, 0.750%, 10/09/30	128,832	0.00				
EUR 100,000	Daimler AG, 1.125%, 06/11/31	90,444	0.00				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Deutsche Bank AG, 0.125%, 21/01/30	178,542	0.00	EUR 700,000	DZ HYP AG, 3.000%, 30/11/32	754,566	0.01
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	86,130	0.00	EUR 610,000	E.ON SE, 0.875%, 08/01/25	615,072	0.01
USD 500,000	Deutsche Bank AG, 7.079%, 10/02/34	460,245	0.01	EUR 55,000	E.ON SE, 0.125%, 18/01/26	54,734	0.00
USD 270,000	Deutsche Bank AG/New York NY, 2.129%, 24/11/26	239,717	0.01	EUR 100,000	E.ON SE, 0.375%, 29/09/27	95,674	0.00
EUR 100,000	Deutsche Boerse AG, zero coupon, 22/02/26	99,253	0.00	EUR 100,000	E.ON SE, 3.500%, 12/01/28	108,212	0.00
EUR 100,000	Deutsche Boerse AG, 0.125%, 22/02/31	86,050	0.00	EUR 100,000	E.ON SE, 0.750%, 20/02/28	96,139	0.00
EUR 500,000	Deutsche Boerse AG, 1.500%, 04/04/32	469,163	0.01	EUR 100,000	E.ON SE, 0.100%, 19/12/28	90,754	0.00
EUR 300,000	Deutsche Hypothekenbank AG, zero coupon, 18/02/27	288,633	0.01	EUR 30,000	E.ON SE, 0.350%, 28/02/30	26,423	0.00
EUR 70,000	Deutsche Kreditbank AG, zero coupon, 23/02/26	68,231	0.00	EUR 50,000	E.ON SE, 1.625%, 29/03/31	47,305	0.00
EUR 100,000	Deutsche Kreditbank AG, 0.500%, 19/03/27	97,871	0.00	EUR 100,000	E.ON SE, 0.600%, 01/10/32	83,403	0.00
EUR 200,000	Deutsche Kreditbank AG, zero coupon, 07/11/29	178,800	0.00	EUR 40,000	E.ON SE, 3.875%, 12/01/35	43,348	0.00
EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	102,893	0.00	EUR 500,000	Eurogrid GmbH, 3.722%, 27/04/30	540,214	0.01
EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	472,107	0.01	EUR 400,000	Eurogrid GmbH, 0.741%, 21/04/33	327,357	0.01
EUR 200,000	Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	194,510	0.00	EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	101,180	0.00
EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	100,682	0.00	EUR 400,000	Evonik Industries AG, 2.250%, 25/09/27	407,253	0.01
EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	99,783	0.00	EUR 100,000	FMS Wertmanagement, 0.375%, 29/04/30	90,960	0.00
EUR 100,000	Deutsche Post AG, 0.750%, 20/05/29	95,183	0.00	EUR 300,000	Fresenius Medical Care AG, 3.875%, 20/09/27	322,940	0.01
EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	90,073	0.00	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	103,347	0.00
EUR 200,000	Deutsche Post AG, 3.375%, 03/07/33	215,658	0.00	EUR 50,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	48,782	0.00
EUR 555,000	Deutsche Telekom AG, 0.875%, 25/03/26	571,149	0.01	EUR 100,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	108,257	0.00
EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	98,595	0.00	EUR 135,000	Fresenius SE & Co KGaA, 0.375%, 28/09/26	130,741	0.00
EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	48,719	0.00	EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	94,700	0.00
GBP 100,000	Deutsche Telekom AG, 3.125%, 06/02/34	102,354	0.00	EUR 100,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	110,255	0.00
EUR 100,000	Deutsche Telekom AG, 1.375%, 05/07/34	88,009	0.00	EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	77,615	0.00
USD 500,000	Deutsche Telekom AG, 3.625%, 21/01/50	378,330	0.01	EUR 300,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	285,998	0.01
EUR 400,000	Deutsche Wohnen SE, 1.500%, 30/04/30	349,338	0.01	EUR 100,000	Hamburg Commercial Bank AG, 0.100%, 02/11/28	91,927	0.00
EUR 500,000	Dz Hyp AG, zero coupon, 26/10/26	485,855	0.01	EUR 200,000	Hannover Rueck SE, 1.125%, 09/10/39	171,682	0.00
EUR 200,000	DZ HYP AG, 0.050%, 06/12/24	206,731	0.00	EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	80,063	0.00
EUR 100,000	DZ HYP AG, 0.750%, 02/02/26	101,222	0.00	EUR 500,000	Heidelberg Materials AG, 3.750%, 31/05/32	518,280	0.01
EUR 100,000	DZ HYP AG, 0.875%, 18/01/30	94,149	0.00	EUR 100,000	HeidelbergCement AG, 2.250%, 03/06/24	107,260	0.00
				EUR 30,000	HeidelbergCement AG, 1.500%, 07/02/25	31,412	0.00
				GBP 100,000	Henkel AG & Co KGaA, 1.250%, 30/09/26	110,651	0.00
				EUR 100,000	Infineon Technologies AG, 1.125%, 24/06/26	101,016	0.00
				EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	192,524	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Germany (continued)				Germany (continued)			
EUR 400,000	ING-DiBa AG, zero coupon, 07/10/28	368,025	0.01	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/06/26	990,705	0.02
EUR 500,000	ING-DiBa AG, 2.375%, 13/09/30	517,925	0.01	GBP 600,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 31/07/26	617,804	0.01
EUR 100,000	ING-DiBa AG, 1.000%, 23/05/39	78,693	0.00	GBP 600,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26	659,473	0.01
EUR 500,000	Investitionsbank Berlin, 0.250%, 03/02/32	430,814	0.01	EUR 400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/09/26	393,297	0.01
EUR 300,000	Investitionsbank Berlin, 0.050%, 02/03/35	230,298	0.00	USD 800,000	Kreditanstalt fuer Wiederaufbau, 1.000%, 01/10/26	715,848	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24	214,194	0.00	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/12/26	211,380	0.00
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 18/07/24	241,958	0.01	AUD 500,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 15/02/27	304,718	0.01
USD 500,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 05/08/24	478,425	0.01	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	198,848	0.00
USD 1,500,000	Kreditanstalt fuer Wiederaufbau, 3.375%, 23/08/24	1,465,170	0.03	USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.000%, 20/05/27	948,900	0.02
USD 500,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 20/09/24	471,400	0.01	EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	391,032	0.01
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24	313,897	0.01	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 07/12/27	209,384	0.00
EUR 1,400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/11/24	1,457,171	0.03	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	586,594	0.01
USD 300,000	Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24	288,855	0.01	USD 500,000	Kreditanstalt fuer Wiederaufbau, 3.750%, 15/02/28	489,110	0.01
GBP 300,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 09/12/24	358,208	0.01	EUR 800,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 15/03/28	860,607	0.02
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 15/01/25	208,883	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28	487,595	0.01
EUR 3,850,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/02/25	3,664,190	0.07	EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 09/11/28	464,313	0.01
USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 4.125%, 27/03/25	983,500	0.02	GBP 30,000	Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	39,549	0.00
EUR 600,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 31/03/25	616,660	0.01	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	192,723	0.00
EUR 700,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	723,163	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/06/29	548,221	0.01
USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	189,436	0.00	USD 200,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29	174,902	0.00
EUR 1,300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/06/25	1,249,540	0.02	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 2.875%, 28/12/29	541,720	0.01
GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 04/07/25	115,923	0.00	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	91,862	0.00
USD 625,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 18/07/25	570,650	0.01	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 15/05/30	1,076,315	0.02
GBP 500,000	Kreditanstalt fuer Wiederaufbau, 3.875%, 02/09/25	609,161	0.01	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.125%, 07/06/30	1,100,918	0.02
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	203,930	0.00	EUR 800,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/31	688,107	0.01
USD 225,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/01/26	203,245	0.00	EUR 700,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 07/06/32	671,980	0.01
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 4.125%, 18/02/26	244,521	0.01	EUR 250,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	233,709	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	201,839	0.00	EUR 800,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 14/02/33	859,813	0.02
USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.625%, 01/04/26	974,520	0.02	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	276,686	0.01



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34	157,495	0.00	EUR 500,000	Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	518,798	0.01
USD 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	59,421	0.00	USD 300,000	Landwirtschaftliche Rentenbank, 0.500%, 27/05/25	275,382	0.01
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 20/05/36	234,975	0.01	USD 100,000	Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	95,044	0.00
GBP 100,000	Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	131,044	0.00	GBP 200,000	Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	230,455	0.00
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	87,580	0.00	EUR 100,000	Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	100,597	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 31/03/37	170,301	0.00	USD 250,000	Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	229,572	0.00
EUR 150,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	127,158	0.00	AUD 200,000	Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	124,216	0.00
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39	78,864	0.00	EUR 400,000	Landwirtschaftliche Rentenbank, zero coupon, 22/09/27	381,571	0.01
AUD 400,000	Kreditanstalt fuer Wiederaufbau, 1.500%, perpetual	257,585	0.01	EUR 500,000	Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	481,038	0.01
USD 1,000,000	L Bank Bw Foerderbank, 1.375%, 12/10/28	857,960	0.02	USD 500,000	Landwirtschaftliche Rentenbank, 3.875%, 14/06/28	492,100	0.01
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	95,865	0.00	EUR 200,000	Landwirtschaftliche Rentenbank, zero coupon, 19/07/28	186,699	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	94,175	0.00	EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 28/02/29	189,206	0.00
EUR 300,000	Landesbank Baden-Wuerttemberg, zero coupon, 16/07/27	286,276	0.01	EUR 400,000	Landwirtschaftliche Rentenbank, 0.050%, 18/12/29	360,523	0.01
EUR 500,000	Landesbank Baden-Wuerttemberg, 1.750%, 28/02/28	509,950	0.01	USD 200,000	Landwirtschaftliche Rentenbank, 0.875%, 03/09/30	159,676	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	86,283	0.00	EUR 500,000	Landwirtschaftliche Rentenbank, 3.250%, 06/09/30	553,754	0.01
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	161,822	0.00	EUR 300,000	Landwirtschaftliche Rentenbank, 0.050%, 31/01/31	262,105	0.01
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	406,707	0.01	EUR 800,000	Landwirtschaftliche Rentenbank, 3.000%, 14/11/34	870,112	0.02
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.500%, 16/01/26	403,299	0.01	EUR 100,000	Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	80,066	0.00
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 2.375%, 21/09/26	421,467	0.01	EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	74,455	0.00
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale, 0.875%, 20/03/28	292,714	0.01	EUR 400,000	LEG Immobilien SE, 0.875%, 17/01/29	307,844	0.00
USD 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.500%, 08/12/25	451,035	0.01	EUR 100,000	LEG Immobilien SE, 0.750%, 30/06/31	78,913	0.00
USD 1,000,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 4.875%, 09/03/26	1,001,480	0.02	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	76,662	0.00
EUR 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 2.750%, 16/02/28	534,285	0.01	EUR 500,000	Merck Financial Services GmbH, 0.500%, 16/07/28	469,474	0.01
USD 100,000	Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	95,289	0.00	EUR 200,000	Merck KGaA, 1.625%, 09/09/80	194,477	0.00
				EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 22/04/26	100,119	0.00
				EUR 100,000	Muenchener Hypothekenbank eG, 0.625%, 23/10/26	99,330	0.00
				EUR 500,000	Muenchener Hypothekenbank eG, 3.000%, 04/08/27	537,650	0.01
				EUR 100,000	Muenchener Hypothekenbank eG, 2.500%, 04/07/28	105,055	0.00
				EUR 100,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	87,572	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Muenchener Hypothekenbnk, zero coupon, perpetual	63,186	0.00	EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	106,523	0.00
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	83,172	0.00	EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	109,177	0.00
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	78,644	0.00	EUR 200,000	Vier Gas Transport GmbH, 0.125%, 10/09/29	172,289	0.00
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	198,099	0.00	EUR 100,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	106,021	0.00
EUR 300,000	Norddeutsche Landesbank-Girozentrale, zero coupon, 23/09/26	292,197	0.01	EUR 65,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	65,970	0.00
EUR 100,000	Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28	97,138	0.00	EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	103,321	0.00
USD 1,000,000	NRW Bank, 0.750%, 25/10/24	940,910	0.02	EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	105,705	0.00
GBP 200,000	NRW Bank, 0.375%, 16/12/24	234,653	0.01	EUR 300,000	Volkswagen Financial Services AG, 0.250%, 31/01/25	306,808	0.01
EUR 100,000	NRW Bank, 0.250%, 10/03/25	102,916	0.00	EUR 40,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	40,697	0.00
USD 500,000	NRW Bank, 4.500%, 09/06/25	493,970	0.01	EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	320,142	0.01
USD 500,000	NRW Bank, 4.625%, 04/11/25	496,600	0.01	EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	61,281	0.00
EUR 200,000	NRW Bank, 0.875%, 10/11/25	204,770	0.00	EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	202,935	0.00
USD 500,000	NRW Bank, 0.875%, 09/03/26	451,050	0.01	EUR 70,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	65,276	0.00
EUR 700,000	NRW Bank, 0.250%, 16/03/27	682,290	0.01	EUR 400,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	373,004	0.01
EUR 200,000	NRW Bank, 0.500%, 13/09/27	194,493	0.00	EUR 100,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	85,026	0.00
EUR 300,000	NRW Bank, 0.625%, 04/01/28	291,513	0.01	EUR 400,000	Volkswagen Leasing GmbH, zero coupon, 19/07/24	418,093	0.01
EUR 200,000	NRW Bank, zero coupon, 03/02/31	173,009	0.00	EUR 50,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	51,544	0.00
EUR 500,000	NRW Bank, 2.500%, 07/09/37	501,953	0.01	EUR 55,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	54,146	0.00
EUR 400,000	NRW Bank, 0.500%, perpetual	279,855	0.01	EUR 200,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	201,015	0.00
EUR 100,000	Robert Bosch GmbH, 1.750%, 08/07/24	106,704	0.00	EUR 100,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	96,699	0.00
EUR 200,000	Robert Bosch GmbH, 3.625%, perpetual	217,087	0.00	EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	31,001	0.00
EUR 100,000	Robert Bosch GmbH, 4.000%, perpetual	110,746	0.00	EUR 500,000	Vonovia SE, 1.375%, 28/01/26	497,998	0.01
EUR 100,000	SAP SE, 1.000%, 01/04/25	105,724	0.00	EUR 100,000	Vonovia SE, 4.750%, 23/05/27	107,024	0.00
EUR 300,000	SAP SE, 0.375%, 18/05/29	277,066	0.01	EUR 100,000	Vonovia SE, 0.375%, 16/06/27	90,585	0.00
EUR 100,000	SAP SE, 1.375%, 13/03/30	96,147	0.00	EUR 100,000	Vonovia SE, 1.875%, 28/06/28	92,796	0.00
EUR 300,000	SAP SE, 1.625%, 10/03/31	290,302	0.01	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	169,555	0.00
EUR 100,000	TLG Immobilien AG, 1.500%, 28/05/26	89,810	0.00	EUR 100,000	Vonovia SE, 0.625%, 24/03/31	78,561	0.00
EUR 500,000	UniCredit Bank AG, zero coupon, 28/09/26	487,164	0.01	EUR 300,000	Vonovia SE, 1.000%, 16/06/33	222,348	0.00
EUR 800,000	UniCredit Bank AG, 1.375%, 07/06/27	806,380	0.01	<b>Total Germany</b>		<b>91,849,008</b>	<b>1.54</b>
EUR 300,000	UniCredit Bank AG, zero coupon, 19/11/27	282,899	0.01	<b>Guernsey</b>			
EUR 400,000	UniCredit Bank AG, zero coupon, 10/03/31	342,967	0.01	EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	81,789	0.00
EUR 100,000	UniCredit Bank AG, 0.250%, 15/01/32	85,549	0.00	<b>Total Guernsey</b>		<b>81,789</b>	<b>0.00</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Hong Kong				Ireland (continued)			
USD 200,000	AIA Group Ltd, 3.600%, 09/04/29	185,856	0.00	USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 5.750%, 06/06/28	496,090	0.01
USD 200,000	AIA Group Ltd, 4.875%, 11/03/44	194,142	0.00	USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	433,660	0.01
USD 100,000	Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	96,729	0.00	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	122,622	0.00
USD 300,000	CITIC Ltd, 3.700%, 14/06/26	284,607	0.00	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, 29/10/33	120,762	0.00
USD 100,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	94,223	0.00	USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, 29/10/41	228,327	0.01
USD 300,000	CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	292,368	0.01	USD 150,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25	144,302	0.00
USD 300,000	Far East Horizon Ltd, 3.375%, 18/02/25	279,945	0.00	USD 500,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25	481,225	0.01
USD 300,000	Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	287,265	0.01	USD 100,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27	91,808	0.00
USD 500,000	ICBCIL Finance Co Ltd, 1.250%, 02/08/24	476,020	0.01	EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	209,797	0.01
USD 500,000	Yan Gang Ltd, 1.900%, 23/03/26	452,795	0.01	EUR 500,000	AIB Group PLC, 3.625%, 04/07/26	532,479	0.01
<b>Total Hong Kong</b>		<b>2,643,950</b>	<b>0.04</b>	EUR 100,000	AIB Group PLC, 0.500%, 17/11/27	95,014	0.00
Hungary				EUR 100,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	103,678	0.00
EUR 300,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	284,984	0.00	USD 500,000	Bank of Ireland Group PLC, 6.253%, 16/09/26	496,725	0.01
<b>Total Hungary</b>		<b>284,984</b>	<b>0.00</b>	USD 500,000	Bank of Ireland Group PLC, 2.029%, 30/09/27	433,235	0.01
India				EUR 400,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	400,515	0.01
USD 200,000	Bharti Airtel Ltd, 4.375%, 10/06/25	194,584	0.01	EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	83,251	0.00
USD 100,000	Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	94,149	0.00	EUR 100,000	CRH Finance DAC, 1.375%, 18/10/28	96,341	0.00
USD 200,000	REC Ltd, 3.500%, 12/12/24	192,644	0.00	EUR 300,000	CRH SMW Finance DAC, 1.250%, 05/11/26	300,481	0.01
USD 200,000	REC Ltd, 3.875%, 07/07/27	186,056	0.00	EUR 100,000	Dell Bank International DAC, 1.625%, 24/06/24	106,271	0.00
USD 300,000	Reliance Industries Ltd, 3.667%, 30/11/27	282,015	0.01	EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	96,518	0.00
<b>Total India</b>		<b>949,448</b>	<b>0.02</b>	EUR 100,000	Dell Bank International DAC, 4.500%, 18/10/27	110,028	0.00
Indonesia				EUR 100,000	DXC Capital Funding DAC, 0.450%, 15/09/27	90,732	0.00
USD 100,000	Pertamina Persero PT, 5.625%, 20/05/43	97,000	0.00	EUR 100,000	DXC Capital Funding DAC, 0.950%, 15/09/31	80,354	0.00
USD 200,000	Pertamina Persero PT, 6.450%, 30/05/44	211,006	0.01	EUR 300,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	295,326	0.01
<b>Total Indonesia</b>		<b>308,006</b>	<b>0.01</b>	EUR 200,000	ESB Finance DAC, 1.750%, 07/02/29	195,915	0.00
Ireland				EUR 100,000	ESB Finance DAC, 1.000%, 19/07/34	82,984	0.00
EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	103,454	0.00				
EUR 100,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	95,505	0.00				
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.650%, 29/10/24	140,909	0.00				
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 29/10/24	140,915	0.00				
USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 30/01/26	269,427	0.01				
USD 650,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	581,068	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Ireland (continued)				Italy			
GBP 200,000	ESB Finance DAC, 1.875%, 21/07/35	171,363	0.00	EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	104,460	0.00
EUR 100,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	99,357	0.00	EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	98,582	0.00
EUR 50,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	50,867	0.00	EUR 100,000	2i Rete Gas SpA, 4.375%, 06/06/33	107,539	0.00
EUR 100,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	89,739	0.00	EUR 100,000	A2A SpA, 1.500%, 16/03/28	97,169	0.00
EUR 100,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	80,916	0.00	EUR 200,000	A2A SpA, 1.000%, 16/07/29	180,292	0.00
GBP 100,000	Freshwater Finance PLC, 5.182%, 20/04/35	116,255	0.00	EUR 100,000	A2A SpA, 0.625%, 15/07/31	81,614	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	93,807	0.00	EUR 100,000	A2A SpA, 1.000%, 02/11/33	77,885	0.00
USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	80,767	0.00	EUR 100,000	ACEA SpA, zero coupon, 28/09/25	99,262	0.00
USD 145,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 2.000%, 16/09/31	115,910	0.00	EUR 200,000	ACEA SpA, 1.500%, 08/06/27	198,813	0.01
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32	84,326	0.00	EUR 200,000	ACEA SpA, 0.250%, 28/07/30	168,584	0.00
EUR 100,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	90,489	0.00	EUR 300,000	AMCO - Asset Management Co SpA, 2.250%, 17/07/27	297,022	0.01
EUR 400,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	347,313	0.01	EUR 50,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	55,394	0.00
EUR 100,000	Linde PLC, 1.000%, 31/03/27	99,668	0.00	EUR 200,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	179,596	0.00
EUR 100,000	Linde PLC, 3.375%, 12/06/29	108,405	0.00	EUR 200,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	166,351	0.00
EUR 100,000	Linde PLC, 1.375%, 31/03/31	93,678	0.00	EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	568,886	0.01
EUR 200,000	Linde PLC, 3.625%, 12/06/34	216,880	0.01	EUR 100,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	109,839	0.00
EUR 100,000	Linde PLC, 1.625%, 31/03/35	87,822	0.00	EUR 200,000	ASTM SpA, 1.000%, 25/11/26	194,456	0.00
EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	199,743	0.01	EUR 100,000	ASTM SpA, 1.625%, 08/02/28	96,585	0.00
EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	199,079	0.00	EUR 100,000	Banca Carige SpA, 0.625%, 28/10/28	93,096	0.00
USD 90,000	Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	84,472	0.00	EUR 200,000	Banco BPM SpA, 1.000%, 23/01/25	207,912	0.01
EUR 300,000	Smurfit Kappa Treasury ULC, 1.500%, 15/09/27	293,719	0.01	EUR 100,000	Credit Agricole Italia SpA, 0.250%, 30/09/24	104,040	0.00
USD 200,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	185,550	0.00	EUR 300,000	Credit Agricole Italia SpA, 0.250%, 17/01/28	280,254	0.01
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	87,248	0.00	EUR 200,000	Credit Agricole Italia SpA, 1.625%, 21/03/29	195,682	0.00
USD 300,000	Zurich Finance Ireland Designated Activity Co, 3.000%, 19/04/51	234,441	0.01	EUR 50,000	Enel SpA, 5.625%, 21/06/27	58,377	0.00
<b>Total Ireland</b>		<b>10,571,532</b>	<b>0.18</b>	EUR 100,000	Enel SpA, 1.375%, perpetual	88,699	0.00
Israel				EUR 100,000	Enel SpA, 1.875%, perpetual	78,897	0.00
USD 300,000	Israel Chemicals Ltd, 6.375%, 31/05/38	301,908	0.01	EUR 100,000	Eni SpA, 0.625%, 19/09/24	104,805	0.00
<b>Total Israel</b>		<b>301,908</b>	<b>0.01</b>	EUR 100,000	Eni SpA, 1.000%, 14/03/25	103,712	0.00
				EUR 300,000	Eni SpA, 1.500%, 02/02/26	307,934	0.01
				EUR 300,000	Eni SpA, 1.250%, 18/05/26	303,204	0.01
				EUR 500,000	Eni SpA, 3.625%, 19/05/27	536,679	0.01
				EUR 300,000	Eni SpA, 0.375%, 14/06/28	276,002	0.01
				USD 200,000	Eni SpA, 4.250%, 09/05/29	189,108	0.00
				EUR 100,000	Eni SpA, 0.625%, 23/01/30	87,908	0.00
				EUR 100,000	Eni SpA, 1.000%, 11/10/34	79,766	0.00
				EUR 200,000	Eni SpA, 2.750%, perpetual	170,742	0.00
				EUR 100,000	ERG SpA, 0.500%, 11/09/27	94,564	0.00
				EUR 400,000	ERG SpA, 0.875%, 15/09/31	336,753	0.01
				EUR 200,000	Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	207,268	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 400,000	Ferrovie dello Stato Italiane SpA, 3.750%, 14/04/27	428,606	0.01	EUR 100,000	Snam SpA, 1.375%, 25/10/27	99,374	0.00
EUR 200,000	Hera SpA, 0.875%, 14/10/26	198,468	0.01	EUR 100,000	Snam SpA, 0.750%, 17/06/30	87,550	0.00
EUR 500,000	Hera SpA, 2.500%, 25/05/29	499,684	0.01	EUR 300,000	Snam SpA, 0.625%, 30/06/31	250,784	0.01
EUR 100,000	Hera SpA, 1.000%, 25/04/34	78,745	0.00	EUR 100,000	Snam SpA, 1.250%, 20/06/34	81,413	0.00
EUR 300,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	313,465	0.01	EUR 100,000	Snam SpA, 1.000%, 12/09/34	78,148	0.00
EUR 200,000	Intesa Sanpaolo SpA, 1.125%, 14/07/25	206,110	0.01	EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	55,045	0.00
EUR 800,000	Intesa Sanpaolo SpA, 1.000%, 25/09/25	818,617	0.02	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	199,084	0.01
EUR 100,000	Intesa Sanpaolo SpA, 3.250%, 10/02/26	107,114	0.00	EUR 500,000	Terna SPA, 0.375%, 23/06/29	446,765	0.01
EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	98,001	0.00	EUR 100,000	Unicredit SpA, 1.625%, 18/01/32	86,127	0.00
EUR 500,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	544,671	0.01	EUR 100,000	UniCredit SpA, 0.325%, 19/01/26	98,878	0.00
EUR 100,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	93,010	0.00	EUR 400,000	UniCredit SpA, 1.200%, 20/01/26	413,179	0.01
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	93,334	0.00	EUR 200,000	UniCredit SpA, 0.375%, 31/10/26	195,128	0.00
EUR 100,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	112,048	0.00	EUR 150,000	UniCredit SpA, 5.850%, 15/11/27	167,597	0.00
GBP 100,000	Intesa Sanpaolo SpA, 6.625%, 31/05/33	122,048	0.00	EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	96,191	0.00
EUR 500,000	Intesa Sanpaolo SpA, 4.875%, perpetual	545,146	0.01	EUR 700,000	UniCredit SpA, 4.800%, 17/01/29	764,502	0.01
EUR 500,000	Intesa SAnpaolo Spa, 0.750%, perpetual	518,934	0.01	EUR 200,000	UniCredit SpA, 0.800%, 05/07/29	182,537	0.00
EUR 100,000	Iren SpA, 1.950%, 19/09/25	103,544	0.00	EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	83,129	0.00
EUR 100,000	Iren SpA, 1.500%, 24/10/27	99,022	0.00	EUR 100,000	Unione di Banche Italiane SpA, 0.500%, 15/07/24	105,190	0.00
EUR 100,000	Iren SpA, 1.000%, 01/07/30	87,466	0.00	EUR 200,000	Unione di Banche Italiane SpA, 1.250%, 07/02/25	208,776	0.01
EUR 100,000	Italgas SpA, 0.250%, 24/06/25	100,922	0.00	EUR 100,000	Unione di Banche Italiane SpA, 1.125%, 04/10/27	98,288	0.00
EUR 300,000	Italgas SpA, zero coupon, 16/02/28	273,796	0.01	<b>Total Italy</b>		<b>17,584,066</b>	<b>0.30</b>
EUR 100,000	Italgas SpA, 1.000%, 11/12/31	84,776	0.00	Ivory Coast			
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	104,659	0.00	EUR 500,000	African Development Bank, 2.250%, 14/09/29	516,703	0.01
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	102,720	0.00	<b>Total Ivory Coast</b>		<b>516,703</b>	<b>0.01</b>
EUR 500,000	Mediobanca Banca di Credito Finanziario SpA, 4.750%, 14/03/28	544,796	0.01	Japan			
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	90,830	0.00	USD 500,000	Aozora Bank Ltd, 5.900%, 02/03/26	499,775	0.01
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	94,745	0.00	EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	102,430	0.00
EUR 400,000	Mediobanca Banca di Credito Finanziario SpA, zero coupon, 03/02/31	332,498	0.01	EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	95,542	0.00
EUR 100,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	100,672	0.00	EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	91,808	0.00
EUR 100,000	Snam SpA, zero coupon, 15/08/25	100,203	0.00	EUR 100,000	East Japan Railway Co, 3.245%, 08/09/30	106,206	0.00
				EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	92,665	0.00
				GBP 100,000	East Japan Railway Co, 5.250%, 22/04/33	124,183	0.00
				EUR 100,000	East Japan Railway Co, 0.773%, 15/09/34	80,159	0.00
				EUR 100,000	East Japan Railway Co, 1.104%, 15/09/39	75,386	0.00
				USD 500,000	Honda Motor Co Ltd, 2.534%, 10/03/27	460,365	0.01
				USD 500,000	Honda Motor Co Ltd, 2.967%, 10/03/32	443,480	0.01
				USD 1,000,000	JERA CO INC, 3.665%, perpetual	929,480	0.02
				USD 200,000	Mitsubishi Corp, 3.375%, 23/07/24	194,706	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Japan (continued)				Japan (continued)			
EUR 200,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	209,206	0.00	USD 200,000	Mizuho Financial Group Inc, 2.226%, 25/05/26	185,548	0.00
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	211,979	0.00	USD 100,000	Mizuho Financial Group Inc, 2.839%, 13/09/26	91,573	0.00
EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	104,883	0.00	EUR 100,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	99,760	0.00
USD 400,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	377,184	0.01	USD 200,000	Mizuho Financial Group Inc, 4.018%, 05/03/28	188,020	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	458,250	0.01	EUR 100,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	108,295	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.063%, 12/09/25	493,795	0.01	USD 500,000	Mizuho Financial Group Inc, 5.667%, 27/05/29	498,970	0.01
USD 300,000	Mitsubishi UFJ Financial Group Inc, 0.962%, 11/10/25	279,969	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	89,380	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.719%, 20/02/26	497,500	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	87,487	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	191,724	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	85,729	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.541%, 17/04/26	497,305	0.01	USD 500,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	399,430	0.01
USD 100,000	Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	91,812	0.00	EUR 100,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	92,300	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	441,125	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	79,995	0.00
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	92,646	0.00	EUR 100,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	109,328	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.640%, 13/10/27	439,610	0.01	USD 200,000	Nippon Life Insurance Co, 4.700%, 20/01/46	191,846	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	190,198	0.00	USD 200,000	Nippon Life Insurance Co, 4.000%, 19/09/47	186,000	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.422%, 22/02/29	496,315	0.01	USD 300,000	Nippon Life Insurance Co, 2.750%, 21/01/51	246,006	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.242%, 19/04/29	492,065	0.01	USD 300,000	Nomura Holdings Inc, 2.648%, 16/01/25	283,545	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.048%, 17/07/30	405,060	0.01	USD 500,000	Nomura Holdings Inc, 1.851%, 16/07/25	457,520	0.01
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 4.636%, 07/06/31	219,797	0.00	USD 500,000	Nomura Holdings Inc, 1.653%, 14/07/26	439,845	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	397,595	0.01	USD 1,000,000	Nomura Holdings Inc, 5.842%, 18/01/28	998,560	0.02
USD 500,000	Mitsubishi UFJ Financial Group Inc, 4.315%, 19/04/33	462,630	0.01	USD 500,000	Nomura Holdings Inc, 2.679%, 16/07/30	409,045	0.01
USD 1,000,000	Mitsubishi UFJ Financial Group Inc, 5.441%, 22/02/34	996,730	0.02	USD 500,000	Norinchukin Bank, 1.284%, 22/09/26	438,150	0.01
USD 335,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	300,110	0.01	EUR 200,000	NTT Finance Corp, zero coupon, 03/03/25	204,183	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	104,207	0.00	USD 500,000	NTT Finance Corp, 1.162%, 03/04/26	447,340	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	104,820	0.00	EUR 200,000	NTT Finance Corp, 0.399%, 13/12/28	184,087	0.00
USD 200,000	Mizuho Financial Group Inc, 2.839%, 16/07/25	192,582	0.00	USD 500,000	Olympus Corp, 2.143%, 08/12/26	446,160	0.01
EUR 300,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	301,443	0.01	USD 100,000	ORIX Corp, 3.250%, 04/12/24	96,079	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	97,540	0.00	USD 50,000	ORIX Corp, 3.700%, 18/07/27	47,116	0.00
USD 500,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	467,320	0.01	USD 200,000	Sumitomo Life Insurance Co, 4.000%, 14/09/77	184,722	0.00
				EUR 300,000	Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29	266,900	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Japan (continued)				Japan (continued)			
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	193,528	0.00	USD 100,000	Toyota Motor Corp, 3.669%, 20/07/28	95,717	0.00
USD 100,000	Sumitomo Mitsui Financial Group Inc, 2.448%, 27/09/24	95,842	0.00	USD 600,000	Toyota Motor Corp, 2.362%, 25/03/31	511,674	0.01
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	104,828	0.00	<b>Total Japan</b>		<b>28,020,765</b>	<b>0.47</b>
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25	284,442	0.01	Jersey			
USD 200,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	183,810	0.00	GBP 100,000	AA Bond Co Ltd, 5.500%, 31/07/27	110,811	0.00
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	95,516	0.00	EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	208,014	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	184,002	0.00	USD 200,000	Aptiv PLC, 5.400%, 15/03/49	177,076	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	439,655	0.01	USD 500,000	Aptiv PLC, 3.100%, 01/12/51	314,000	0.01
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	92,538	0.00	USD 1,000,000	Aptiv PLC / Aptiv Corp, 2.396%, 18/02/25	949,520	0.02
USD 300,000	Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	281,373	0.01	GBP 100,000	CPUK Finance Ltd, 3.588%, 28/08/25	117,224	0.00
USD 50,000	Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	46,111	0.00	USD 266,130	Galaxy Pipeline Assets Bidco Ltd, 2.160%, 31/03/34	226,498	0.01
USD 1,000,000	Sumitomo Mitsui Financial Group Inc, 5.520%, 13/01/28	1,004,040	0.02	GBP 100,000	Gatwick Funding Ltd, 6.125%, 02/03/26	125,297	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	174,858	0.00	GBP 100,000	Gatwick Funding Ltd, 2.500%, 15/04/30	101,138	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	87,629	0.00	GBP 75,000	Heathrow Funding Ltd, 6.750%, 03/12/26	95,114	0.00
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	220,397	0.00	GBP 200,000	Heathrow Funding Ltd, 2.625%, 16/03/28	206,447	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	162,672	0.00	EUR 300,000	Heathrow Funding Ltd, 1.125%, 08/10/30	266,956	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	159,130	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 12/07/32	91,434	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.222%, 17/09/31	159,514	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 14/03/34	86,426	0.00
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.930%, 17/09/41	212,616	0.00	GBP 200,000	Heathrow Funding Ltd, 2.750%, 09/08/49	147,492	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 3.050%, 14/01/42	371,965	0.01	EUR 300,000	IDB Trust Services Ltd, 0.037%, 04/12/24	308,412	0.01
USD 500,000	Sumitomo Mitsui Trust Bank Ltd, 5.650%, 09/03/26	501,785	0.01	<b>Total Jersey</b>		<b>3,531,859</b>	<b>0.06</b>
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	103,250	0.00	Kazakhstan			
USD 250,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	248,612	0.01	USD 300,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	257,523	0.00
EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	277,721	0.01	<b>Total Kazakhstan</b>		<b>257,523</b>	<b>0.00</b>
USD 400,000	Takeda Pharmaceutical Co Ltd, 2.050%, 31/03/30	332,568	0.01	Korea			
EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	102,498	0.00	USD 500,000	Kookmin Bank, 4.625%, 21/04/28	491,780	0.01
USD 200,000	Toyota Motor Corp, 2.358%, 02/07/24	193,722	0.00	EUR 100,000	Kookmin Bank, 0.048%, perpetual	96,081	0.00
USD 600,000	Toyota Motor Corp, 1.339%, 25/03/26	544,248	0.01	USD 200,000	Kookmin Bank, 4.350%, perpetual	194,610	0.00
				USD 500,000	NongHyup Bank, 1.250%, 20/07/25	457,810	0.01
				USD 500,000	Shinhan Bank Co Ltd, 4.500%, 12/04/28	489,150	0.01
				USD 500,000	SK Hynix Inc, 1.500%, 19/01/26	442,990	0.01
				<b>Total Korea</b>		<b>2,172,421</b>	<b>0.04</b>
				Liechtenstein			
				EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	79,982	0.00
				<b>Total Liechtenstein</b>		<b>79,982</b>	<b>0.00</b>

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Lithuania				Luxembourg <i>(continued)</i>			
USD 200,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	198,812	0.00	EUR 500,000	CPI Property Group SA, 1.750%, 14/01/30	329,237	0.01
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25	37,921	0.00	USD 50,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	47,863	0.00
USD 65,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, 01/05/27	59,840	0.00	EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	94,015	0.00
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.400%, 01/06/27	38,656	0.00	USD 30,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	26,409	0.00
USD 85,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	75,285	0.00	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	86,366	0.00
USD 600,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	489,048	0.01	EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	76,039	0.00
USD 500,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.650%, 15/02/32	404,260	0.01	USD 350,000	DH Europe Finance II Sarl, 3.250%, 15/11/39	285,152	0.01
USD 50,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	48,065	0.00	USD 350,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	274,120	0.01
USD 560,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.250%, 11/05/41	406,902	0.01	EUR 100,000	DH Europe Finance Sarl, 1.200%, 30/06/27	98,923	0.00
<b>Total Lithuania</b>		<b>1,758,789</b>	<b>0.03</b>	EUR 900,000	Euro Stability Mechanism, zero coupon, perpetual	767,355	0.01
Luxembourg				EUR 200,000	Eurofins Scientific SE, 2.125%, 25/07/24	213,277	0.01
USD 500,000	Arcelormittal SA, 6.550%, 29/11/27	513,815	0.01	EUR 300,000	European Financial Stability Facility, 1.750%, 27/06/24	321,402	0.01
USD 300,000	ArcelorMittal SA, 6.750%, 01/03/41	304,698	0.01	EUR 200,000	European Financial Stability Facility, 0.375%, 11/10/24	209,579	0.01
EUR 100,000	Aroundtown SA, 0.625%, 09/07/25	94,777	0.00	EUR 500,000	European Financial Stability Facility, 0.400%, 17/02/25	518,651	0.01
EUR 100,000	Aroundtown SA, zero coupon, 16/07/26	83,236	0.00	EUR 200,000	European Financial Stability Facility, 0.200%, 28/04/25	205,490	0.00
EUR 100,000	Aroundtown SA, 1.450%, 09/07/28	73,913	0.00	EUR 2,000,000	European Financial Stability Facility, zero coupon, 15/10/25	1,996,182	0.04
GBP 300,000	Aroundtown SA, 3.625%, 10/04/31	232,836	0.01	EUR 200,000	European Financial Stability Facility, 0.400%, 26/01/26	202,171	0.00
EUR 500,000	Aroundtown SA, 1.625%, perpetual	164,190	0.00	EUR 100,000	European Financial Stability Facility, 0.400%, 31/05/26	100,291	0.00
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	101,056	0.00	EUR 500,000	European Financial Stability Facility, 0.625%, 16/10/26	500,540	0.01
EUR 200,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	183,262	0.00	EUR 200,000	European Financial Stability Facility, 0.750%, 03/05/27	198,953	0.00
EUR 500,000	Becton Dickinson Euro Finance Sarl, 3.553%, 13/09/29	534,388	0.01	EUR 200,000	European Financial Stability Facility, 0.875%, 26/07/27	198,942	0.00
EUR 100,000	Bevco Lux Sarl, 1.500%, 16/09/27	97,760	0.00	EUR 600,000	European Financial Stability Facility, 0.950%, 14/02/28	592,295	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, 20/10/26	89,854	0.00	EUR 700,000	European Financial Stability Facility, 2.375%, 11/04/28	736,589	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	87,075	0.00	EUR 1,000,000	European Financial Stability Facility, 0.875%, 05/09/28	973,794	0.02
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	89,172	0.00	EUR 700,000	European Financial Stability Facility, 3.000%, 15/12/28	758,217	0.01
GBP 100,000	Blackstone Property Partners Europe Holdings Sarl, 4.875%, 29/04/32	95,632	0.00	EUR 400,000	European Financial Stability Facility, 0.050%, 17/10/29	361,850	0.01
EUR 200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	186,205	0.00	EUR 100,000	European Financial Stability Facility, 2.750%, 03/12/29	107,090	0.00
GBP 200,000	CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34	167,162	0.00	EUR 1,200,000	European Financial Stability Facility, zero coupon, 20/01/31	1,043,079	0.02
EUR 200,000	CPI Property Group SA, 1.625%, 23/04/27	158,326	0.00	EUR 100,000	European Financial Stability Facility, 3.875%, 30/03/32	115,828	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 100,000	European Financial Stability Facility, 1.250%, 24/05/33	92,337	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	105,960	0.00
EUR 150,000	European Financial Stability Facility, 3.000%, 04/09/34	161,819	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	97,701	0.00
EUR 700,000	European Financial Stability Facility, 0.875%, 10/04/35	594,205	0.01	EUR 100,000	Holcim Finance Luxembourg SA, 0.125%, 19/07/27	95,321	0.00
EUR 300,000	European Financial Stability Facility, 1.450%, 05/09/40	252,908	0.01	EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	101,243	0.00
EUR 800,000	European Financial Stability Facility, 1.700%, 13/02/43	681,648	0.01	EUR 400,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	338,079	0.01
EUR 100,000	European Financial Stability Facility, 2.350%, 29/07/44	95,423	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 0.625%, 19/01/33	79,272	0.00
EUR 200,000	European Financial Stability Facility, 1.200%, 17/02/45	151,725	0.00	EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	104,895	0.00
EUR 300,000	European Financial Stability Facility, 1.375%, 31/05/47	229,945	0.01	EUR 300,000	John Deere Cash Management SA, 2.200%, 02/04/32	297,549	0.01
EUR 300,000	European Financial Stability Facility, 1.800%, 10/07/48	246,886	0.01	EUR 100,000	Logicor Financing Sarl, 0.750%, 15/07/24	103,860	0.00
EUR 400,000	European Financial Stability Facility, 0.700%, 20/01/50	241,613	0.01	EUR 100,000	Logicor Financing Sarl, 1.500%, 13/07/26	94,091	0.00
EUR 200,000	European Financial Stability Facility, 0.050%, 18/01/52	89,973	0.00	EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	90,584	0.00
EUR 100,000	European Financial Stability Facility, 0.700%, 17/01/53	57,004	0.00	GBP 200,000	Logicor Financing Sarl, 2.750%, 15/01/30	187,036	0.00
EUR 300,000	European Financial Stability Facility, 1.750%, 17/07/53	232,930	0.01	EUR 100,000	Logicor Financing Sarl, 1.625%, 17/01/30	80,899	0.00
EUR 200,000	European Financial Stability Facility, 2.000%, 28/02/56	164,409	0.00	EUR 100,000	Logicor Financing Sarl, 0.875%, 14/01/31	73,128	0.00
EUR 600,000	European Investment Bank, zero coupon, 28/03/28	565,273	0.01	EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	72,352	0.00
EUR 600,000	European Investment Bank, 2.250%, 15/03/30	623,310	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	99,352	0.00
EUR 1,800,000	EUROPEAN INVESTMENT BANK, 0.375%, 15/09/27	1,750,728	0.03	EUR 400,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	368,924	0.01
EUR 700,000	EUROPEAN INVESTMENT BANK, 0.250%, 20/01/32	605,691	0.01	EUR 100,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	105,612	0.00
USD 1,000,000	EUROPEAN INVESTMENT BANK, 2.750%, perpetual	957,940	0.02	EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	94,163	0.00
EUR 200,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	172,049	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	88,588	0.00
USD 50,000	Genpact Luxembourg Sarl, 3.375%, 01/12/24	48,100	0.00	EUR 100,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	104,581	0.00
EUR 100,000	Grand City Properties SA, 1.375%, 03/08/26	92,402	0.00	EUR 300,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	252,568	0.01
EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	81,371	0.00	EUR 100,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	104,866	0.00
EUR 400,000	Grand City Properties SA, 0.125%, 11/01/28	325,485	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	76,594	0.00
EUR 300,000	HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24	320,623	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	69,223	0.00
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	100,369	0.00	EUR 160,000	Nestle Finance International Ltd, zero coupon, 12/11/24	160,955	0.00
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	99,822	0.00	EUR 100,000	Nestle Finance International Ltd, zero coupon, 12/11/24	103,873	0.00
				EUR 175,000	Nestle Finance International Ltd, 0.875%, 29/03/27	154,596	0.00
				EUR 250,000	Nestle Finance International Ltd, 0.125%, 12/11/27	239,161	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 71,000	Nestle Finance International Ltd, 3.500%, 13/12/27	77,755	0.00	USD 1,000,000	Tyco Electronics Group SA, 4.500%, 13/02/26	985,410	0.02
EUR 100,000	Nestle Finance International Ltd, 0.250%, 14/06/29	92,268	0.00	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	93,346	0.00
EUR 100,000	Nestle Finance International Ltd, 1.250%, 02/11/29	96,298	0.00	<b>Total Luxembourg</b>		<b>33,804,398</b>	<b>0.57</b>
EUR 500,000	Nestle Finance International Ltd, 3.250%, 15/01/31	546,155	0.01	Malaysia			
EUR 100,000	Nestle Finance International Ltd, 0.375%, 12/05/32	86,230	0.00	USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	193,080	0.00
EUR 100,000	Nestle Finance International Ltd, 3.750%, 13/03/33	112,975	0.00	USD 1,000,000	Misc Capital Two Labuan Ltd, 3.625%, 06/04/25	959,950	0.02
EUR 75,000	Nestle Finance International Ltd, 0.625%, 14/02/34	62,236	0.00	USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	193,362	0.00
EUR 100,000	Nestle Finance International Ltd, 1.500%, 29/03/35	89,278	0.00	USD 300,000	Petronas Capital Ltd, 3.500%, 21/04/30	278,280	0.00
EUR 300,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.050%, 28/01/25	307,122	0.01	USD 500,000	Petronas Capital Ltd, 2.480%, 28/01/32	419,705	0.01
EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	99,163	0.00	USD 100,000	Petronas Capital Ltd, 4.500%, 18/03/45	92,809	0.00
EUR 400,000	Novartis Finance SA, zero coupon, 23/09/28	367,453	0.01	USD 500,000	Petronas Capital Ltd, 3.404%, 28/04/61	361,060	0.01
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	96,257	0.00	<b>Total Malaysia</b>		<b>2,498,246</b>	<b>0.04</b>
USD 500,000	Nvent Finance SA, 2.750%, perpetual	399,355	0.01	Mexico			
EUR 300,000	Prologis International Funding II SA, 0.875%, 09/07/29	261,978	0.01	USD 200,000	Alfa SAB de CV, 6.875%, 25/03/44	198,676	0.00
EUR 400,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	360,226	0.01	GBP 100,000	America Movil SAB de CV, 5.000%, 27/10/26	121,550	0.00
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	101,747	0.00	EUR 200,000	America Movil SAB de CV, 2.125%, 10/03/28	201,202	0.01
EUR 500,000	Richemont International Holding SA, 0.750%, 26/05/28	485,844	0.01	USD 200,000	America Movil SAB de CV, 2.875%, 07/05/30	173,952	0.00
EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	96,596	0.00	GBP 100,000	America Movil SAB de CV, 4.948%, 22/07/33	118,124	0.00
EUR 100,000	Richemont International Holding SA, 1.125%, 26/05/32	90,682	0.00	USD 25,000	America Movil SAB de CV, 6.375%, 01/03/35	27,362	0.00
EUR 100,000	Richemont International Holding SA, 2.000%, 26/03/38	88,178	0.00	USD 200,000	America Movil SAB de CV, 6.125%, 30/03/40	212,950	0.01
USD 150,000	Schlumberger Investment SA, 2.650%, 26/06/30	131,315	0.00	USD 250,000	Comision Federal de Electricidad, 5.750%, 14/02/42	213,370	0.01
EUR 100,000	SELP Finance Sarl, 1.500%, 20/11/25	100,146	0.00	USD 500,000	Comision Federal de Electricidad, 4.677%, 09/02/51	337,755	0.01
EUR 100,000	Ses SA, 2.000%, 02/07/28	94,952	0.00	USD 200,000	Grupo Televisa SAB, 4.625%, 30/01/26	193,924	0.00
EUR 100,000	SES SA, 3.500%, 14/01/29	100,800	0.00	USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	175,580	0.00
EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	91,083	0.00	USD 200,000	Orbia Advance Corp SAB de CV, 5.875%, 17/09/44	174,106	0.00
USD 500,000	TYCO ELECTRONICS GROUP S, 2.500%, perpetual	420,175	0.01	<b>Total Mexico</b>		<b>2,148,551</b>	<b>0.04</b>
EUR 200,000	Tyco Electronics Group SA, zero coupon, 14/02/25	191,305	0.00	Netherlands			
				EUR 500,000	ABB Finance BV, zero coupon, 19/01/30	433,198	0.01
				GBP 200,000	ABN AMRO Bank NV, 1.375%, 16/01/25	235,869	0.01
				EUR 100,000	ABN AMRO Bank NV, 0.875%, 22/04/25	103,106	0.00
				EUR 600,000	ABN AMRO Bank NV, 3.625%, 10/01/26	646,725	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	ABN AMRO Bank NV, 0.875%, 14/01/26	203,496	0.01	EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	102,717	0.00
EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	298,026	0.01	EUR 100,000	Allianz Finance II BV, zero coupon, 22/11/26	97,707	0.00
EUR 200,000	ABN AMRO Bank NV, 3.875%, 21/12/26	216,747	0.01	EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	99,000	0.00
EUR 100,000	ABN AMRO Bank NV, 2.375%, 01/06/27	101,746	0.00	EUR 200,000	Allianz Finance II BV, 3.000%, 13/03/28	215,695	0.01
EUR 100,000	ABN AMRO Bank NV, 4.000%, 16/01/28	106,971	0.00	EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	98,149	0.00
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	86,972	0.00	EUR 400,000	Allianz Finance II BV, 0.500%, 14/01/31	333,611	0.01
EUR 100,000	ABN AMRO Bank NV, 4.250%, 21/02/30	108,060	0.00	EUR 100,000	Allianz Finance II BV, 1.375%, 21/04/31	94,913	0.00
EUR 100,000	ABN AMRO Bank NV, 1.000%, 13/04/31	92,725	0.00	EUR 100,000	American Medical Systems Europe BV, 0.750%, 08/03/25	103,215	0.00
EUR 200,000	ABN AMRO Bank NV, 1.125%, 12/01/32	184,739	0.00	EUR 100,000	American Medical Systems Europe BV, 1.375%, 08/03/28	98,195	0.00
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	101,214	0.00	EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	93,558	0.00
EUR 300,000	ABN AMRO Bank NV, 1.250%, 10/01/33	275,292	0.01	EUR 100,000	American Medical Systems Europe BV, 1.875%, 08/03/34	89,724	0.00
EUR 100,000	ABN AMRO Bank NV, 1.375%, 12/01/37	87,299	0.00	EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	190,923	0.00
EUR 100,000	ABN AMRO Bank NV, 1.450%, 12/04/38	86,477	0.00	EUR 100,000	ASML Holding NV, 3.500%, 06/12/25	108,383	0.00
EUR 100,000	ABN AMRO Bank NV, 1.125%, 23/04/39	80,846	0.00	EUR 200,000	ASML Holding NV, 0.625%, 07/05/29	186,928	0.00
USD 200,000	ABN AMRO BANK NV, 4.750%, 28/07/25	193,114	0.01	EUR 200,000	ASML Holding NV, 2.250%, 17/05/32	200,663	0.01
EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	95,819	0.00	EUR 400,000	ASR Nederland NV, 7.000%, 07/12/43	454,092	0.01
USD 1,000,000	ABN AMRO BANK NV, 2.470%, 13/12/29	837,960	0.02	EUR 100,000	ASR Nederland NV, 5.125%, 29/09/45	107,370	0.00
EUR 100,000	ABN AMRO BANK NV, 1.250%, 20/01/34	82,563	0.00	EUR 100,000	BASF Finance Europe NV, 0.750%, 10/11/26	100,119	0.00
EUR 200,000	ABN AMRO BANK NV, 0.375%, 14/01/35	159,168	0.00	EUR 100,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	106,421	0.00
EUR 500,000	ABN AMRO BANK NV, 1.375%, perpetual	456,785	0.01	EUR 300,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	311,769	0.01
EUR 400,000	Achmea Bank NV, 0.500%, 20/02/26	400,423	0.01	EUR 100,000	BMW Finance NV, 0.750%, 12/07/24	105,825	0.00
EUR 200,000	Achmea Bank NV, 0.250%, 29/09/36	148,732	0.00	EUR 100,000	BMW Finance NV, 1.000%, 14/11/24	104,880	0.00
EUR 300,000	Achmea BV, 3.625%, 29/11/25	322,882	0.01	EUR 530,000	BMW Finance NV, 1.000%, 29/08/25	522,057	0.01
EUR 100,000	Achmea BV, 4.250%, perpetual	105,918	0.00	EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	49,805	0.00
EUR 400,000	Aegon Bank, 0.375%, 09/06/36	305,170	0.01	EUR 100,000	BMW Finance NV, 1.125%, 22/05/26	101,961	0.00
EUR 100,000	Aegon Bank NV, 0.625%, 21/06/24	105,259	0.00	EUR 70,000	BMW Finance NV, 0.750%, 13/07/26	70,228	0.00
EUR 100,000	Aegon Bank NV, 0.375%, 21/11/24	103,803	0.00	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	97,646	0.00
GBP 100,000	Aegon NV, 6.625%, 16/12/39	136,365	0.00	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	96,215	0.00
EUR 100,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	87,475	0.00				
EUR 100,000	Akelius Residential Property Financing BV, 0.750%, 22/02/30	77,963	0.00				
EUR 100,000	Alliander NV, 3.250%, 13/06/28	107,795	0.00				
EUR 200,000	Alliander NV, 1.625%, perpetual	200,299	0.01				



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	98,572	0.00	EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	81,116	0.00
EUR 240,000	BMW Finance NV, 0.875%, 14/01/32	212,839	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.500%, 26/04/38	86,921	0.00
EUR 50,000	BMW Finance NV, 0.200%, 11/01/33	40,339	0.00	USD 150,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	156,400	0.00
GBP 200,000	BMW International Investment BV, 1.375%, 01/10/24	240,334	0.01	USD 1,000,000	Corebridge Financial Inc, 5.000%, 13/01/25	993,170	0.02
EUR 200,000	BNG Bank NV, 0.250%, 07/06/24	211,316	0.01	GBP 100,000	Daimler International Finance BV, 1.625%, 11/11/24	119,820	0.00
USD 300,000	BNG Bank NV, 1.500%, 16/10/24	285,315	0.01	EUR 100,000	Daimler International Finance BV, 1.000%, 11/11/25	102,741	0.00
EUR 100,000	BNG Bank NV, 0.200%, 09/11/24	104,028	0.00	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	102,170	0.00
EUR 200,000	BNG Bank NV, 0.750%, 11/01/28	195,355	0.01	EUR 300,000	Danfoss Finance I BV, 0.375%, 28/10/28	271,250	0.01
EUR 300,000	BNG Bank NV, 0.050%, 20/11/29	268,949	0.01	EUR 200,000	de Volksbank NV, 1.000%, 08/03/28	195,671	0.01
EUR 100,000	BNG Bank NV, 0.875%, 24/10/36	82,228	0.00	EUR 100,000	de Volksbank NV, 0.375%, 16/09/41	65,296	0.00
EUR 300,000	BP Capital Markets BV, 0.933%, 04/12/40	196,085	0.01	EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	627,591	0.01
EUR 100,000	BP Capital Markets BV, 1.467%, 21/09/41	70,584	0.00	USD 400,000	Deutsche Telekom International Finance BV, 3.600%, 19/01/27	384,468	0.01
USD 2,000,000	Braskem Netherlands Finance BV, 7.250%, 13/02/33	1,963,860	0.03	GBP 100,000	Deutsche Telekom International Finance BV, 2.250%, 13/04/29	105,120	0.00
USD 35,000	CNH Industrial NV, 3.850%, 15/11/27	32,887	0.00	EUR 200,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	200,609	0.01
EUR 100,000	Compass Group International BV, 0.625%, 03/07/24	105,408	0.00	USD 200,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	239,578	0.01
EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	68,332	0.00	USD 15,000	Deutsche Telekom International Finance BV, 9.250%, 01/06/32	19,076	0.00
GBP 200,000	Cooperatieve Rabobank UA, 1.250%, 14/01/25	235,192	0.01	EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	133,436	0.00
USD 250,000	Cooperatieve Rabobank UA, 3.375%, 21/05/25	240,862	0.01	EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	97,331	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	102,425	0.00	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	91,705	0.00
USD 150,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	140,170	0.00	EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	99,216	0.00
EUR 400,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	390,364	0.01	EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	85,536	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	100,670	0.00	EUR 100,000	Digital Dutch Finco BV, 1.000%, 15/01/32	76,970	0.00
EUR 100,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	95,377	0.00	EUR 100,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	75,835	0.00
USD 500,000	Cooperatieve Rabobank UA, 1.980%, 15/12/27	437,035	0.01	EUR 100,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	78,026	0.00
EUR 300,000	Cooperatieve Rabobank UA, 0.875%, 08/02/28	292,973	0.01	GBP 100,000	E.ON International Finance BV, 5.875%, 30/10/37	122,200	0.00
GBP 100,000	Cooperatieve Rabobank UA, 4.625%, 23/05/29	111,433	0.00	GBP 100,000	E.ON International Finance BV, 6.750%, 27/01/39	132,743	0.00
EUR 600,000	Cooperatieve Rabobank UA, zero coupon, 02/07/30	524,544	0.01	USD 1,000,000	EDP Finance BV, 6.300%, 11/10/27	1,030,510	0.02
EUR 400,000	Cooperatieve Rabobank UA, 0.125%, 01/12/31	338,869	0.01	EUR 100,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	103,710	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 31/05/32	92,798	0.00				
EUR 500,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	517,112	0.01				
EUR 500,000	Cooperatieve Rabobank UA, 2.875%, 19/01/33	531,634	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 300,000	Enel Finance International NV, zero coupon, 17/06/24	314,840	0.01	EUR 100,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	90,261	0.00
GBP 100,000	Enel Finance International NV, 5.625%, 14/08/24	126,135	0.00	EUR 500,000	Heimstaden Bostad Treasury BV, 1.000%, 13/04/28	370,886	0.01
EUR 123,000	Enel Finance International NV, 1.966%, 27/01/25	129,877	0.00	EUR 100,000	Heimstaden Bostad Treasury BV, 1.375%, 24/07/28	73,387	0.00
EUR 500,000	Enel Finance International NV, 1.500%, 21/07/25	519,076	0.01	EUR 100,000	Heineken NV, 1.250%, 17/03/27	100,365	0.00
EUR 100,000	Enel Finance International NV, 0.250%, 17/11/25	99,959	0.00	USD 100,000	Heineken NV, 3.500%, 29/01/28	95,094	0.00
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	100,479	0.00	EUR 300,000	Heineken NV, 2.250%, 30/03/30	303,973	0.01
EUR 100,000	Enel Finance International NV, zero coupon, 17/06/27	93,667	0.00	EUR 100,000	Heineken NV, 3.875%, 23/09/30	110,541	0.00
GBP 300,000	Enel Finance International NV, 1.000%, 20/10/27	305,963	0.01	EUR 100,000	Heineken NV, 1.750%, 17/03/31	95,107	0.00
USD 150,000	Enel Finance International NV, 3.500%, 06/04/28	137,232	0.00	EUR 300,000	Heineken NV, 1.250%, 07/05/33	263,918	0.01
EUR 300,000	Enel Finance International NV, 3.875%, 09/03/29	326,623	0.01	EUR 100,000	Heineken NV, 4.125%, 23/03/35	112,794	0.00
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	86,071	0.00	USD 200,000	Heineken NV, 4.350%, 29/03/47	171,300	0.00
EUR 100,000	Enel Finance International NV, 0.875%, 17/01/31	86,853	0.00	USD 200,000	Iberdrola International BV, 6.750%, 15/07/36	225,940	0.01
EUR 500,000	Enel Finance International NV, 4.000%, 20/02/31	541,436	0.01	EUR 600,000	Iberdrola International BV, 1.825%, perpetual	506,543	0.01
EUR 100,000	Enel Finance International NV, 1.125%, 17/10/34	78,513	0.00	EUR 100,000	Iberdrola International BV, 1.874%, perpetual	98,190	0.00
EUR 100,000	Enel Finance International NV, 1.250%, 17/01/35	79,279	0.00	EUR 200,000	Iberdrola International BV, 2.250%, perpetual	179,092	0.00
GBP 50,000	Enel Finance International NV, 5.750%, 14/09/40	59,870	0.00	EUR 400,000	Imperial Brands Finance Netherlands BV, 5.250%, perpetual	429,636	0.01
USD 100,000	Enel Finance International NV, 4.750%, 25/05/47	84,670	0.00	EUR 100,000	ING Bank NV, 0.875%, 11/04/28	97,336	0.00
USD 1,000,000	Enel Finance International NV, 5.500%, perpetual	906,970	0.02	EUR 300,000	ING Bank NV, 0.750%, 18/02/29	285,127	0.01
EUR 200,000	Enexis Holding NV, 0.875%, 28/04/26	201,532	0.01	EUR 500,000	ING Bank NV, 2.500%, 21/02/30	521,804	0.01
EUR 100,000	Enexis Holding NV, 0.375%, 14/04/33	81,352	0.00	EUR 500,000	ING BANK NV, 0.125%, 08/12/31	423,532	0.01
EUR 100,000	Enexis Holding NV, 3.625%, 12/06/34	109,644	0.00	EUR 300,000	Ing Groep NV, 1.750%, 16/02/31	278,202	0.01
EUR 100,000	Enexis Holdings NV, 0.625%, 17/06/32	85,070	0.00	EUR 300,000	ING Groep NV, 2.125%, 23/05/26	302,138	0.01
EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	106,040	0.00	EUR 500,000	ING Groep NV, 1.250%, 16/02/27	499,405	0.01
EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	88,274	0.00	EUR 100,000	ING Groep NV, 2.000%, 20/09/28	98,432	0.00
EUR 100,000	Euronext NV, 1.000%, 18/04/25	102,964	0.00	EUR 400,000	ING Groep NV, 0.375%, 29/09/28	366,419	0.01
EUR 200,000	Euronext NV, 0.750%, 17/05/31	174,927	0.00	GBP 200,000	ING Groep NV, 1.125%, 07/12/28	199,383	0.01
EUR 100,000	Euronext NV, 1.500%, 17/05/41	75,265	0.00	USD 200,000	ING Groep NV, 4.050%, 09/04/29	186,682	0.00
EUR 100,000	Evonik Finance BV, 0.375%, 07/09/24	104,489	0.00	EUR 100,000	ING Groep NV, 1.625%, 26/09/29	103,114	0.00
EUR 100,000	Exor NV, 1.750%, 14/10/34	83,296	0.00	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	86,367	0.00
EUR 100,000	EXOR NV, 1.750%, 18/01/28	98,239	0.00	EUR 100,000	ING Groep NV, 2.000%, 22/03/30	102,016	0.00
EUR 200,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	197,246	0.01	EUR 100,000	ING Groep NV, 1.000%, 13/11/30	97,212	0.00
				EUR 100,000	ING Groep NV, 1.000%, 16/11/32	90,214	0.00
				GBP 500,000	ING Groep NV, 6.250%, 20/05/33	589,138	0.01
				EUR 500,000	ING Groep NV, 0.250%, perpetual	447,005	0.01
				EUR 700,000	ING Groep NV, 4.750%, perpetual	764,930	0.01
				EUR 200,000	innogy Finance BV, 1.625%, 30/05/26	205,972	0.01
				EUR 50,000	innogy Finance BV, 1.250%, 19/10/27	49,612	0.00
				EUR 100,000	innogy Finance BV, 1.500%, 31/07/29	95,971	0.00
				GBP 100,000	innogy Finance BV, 4.750%, 31/01/34	113,543	0.00
				EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	102,779	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 400,000	JAB Holdings BV, 1.000%, 14/07/31	338,751	0.01	EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	83,263	0.00
EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	110,040	0.00	EUR 100,000	Mondelez International Holdings NE, 1.250%, 09/09/41	70,924	0.00
EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	96,347	0.00	USD 500,000	Mondelez International Holdings Netherlands BV, 0.750%, 24/09/24	469,860	0.01
EUR 100,000	JAB Holdings BV, 2.250%, 19/12/39	77,169	0.00	USD 1,000,000	Mondelez International Holdings Netherlands BV, 4.250%, 15/09/25	973,340	0.02
USD 500,000	JAB Holdings BV, 4.500%, perpetual	384,370	0.01	EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	120,835	0.00
EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	90,040	0.00	USD 500,000	Mondelez International Holdings Netherlands BV, 1.250%, 24/09/26	439,555	0.01
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	105,109	0.00	USD 400,000	Mylan NV, 3.950%, 15/06/26	379,852	0.01
EUR 300,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	265,509	0.01	EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	102,395	0.00
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	92,564	0.00	EUR 200,000	Nationale-Nederlanden Bank NV, 0.125%, 24/09/29	179,347	0.00
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	83,452	0.00	EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 04/03/41	133,988	0.00
EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	102,951	0.00	EUR 100,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	90,264	0.00
GBP 100,000	Koninklijke KPN NV, 5.000%, 18/11/26	121,597	0.00	EUR 100,000	Naturgy Finance BV, 0.875%, 15/05/25	102,802	0.00
EUR 200,000	Koninklijke KPN NV, 0.875%, 14/12/32	164,517	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	101,597	0.00
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	98,517	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	101,199	0.00
EUR 400,000	Koninklijke Philips NV, 2.125%, 05/11/29	391,953	0.01	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	90,934	0.00
USD 15,000	Koninklijke Philips NV, 6.875%, 11/03/38	16,653	0.00	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	201,423	0.01
EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	535,763	0.01	EUR 500,000	Nederlandse Waterschapsbank, 0.250%, 19/01/32	429,669	0.01
EUR 100,000	LeasePlan Corp NV, 0.250%, 23/02/26	97,686	0.00	AUD 100,000	Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	64,683	0.00
EUR 100,000	Linde Finance BV, 0.250%, 19/05/27	96,045	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 0.625%, 06/02/29	284,358	0.01
EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	84,023	0.00	EUR 200,000	Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	183,142	0.00
EUR 300,000	Lseg Netherlands BV, 0.750%, 06/04/33	248,627	0.01	EUR 300,000	Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	243,089	0.01
EUR 100,000	LYB International Financ, 1.625%, 17/09/31	88,498	0.00	EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	99,506	0.00
USD 100,000	LYB International Finance BV, 5.250%, 15/07/43	91,048	0.00	EUR 100,000	NIBC Bank NV, 0.250%, 09/09/26	92,085	0.00
EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	97,735	0.00	EUR 400,000	NIBC Bank NV, 0.500%, 19/03/27	389,972	0.01
EUR 100,000	Madriena Red de Gas Finance BV, 1.375%, 11/04/25	102,462	0.00	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	91,511	0.00
EUR 100,000	Madriena Red de Gas Finance BV, 1.375%, 11/04/25	102,462	0.00	EUR 100,000	NN Group NV, 1.625%, 01/06/27	100,236	0.00
USD 250,000	MDGH - GMTN BV, 3.700%, 07/11/49	199,072	0.01	EUR 300,000	NN Group NV, 0.875%, 23/11/31	264,069	0.01
EUR 500,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	491,217	0.01	USD 1,000,000	Prosus NV, 3.257%, 19/01/27	904,830	0.02
EUR 125,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	137,177	0.00	USD 200,000	Prosus NV, 4.850%, 06/07/27	191,738	0.00
EUR 100,000	Mondelez International Holdings NE, 0.250%, 09/09/29	88,848	0.00	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	100,111	0.00
				EUR 200,000	RELX Finance BV, 0.500%, 10/03/28	187,947	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	99,181	0.00	USD 150,000	Shell International Finance BV, 4.375%, 11/05/45	135,163	0.00
EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	104,613	0.00	USD 150,000	Shell International Finance BV, 4.000%, 10/05/46	127,714	0.00
EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	103,704	0.00	USD 100,000	Shell International Finance BV, 3.750%, 12/09/46	81,634	0.00
EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	104,737	0.00	USD 150,000	Shell International Finance BV, 3.125%, 07/11/49	109,253	0.00
EUR 100,000	Roche Finance Europe BV, 3.204%, 27/08/29	108,731	0.00	USD 450,000	Shell International Finance BV, 3.250%, 06/04/50	336,168	0.01
EUR 100,000	Roche Finance Europe BV, 3.355%, 27/02/35	109,882	0.00	USD 900,000	Shell International Finance BV, 3.000%, 26/11/51	637,209	0.01
EUR 100,000	Royal Schiphol Group NV, 0.375%, 08/09/27	95,347	0.00	GBP 115,000	Shell International Finance BV, 1.750%, 10/09/52	67,231	0.00
EUR 100,000	Royal Schiphol Group NV, 0.875%, 08/09/32	85,858	0.00	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	302,838	0.01
EUR 200,000	Schlumberger Finance BV, 1.375%, 28/10/26	202,134	0.01	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	104,266	0.00
EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	94,565	0.00	GBP 300,000	Siemens Financieringsmaatschappij NV, 1.000%, 20/02/25	352,373	0.01
USD 1,500,000	Shell International Fin, 2.875%, perpetual	1,120,320	0.02	USD 300,000	Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	289,644	0.01
USD 150,000	Shell International Finance BV, 2.000%, 07/11/24	143,640	0.00	GBP 100,000	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	118,775	0.00
USD 100,000	Shell International Finance BV, 3.250%, 11/05/25	96,682	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	99,487	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	104,698	0.00	USD 500,000	Siemens Financieringsmaatschappij NV, 1.200%, 11/03/26	451,980	0.01
USD 200,000	Shell International Finance BV, 2.875%, 10/05/26	190,580	0.00	USD 100,000	Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	92,095	0.00
USD 50,000	Shell International Finance BV, 2.500%, 12/09/26	46,600	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	98,092	0.00
EUR 100,000	Shell International Finance BV, 0.125%, 08/11/27	93,957	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	101,862	0.00
EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	98,842	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	98,083	0.00
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	96,916	0.00	EUR 40,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	37,074	0.00
USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	131,511	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	94,056	0.00
USD 40,000	Shell International Finance BV, 2.750%, 06/04/30	35,797	0.00	EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	57,301	0.00
GBP 140,000	Shell International Finance BV, 1.000%, 10/12/30	129,809	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	94,234	0.00
EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	84,083	0.00				
EUR 100,000	Shell International Finance BV, 1.875%, 07/04/32	93,886	0.00				
EUR 500,000	Shell International Finance BV, 1.250%, 11/11/32	437,900	0.01				
USD 63,000	Shell International Finance BV, 4.125%, 11/05/35	58,625	0.00				
EUR 100,000	Shell International Finance BV, 0.875%, 08/11/39	68,877	0.00				
USD 100,000	Shell International Finance BV, 3.625%, 21/08/42	82,861	0.00				
USD 150,000	Shell International Finance BV, 4.550%, 12/08/43	138,966	0.00				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Siemens Financieringsmaatschappij NV, 3.375%, 24/08/31	109,108	0.00	EUR 100,000	TenneT Holdings BV, 2.125%, 17/11/29	102,031	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	85,565	0.00	EUR 400,000	TenneT Holdings BV, 0.500%, 09/06/31	360,357	0.01
EUR 40,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	32,583	0.00	EUR 200,000	TenneT Holdings BV, 0.875%, 16/06/35	169,109	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	85,944	0.00	EUR 100,000	TenneT Holdings BV, 1.625%, perpetual	103,331	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 3.625%, 24/02/43	107,152	0.00	EUR 100,000	TenneT Holdings BV, 2.375%, perpetual	99,648	0.00
USD 200,000	Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	155,198	0.00	EUR 100,000	TenneT Holdings BV, 2.750%, perpetual	96,568	0.00
USD 50,000	Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	45,278	0.00	EUR 200,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	198,887	0.01
USD 500,000	Siemens Financieringsmaatschappij NV, 2.875%, perpetual	380,460	0.01	EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	447,163	0.01
EUR 100,000	Stedin Holdings NV, zero coupon, 16/11/26	96,177	0.00	EUR 300,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	300,854	0.01
EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	89,984	0.00	EUR 100,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	107,613	0.00
EUR 100,000	Stedin Holdings NV, 2.375%, 03/06/30	100,351	0.00	EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 28/02/31	92,973	0.00
EUR 100,000	Stellantis NV, 0.625%, 30/03/27	96,018	0.00	EUR 100,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	97,029	0.00
EUR 500,000	Stellantis NV, 0.750%, 18/01/29	455,744	0.01	EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	108,361	0.00
EUR 200,000	Stellantis NV, 4.250%, 16/06/31	215,191	0.01	EUR 100,000	Unilever NV, 0.500%, 06/01/25	103,967	0.00
EUR 100,000	Swisscom Finance BV, 0.375%, 14/11/28	92,065	0.00	EUR 100,000	Unilever NV, 1.375%, 31/07/29	96,214	0.00
EUR 500,000	Syngenta Finance NV, 3.375%, 16/04/26	522,993	0.01	EUR 200,000	Unilever NV, 1.750%, 25/03/30	196,118	0.01
EUR 100,000	Syngenta Finance NV, 1.250%, 10/09/27	94,799	0.00	EUR 100,000	Unilever NV, 1.375%, 04/09/30	94,663	0.00
USD 300,000	Syngenta Finance NV, 5.182%, 24/04/28	292,464	0.01	EUR 100,000	Upjohn Finance BV, 1.023%, 23/06/24	105,525	0.00
USD 25,000	Telefonica Europe BV, 8.250%, 15/09/30	28,869	0.00	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	96,374	0.00
EUR 22,000	Telefonica Europe BV, 5.875%, 14/02/33	27,912	0.00	EUR 100,000	Upjohn Finance BV, 1.908%, 23/06/32	83,921	0.00
EUR 100,000	TenneT Holding BV, 1.375%, 05/06/28	99,085	0.00	EUR 100,000	Urenco Finance NV, 2.375%, 02/12/24	106,125	0.00
EUR 100,000	TenneT Holding BV, 3.875%, 28/10/28	110,431	0.00	EUR 100,000	Vesteda Finance BV, 2.000%, 10/07/26	101,680	0.00
EUR 100,000	TenneT Holding BV, 0.875%, 03/06/30	93,062	0.00	EUR 400,000	Vesteda Finance BV, 0.750%, 18/10/31	329,587	0.01
EUR 100,000	TenneT Holding BV, 0.125%, 30/11/32	82,314	0.00	GBP 100,000	Volkswagen Financial Services NV, 2.125%, 27/06/24	121,855	0.00
EUR 100,000	TenneT Holding BV, 1.250%, 24/10/33	88,427	0.00	GBP 100,000	Volkswagen Financial Services NV, 0.875%, 20/02/25	115,716	0.00
EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	83,119	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.125%, 05/07/26	107,847	0.00
				GBP 100,000	Volkswagen Financial Services NV, 3.250%, 13/04/27	111,675	0.00
				GBP 100,000	Volkswagen Financial Services NV, 2.125%, 18/01/28	104,660	0.00
				GBP 100,000	Volkswagen Financial Services NV, 1.375%, 14/09/28	97,965	0.00
				EUR 700,000	Volkswagen International Finance NV, 4.125%, 15/11/25	758,385	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Netherlands (continued)				New Zealand (continued)			
EUR 800,000	Volkswagen International Finance NV, 4.250%, 29/03/29	867,101	0.02	EUR 400,000	Westpac Securities NZ Ltd, 1.777%, 14/01/26	412,651	0.01
EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	101,578	0.00	EUR 300,000	Westpac Securities NZ Ltd, zero coupon, 08/06/28	272,815	0.00
EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	84,385	0.00	<b>Total New Zealand</b>		<b>2,572,930</b>	<b>0.04</b>
EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	104,163	0.00	Norway			
EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	88,954	0.00	USD 500,000	Aker BP ASA, 5.600%, 13/06/28	497,180	0.01
EUR 100,000	VolkswAGen International Finance NV, 3.875%, perpetual	91,451	0.00	GBP 400,000	DNB Bank ASA, 4.000%, 17/08/27	464,989	0.01
EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	200,192	0.01	EUR 400,000	DNB Bank ASA, 0.375%, 18/01/28	383,469	0.01
EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	98,679	0.00	EUR 200,000	DNB Bank ASA, 0.250%, 23/02/29	180,888	0.00
EUR 100,000	Vonovia Finance BV, 0.625%, 09/07/26	94,952	0.00	EUR 182,000	DNB Bank ASA, 5.000%, 13/09/33	197,295	0.00
EUR 100,000	Vonovia Finance BV, 0.500%, 14/09/29	81,718	0.00	EUR 500,000	DNB Boligkreditt AS, 0.625%, 14/01/26	504,189	0.01
EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	88,520	0.00	EUR 400,000	DNB Boligkreditt AS, zero coupon, 08/10/27	376,356	0.01
EUR 100,000	Vonovia Finance BV, 1.000%, 09/07/30	83,108	0.00	EUR 500,000	Eika Boligkreditt AS, 2.500%, 22/09/28	521,127	0.01
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	91,725	0.00	EUR 200,000	Eika Boligkreditt AS, 0.875%, 01/02/29	190,288	0.00
EUR 100,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	85,272	0.00	EUR 100,000	Equinor ASA, 2.875%, 10/09/25	107,026	0.00
EUR 500,000	Wolters Kluwer NV, 3.000%, 23/09/26	532,097	0.01	EUR 100,000	Equinor ASA, 0.750%, 09/11/26	98,841	0.00
EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	89,796	0.00	EUR 100,000	Equinor ASA, 1.250%, 17/02/27	99,603	0.00
EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	105,712	0.00	USD 300,000	Equinor ASA, 3.625%, 10/09/28	286,332	0.01
EUR 100,000	WPC Eurobond BV, 2.250%, 09/04/26	101,923	0.00	EUR 300,000	Equinor ASA, 1.375%, 22/05/32	271,803	0.01
<b>Total Netherlands</b>		<b>72,938,003</b>	<b>1.23</b>	GBP 100,000	Equinor ASA, 4.250%, 10/04/41	110,302	0.00
New Zealand				USD 150,000	Equinor ASA, 4.250%, 23/11/41	134,648	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	103,799	0.00	USD 300,000	Equinor ASA, 3.250%, 18/11/49	225,267	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	88,243	0.00	USD 300,000	Equinor ASA, 3.700%, 06/04/50	244,140	0.00
USD 500,000	ASB Bank Ltd, 1.625%, 22/10/26	441,060	0.01	EUR 100,000	Santander Consumer Bank AS, 0.125%, 25/02/25	101,514	0.00
EUR 100,000	ASB Finance Ltd, 0.250%, 08/09/28	88,799	0.00	EUR 100,000	SpareBank 1 Boligkreditt A/S, 0.050%, 03/11/28	91,218	0.00
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	86,827	0.00	EUR 200,000	SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	206,930	0.00
USD 300,000	Bank of New Zealand, 2.000%, 21/02/25	281,118	0.01	EUR 300,000	SpareBank 1 Boligkreditt AS, zero coupon, 22/09/27	282,267	0.01
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	104,254	0.00	EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	95,944	0.00
EUR 200,000	BNZ International Funding Ltd, 0.625%, 03/07/25	203,949	0.00	EUR 100,000	SpareBank 1 SMN, zero coupon, 18/02/28	89,813	0.00
USD 500,000	Westpac New Zealand Ltd, 4.902%, 15/02/28	489,415	0.01	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	95,373	0.00
				EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	95,280	0.00
				EUR 200,000	Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26	200,596	0.00
				EUR 300,000	Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26	301,038	0.01
				EUR 300,000	SR-Boligkreditt AS, zero coupon, 26/06/27	284,643	0.01
				EUR 500,000	SR-Boligkreditt AS, 1.000%, 01/04/29	477,711	0.01
				EUR 300,000	Statkraft AS, 2.875%, 13/09/29	315,789	0.01
				EUR 100,000	Statkraft AS, 1.500%, 26/03/30	95,436	0.00
				EUR 300,000	Telenor ASA, 0.250%, 14/02/28	278,742	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Norway <i>(continued)</i>				Singapore <i>(continued)</i>			
EUR 100,000	Telenor ASA, 1.125%, 31/05/29	94,425	0.00	USD 250,000	Temasek Financial I Ltd, 3.625%, 01/08/28	239,885	0.00
EUR 100,000	Telenor ASA, 0.625%, 25/09/31	85,470	0.00	EUR 300,000	Temasek Financial I Ltd, 0.500%, 20/11/31	254,031	0.01
EUR 100,000	Telenor ASA, 0.875%, 14/02/35	79,558	0.00	GBP 100,000	Temasek Financial I Ltd, 5.125%, 26/07/40	124,122	0.00
<b>Total Norway</b>		<b>8,165,490</b>	<b>0.14</b>	USD 500,000	Temasek Financial I Ltd, 2.375%, 02/08/41	385,335	0.01
Panama				USD 500,000	United Overseas Bank Ltd, 3.059%, 07/04/25	481,530	0.01
USD 500,000	Aeropuerto Internacional de Tocumen SA, 4.000%, 11/08/41	404,215	0.01	<b>Total Singapore</b>		<b>5,908,818</b>	<b>0.10</b>
USD 300,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	244,026	0.00	Spain			
<b>Total Panama</b>		<b>648,241</b>	<b>0.01</b>	EUR 100,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	101,779	0.00
Philippines				EUR 100,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	98,156	0.00
USD 500,000	Dev Bank Philippines, 2.375%, perpetual	403,420	0.01	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	101,956	0.00
<b>Total Philippines</b>		<b>403,420</b>	<b>0.01</b>	EUR 100,000	Abertis Infraestructuras SA, 4.125%, 31/01/28	108,358	0.00
Portugal				EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	95,123	0.00
EUR 100,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	104,603	0.00	EUR 200,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	196,592	0.00
<b>Total Portugal</b>		<b>104,603</b>	<b>0.00</b>	EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	94,325	0.00
Qatar				EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	88,560	0.00
USD 500,000	Qatar Energy, 3.125%, 12/07/41	383,045	0.01	EUR 100,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	101,806	0.00
<b>Total Qatar</b>		<b>383,045</b>	<b>0.01</b>	EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	105,068	0.00
Saudi Arabia				EUR 100,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	96,647	0.00
USD 300,000	Riyad Bank, 3.174%, 25/02/30	285,495	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	108,968	0.00
USD 200,000	Saudi Telecom Co, 3.890%, 13/05/29	192,784	0.00	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	408,754	0.01
<b>Total Saudi Arabia</b>		<b>478,279</b>	<b>0.01</b>	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	198,850	0.00
Singapore				EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	95,828	0.00
USD 300,000	BOC Aviation Ltd, 3.500%, 10/10/24	290,469	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	97,258	0.00
USD 200,000	BOC Aviation Ltd, 3.500%, 18/09/27	187,160	0.00	EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	651,658	0.01
USD 500,000	BOC Aviation Ltd, 2.625%, 17/09/30	428,390	0.01	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	302,920	0.01
EUR 100,000	DBS Bank Ltd, zero coupon, perpetual	96,535	0.00	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	216,162	0.01
USD 300,000	DBS Group Holdings Ltd, 3.300%, perpetual	283,641	0.01	EUR 300,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	332,049	0.01
USD 75,000	Flex Ltd, 4.750%, 15/06/25	73,272	0.00	EUR 200,000	Banco de Sabadell SA, 0.875%, 22/07/25	202,295	0.01
USD 100,000	Flex Ltd, 3.750%, 01/02/26	95,181	0.00	EUR 200,000	Banco de Sabadell SA, 1.000%, 26/04/27	197,371	0.00
USD 200,000	GLP Pte Ltd, 3.875%, 04/06/25	140,044	0.00				
USD 200,000	Oil India International Pte Ltd, 4.000%, 21/04/27	189,142	0.00				
USD 1,000,000	Pfizer Investment Enterprises Pte Ltd, 4.750%, 19/05/33	996,650	0.02				
USD 1,000,000	Pfizer Investment Enterprises Pte Ltd, 5.340%, 19/05/63	1,012,010	0.02				
USD 200,000	SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	192,322	0.00				
USD 300,000	SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30	250,263	0.00				
USD 100,000	SP PowerAssets Ltd, 3.250%, 24/11/25	95,462	0.00				
USD 100,000	SP PowerAssets Ltd, 3.000%, 26/09/27	93,374	0.00				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Spain (continued)				Spain (continued)			
EUR 400,000	Banco de Sabadell SA, 1.750%, 30/05/29	393,275	0.01	USD 500,000	Banco SAntander SA, 1.722%, 14/09/27	434,685	0.01
EUR 100,000	Banco de Sabadell SA, 5.000%, 07/06/29	108,823	0.00	EUR 100,000	Bankia SA, 1.000%, 25/06/24	105,541	0.00
EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	105,147	0.00	EUR 100,000	Bankia SA, 4.000%, 03/02/25	108,856	0.00
GBP 100,000	Banco Santander SA, 1.375%, 31/07/24	120,363	0.00	EUR 100,000	Bankinter SA, 1.000%, 05/02/25	103,752	0.00
EUR 100,000	Banco Santander SA, 1.125%, 27/11/24	104,867	0.00	EUR 200,000	Bankinter SA, 0.625%, 06/10/27	186,074	0.00
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	103,815	0.00	EUR 100,000	CaixaBank SA, 0.625%, 01/10/24	104,349	0.00
EUR 200,000	Banco Santander SA, zero coupon, 27/02/25	204,399	0.01	EUR 200,000	CaixaBank SA, 0.375%, 03/02/25	200,823	0.00
EUR 100,000	Banco Santander SA, 2.500%, 18/03/25	105,074	0.00	EUR 100,000	CaixaBank SA, 3.875%, 17/02/25	108,661	0.00
EUR 300,000	Banco Santander SA, 1.000%, 07/04/25	310,840	0.01	EUR 100,000	CaixaBank SA, 0.625%, 27/03/25	102,881	0.00
USD 500,000	Banco Santander SA, 5.147%, 18/08/25	491,830	0.01	EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	100,215	0.00
EUR 500,000	Banco Santander SA, 1.375%, 05/01/26	506,628	0.01	EUR 300,000	CaixaBank SA, 1.375%, 19/06/26	298,236	0.01
EUR 100,000	Banco Santander SA, 1.500%, 25/01/26	102,842	0.00	EUR 600,000	CaixaBank SA, 1.250%, 11/01/27	600,295	0.01
EUR 100,000	Banco Santander SA, 3.875%, 06/02/26	109,016	0.00	EUR 400,000	CaixaBank SA, 1.000%, 17/01/28	389,042	0.01
USD 1,000,000	Banco Santander SA, 1.849%, 25/03/26	894,820	0.02	EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	96,040	0.00
GBP 100,000	Banco Santander SA, 1.500%, 14/04/26	109,303	0.00	EUR 100,000	CaixaBank SA, 0.750%, 26/05/28	93,759	0.00
EUR 500,000	Banco Santander SA, 0.300%, 04/10/26	484,759	0.01	EUR 100,000	CaixaBank SA, 2.250%, 17/04/30	101,199	0.00
EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	190,454	0.00	EUR 600,000	CaixaBank SA, 5.375%, 14/11/30	672,805	0.01
GBP 100,000	Banco Santander SA, 1.750%, 17/02/27	105,361	0.00	EUR 300,000	CaixaBank SA, 1.250%, 18/06/31	285,818	0.01
USD 200,000	Banco Santander SA, 4.250%, 11/04/27	189,168	0.00	EUR 100,000	Cepsa Finance SA, 0.750%, 12/02/28	90,827	0.00
EUR 500,000	Banco Santander SA, 2.375%, 08/09/27	519,125	0.01	EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	94,289	0.00
EUR 500,000	Banco Santander SA, 3.875%, 16/01/28	536,259	0.01	EUR 100,000	Enagas Financiaciones SA, 0.375%, 05/11/32	82,866	0.00
EUR 100,000	Banco Santander SA, 0.200%, 11/02/28	91,253	0.00	EUR 200,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	199,064	0.01
EUR 700,000	Banco Santander SA, 3.250%, 14/02/28	751,871	0.01	EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	101,870	0.00
GBP 400,000	Banco Santander SA, 4.750%, 30/08/28	470,929	0.01	EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	104,112	0.00
USD 200,000	Banco Santander SA, 3.306%, 27/06/29	178,120	0.00	EUR 300,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	276,637	0.01
EUR 200,000	Banco Santander SA, 4.250%, 12/06/30	218,444	0.01	EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	206,385	0.01
EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	86,378	0.00	EUR 100,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	107,121	0.00
EUR 400,000	Banco Santander SA, 0.100%, 27/02/32	327,654	0.01	EUR 100,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	107,944	0.00
EUR 100,000	Banco Santander SA, 2.000%, 27/11/34	94,186	0.00	EUR 500,000	Iberdrola Finanzas SA, 4.875%, perpetual	527,913	0.01
				EUR 100,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	102,499	0.00
				EUR 200,000	Mapfre SA, 1.625%, 19/05/26	204,789	0.01
				EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	103,588	0.00
				EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	93,686	0.00
				EUR 500,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 28/03/27	554,572	0.01
				EUR 200,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31	229,675	0.01
				EUR 100,000	Red Electrica Corp SA, 0.875%, 14/04/25	103,415	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Spain (continued)				Supranationals (continued)			
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	104,297	0.00	USD 200,000	Asian Development Bank, 1.500%, 18/10/24	190,506	0.00
EUR 100,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	94,606	0.00	CAD 200,000	Asian Development Bank, 1.625%, 28/01/25	143,581	0.00
EUR 500,000	Redeia Corp SA, 4.625%, perpetual	535,785	0.01	GBP 300,000	Asian Development Bank, 1.125%, 10/06/25	348,482	0.01
EUR 100,000	Santander Consumer Finance SA, 0.375%, 17/01/25	102,885	0.00	USD 500,000	Asian Development Bank, 4.625%, 13/06/25	496,485	0.01
EUR 100,000	Santander Consumer Finance SA, zero coupon, 23/02/26	97,313	0.00	USD 250,000	Asian Development Bank, 0.375%, 03/09/25	227,345	0.00
EUR 100,000	Santander Consumer Finance SA, 0.500%, 14/01/27	95,490	0.00	GBP 100,000	Asian Development Bank, 1.125%, 15/12/25	113,525	0.00
EUR 300,000	Telefonica Emisiones SA, 1.528%, 17/01/25	316,293	0.01	USD 500,000	Asian Development Bank, 4.250%, 09/01/26	494,725	0.01
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	104,110	0.00	USD 750,000	Asian Development Bank, 0.500%, 04/02/26	674,565	0.01
EUR 100,000	Telefonica Emisiones SA, 1.447%, 22/01/27	101,179	0.00	USD 1,100,000	Asian Development Bank, 1.000%, 14/04/26	996,853	0.02
USD 100,000	Telefonica Emisiones SA, 4.103%, 08/03/27	95,930	0.00	GBP 100,000	Asian Development Bank, 0.125%, 15/12/26	105,745	0.00
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	99,238	0.00	USD 200,000	Asian Development Bank, 2.625%, 12/01/27	187,934	0.00
EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	100,752	0.00	USD 200,000	Asian Development Bank, 2.375%, 10/08/27	185,530	0.00
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	99,224	0.00	GBP 200,000	Asian Development Bank, 0.750%, 07/12/27	208,850	0.00
EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	90,023	0.00	USD 500,000	Asian Development Bank, 2.750%, 19/01/28	468,820	0.01
EUR 500,000	Telefonica Emisiones SA, 2.592%, 25/05/31	507,222	0.01	USD 1,000,000	Asian Development Bank, 3.750%, 25/04/28	977,820	0.02
USD 300,000	Telefonica Emisiones SA, 4.665%, 06/03/38	254,451	0.01	USD 300,000	Asian Development Bank, 1.875%, 24/01/30	261,081	0.00
EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	82,463	0.00	EUR 300,000	Asian Development Bank, 0.025%, 31/01/30	268,016	0.01
EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	79,151	0.00	USD 1,000,000	Asian Development Bank, 3.125%, 27/04/32	935,980	0.02
USD 100,000	Telefonica Emisiones SA, 5.213%, 08/03/47	87,041	0.00	EUR 100,000	Asian Development Bank, 1.400%, 06/02/37	88,740	0.00
USD 250,000	Telefonica Emisiones SA, 5.520%, 01/03/49	225,393	0.01	USD 500,000	Asian Infrastructure Investment Bank, 0.500%, 30/10/24	468,635	0.01
<b>Total Spain</b>		<b>22,672,615</b>	<b>0.38</b>	USD 500,000	Asian Infrastructure Investment Bank, 0.500%, 27/01/26	447,520	0.01
Supranationals				GBP 100,000	Asian Infrastructure Investment Bank, 1.125%, 15/09/26	109,761	0.00
USD 1,500,000	African Development Bank, 0.875%, 23/03/26	1,355,415	0.02	USD 500,000	Central American Bank for Economic Integration, 5.000%, 09/02/26	494,885	0.01
GBP 100,000	African Development Bank, 0.500%, 22/06/26	109,287	0.00	USD 1,000,000	Corp Andina de Fomento, 1.250%, 26/10/24	940,570	0.02
USD 1,000,000	African Development Bank, 0.875%, 22/07/26	893,530	0.02	EUR 300,000	Corp Andina de Fomento, 1.625%, 03/06/25	310,130	0.01
AUD 500,000	African Development Bank, 1.100%, 16/12/26	294,890	0.01	EUR 200,000	Corp Andina de Fomento, 0.250%, 04/02/26	195,741	0.00
USD 500,000	African Development Bank, 4.375%, 14/03/28	501,410	0.01	USD 100,000	Council Of Europe Development Bank, 1.375%, 27/02/25	94,105	0.00
EUR 300,000	African Development Bank, 0.875%, 24/05/28	292,619	0.01	EUR 400,000	Council Of Europe Development Bank, zero coupon, 10/04/26	396,470	0.01
USD 1,500,000	Asian Development Bank, 0.625%, 08/10/24	1,413,960	0.02				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
GBP 100,000	Council Of Europe Development Bank, 1.250%, 15/09/26	111,053	0.00	GBP 200,000	European Investment Bank, 0.875%, 15/05/26	223,025	0.00
EUR 300,000	Council Of Europe Development Bank, 1.000%, 13/04/29	290,888	0.01	PLN 1,000,000	European Investment Bank, 2.750%, 25/08/26	224,211	0.00
EUR 500,000	Council Of Europe Development Bank, 2.875%, 13/04/30	538,463	0.01	EUR 300,000	European Investment Bank, 0.100%, 15/10/26	295,575	0.01
EUR 200,000	Council Of Europe Development Bank, zero coupon, 20/01/31	173,539	0.00	GBP 600,000	European Investment Bank, 0.125%, 14/12/26	635,719	0.01
CHF 150,000	EUROFIMA, 3.000%, 15/05/26	173,166	0.00	EUR 1,000,000	European Investment Bank, zero coupon, 22/12/26	976,882	0.02
EUR 250,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial, 3.125%, 09/11/31	271,103	0.01	EUR 200,000	European Investment Bank, 0.500%, 15/01/27	198,556	0.00
USD 400,000	European Bank for Reconstruction & Development, 0.500%, 28/01/26	360,180	0.01	AUD 500,000	European Investment Bank, 1.800%, 19/01/27	302,974	0.01
EUR 300,000	European Investment Bank, 0.200%, 15/07/24	316,031	0.01	USD 500,000	European Investment Bank, 1.375%, 15/03/27	448,215	0.01
CAD 400,000	European Investment Bank, 1.750%, 30/07/24	291,670	0.01	EUR 200,000	European Investment Bank, 3.500%, 15/04/27	220,293	0.00
EUR 300,000	European Investment Bank, 0.875%, 13/09/24	316,849	0.01	USD 200,000	European Investment Bank, 2.375%, 24/05/27	185,454	0.00
EUR 200,000	European Investment Bank, 0.250%, 14/10/24	209,356	0.00	EUR 1,000,000	European Investment Bank, zero coupon, 17/06/27	962,764	0.02
USD 200,000	European Investment Bank, 2.500%, 15/10/24	193,056	0.00	GBP 300,000	European Investment Bank, 0.750%, 22/07/27	318,405	0.01
GBP 100,000	European Investment Bank, 0.750%, 15/11/24	118,829	0.00	EUR 400,000	European Investment Bank, 0.875%, 14/01/28	395,461	0.01
USD 100,000	European Investment Bank, 1.875%, 10/02/25	95,026	0.00	CAD 100,000	European Investment Bank, 1.000%, 28/01/28	65,974	0.00
GBP 200,000	European Investment Bank, 1.375%, 07/03/25	236,751	0.00	USD 500,000	European Investment Bank, 3.875%, 15/03/28	492,040	0.01
USD 300,000	European Investment Bank, 1.625%, 14/03/25	283,302	0.01	GBP 500,000	European Investment Bank, 3.875%, 12/04/28	599,938	0.01
EUR 1,100,000	European Investment Bank, zero coupon, 25/03/25	1,129,535	0.02	EUR 200,000	European Investment Bank, zero coupon, 15/05/28	187,667	0.00
GBP 90,000	European Investment Bank, 5.500%, 15/04/25	113,796	0.00	EUR 1,000,000	European Investment Bank, 2.750%, 28/07/28	1,073,773	0.02
USD 500,000	European Investment Bank, 2.875%, 13/06/25	480,540	0.01	AUD 800,000	European Investment Bank, 4.200%, 21/08/28	523,100	0.01
GBP 300,000	European Investment Bank, 1.125%, 19/06/25	348,665	0.01	EUR 900,000	European Investment Bank, zero coupon, 28/09/28	837,070	0.01
EUR 200,000	European Investment Bank, 0.375%, 16/07/25	204,979	0.00	EUR 900,000	European Investment Bank, 0.625%, 22/01/29	859,929	0.01
EUR 300,000	European Investment Bank, 2.750%, 15/09/25	322,381	0.01	GBP 200,000	European Investment Bank, 4.500%, 07/06/29	246,858	0.00
EUR 200,000	European Investment Bank, 4.500%, 15/10/25	223,136	0.00	EUR 100,000	European Investment Bank, 0.125%, 20/06/29	91,904	0.00
USD 500,000	European Investment Bank, 0.375%, 15/12/25	450,575	0.01	EUR 200,000	European Investment Bank, 0.250%, 14/09/29	184,119	0.00
EUR 300,000	European Investment Bank, zero coupon, 13/03/26	299,414	0.01	USD 190,000	European Investment Bank, 1.625%, 09/10/29	164,624	0.00
USD 500,000	European Investment Bank, 0.375%, 26/03/26	446,210	0.01	EUR 700,000	European Investment Bank, 0.050%, 15/11/29	633,466	0.01
EUR 100,000	European Investment Bank, 0.375%, 14/04/26	100,551	0.00	EUR 650,000	European Investment Bank, 0.050%, 16/01/30	585,028	0.01
EUR 700,000	European Investment Bank, 0.375%, 15/05/26	702,887	0.01	EUR 370,000	European Investment Bank, 4.000%, 15/04/30	427,071	0.01
				USD 1,000,000	European Investment Bank, 3.625%, 15/07/30	971,800	0.02



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
EUR 500,000	European Investment Bank, zero coupon, 09/09/30	440,322	0.01	EUR 700,000	European Stability Mechanism, zero coupon, 15/12/26	683,046	0.01
EUR 300,000	European Investment Bank, 2.750%, 13/09/30	321,720	0.01	EUR 300,000	European Stability Mechanism, 0.750%, 15/03/27	299,159	0.01
EUR 400,000	European Investment Bank, zero coupon, 15/11/30	350,307	0.01	EUR 700,000	European Stability Mechanism, 1.000%, 23/06/27	700,550	0.01
EUR 100,000	European Investment Bank, zero coupon, 14/01/31	86,980	0.00	EUR 300,000	European Stability Mechanism, 0.500%, 05/03/29	283,380	0.01
USD 520,000	European Investment Bank, 1.250%, 14/02/31	427,211	0.01	EUR 800,000	European Stability Mechanism, zero coupon, 04/03/30	713,279	0.01
EUR 200,000	European Investment Bank, 1.000%, 14/03/31	188,049	0.00	EUR 100,000	European Stability Mechanism, 1.125%, 03/05/32	93,029	0.00
EUR 200,000	European Investment Bank, 1.000%, 14/04/32	184,263	0.00	EUR 100,000	European Stability Mechanism, 1.200%, 23/05/33	92,139	0.00
EUR 100,000	European Investment Bank, 1.125%, 15/11/32	92,368	0.00	EUR 100,000	European Stability Mechanism, 1.625%, 17/11/36	90,731	0.00
USD 500,000	European Investment Bank, 3.750%, 14/02/33	492,565	0.01	EUR 500,000	European Stability Mechanism, 0.875%, 18/07/42	359,359	0.01
EUR 300,000	European Investment Bank, 1.125%, 13/04/33	274,739	0.01	EUR 100,000	European Stability Mechanism, 1.750%, 20/10/45	83,757	0.00
EUR 100,000	European Investment Bank, 3.000%, 14/10/33	108,791	0.00	EUR 100,000	European Stability Mechanism, 1.800%, 02/11/46	84,172	0.00
EUR 300,000	European Investment Bank, 0.050%, 13/10/34	233,637	0.00	EUR 300,000	European Stability Mechanism, 1.850%, 01/12/55	235,001	0.00
EUR 100,000	European Investment Bank, 2.625%, 15/03/35	103,745	0.00	EUR 200,000	European Union, 0.500%, 04/04/25	207,033	0.00
EUR 700,000	European Investment Bank, zero coupon, 15/11/35	522,524	0.01	EUR 10,300,000	European Union, zero coupon, 04/11/25	9,531,553	0.15
USD 200,000	European Investment Bank, 4.875%, 15/02/36	214,818	0.00	EUR 1,200,000	European Union, 0.250%, 22/10/26	1,187,288	0.02
EUR 150,000	European Investment Bank, 1.125%, 15/09/36	128,359	0.00	EUR 300,000	European Union, 2.875%, 04/04/28	323,409	0.01
GBP 100,000	European Investment Bank, 3.875%, 08/06/37	116,602	0.00	EUR 50,000	European Union, 1.375%, 04/10/29	49,314	0.00
EUR 146,000	European Investment Bank, 4.000%, 15/10/37	173,861	0.00	EUR 200,000	European Union, 0.750%, 04/04/31	184,405	0.00
EUR 100,000	European Investment Bank, 0.500%, 13/11/37	76,050	0.00	EUR 100,000	European Union, 3.375%, 04/04/32	111,922	0.00
EUR 100,000	European Investment Bank, 3.625%, 14/03/42	114,356	0.00	EUR 1,000,000	European Union, 1.000%, 06/07/32	920,684	0.02
EUR 100,000	European Investment Bank, 1.000%, 14/11/42	74,472	0.00	EUR 700,000	European Union, 1.250%, 04/04/33	646,671	0.01
GBP 100,000	European Investment Bank, 4.500%, 07/03/44	123,237	0.00	EUR 100,000	European Union, 1.500%, 04/10/35	91,382	0.00
EUR 200,000	European Investment Bank, 1.500%, 15/11/47	156,707	0.00	EUR 200,000	European Union, 1.125%, 04/04/36	173,273	0.00
EUR 100,000	European Investment Bank, 1.500%, 16/10/48	76,883	0.00	EUR 500,000	European Union, 0.250%, 22/04/36	382,096	0.01
EUR 300,000	European Investment Bank, 0.050%, 27/01/51	137,695	0.00	EUR 1,000,000	European Union, 0.200%, 04/06/36	751,917	0.01
GBP 50,000	European Investment Bank, 4.625%, 12/10/54	63,397	0.00	EUR 1,500,000	European Union, 0.400%, 04/02/37	1,145,599	0.02
EUR 200,000	European Investment Bank, 0.250%, perpetual	134,821	0.00	EUR 1,000,000	European Union, 0.875%, 11/03/37	810,439	0.01
EUR 700,000	European Stability Mechanism, zero coupon, 14/03/25	719,826	0.01	EUR 1,000,000	European Union, 1.125%, 04/06/37	840,899	0.01
EUR 300,000	European Stability Mechanism, 0.500%, 02/03/26	303,342	0.01	EUR 600,000	European Union, 0.100%, 04/10/40	389,173	0.01

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
EUR 900,000	European Union, 0.450%, 04/07/41	587,091	0.01	CAD 200,000	International Bank for Reconstruction & Development, 1.900%, 16/01/25	144,339	0.00
EUR 100,000	European Union, 3.750%, 04/04/42	116,213	0.00	USD 2,000,000	International Bank for Reconstruction & Development, 0.375%, 28/07/25	1,825,640	0.03
EUR 400,000	European Union, 1.250%, 04/02/43	314,243	0.01	USD 300,000	International Bank for Reconstruction & Development, 2.500%, 29/07/25	286,188	0.01
EUR 1,700,000	European Union, 0.750%, 04/01/47	1,127,992	0.02	USD 600,000	International Bank for Reconstruction & Development, 0.500%, 28/10/25	534,721	0.01
EUR 500,000	European Union, 0.300%, 04/11/50	267,682	0.00	CAD 100,000	International Bank for Reconstruction & Development, 0.625%, 14/01/26	68,379	0.00
EUR 500,000	European Union, 0.700%, 06/07/51	303,958	0.01	AUD 400,000	International Bank for Reconstruction & Development, 0.500%, 18/05/26	237,192	0.00
AUD 100,000	Inter-American Development Bank, 4.750%, 27/08/24	66,577	0.00	GBP 200,000	International Bank for Reconstruction & Development, 0.750%, 15/12/26	216,374	0.00
USD 1,000,000	Inter-American Development Bank, 0.500%, 23/09/24	942,600	0.02	EUR 500,000	International Bank for Reconstruction & Development, zero coupon, 15/01/27	485,337	0.01
CAD 500,000	Inter-American Development Bank, 1.700%, 10/10/24	362,142	0.01	AUD 500,000	International Bank for Reconstruction & Development, 1.350%, 22/04/27	295,678	0.01
GBP 200,000	Inter-American Development Bank, 1.375%, 15/12/24	238,439	0.00	CAD 200,000	International Bank for Reconstruction & Development, 0.875%, 28/09/27	132,218	0.00
USD 500,000	Inter-American Development Bank, 1.750%, 14/03/25	472,810	0.01	EUR 200,000	International Bank for Reconstruction & Development, 0.625%, 22/11/27	195,357	0.00
GBP 200,000	Inter-American Development Bank, 1.250%, 15/12/25	227,597	0.00	USD 185,000	International Bank for Reconstruction & Development, 0.750%, 24/11/27	158,976	0.00
USD 100,000	Inter-American Development Bank, 2.375%, 07/07/27	92,847	0.00	EUR 200,000	International Bank for Reconstruction & Development, zero coupon, 24/04/28	187,414	0.00
USD 200,000	Inter-American Development Bank, 0.625%, 16/09/27	171,918	0.00	USD 1,000,000	International Bank for Reconstruction & Development, 3.500%, 12/07/28	965,780	0.02
USD 500,000	Inter-American Development Bank, 4.000%, 12/01/28	494,405	0.01	GBP 100,000	International Bank for Reconstruction & Development, 0.625%, 14/07/28	101,708	0.00
USD 500,000	Inter-American Development Bank, 1.125%, 20/07/28	428,850	0.01	USD 500,000	International Bank for Reconstruction & Development, 1.750%, 23/10/29	433,775	0.01
AUD 500,000	Inter-American Development Bank, 1.000%, 04/08/28	277,826	0.01	GBP 200,000	International Bank for Reconstruction & Development, 1.000%, 21/12/29	199,803	0.00
USD 200,000	Inter-American Development Bank, 3.125%, 18/09/28	189,126	0.00	USD 500,000	International Bank for Reconstruction & Development, 3.875%, 14/02/30	492,490	0.01
USD 150,000	Inter-American Development Bank, 1.125%, 13/01/31	121,335	0.00	EUR 200,000	International Bank for Reconstruction & Development, zero coupon, 21/02/30	177,848	0.00
USD 500,000	Inter-American Development Bank, 3.500%, 12/04/33	480,065	0.01				
USD 1,000,000	Inter-American Investment Corp, 4.125%, 15/02/28	984,830	0.02				
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, 26/07/24	145,939	0.00				
USD 300,000	International Bank for Reconstruction & Development, 1.500%, 28/08/24	287,034	0.01				
USD 200,000	International Bank for Reconstruction & Development, 2.500%, 25/11/24	192,632	0.00				
GBP 200,000	International Bank for Reconstruction & Development, 0.875%, 13/12/24	236,817	0.00				
USD 1,700,000	International Bank for Reconstruction & Development, 1.625%, 15/01/25	1,445,119	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Supranationals (continued)				Sweden (continued)			
EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 16/04/30	91,832	0.00	EUR 100,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	96,520	0.00
USD 500,000	International Bank for Reconstruction & Development, 1.250%, 10/02/31	408,315	0.01	SEK 1,000,000	Lansforsakringar Hypotek AB, 1.500%, 18/09/24	89,738	0.00
USD 1,000,000	International Bank for Reconstruction & Development, 2.500%, 29/03/32	894,210	0.02	EUR 300,000	Lansforsakringar Hypotek AB, 0.625%, 29/01/26	302,065	0.01
EUR 800,000	International Bank for Reconstruction & Development, 3.100%, 14/04/38	863,496	0.02	SEK 4,000,000	Lansforsakringar Hypotek AB, 1.000%, 15/09/27	328,475	0.01
EUR 500,000	International Bank for Reconstruction & Development, 0.700%, 22/10/46	327,507	0.01	SEK 5,000,000	Lansforsakringar Hypotek AB, 0.500%, 20/09/28	387,551	0.01
EUR 200,000	International Bank for Reconstruction & Development, 0.125%, 03/01/51	97,492	0.00	EUR 100,000	Lansforsakringar Hypotek AB, zero coupon, 27/09/28	91,559	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.200%, 21/01/61	78,220	0.00	SEK 8,000,000	Nordea Hypotek AB, 1.000%, 18/09/24	713,670	0.01
GBP 100,000	International Development Association, 0.375%, 22/09/27	103,432	0.00	SEK 4,000,000	Nordea Hypotek AB, 0.500%, 16/09/26	331,593	0.01
GBP 400,000	International Development Association, 0.750%, 21/09/28	404,625	0.01	SEK 8,000,000	Nordea Hypotek AB, 1.000%, 16/06/27	661,291	0.01
EUR 500,000	International Development Association, zero coupon, 15/07/31	426,036	0.01	SEK 10,000,000	Nordea Hypotek AB, 3.500%, 20/09/28	905,345	0.02
EUR 700,000	International Development Association, 2.500%, 15/01/38	705,636	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24	105,345	0.00
AUD 300,000	International Finance Corp, 1.450%, 22/07/24	193,005	0.00	SEK 10,000,000	Skandinaviska Enskilda Banken AB, 1.000%, 18/12/24	875,378	0.02
AUD 200,000	International Finance Corp, 4.000%, 03/04/25	131,646	0.00	GBP 100,000	Skandinaviska Enskilda Banken AB, 5.500%, 01/06/26	123,363	0.00
GBP 300,000	International Finance Corp, 0.250%, 15/12/25	333,005	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	107,806	0.00
AUD 300,000	International Finance Corp, 0.750%, 24/05/28	166,126	0.00	EUR 500,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	505,651	0.01
USD 200,000	International Finance Corp, 0.750%, 27/08/30	158,706	0.00	SEK 4,000,000	Skandinaviska Enskilda Banken AB, 0.500%, 16/12/26	328,923	0.01
USD 500,000	Nordic Investment Bank, 0.375%, 11/09/25	454,550	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	94,688	0.00
EUR 200,000	Nordic Investment Bank, 0.500%, 03/11/25	203,149	0.00	EUR 900,000	Skandinaviska Enskilda Banken AB, 0.750%, 28/06/27	875,375	0.01
GBP 100,000	Nordic Investment Bank, 0.125%, 15/12/26	105,587	0.00	EUR 138,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	150,483	0.00
EUR 500,000	Nordic Investment Bank, zero coupon, 30/04/27	482,026	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	97,173	0.00
<b>Total Supranationals</b>		<b>90,077,548</b>	<b>1.51</b>	SEK 6,000,000	Skandinaviska Enskilda Banken AB, 3.000%, 06/12/27	533,630	0.01
Sweden				EUR 100,000	SKF AB, 0.875%, 15/11/29	90,732	0.00
EUR 100,000	Essity AB, 1.625%, 30/03/27	100,685	0.00	EUR 100,000	SKF AB, 0.250%, 15/02/31	81,877	0.00
EUR 100,000	Essity AB, 0.250%, 08/02/31	83,743	0.00	SEK 6,000,000	Stadshypotek AB, 1.500%, 03/12/24	535,735	0.01
EUR 100,000	Investor AB, 1.500%, 12/09/30	94,638	0.00	EUR 100,000	Stadshypotek AB, 0.500%, 11/07/25	102,071	0.00
EUR 300,000	Investor AB, 0.375%, 29/10/35	221,088	0.00	SEK 16,000,000	Stadshypotek AB, 1.000%, 03/09/25	1,367,239	0.02
EUR 100,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	101,815	0.00	EUR 300,000	Stadshypotek AB, 0.375%, 13/03/26	299,496	0.01
				SEK 6,000,000	Stadshypotek AB, 0.500%, 01/06/26	502,273	0.01
				EUR 100,000	Stadshypotek AB, 0.125%, 05/10/26	97,454	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 10,000,000	Stadshypotek AB, 2.500%, 01/12/27	871,645	0.02	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 17/11/25	429,768	0.01
EUR 400,000	Stadshypotek AB, zero coupon, 24/11/28	363,849	0.01	CHF 700,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26	747,094	0.01
USD 200,000	Svensk Exportkredit AB, 0.500%, 26/08/25	181,878	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 13/08/27	521,092	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	95,685	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27	329,086	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	96,082	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 25/02/28	513,860	0.01
EUR 300,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	324,584	0.01	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28	418,161	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	89,686	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28	520,885	0.01
EUR 100,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	93,426	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 15/11/28	511,697	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.500%, perpetual	85,893	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29	218,624	0.00
EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25	206,860	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.500%, 21/12/29	309,842	0.00
SEK 1,000,000	Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26	87,383	0.00	CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	192,571	0.00
SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 0.250%, 09/06/27	481,325	0.01	CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 19/11/32	192,571	0.00
EUR 400,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29	367,135	0.01	CHF 100,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	108,026	0.00
SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30	454,901	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 25/04/42	427,424	0.01
USD 500,000	Swedbank AB, 1.538%, perpetual	439,520	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 2.250%, 05/07/52	644,939	0.01
SEK 4,000,000	Swedish Covered Bond, 0.750%, 09/06/32	279,622	0.01	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25	541,139	0.01
EUR 100,000	Telia Co AB, 3.875%, 01/10/25	108,780	0.00	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	214,839	0.00
EUR 200,000	Telia Co AB, 0.125%, 27/11/30	167,942	0.00	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	219,726	0.00
EUR 200,000	Telia Co AB, 1.375%, 11/05/81	194,702	0.00	CHF 700,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, 13/03/28	719,256	0.01
EUR 100,000	Vattenfall AB, 3.750%, 18/10/26	108,613	0.00				
EUR 400,000	Vattenfall AB, 0.125%, 12/02/29	361,649	0.01				
GBP 50,000	Vattenfall AB, 6.875%, 15/04/39	70,093	0.00				
EUR 200,000	Volvo Treasury AB, 1.625%, 26/05/25	208,414	0.00				
EUR 500,000	Volvo Treasury AB, 2.625%, 20/02/26	526,937	0.01				
EUR 100,000	Volvo Treasury AB, 3.625%, perpetual	108,305	0.00				
<b>Total Sweden</b>		<b>17,759,377</b>	<b>0.30</b>				
Switzerland							
CHF 100,000	Basler Kantonalbank, 0.300%, 22/06/27	104,811	0.00				
CHF 100,000	Luzerner Kantonalbank AG, 0.200%, 11/04/25	108,247	0.00				
CHF 300,000	Nestle SA, 0.750%, 28/06/28	317,943	0.01				
CHF 100,000	Novartis AG, 0.625%, 13/11/29	104,179	0.00				
CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 29/07/24	437,928	0.01				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)				
Switzerland (continued)				United Arab Emirates (continued)				
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28	524,948	0.01	USD 99,771	Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	97,139	0.00	
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28	416,780	0.01	EUR 100,000	DP World PLC, 2.375%, 25/09/26	102,831	0.00	
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	207,755	0.00	USD 300,000	Emirates NBD Bank PJSC, 2.625%, 18/02/25	286,404	0.00	
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.750%, 19/08/30	521,841	0.01	USD 1,000,000	MDGH GMTN RSC Ltd, 3.375%, 28/03/32	905,610	0.02	
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, 25/07/31	486,503	0.01	USD 500,000	MDGH GMTN RSC Ltd, 3.400%, 07/06/51	378,915	0.01	
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, 03/10/31	195,619	0.00	USD 300,000	Nbk Spc Ltd, 1.625%, 15/09/27	267,939	0.00	
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	201,558	0.00	<b>Total United Arab Emirates</b>			<b>3,138,057</b>	<b>0.05</b>
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 2.125%, 21/09/38	589,124	0.01	United Kingdom				
CHF 300,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39	287,767	0.00	GBP 100,000	Affordable Housing Finance PLC, 2.893%, 11/08/43	94,906	0.00	
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual	399,383	0.01	EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	96,468	0.00	
CHF 100,000	Roche Kapitalmarkt AG, 0.100%, 23/09/24	109,312	0.00	GBP 100,000	Anglian Water Services Financing PLC, 4.500%, 05/10/27	118,473	0.00	
EUR 600,000	Ubs AG, zero coupon, 29/06/26	575,060	0.01	USD 300,000	Anglo American Capital PLC, 4.500%, 15/03/28	286,545	0.01	
USD 400,000	UBS AG, 4.500%, 26/06/48	362,024	0.01	GBP 100,000	Annington Funding PLC, 3.184%, 12/07/29	101,281	0.00	
USD 500,000	Ubs Group AG, 1.494%, perpetual	429,675	0.01	GBP 100,000	Annington Funding PLC, 2.308%, 06/10/32	88,331	0.00	
EUR 100,000	UBS Group AG, 1.500%, 30/11/24	104,760	0.00	GBP 300,000	Annington Funding PLC, 4.750%, 09/08/33	318,233	0.01	
EUR 200,000	UBS Group AG, 2.750%, 15/06/27	204,070	0.00	GBP 100,000	Annington Funding PLC, 3.685%, 12/07/34	95,492	0.00	
USD 400,000	UBS Group AG, 4.253%, 23/03/28	371,076	0.01	EUR 100,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	92,368	0.00	
EUR 300,000	UBS Group AG, 0.250%, 05/11/28	268,452	0.00	USD 200,000	Aon PLC, 4.750%, 15/05/45	178,298	0.00	
EUR 200,000	UBS Group AG, 3.125%, 15/06/30	200,092	0.00	GBP 40,292	Aspire Defence Finance PLC, 4.674%, 31/03/40	46,770	0.00	
EUR 200,000	UBS Group AG, 0.875%, 03/11/31	161,503	0.00	GBP 100,000	Aster Treasury Plc, 1.405%, 27/01/36	81,248	0.00	
EUR 500,000	UBS Group AG, 0.625%, 24/02/33	384,098	0.01	USD 50,000	AstraZeneca PLC, 3.375%, 16/11/25	48,060	0.00	
CHF 300,000	Zuercher Kantonalbank, 0.250%, 27/01/26	321,065	0.01	USD 200,000	AstraZeneca PLC, 3.125%, 12/06/27	188,078	0.00	
<b>Total Switzerland</b>				USD 70,000	AstraZeneca PLC, 4.000%, 17/01/29	67,682	0.00	
				USD 250,000	AstraZeneca PLC, 1.375%, 06/08/30	200,982	0.00	
				USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	114,836	0.00	
Thailand				USD 25,000	AstraZeneca PLC, 4.375%, 16/11/45	23,191	0.00	
USD 200,000	PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59	145,244	0.00	USD 185,000	AstraZeneca PLC, 4.375%, 17/08/48	173,073	0.00	
<b>Total Thailand</b>				USD 515,000	AstraZeneca PLC, 3.000%, 28/05/51	382,259	0.01	
				EUR 100,000	Aviva PLC, 1.875%, 13/11/27	101,218	0.00	
United Arab Emirates				EUR 100,000	Aviva PLC, 3.375%, 04/12/45	103,322	0.00	
USD 500,000	Abu Dhabi National Energ, 3.400%, perpetual	372,840	0.01	GBP 100,000	Aviva PLC, 4.375%, 12/09/49	107,193	0.00	
USD 300,000	Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	302,679	0.00	GBP 100,000	Aviva PLC, 5.125%, 04/06/50	110,362	0.00	
USD 500,000	Abu Dhabi Ports Co PJSC, 2.500%, 06/05/31	423,700	0.01					



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 200,000	Aviva PLC, 4.000%, 03/06/55	190,021	0.00	EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	92,830	0.00
USD 50,000	AXIS Specialty Finance PLC, 4.000%, 06/12/27	46,968	0.00	USD 125,000	British Telecommunications PLC, 9.625%, 15/12/30	153,385	0.00
GBP 100,000	Backward 2017 Ltd, 2.125%, 25/03/53	64,965	0.00	GBP 100,000	British Telecommunications PLC, 3.125%, 21/11/31	102,452	0.00
USD 200,000	Barclays PLC, 3.811%, 10/03/42	141,718	0.00	GBP 200,000	British Telecommunications PLC, 3.625%, 21/11/47	173,130	0.00
USD 200,000	Barclays PLC, 3.650%, 16/03/25	191,732	0.00	EUR 400,000	British Telecommunications PLC, 2.750%, 30/08/27	416,435	0.01
EUR 100,000	Barclays PLC, 0.750%, 09/06/25	104,996	0.00	GBP 100,000	Broadgate Financing PLC, 4.999%, 05/10/31	116,874	0.00
USD 100,000	Barclays PLC, 4.375%, 12/01/26	96,024	0.00	GBP 100,000	Cadent Finance PLC, 2.125%, 22/09/28	102,845	0.00
EUR 100,000	Barclays PLC, 1.375%, 24/01/26	103,329	0.00	EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	86,691	0.00
USD 500,000	Barclays PLC, 2.852%, 07/05/26	468,720	0.01	GBP 300,000	Cadent Finance PLC, 2.250%, 10/10/35	253,097	0.01
GBP 100,000	Barclays PLC, 3.000%, 08/05/26	113,502	0.00	GBP 150,000	Centrica PLC, 4.375%, 13/03/29	172,044	0.00
USD 500,000	Barclays PLC, 5.304%, 09/08/26	489,660	0.01	GBP 100,000	Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	84,448	0.00
GBP 300,000	Barclays PLC, 1.700%, 03/11/26	335,122	0.01	GBP 100,000	Circle Anglia Social Housing PLC, 5.200%, 02/03/44	116,153	0.00
EUR 100,000	Barclays PLC, 2.885%, 31/01/27	103,583	0.00	GBP 300,000	Clarion Funding PLC, 1.875%, 22/01/35	256,293	0.01
GBP 200,000	Barclays PLC, 3.250%, 12/02/27	222,837	0.01	EUR 100,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	98,593	0.00
USD 500,000	Barclays PLC, 2.279%, 24/11/27	440,195	0.01	EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	90,446	0.00
USD 100,000	Barclays PLC, 4.337%, 10/01/28	94,179	0.00	EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	85,514	0.00
EUR 500,000	Barclays PLC, 0.877%, 28/01/28	473,636	0.01	GBP 100,000	Community Finance Co 1 PLC, 5.017%, 31/07/34	121,405	0.00
EUR 100,000	Barclays PLC, 1.125%, 22/03/31	94,438	0.00	GBP 100,000	Compass Group PLC, 2.000%, 03/07/29	103,780	0.00
USD 200,000	Barclays PLC, 2.667%, 10/03/32	157,252	0.00	USD 1,000,000	CSL Finance PLC, 4.625%, perpetual	926,430	0.02
EUR 500,000	Barclays PLC, 1.106%, 12/05/32	407,598	0.01	GBP 39,619	CTRL Section 1 Finance PLC, 5.234%, 02/05/35	50,345	0.00
GBP 100,000	Barclays PLC, 3.250%, 17/01/33	95,088	0.00	USD 200,000	Diageo Capital PLC, 2.125%, 24/10/24	191,286	0.00
USD 100,000	Barclays PLC, 4.950%, 10/01/47	88,303	0.00	USD 200,000	Diageo Capital PLC, 2.375%, 24/10/29	173,604	0.00
USD 100,000	BAT International Finance PLC, 3.950%, 15/06/25	96,304	0.00	USD 35,000	Diageo Capital PLC, 5.875%, 30/09/36	37,503	0.00
USD 150,000	BAT International Finance PLC, 1.668%, 25/03/26	134,872	0.00	GBP 100,000	Diageo Finance PLC, 1.750%, 12/10/26	111,798	0.00
GBP 100,000	BAT International Finance PLC, 4.000%, 04/09/26	116,003	0.00	EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	307,692	0.01
EUR 100,000	BAT International Finance PLC, 1.250%, 13/03/27	98,702	0.00	EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	100,002	0.00
GBP 100,000	BAT International Finance PLC, 2.250%, 26/06/28	101,447	0.00	GBP 100,000	Diageo Finance PLC, 1.250%, 28/03/33	88,394	0.00
GBP 60,000	BAT International Finance PLC, 5.750%, 05/07/40	60,916	0.00	EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	105,456	0.00
GBP 70,000	BG Energy Capital PLC, 5.125%, 01/12/25	86,640	0.00	EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	97,508	0.00
EUR 100,000	BP Capital Markets PLC, 1.953%, 03/03/25	105,796	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.625%, 31/03/26	111,332	0.00
USD 100,000	BP Capital Markets PLC, 3.279%, 19/09/27	94,282	0.00				
EUR 400,000	BP Capital Markets PLC, 2.519%, 07/04/28	411,325	0.01				
EUR 100,000	BP Capital Markets PLC, 1.637%, 26/06/29	96,422	0.00				
EUR 500,000	BP Capital Markets PLC, 1.231%, 08/05/31	444,261	0.01				
EUR 100,000	BP Capital Markets PLC, 2.822%, 07/04/32	99,333	0.00				
EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	79,276	0.00				
EUR 400,000	British Telecommunications PLC, 0.500%, 12/09/25	403,784	0.01				
USD 200,000	British Telecommunications PLC, 5.125%, 04/12/28	196,196	0.00				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	DWR Cymru Financing UK PLC, 1.375%, 31/03/33	87,226	0.00	GBP 100,000	HSBC Holdings PLC, 2.256%, 13/11/26	113,293	0.00
GBP 200,000	Eastern Power Networks PLC, 1.875%, 01/06/35	170,915	0.00	USD 250,000	HSBC Holdings PLC, 4.375%, 23/11/26	236,305	0.01
GBP 85,714	Eversholt Funding PLC, 6.697%, 22/02/35	108,395	0.00	EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	104,015	0.00
GBP 87,180	Eversholt Funding PLC, 2.742%, 30/06/40	85,116	0.00	GBP 300,000	HSBC Holdings PLC, 1.750%, 24/07/27	324,873	0.01
GBP 100,000	Experian Finance PLC, 2.125%, 27/09/24	120,928	0.00	USD 500,000	HSBC Holdings PLC, 2.251%, 22/11/27	443,630	0.01
USD 300,000	Experian Finance PLC, 2.750%, 08/03/30	256,059	0.01	EUR 100,000	HSBC Holdings PLC, 4.752%, 10/03/28	109,076	0.00
GBP 300,000	Experian Finance PLC, 3.250%, 07/04/32	317,608	0.01	USD 100,000	HSBC Holdings PLC, 4.041%, 13/03/28	93,928	0.00
EUR 18,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	19,795	0.00	USD 500,000	HSBC Holdings PLC, 4.755%, 09/06/28	480,395	0.01
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	101,703	0.00	GBP 300,000	HSBC Holdings PLC, 3.000%, 22/07/28	327,158	0.01
GBP 100,000	GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	116,588	0.00	GBP 100,000	HSBC Holdings PLC, 2.625%, 16/08/28	106,101	0.00
GBP 200,000	GlaxoSmithKline Capital PLC, 1.250%, 12/10/28	204,405	0.01	GBP 150,000	HSBC Holdings PLC, 6.750%, 11/09/28	185,430	0.00
EUR 300,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	290,656	0.01	USD 500,000	HSBC Holdings PLC, 6.161%, 09/03/29	504,670	0.01
GBP 100,000	GlaxoSmithKline Capital PLC, 1.625%, 12/05/35	85,695	0.00	USD 200,000	HSBC Holdings PLC, 4.583%, 19/06/29	188,240	0.00
GBP 150,000	GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	160,591	0.00	USD 200,000	HSBC Holdings PLC, 2.206%, 17/08/29	167,344	0.00
GBP 200,000	Grainger PLC, 3.000%, 03/07/30	192,104	0.00	EUR 300,000	HSBC Holdings PLC, 0.641%, 24/09/29	268,340	0.01
GBP 90,150	Greene King Finance PLC, 3.593%, 15/03/35	91,986	0.00	USD 500,000	HSBC Holdings PLC, 4.950%, 31/03/30	492,345	0.01
GBP 67,717	Greene King Finance PLC, 4.064%, 15/03/35	70,438	0.00	USD 200,000	HSBC Holdings PLC, 2.848%, 04/06/31	166,354	0.00
EUR 400,000	GSK Capital BV, 3.000%, 28/11/27	425,848	0.01	USD 200,000	HSBC Holdings PLC, 2.357%, 18/08/31	159,932	0.00
USD 500,000	GSK Consumer Healthcare Capital UK PLC, 3.125%, 24/03/25	477,880	0.01	EUR 900,000	HSBC Holdings PLC, 4.787%, 10/03/32	985,690	0.02
GBP 100,000	Guinness Partnership Ltd, 2.000%, 22/04/55	61,882	0.00	USD 500,000	HSBC Holdings PLC, 4.762%, 29/03/33	451,575	0.01
GBP 100,000	Hammerson PLC, 3.500%, 27/10/25	110,478	0.00	USD 500,000	HSBC Holdings PLC, 6.547%, 20/06/34	498,735	0.01
CAD 300,000	Heathrow Funding Ltd, 2.694%, 13/10/27	205,267	0.01	GBP 500,000	HSBC Holdings PLC, 8.201%, 16/11/34	643,869	0.01
GBP 100,000	High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	109,823	0.00	USD 200,000	HSBC Holdings PLC, 6.500%, 02/05/36	198,806	0.00
EUR 200,000	HSBC Holdings PLC, 0.875%, 06/09/24	209,804	0.01	GBP 100,000	HSBC Holdings PLC, 6.000%, 29/03/40	111,322	0.00
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	212,038	0.01	USD 300,000	HSBC Holdings PLC, 6.100%, 14/01/42	317,934	0.01
USD 200,000	HSBC Holdings PLC, 4.300%, 08/03/26	193,420	0.00	USD 1,000,000	HSBC Holdings PLC, 6.332%, 09/03/44	1,035,710	0.02
USD 610,000	HSBC Holdings PLC, 2.999%, 10/03/26	579,152	0.01	EUR 200,000	HSBC Holdings PLC, 4.856%, perpetual	219,538	0.01
USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	190,730	0.00	USD 200,000	Imperial Brands Finance PLC, 4.250%, 21/07/25	192,004	0.00
USD 200,000	HSBC Holdings PLC, 2.099%, 04/06/26	185,212	0.00	EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	201,362	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	Informa PLC, 1.250%, 22/04/28	94,604	0.00	USD 100,000	Lloyds Banking Group PLC, 3.750%, 11/01/27	93,711	0.00
GBP 100,000	InterContinental Hotels Group PLC, 2.125%, 24/08/26	109,932	0.00	GBP 200,000	Lloyds Banking Group PLC, 2.000%, 12/04/28	210,996	0.01
EUR 100,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	101,150	0.00	USD 300,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	271,989	0.01
USD 100,000	Invesco Finance PLC, 3.750%, 15/01/26	96,468	0.00	EUR 100,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	107,521	0.00
GBP 34,548	Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33	41,501	0.00	USD 500,000	Lloyds Banking Group PLC, 5.871%, 06/03/29	496,375	0.01
GBP 300,000	Land Securities Capital Markets PLC, 2.375%, 29/03/27	330,259	0.01	GBP 100,000	London & Quadrant Housing Trust, 2.625%, 05/05/26	114,683	0.00
GBP 100,000	Land Securities Capital Markets PLC, 2.625%, 22/09/37	89,082	0.00	GBP 300,000	London & Quadrant Housing Trust, 2.000%, 20/10/38	234,614	0.01
GBP 50,000	LCR Finance PLC, 4.500%, 07/12/28	61,617	0.00	GBP 100,000	London & Quadrant Housing Trust, 3.125%, 28/02/53	80,543	0.00
GBP 150,000	LCR Finance PLC, 5.100%, 07/03/51	201,824	0.01	EUR 100,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	100,491	0.00
EUR 100,000	Leeds Building Society, 0.500%, 03/07/24	105,280	0.00	GBP 19,618	Longstone Finance PLC, 4.791%, 19/04/30	23,547	0.00
GBP 100,000	Legal & General Group PLC, 5.375%, 27/10/45	120,604	0.00	USD 300,000	LSEGA Financing PLC, 2.000%, 06/04/28	257,115	0.01
GBP 100,000	Legal & General Group PLC, 3.750%, 26/11/49	102,506	0.00	GBP 100,000	M&G PLC, 6.340%, 19/12/63	109,479	0.00
GBP 100,000	Legal & General Group PLC, 4.500%, 01/11/50	106,218	0.00	GBP 300,000	M&G PLC, 6.250%, 20/10/68	322,226	0.01
GBP 100,000	Liberty Living Finance PLC, 3.375%, 28/11/29	102,921	0.00	GBP 100,000	Manchester Airport Group Funding PLC, 4.750%, 31/03/34	115,089	0.00
EUR 300,000	Linde PLC, zero coupon, perpetual	291,441	0.01	GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 31/03/39	86,893	0.00
GBP 100,000	Lloyds Bank Corporate Markets PLC, 1.750%, 11/07/24	121,259	0.00	GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 30/09/44	80,426	0.00
EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	102,563	0.00	GBP 100,000	Martlet Homes Ltd, 3.000%, 09/05/52	82,706	0.00
EUR 200,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	207,812	0.01	EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	101,783	0.00
EUR 100,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	107,774	0.00	EUR 200,000	Motability Operations Group PLC, 0.375%, 03/01/26	199,921	0.00
EUR 1,000,000	Lloyds Bank PLC, 0.125%, 18/06/26	952,767	0.02	GBP 100,000	Motability Operations Group PLC, 4.375%, 08/02/27	119,980	0.00
GBP 100,000	Lloyds Bank PLC, 4.875%, 30/03/27	122,693	0.00	GBP 100,000	Motability Operations Group PLC, 2.375%, 03/07/39	85,722	0.00
GBP 100,000	Lloyds Bank PLC, 6.000%, 08/02/29	130,010	0.00	GBP 100,000	Motability Operations Group PLC, 1.500%, 20/01/41	72,135	0.00
GBP 100,000	Lloyds Bank PLC, 6.500%, 17/09/40	143,181	0.00	GBP 300,000	Motability Operations Group PLC, 2.125%, 18/01/42	237,432	0.01
USD 500,000	lloyds banking group PLC, 4.716%, 11/08/26	486,195	0.01	GBP 300,000	National Grid Electricity Transmission PLC, 1.125%, 07/07/28	298,903	0.01
USD 500,000	lloyds banking group PLC, 7.953%, 15/11/33	541,580	0.01	GBP 100,000	National Grid Gas PLC, 1.125%, 14/01/33	80,835	0.00
USD 200,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	191,100	0.00	EUR 100,000	National Grid PLC, 2.179%, 30/06/26	103,533	0.00
GBP 200,000	Lloyds Banking Group PLC, 1.875%, 15/01/26	235,520	0.01	EUR 100,000	National Grid PLC, 0.163%, 20/01/28	91,876	0.00
USD 200,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	190,944	0.00	EUR 155,000	National Grid PLC, 0.553%, 18/09/29	136,733	0.00
EUR 400,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	426,874	0.01	EUR 100,000	National Grid PLC, 2.949%, 30/03/30	101,159	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	National Grid PLC, 3.245%, 30/03/34	98,609	0.00	GBP 300,000	Peabody Capital No 2 Plc, 2.750%, 02/03/34	290,894	0.01
EUR 500,000	National Grid PLC, 4.275%, 16/01/35	539,009	0.01	GBP 100,000	Peabody Capital No 2 Plc, 4.625%, 12/12/53	108,275	0.00
USD 500,000	Nationwide Bldg Society, 1.500%, 13/10/26	434,965	0.01	GBP 300,000	Pension Insurance Corp PLC, 4.625%, 07/05/31	307,321	0.01
EUR 600,000	Nationwide Building Society, 0.250%, 22/07/25	593,051	0.01	GBP 100,000	Places for People Homes Ltd, 3.625%, 22/11/28	110,928	0.00
GBP 100,000	Nationwide Building Society, 5.625%, 28/01/26	126,054	0.00	GBP 300,000	Prs Finance PLC, 2.000%, 23/01/29	321,078	0.01
USD 100,000	Nationwide Building Society, 4.000%, 14/09/26	91,855	0.00	USD 500,000	Prudential PLC, 2.950%, 03/11/33	421,510	0.01
EUR 100,000	Nationwide Building Society, 2.000%, 28/04/27	100,459	0.00	USD 200,000	Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	187,122	0.00
USD 500,000	Nationwide Building Society, 2.972%, 16/02/28	449,355	0.01	EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	104,398	0.00
EUR 300,000	Nationwide Building Society, 1.125%, 31/05/28	292,227	0.01	GBP 100,000	Rentokil Initial PLC, 5.000%, 27/06/32	117,634	0.00
EUR 200,000	Nationwide Building Society, 2.250%, 25/06/29	204,257	0.01	USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	87,851	0.00
EUR 100,000	Nationwide Building Society, 2.000%, 25/07/29	104,351	0.00	GBP 300,000	RL Finance Bonds NO 4 PLC, 4.875%, 07/10/49	277,869	0.01
GBP 100,000	Nats En Route PLC, 1.750%, 30/09/33	88,925	0.00	GBP 300,000	Royal Bank of Scotland Group PLC, 2.875%, 19/09/26	345,969	0.01
GBP 100,000	NatWest Group PLC, 2.057%, 09/11/28	103,471	0.00	USD 200,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	190,216	0.00
GBP 400,000	NatWest Group PLC, 7.416%, 06/06/33	492,409	0.01	USD 500,000	Royalty Pharma PLC, 1.200%, 02/09/25	451,535	0.01
USD 300,000	NatWest Markets PLC, 3.479%, 22/03/25	287,784	0.01	USD 500,000	Royalty Pharma PLC, 1.750%, 02/09/27	430,460	0.01
EUR 500,000	NatWest Markets PLC, 2.000%, 27/08/25	518,596	0.01	USD 640,000	Royalty Pharma PLC, 2.150%, 02/09/31	501,779	0.01
EUR 100,000	NatWest Markets PLC, 0.125%, 12/11/25	98,750	0.00	USD 645,000	Royalty Pharma PLC, 3.350%, 02/09/51	416,070	0.01
EUR 500,000	NatWest Markets PLC, 0.125%, 18/06/26	481,262	0.01	GBP 100,000	Sanctuary Capital PLC, 5.000%, 26/04/47	115,851	0.00
USD 500,000	NatWest Markets PLC, 1.600%, 29/09/26	438,480	0.01	GBP 100,000	Santander UK Group Holdings PLC, 3.625%, 14/01/26	116,171	0.00
EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	97,976	0.00	USD 1,000,000	Santander UK Group Holdings PLC, 6.534%, 10/01/29	1,007,420	0.02
GBP 150,000	Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	185,100	0.00	GBP 100,000	Santander UK Group Holdings PLC, 2.421%, 17/01/29	103,344	0.00
GBP 100,000	Northern Gas Networks Finance PLC, 6.125%, 02/06/33	125,429	0.00	EUR 100,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	86,990	0.00
GBP 300,000	Northern Powergrid Northeast PLC, 1.875%, 16/06/62	178,383	0.00	GBP 100,000	Santander UK PLC, 5.750%, 02/03/26	126,199	0.00
GBP 200,000	Northumbrian Water Finance PLC, 4.500%, 14/02/31	228,424	0.01	EUR 600,000	Santander UK PLC, 1.125%, 12/03/27	596,563	0.01
GBP 100,000	Northumbrian Water Finance PLC, 5.125%, 23/01/42	113,336	0.00	GBP 100,000	Santander UK PLC, 5.250%, 16/02/29	125,434	0.00
GBP 100,000	Notting Hill Genesis, 4.375%, 20/02/54	102,288	0.00	GBP 300,000	Scottish Hydro Electric Transmission PLC, 2.125%, 24/03/36	254,988	0.01
GBP 300,000	Notting Hill Genesis, 2.000%, perpetual	248,913	0.01	GBP 100,000	Segro PLC, 2.375%, 11/10/29	102,519	0.00
EUR 100,000	Omnico Finance Holdings PLC, 1.400%, 08/07/31	90,025	0.00	GBP 100,000	Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	118,342	0.00
GBP 100,000	Orbit Capital PLC, 3.375%, 14/06/48	87,403	0.00	GBP 300,000	Severn Trent Utilities Finance PLC, 2.000%, 02/06/40	221,936	0.01







## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	7-Eleven Inc, 0.950%, 10/02/26	446,680	0.01	USD 415,000	Agilent Technologies Inc, 2.100%, 04/06/30	340,740	0.01
USD 300,000	7-Eleven Inc, 2.500%, 10/02/41	200,529	0.00	USD 565,000	Agree LP, 2.000%, 15/06/28	470,617	0.01
USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	145,204	0.00	USD 375,000	AHS Hospital Corp, 2.780%, 01/07/51	246,356	0.01
USD 140,000	Abbott Laboratories, 3.875%, 15/09/25	136,812	0.00	USD 100,000	Air Lease Corp, 2.300%, 01/02/25	94,163	0.00
USD 85,000	Abbott Laboratories, 3.750%, 30/11/26	82,921	0.00	USD 120,000	Air Lease Corp, 2.875%, 15/01/26	111,112	0.00
USD 545,000	Abbott Laboratories, 1.150%, 30/01/28	471,697	0.01	USD 200,000	Air Lease Corp, 3.750%, 01/06/26	189,176	0.00
USD 40,000	Abbott Laboratories, 1.400%, 30/06/30	32,906	0.00	USD 550,000	Air Lease Corp, 1.875%, 15/08/26	488,785	0.01
USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	100,330	0.00	USD 100,000	Air Products & Chemicals Inc, 3.350%, 31/07/24	97,454	0.00
USD 17,000	Abbott Laboratories, 6.150%, 30/11/37	19,003	0.00	USD 100,000	Alexandria Real Estate Equities Inc, 2.750%, 15/12/29	85,114	0.00
USD 100,000	Abbott Laboratories, 5.300%, 27/05/40	104,624	0.00	USD 90,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	77,225	0.00
USD 130,000	AbbVie Inc, 2.600%, 21/11/24	124,736	0.00	USD 350,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	256,133	0.01
USD 1,140,000	AbbVie Inc, 3.800%, 15/03/25	1,108,764	0.02	USD 200,000	Alexandria Real Estate Equities Inc, 2.950%, 15/03/34	158,000	0.00
USD 175,000	AbbVie Inc, 3.600%, 14/05/25	169,202	0.00	USD 150,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	112,037	0.00
USD 100,000	AbbVie Inc, 3.200%, 14/05/26	94,782	0.00	USD 500,000	Alexandria Real Estate Equities Inc, 5.150%, 15/04/53	449,635	0.01
USD 105,000	AbbVie Inc, 2.950%, 21/11/26	98,124	0.00	USD 95,000	Alleghany Corp, 4.900%, 15/09/44	88,268	0.00
USD 50,000	AbbVie Inc, 4.250%, 14/11/28	48,516	0.00	USD 50,000	Allegion US Holding Co Inc, 3.200%, 01/10/24	48,178	0.00
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	102,589	0.00	USD 50,000	Allegion US Holding Co Inc, 3.550%, 01/10/27	46,251	0.00
USD 545,000	AbbVie Inc, 3.200%, 21/11/29	492,544	0.01	USD 500,000	Allegion US Holdings Co Inc, 5.411%, 01/07/32	494,005	0.01
USD 170,000	AbbVie Inc, 4.550%, 15/03/35	161,833	0.00	USD 95,000	Allstate Corp, 0.750%, 15/12/25	85,142	0.00
USD 60,000	AbbVie Inc, 4.500%, 14/05/35	56,944	0.00	USD 150,000	Allstate Corp, 1.450%, 15/12/30	116,517	0.00
USD 150,000	AbbVie Inc, 4.300%, 14/05/36	137,925	0.00	USD 15,000	Allstate Corp, 5.550%, 09/05/35	15,245	0.00
USD 605,000	AbbVie Inc, 4.050%, 21/11/39	526,574	0.01	USD 150,000	Allstate Corp, 3.850%, 10/08/49	116,796	0.00
USD 150,000	AbbVie Inc, 4.400%, 06/11/42	134,295	0.00	USD 250,000	Ally Financial Inc, 5.800%, 01/05/25	245,910	0.01
USD 180,000	AbbVie Inc, 4.750%, 15/03/45	164,849	0.00	USD 500,000	Ally Financial Inc, 4.750%, 09/06/27	464,570	0.01
USD 100,000	AbbVie Inc, 4.450%, 14/05/46	88,091	0.00	USD 500,000	Ally Financial Inc, 7.100%, 15/11/27	504,455	0.01
USD 75,000	AbbVie Inc, 4.875%, 14/11/48	70,750	0.00	USD 300,000	Alphabet Inc, 1.998%, 15/08/26	277,632	0.01
USD 190,000	AbbVie Inc, 4.250%, 21/11/49	163,717	0.00	USD 325,000	Alphabet Inc, 1.100%, 15/08/30	262,879	0.01
USD 150,000	Activision Blizzard Inc, 3.400%, 15/09/26	142,929	0.00	EUR 100,000	Altria Group Inc, 1.700%, 15/06/25	103,749	0.00
USD 60,000	Adobe Inc, 3.250%, 01/02/25	58,251	0.00	USD 26,000	Altria Group Inc, 4.400%, 14/02/26	25,458	0.00
USD 500,000	Advance Auto Parts Inc, 5.950%, 09/03/28	493,110	0.01	USD 100,000	Altria Group Inc, 2.625%, 16/09/26	92,597	0.00
USD 500,000	Advanced Micro Devices Inc, 4.393%, 01/06/52	455,285	0.01	EUR 500,000	Altria Group Inc, 2.200%, 15/06/27	506,050	0.01
USD 500,000	Adventist Health System, 5.430%, 01/03/32	495,945	0.01	USD 255,000	Altria Group Inc, 4.800%, 14/02/29	247,972	0.01
USD 100,000	Advocate Health & Hospitals Corp, 3.387%, 15/10/49	75,138	0.00	USD 50,000	Altria Group Inc, 3.400%, 06/05/30	44,076	0.00
USD 15,000	Aetna Inc, 6.750%, 15/12/37	16,566	0.00	EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	93,888	0.00
USD 30,000	Aetna Inc, 3.875%, 15/08/47	23,412	0.00	USD 65,000	Altria Group Inc, 5.800%, 14/02/39	63,529	0.00
USD 50,000	Affiliated Managers Group Inc, 3.500%, 01/08/25	47,299	0.00	USD 100,000	Altria Group Inc, 3.875%, 16/09/46	70,213	0.00
USD 540,000	Aflac Inc, 1.125%, 15/03/26	483,889	0.01	USD 275,000	Altria Group Inc, 5.950%, 14/02/49	259,996	0.01
USD 220,000	Aflac Inc, 3.600%, 01/04/30	202,431	0.00	USD 500,000	Altria Group Inc, 4.000%, 04/02/61	344,680	0.01
USD 50,000	Agilent Technologies Inc, 2.750%, 15/09/29	43,630	0.00	USD 325,000	Amazon.com Inc, 2.800%, 22/08/24	316,059	0.01

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,000,000	Amazon.com Inc, 4.700%, 29/11/24	1,000,890	0.02	USD 300,000	American Express Co, 3.300%, 03/05/27	280,185	0.01
USD 635,000	Amazon.com Inc, 0.800%, 03/06/25	587,064	0.01	USD 550,000	American Express Co, 4.050%, 03/12/42	478,659	0.01
USD 500,000	Amazon.com Inc, 4.600%, 01/12/25	496,265	0.01	USD 150,000	American Financial Group Inc, 4.500%, 15/06/47	122,366	0.00
USD 650,000	Amazon.com Inc, 1.000%, 12/05/26	584,486	0.01	USD 500,000	American Homes 4 Rent LP, 4.300%, 15/04/52	391,390	0.01
USD 1,000,000	Amazon.com Inc, 3.300%, 13/04/27	953,540	0.02	EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	106,301	0.00
USD 500,000	Amazon.com Inc, 1.200%, 03/06/27	438,935	0.01	USD 500,000	American Honda Finance Corp, 1.300%, 09/09/26	445,280	0.01
USD 200,000	Amazon.com Inc, 3.150%, 22/08/27	188,200	0.00	GBP 100,000	American Honda Finance Corp, 0.750%, 25/11/26	106,307	0.00
USD 450,000	Amazon.com Inc, 1.650%, 12/05/28	393,237	0.01	EUR 100,000	American Honda Finance Corp, 0.300%, 07/07/28	91,499	0.00
USD 665,000	Amazon.com Inc, 1.500%, 03/06/30	546,949	0.01	USD 1,000,000	American Honda Finance Corp, 4.600%, 17/04/30	977,830	0.02
USD 650,000	Amazon.com Inc, 2.100%, 12/05/31	546,396	0.01	USD 100,000	American International Group Inc, 3.900%, 01/04/26	96,117	0.00
USD 500,000	Amazon.com Inc, 3.600%, 13/04/32	466,025	0.01	USD 100,000	American Tower Corp, 2.950%, 15/01/25	95,647	0.00
USD 200,000	Amazon.com Inc, 4.800%, 05/12/34	204,302	0.00	USD 500,000	American Tower Corp, 1.600%, 15/04/26	448,430	0.01
USD 145,000	Amazon.com Inc, 3.875%, 22/08/37	132,411	0.00	USD 500,000	American Tower Corp, 1.450%, 15/09/26	440,395	0.01
USD 650,000	Amazon.com Inc, 2.875%, 12/05/41	501,572	0.01	EUR 100,000	American Tower Corp, 0.450%, 15/01/27	94,604	0.00
USD 145,000	Amazon.com Inc, 4.050%, 22/08/47	129,926	0.00	EUR 160,000	American Tower Corp, 0.500%, 15/01/28	146,599	0.00
USD 650,000	Amazon.com Inc, 3.100%, 12/05/51	484,367	0.01	USD 500,000	American Tower Corp, 5.500%, 15/03/28	497,650	0.01
USD 270,000	Amazon.com Inc, 4.250%, 22/08/57	243,524	0.01	USD 150,000	American Tower Corp, 3.950%, 15/03/29	138,408	0.00
USD 650,000	Amazon.com Inc, 3.250%, 12/05/61	470,723	0.01	EUR 100,000	American Tower Corp, 0.875%, 21/05/29	88,783	0.00
USD 630,000	Ancor Flexibles North America Inc, 2.690%, 25/05/31	516,285	0.01	USD 265,000	American Tower Corp, 3.800%, 15/08/29	242,252	0.00
USD 69,063	American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	63,762	0.00	USD 200,000	American Tower Corp, 2.900%, 15/01/30	172,774	0.00
USD 16,746	American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32	14,536	0.00	USD 500,000	American Tower Corp, 2.300%, 15/09/31	397,970	0.01
USD 100,000	American Express Co, 3.000%, 30/10/24	96,730	0.00	EUR 130,000	American Tower Corp, 1.000%, 15/01/32	105,919	0.00
USD 300,000	American Express Co, 2.250%, 04/03/25	284,427	0.01	EUR 100,000	American Tower Corp, 1.250%, 21/05/33	80,429	0.00
USD 500,000	American Express Co, 3.950%, 01/08/25	485,225	0.01	USD 500,000	American Tower Corp, 3.100%, 15/06/50	327,380	0.01
USD 500,000	American Express Co, 4.900%, 13/02/26	495,145	0.01	USD 135,000	American Water Capital Corp, 2.950%, 01/09/27	124,754	0.00
USD 500,000	American Express Co, 4.990%, 01/05/26	494,340	0.01	USD 600,000	American Water Capital Corp, 2.300%, 01/06/31	498,342	0.01
USD 500,000	American Express Co, 1.650%, 04/11/26	444,915	0.01	USD 100,000	American Water Capital Corp, 4.000%, 01/12/46	80,648	0.00
USD 500,000	American Express Co, 2.550%, 04/03/27	455,615	0.01	USD 50,000	American Water Capital Corp, 3.750%, 01/09/47	39,546	0.00
				USD 600,000	American Water Capital Corp, 3.250%, 01/06/51	436,908	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Ameriprise Financial Inc, 3.700%, 15/10/24	146,281	0.00	USD 105,000	Anthem Inc, 2.375%, 15/01/25	99,845	0.00
USD 50,000	AmerisourceBergen Corp, 3.450%, 15/12/27	46,806	0.00	USD 100,000	Anthem Inc, 1.500%, 15/03/26	90,439	0.00
USD 50,000	AmerisourceBergen Corp, 4.300%, 15/12/47	42,633	0.00	USD 65,000	Anthem Inc, 3.650%, 01/12/27	61,421	0.00
USD 365,000	Amgen Inc, 1.900%, 21/02/25	344,166	0.01	USD 50,000	Anthem Inc, 4.101%, 01/03/28	48,029	0.00
USD 1,000,000	Amgen Inc, 5.150%, 02/03/28	998,640	0.02	USD 85,000	Anthem Inc, 2.250%, 15/05/30	71,225	0.00
GBP 100,000	Amgen Inc, 4.000%, 13/09/29	114,321	0.00	USD 100,000	Anthem Inc, 2.550%, 15/03/31	84,122	0.00
USD 100,000	Amgen Inc, 2.450%, 21/02/30	85,587	0.00	USD 100,000	Anthem Inc, 4.650%, 15/08/44	89,745	0.00
USD 350,000	Amgen Inc, 3.150%, 21/02/40	267,725	0.01	USD 65,000	Anthem Inc, 4.375%, 01/12/47	56,687	0.00
USD 600,000	Amgen Inc, 2.800%, 15/08/41	424,626	0.01	USD 50,000	Anthem Inc, 4.550%, 01/03/48	43,984	0.00
USD 1,000,000	Amgen Inc, 5.600%, 02/03/43	1,002,350	0.02	USD 105,000	Anthem Inc, 3.125%, 15/05/50	73,629	0.00
USD 100,000	Amgen Inc, 4.563%, 15/06/48	88,738	0.00	USD 30,000	Anthem Inc, 3.600%, 15/03/51	22,964	0.00
USD 100,000	Amgen Inc, 3.375%, 21/02/50	73,359	0.00	USD 300,000	Aon Corp, 3.750%, 02/05/29	277,689	0.01
USD 300,000	Amgen Inc, 4.663%, 15/06/51	268,755	0.01	USD 300,000	Aon Corp / Aon Global Holdings PLC, 2.900%, 23/08/51	196,380	0.00
USD 500,000	Amgen Inc, 5.650%, 02/03/53	506,900	0.01	USD 200,000	Apollo Management Holdings LP, 4.872%, 15/02/29	190,740	0.00
USD 657,000	Amgen Inc, 2.770%, 01/09/53	409,948	0.01	USD 200,000	Apollo Management Holdings LP, 4.950%, 14/01/50	167,734	0.00
USD 500,000	Amgen Inc, 5.750%, 02/03/63	508,195	0.01	CAD 200,000	Apple Inc, 2.513%, 19/08/24	146,604	0.00
USD 300,000	Amphenol Corp, 2.050%, 01/03/25	283,323	0.01	USD 100,000	Apple Inc, 1.800%, 11/09/24	96,236	0.00
USD 150,000	Amphenol Corp, 2.800%, 15/02/30	131,576	0.00	CHF 100,000	Apple Inc, 0.375%, 25/11/24	109,401	0.00
USD 100,000	Analog Devices Inc, 3.450%, 15/06/27	94,721	0.00	USD 300,000	Apple Inc, 2.750%, 13/01/25	289,368	0.01
USD 500,000	Analog Devices Inc, 2.800%, 01/10/41	371,580	0.01	USD 200,000	Apple Inc, 3.200%, 13/05/25	193,560	0.00
USD 250,000	Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	242,160	0.00	EUR 100,000	Apple Inc, 0.875%, 24/05/25	103,729	0.00
USD 80,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	77,405	0.00	EUR 300,000	Apple Inc, zero coupon, 15/11/25	300,897	0.01
USD 85,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	84,681	0.00	USD 200,000	Apple Inc, 0.700%, 08/02/26	180,330	0.00
USD 300,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	279,240	0.01	USD 300,000	Apple Inc, 3.250%, 23/02/26	288,978	0.01
USD 65,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	66,136	0.00	USD 400,000	Apple Inc, 2.450%, 04/08/26	374,756	0.01
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	97,369	0.00	USD 1,300,000	Apple Inc, 2.050%, 11/09/26	1,197,625	0.02
USD 535,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	496,576	0.01	USD 500,000	Apple Inc, 3.200%, 11/05/27	477,320	0.01
USD 200,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	261,276	0.01	USD 140,000	Apple Inc, 3.000%, 20/06/27	132,667	0.00
USD 500,000	Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40	459,710	0.01	USD 100,000	Apple Inc, 2.900%, 12/09/27	93,892	0.00
USD 1,100,000	Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	1,072,973	0.02	EUR 100,000	Apple Inc, 1.375%, 24/05/29	97,859	0.00
USD 335,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	319,958	0.01	USD 200,000	Apple Inc, 2.200%, 11/09/29	175,550	0.00
USD 35,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	32,498	0.00	USD 500,000	Apple Inc, 1.650%, 11/05/30	421,100	0.01
USD 133,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	119,970	0.00	USD 200,000	Apple Inc, 1.650%, 08/02/31	165,796	0.00
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	368,616	0.01	EUR 300,000	Apple Inc, 0.500%, 15/11/31	263,653	0.01
USD 245,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	267,089	0.01	USD 1,600,000	Apple Inc, 2.375%, 08/02/41	1,180,336	0.02
USD 100,000	Anthem Inc, 3.350%, 01/12/24	96,756	0.00	GBP 100,000	Apple Inc, 3.600%, 31/07/42	105,380	0.00
				USD 150,000	Apple Inc, 3.450%, 09/02/45	126,221	0.00
				USD 100,000	Apple Inc, 4.650%, 23/02/46	98,491	0.00
				USD 135,000	Apple Inc, 3.850%, 04/08/46	118,633	0.00
				USD 215,000	Apple Inc, 4.250%, 09/02/47	204,837	0.00
				USD 65,000	Apple Inc, 2.950%, 11/09/49	48,375	0.00
				USD 700,000	Apple Inc, 2.650%, 11/05/50	486,269	0.01
				USD 100,000	Applied Materials Inc, 3.300%, 01/04/27	95,449	0.00
				USD 200,000	Applied Materials Inc, 5.850%, 15/06/41	219,562	0.00
				USD 300,000	Aqua America Inc, 3.566%, 01/05/29	273,033	0.01
				EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	102,315	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Archer-Daniels-Midland Co, 2.700%, 15/09/51	201,684	0.00	USD 200,000	Atmos Energy Corp, 1.500%, 15/01/31	157,630	0.00
USD 500,000	Arthur J Gallagher & Co, 3.050%, 09/03/52	319,300	0.01	USD 120,000	Atmos Energy Corp, 5.500%, 15/06/41	119,692	0.00
USD 300,000	Ascension Health, 3.106%, 15/11/39	234,267	0.00	USD 20,000	Atmos Energy Corp, 4.125%, 15/03/49	16,842	0.00
USD 50,000	Ascension Health, 3.945%, 15/11/46	42,022	0.00	USD 600,000	Atmos Energy Corp, 2.850%, 15/02/52	404,562	0.01
USD 300,000	Ashtead Capital Inc, 4.375%, 15/08/27	282,255	0.01	USD 500,000	Atmos Energy Corp, 5.750%, 15/10/52	531,730	0.01
USD 132,000	Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	129,913	0.00	USD 205,000	Autodesk Inc, 2.850%, 15/01/30	179,346	0.00
USD 535,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	482,725	0.01	USD 225,000	Automatic Data Processing Inc, 3.375%, 15/09/25	217,413	0.00
USD 520,000	Astrazeneca Finance LLC, 2.250%, 28/05/31	438,745	0.01	USD 500,000	Automatic Data Processing Inc, 1.700%, 15/05/28	439,175	0.01
USD 1,000,000	AT&T Inc, 5.539%, 20/02/26	1,000,220	0.02	USD 40,000	Automatic Data Processing Inc, 1.250%, 01/09/30	32,429	0.00
EUR 500,000	AT&T Inc, 0.250%, 04/03/26	493,841	0.01	USD 300,000	AutoNation Inc, 3.850%, 01/03/32	254,904	0.01
USD 900,000	AT&T Inc, 1.700%, 25/03/26	819,954	0.01	USD 100,000	AutoZone Inc, 3.750%, 01/06/27	95,246	0.00
USD 100,000	AT&T Inc, 4.250%, 01/03/27	97,225	0.00	USD 210,000	AutoZone Inc, 1.650%, 15/01/31	163,869	0.00
USD 185,000	AT&T Inc, 1.650%, 01/02/28	159,157	0.00	USD 1,000,000	AutoZone Inc, 4.750%, 01/02/33	957,580	0.02
USD 14,000	AT&T Inc, 4.100%, 15/02/28	13,409	0.00	USD 100,000	AvalonBay Communities Inc, 3.500%, 15/11/24	97,024	0.00
EUR 500,000	AT&T Inc, 1.600%, 19/05/28	488,304	0.01	USD 65,000	AvalonBay Communities Inc, 3.300%, 01/06/29	58,998	0.00
USD 200,000	AT&T Inc, 4.350%, 01/03/29	192,042	0.00	USD 20,000	AvalonBay Communities Inc, 2.300%, 01/03/30	16,769	0.00
GBP 200,000	AT&T Inc, 4.375%, 14/09/29	229,235	0.00	USD 140,000	AvalonBay Communities Inc, 2.450%, 15/01/31	117,425	0.00
EUR 100,000	AT&T Inc, 2.600%, 17/12/29	100,223	0.00	USD 100,000	AvalonBay Communities Inc, 4.150%, 01/07/47	82,486	0.00
USD 152,000	AT&T Inc, 4.300%, 15/02/30	144,326	0.00	USD 100,000	Avangrid Inc, 3.150%, 01/12/24	96,064	0.00
USD 200,000	AT&T Inc, 2.750%, 01/06/31	168,790	0.00	USD 1,000,000	Avangrid Inc, 3.200%, 15/04/25	951,610	0.02
USD 335,000	AT&T Inc, 2.250%, 01/02/32	266,291	0.01	USD 250,000	Avangrid Inc, 3.800%, 01/06/29	228,607	0.00
GBP 300,000	AT&T Inc, 5.200%, 18/11/33	356,408	0.01	USD 500,000	Avery Dennison Corp, 0.850%, 15/08/24	472,645	0.01
USD 500,000	AT&T Inc, 2.550%, 01/12/33	391,295	0.01	USD 1,300,000	Avista Corp, 4.000%, 01/04/52	1,034,124	0.02
USD 195,000	AT&T Inc, 4.500%, 15/05/35	179,168	0.00	USD 500,000	Avnet Inc, 6.250%, 15/03/28	505,355	0.01
EUR 100,000	AT&T Inc, 3.150%, 04/09/36	96,009	0.00	USD 100,000	Avnet Inc, 5.500%, 01/06/32	95,238	0.00
USD 200,000	AT&T Inc, 5.250%, 01/03/37	195,434	0.00	USD 300,000	AXIS Specialty Finance LLC, 4.900%, 15/01/40	238,725	0.00
USD 300,000	AT&T Inc, 4.900%, 15/08/37	281,451	0.01	USD 250,000	Baker Hughes a GE Co LLC, 5.125%, 15/09/40	242,552	0.00
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	87,482	0.00	USD 100,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	92,654	0.00
USD 250,000	AT&T Inc, 4.850%, 01/03/39	230,332	0.00	USD 300,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	243,219	0.01
USD 1,132,000	AT&T Inc, 3.500%, 01/06/41	831,581	0.02	USD 100,000	Baltimore Gas & Electric Co, 3.750%, 15/08/47	78,348	0.00
USD 500,000	AT&T Inc, 3.100%, 01/02/43	359,800	0.01	USD 700,000	Baltimore Gas & Electric Co, 2.250%, perpetual	582,771	0.01
GBP 100,000	AT&T Inc, 4.250%, 01/06/43	97,178	0.00	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	104,409	0.00
USD 126,000	AT&T Inc, 4.350%, 15/06/45	105,567	0.00	GBP 100,000	Bank of America Corp, 2.300%, 25/07/25	116,658	0.00
USD 185,000	AT&T Inc, 4.750%, 15/05/46	163,390	0.00				
USD 100,000	AT&T Inc, 4.550%, 09/03/49	84,811	0.00				
USD 582,000	AT&T Inc, 3.650%, 01/06/51	412,473	0.01				
USD 675,000	AT&T Inc, 3.550%, 15/09/55	472,554	0.01				
USD 697,000	AT&T Inc, 3.800%, 01/12/57	504,161	0.01				
USD 500,000	Athene Global Funding, 1.716%, 07/01/25	462,335	0.01				
EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	94,060	0.00				
EUR 100,000	Athene Global Funding, 0.832%, 08/01/27	93,386	0.00				
EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	88,728	0.00				



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Bank of America Corp, 3.875%, 01/08/25	97,300	0.00	USD 250,000	Bank of America Corp, 2.651%, 11/03/32	207,020	0.00
USD 375,000	Bank of America Corp, 0.981%, 25/09/25	352,335	0.01	USD 500,000	Bank of America Corp, 2.687%, 22/04/32	414,245	0.01
USD 300,000	Bank of America Corp, 3.093%, 01/10/25	288,732	0.01	EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	85,927	0.00
USD 100,000	Bank of America Corp, 2.456%, 22/10/25	95,479	0.00	USD 500,000	Bank of America Corp, 2.299%, 21/07/32	399,710	0.01
USD 200,000	Bank of America Corp, 2.015%, 13/02/26	187,320	0.00	USD 500,000	Bank of America Corp, 2.572%, 20/10/32	406,965	0.01
USD 100,000	Bank of America Corp, 4.450%, 03/03/26	97,290	0.00	EUR 100,000	Bank of America Corp, 2.824%, 27/04/33	97,138	0.00
EUR 200,000	Bank of America Corp, 0.808%, 09/05/26	203,493	0.00	USD 500,000	Bank of America Corp, 5.288%, 25/04/34	495,415	0.01
USD 500,000	Bank of America Corp, 1.319%, 19/06/26	458,105	0.01	USD 200,000	Bank of America Corp, 6.110%, 29/01/37	210,844	0.00
USD 250,000	Bank of America Corp, 1.197%, 24/10/26	225,035	0.00	USD 200,000	Bank of America Corp, 3.846%, 08/03/37	170,822	0.00
EUR 500,000	Bank of America Corp, 1.949%, 27/10/26	513,256	0.01	USD 300,000	Bank of America Corp, 4.244%, 24/04/38	263,535	0.01
USD 1,250,000	Bank of America Corp, 1.658%, 11/03/27	1,125,187	0.02	USD 500,000	Bank of America Corp, 2.676%, 19/06/41	351,220	0.01
USD 200,000	Bank of America Corp, 3.559%, 23/04/27	189,720	0.00	USD 130,000	Bank of America Corp, 5.875%, 07/02/42	138,583	0.00
USD 1,320,000	Bank of America Corp, 1.734%, 22/07/27	1,177,849	0.02	USD 200,000	Bank of America Corp, 3.311%, 22/04/42	152,420	0.00
USD 150,000	Bank of America Corp, 3.248%, 21/10/27	139,746	0.00	USD 200,000	Bank of America Corp, 4.875%, 01/04/44	190,578	0.00
USD 200,000	Bank of America Corp, 3.824%, 20/01/28	189,376	0.00	USD 200,000	Bank of America Corp, 4.443%, 20/01/48	176,572	0.00
CAD 500,000	Bank of America Corp, 3.615%, 16/03/28	353,864	0.01	USD 150,000	Bank of America Corp, 4.330%, 15/03/50	128,949	0.00
USD 200,000	Bank of America Corp, 3.705%, 24/04/28	187,644	0.00	USD 75,000	Bank of America Corp, 2.831%, 24/10/51	49,169	0.00
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	98,035	0.00	USD 250,000	Bank of America Corp, 3.483%, 13/03/52	185,627	0.00
USD 400,000	Bank of America Corp, 3.593%, 21/07/28	372,636	0.01	USD 500,000	Bank of America Corp, 2.972%, 21/07/52	339,330	0.01
EUR 300,000	Bank of America Corp, 0.583%, 24/08/28	279,442	0.01	USD 1,000,000	Bank Of America Corp, 1.530%, 06/12/25	936,060	0.02
USD 500,000	Bank of America Corp, 5.202%, 25/04/29	494,640	0.01	GBP 300,000	Bank Of America Corp, 1.667%, 02/06/29	304,121	0.01
USD 175,000	Bank of America Corp, 3.974%, 07/02/30	162,223	0.00	USD 700,000	BANK OF AMERICA CORP, 2.551%, 04/02/28	631,855	0.01
USD 100,000	Bank of America Corp, 3.194%, 23/07/30	88,261	0.00	USD 125,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	104,071	0.00
USD 300,000	Bank of America Corp, 2.884%, 22/10/30	258,372	0.01	USD 500,000	Bank of New York Mellon, 5.224%, 21/11/25	497,120	0.01
USD 200,000	Bank of America Corp, 2.496%, 13/02/31	167,390	0.00	USD 50,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	47,824	0.00
EUR 100,000	Bank of America Corp, 0.694%, 22/03/31	86,235	0.00	USD 100,000	Bank of New York Mellon Corp, 3.000%, 24/02/25	96,141	0.00
USD 500,000	Bank of America Corp, 1.898%, 23/07/31	398,035	0.01	USD 500,000	Bank of New York Mellon Corp, 3.350%, 25/04/25	480,245	0.01
USD 250,000	Bank of America Corp, 1.922%, 24/10/31	197,990	0.00	USD 200,000	Bank of New York Mellon Corp, 0.750%, 28/01/26	178,454	0.00
EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	84,341	0.00	USD 500,000	Bank of New York Mellon Corp, 4.947%, 26/04/27	493,620	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Bank of New York Mellon Corp, 3.250%, 16/05/27	140,404	0.00	GBP 100,000	Berkshire Hathaway Finance Corp, 2.625%, 19/06/59	74,614	0.00
USD 350,000	Bank of New York Mellon Corp, 3.850%, 28/04/28	333,455	0.01	USD 70,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	67,439	0.00
USD 600,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	514,122	0.01	EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	98,870	0.00
USD 500,000	Bank of New York Mellon Corp, 4.543%, 01/02/29	486,650	0.01	EUR 200,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	203,192	0.00
USD 200,000	Bank of New York Mellon Corp, 3.300%, 23/08/29	179,568	0.00	EUR 100,000	Berkshire Hathaway Inc, 0.500%, 15/01/41	62,759	0.00
USD 200,000	BankUnited Inc, 5.125%, 11/06/30	152,648	0.00	USD 100,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	96,418	0.00
USD 500,000	Banner Health, 2.907%, 01/01/42	365,445	0.01	USD 750,000	Berry Global Inc, 1.570%, 15/01/26	676,905	0.01
USD 100,000	BAT Capital Corp, 3.222%, 15/08/24	97,025	0.00	USD 500,000	Berry Global Inc, 5.500%, 15/04/28	493,350	0.01
USD 300,000	BAT Capital Corp, 2.789%, 06/09/24	288,801	0.01	USD 50,000	Best Buy Co Inc, 4.450%, 01/10/28	48,413	0.00
GBP 100,000	BAT Capital Corp, 2.125%, 15/08/25	115,083	0.00	USD 500,000	Bimbo Bakeries USA Inc, 4.000%, 17/05/51	401,595	0.01
USD 150,000	BAT Capital Corp, 3.557%, 15/08/27	138,099	0.00	USD 30,000	Biogen Inc, 4.050%, 15/09/25	29,048	0.00
USD 150,000	BAT Capital Corp, 2.259%, 25/03/28	128,588	0.00	USD 333,000	Biogen Inc, 3.250%, 15/02/51	233,033	0.00
USD 300,000	BAT Capital Corp, 2.726%, 25/03/31	238,881	0.00	USD 500,000	Bio-Rad Laboratories Inc, 3.300%, 15/03/27	465,380	0.01
USD 270,000	BAT Capital Corp, 4.390%, 15/08/37	215,757	0.00	USD 260,000	BlackRock Inc, 3.250%, 30/04/29	241,660	0.00
USD 60,000	BAT Capital Corp, 4.540%, 15/08/47	44,273	0.00	EUR 100,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	91,820	0.00
USD 500,000	Baxter International Inc, 2.272%, 01/12/28	428,850	0.01	EUR 400,000	Blackstone Holdings Finance Co LLC, 3.500%, 01/06/34	378,163	0.01
EUR 400,000	Baxter International Inc, 1.300%, 15/05/29	374,593	0.01	USD 100,000	Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	85,509	0.00
USD 585,000	Baxter International Inc, 1.730%, 01/04/31	453,474	0.01	USD 500,000	Blackstone Holdings Finance Co LLC, 3.200%, 30/01/52	317,550	0.01
USD 520,000	Baylor Scott & White Holdings, 1.777%, 15/11/30	414,908	0.01	USD 500,000	Blackstone Private Credit Fund, 2.625%, 15/12/26	427,185	0.01
USD 125,000	Becton Dickinson and Co, 4.669%, 06/06/47	114,600	0.00	USD 500,000	Blackstone Private Credit Fund, 3.250%, 15/03/27	431,980	0.01
EUR 100,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	93,961	0.00	USD 75,000	Block Financial LLC, 3.875%, 15/08/30	66,173	0.00
USD 40,000	Berkshire Hathaway Finance Corp, 1.450%, 15/10/30	32,558	0.00	USD 200,000	BLUE Owl Finance LLC, 4.375%, perpetual	161,540	0.00
USD 300,000	Berkshire Hathaway Finance Corp, 2.875%, 15/03/32	264,240	0.01	USD 500,000	BMW US Capital LLC, 0.750%, 12/08/24	474,535	0.01
EUR 100,000	Berkshire Hathaway Finance Corp, 2.000%, 18/03/34	90,414	0.00	USD 500,000	BMW US Capital LLC, 1.250%, 12/08/26	445,945	0.01
GBP 100,000	Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	86,411	0.00	USD 300,000	BMW US Capital LLC, 3.300%, 06/04/27	283,248	0.01
USD 300,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	270,330	0.01	USD 100,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	100,800	0.00
USD 325,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	295,860	0.01	USD 20,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	19,188	0.00
USD 45,000	Berkshire Hathaway Finance Corp, 2.850%, 15/10/50	31,343	0.00	USD 105,000	Boardwalk Pipelines LP, 3.400%, 15/02/31	90,254	0.00
USD 355,000	Berkshire Hathaway Finance Corp, 2.500%, 15/01/51	232,940	0.00	EUR 500,000	Booking Holdings Inc, 0.100%, 08/03/25	510,375	0.01
				USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	241,117	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	101,170	0.00	USD 41,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	38,043	0.00
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	112,351	0.00	USD 30,000	Bristol-Myers Squibb Co, 1.450%, 13/11/30	24,098	0.00
EUR 500,000	Booking Holdings Inc, 4.125%, 12/05/33	542,642	0.01	USD 500,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	441,635	0.01
USD 550,000	BorgWarner Inc, 2.650%, 01/07/27	500,824	0.01	USD 300,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	273,654	0.01
USD 800,000	Boston Gas Co, 3.757%, 16/03/32	704,608	0.01	USD 20,000	Bristol-Myers Squibb Co, 2.350%, 13/11/40	14,048	0.00
USD 200,000	Boston Properties LP, 3.650%, 01/02/26	185,996	0.00	USD 500,000	Bristol-Myers Squibb Co, 3.550%, 15/03/42	414,090	0.01
USD 300,000	Boston Properties LP, 2.750%, 01/10/26	265,695	0.01	USD 100,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	93,228	0.00
USD 500,000	Boston Properties LP, 6.750%, 01/12/27	505,475	0.01	USD 85,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	75,455	0.00
USD 200,000	Boston Properties LP, 3.400%, 21/06/29	168,420	0.00	USD 1,030,000	Bristol-Myers Squibb Co, 2.550%, 13/11/50	670,726	0.01
USD 350,000	Boston Properties LP, 2.450%, 01/10/33	252,920	0.01	USD 25,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	23,388	0.00
USD 30,000	Boston Scientific Corp, 1.900%, 01/06/25	28,127	0.00	USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	89,213	0.00
EUR 100,000	Boston Scientific Corp, 0.625%, 01/12/27	95,335	0.00	USD 100,000	Brixmor Operating Partnership LP, 4.050%, 01/07/30	90,271	0.00
USD 50,000	Boston Scientific Corp, 2.650%, 01/06/30	43,574	0.00	USD 200,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	190,760	0.00
USD 100,000	Boston Scientific Corp, 4.550%, 01/03/39	92,765	0.00	USD 100,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	92,378	0.00
USD 70,000	Boston Scientific Corp, 4.700%, 01/03/49	65,804	0.00	USD 364,000	Broadcom Inc, 3.459%, 15/09/26	344,249	0.01
USD 250,000	BP Capital Markets America Inc, 3.410%, 11/02/26	240,342	0.00	USD 380,000	Broadcom Inc, 1.950%, 15/02/28	328,810	0.01
USD 100,000	BP Capital Markets America Inc, 3.017%, 16/01/27	94,135	0.00	USD 212,000	Broadcom Inc, 4.110%, 15/09/28	200,580	0.00
USD 325,000	BP Capital Markets America Inc, 1.749%, 10/08/30	266,146	0.01	USD 200,000	Broadcom Inc, 4.750%, 15/04/29	193,640	0.00
USD 2,000,000	BP Capital Markets America Inc, 4.893%, 11/09/33	1,980,040	0.03	USD 200,000	Broadcom Inc, 4.150%, 15/11/30	183,794	0.00
USD 325,000	BP Capital Markets America Inc, 2.772%, 10/11/50	215,777	0.00	USD 200,000	Broadcom Inc, 2.450%, 15/02/31	162,458	0.00
USD 350,000	BP Capital Markets America Inc, 3.001%, 17/03/52	242,032	0.00	USD 500,000	Broadcom Inc, 2.600%, 15/02/33	389,765	0.01
USD 350,000	BP Capital Markets America Inc, 3.379%, 08/02/61	249,165	0.01	USD 500,000	Broadcom Inc, 3.419%, 15/04/33	418,590	0.01
USD 500,000	Brandywine Operating Partnership LP, 7.550%, 15/03/28	456,320	0.01	USD 1,065,000	Broadcom Inc, 3.137%, 15/11/35	383,240	0.01
USD 150,000	Brighthouse Financial Inc, 3.700%, 22/06/27	137,908	0.00	USD 40,000	Broadcom Inc, 3.500%, 15/02/41	797,227	0.01
USD 100,000	Brighthouse Financial Inc, 4.700%, 22/06/47	76,139	0.00	USD 1,000,000	Broadcom Inc, 3.750%, 15/02/51	29,532	0.00
USD 55,000	Bristol-Myers Squibb Co, 2.900%, 26/07/24	53,554	0.00	USD 1,000,000	BROADCOM INC, 4.150%, perpetual	905,510	0.02
USD 50,000	Bristol-Myers Squibb Co, 0.750%, 13/11/25	45,429	0.00	USD 250,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	214,092	0.00
USD 50,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	47,865	0.00	USD 100,000	Brookfield Finance LLC, 3.450%, 15/04/50	66,340	0.00
USD 50,000	Bristol-Myers Squibb Co, 1.125%, 13/11/27	43,546	0.00	USD 100,000	Brooklyn Union Gas Co, 3.407%, 10/03/26	93,229	0.00
				USD 200,000	Brown & Brown Inc, 4.500%, 15/03/29	188,802	0.00
				USD 500,000	Brown & Brown Inc, 4.200%, 17/03/32	449,190	0.01
				USD 500,000	Brunswick Corp, 0.850%, 18/08/24	471,690	0.01
				USD 125,000	Bunge Ltd Finance Corp, 1.630%, 17/08/25	115,075	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 30,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	28,354	0.00	USD 500,000	Capital One Financial Corp, 1.878%, 02/11/27	429,980	0.01
USD 500,000	Bunge Ltd Finance Corp, 2.750%, 14/05/31	419,855	0.01	USD 300,000	Capital One Financial Corp, 3.800%, 31/01/28	276,273	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	97,584	0.00	USD 1,000,000	Capital One Financial Corp, 5.468%, 01/02/29	959,800	0.02
USD 50,000	Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	48,502	0.00	EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	88,599	0.00
USD 200,000	Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	219,922	0.00	USD 500,000	Capital One Financial Corp, 3.273%, 01/03/30	425,705	0.01
USD 25,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	27,620	0.00	USD 500,000	Cardinal Health Inc, 3.410%, 15/06/27	471,055	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	105,816	0.00	USD 100,000	Cardinal Health Inc, 4.600%, 15/03/43	83,518	0.00
USD 100,000	Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	90,696	0.00	USD 300,000	Cargill Inc, 0.750%, 02/02/26	269,133	0.01
USD 55,000	Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	50,570	0.00	USD 600,000	Cargill Inc, 1.700%, 02/02/31	476,646	0.01
USD 50,000	Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	46,538	0.00	USD 500,000	Cargill Inc, 2.125%, 10/11/31	402,500	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	86,823	0.00	USD 65,000	Carlisle Cos Inc, 3.500%, 01/12/24	62,763	0.00
USD 155,000	Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	135,042	0.00	USD 35,000	Carlisle Cos Inc, 2.750%, 01/03/30	29,843	0.00
USD 100,000	Burlington Northern Santa Fe LLC, 3.550%, 15/02/50	79,346	0.00	USD 300,000	Carlyle Holdings II Finance LLC, 5.625%, 30/03/43	263,610	0.01
USD 30,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	21,301	0.00	USD 350,000	Carrier Global Corp, 2.242%, 15/02/25	331,292	0.01
USD 550,000	Burlington Northern Santa Fe LLC, 3.300%, 15/09/51	410,685	0.01	USD 50,000	Carrier Global Corp, 2.493%, 15/02/27	45,607	0.00
USD 500,000	Burlington Northern Santa Fe LLC, 2.875%, 15/06/52	342,590	0.01	USD 70,000	Carrier Global Corp, 2.722%, 15/02/30	60,327	0.00
USD 500,000	Burlington Northern Santa Fe LLC, 5.200%, 15/04/54	511,645	0.01	USD 50,000	Carrier Global Corp, 3.377%, 05/04/40	38,354	0.00
USD 600,000	Cabot Corp, 5.000%, 30/06/32	574,488	0.01	USD 370,000	Carrier Global Corp, 3.577%, 05/04/50	273,352	0.01
USD 45,000	California Institute of Technology, 3.650%, 01/09/19	30,670	0.00	USD 1,000,000	Caterpillar Financial Services Corp, 0.600%, 13/09/24	944,330	0.02
USD 165,000	Camden Property Trust, 3.150%, 01/07/29	146,386	0.00	USD 1,000,000	Caterpillar Financial Services Corp, 4.900%, 17/01/25	995,720	0.02
USD 300,000	Cameron LNG LLC, 3.402%, 15/01/38	249,660	0.01	USD 90,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	81,561	0.00
USD 300,000	Cameron LNG LLC, 3.701%, 15/01/39	247,398	0.01	USD 600,000	Caterpillar Financial Services Corp, 0.900%, 02/03/26	539,862	0.01
USD 350,000	Campbell Soup Co, 4.150%, 15/03/28	335,443	0.01	USD 500,000	Caterpillar Financial Services Corp, 1.150%, 14/09/26	444,760	0.01
USD 20,000	Campbell Soup Co, 4.800%, 15/03/48	18,100	0.00	USD 100,000	Caterpillar Inc, 2.600%, 19/09/29	89,919	0.00
USD 1,000,000	Cantor Fitzgerald LP, 4.500%, 14/04/27	933,520	0.02	USD 600,000	Caterpillar Inc, 1.900%, 12/03/31	503,106	0.01
USD 150,000	Capital One Financial Corp, 3.200%, 05/02/25	143,199	0.00	USD 175,000	Caterpillar Inc, 3.803%, 15/08/42	153,386	0.00
USD 300,000	Capital One Financial Corp, 2.636%, 03/03/26	280,035	0.01	USD 200,000	Caterpillar Inc, 3.250%, 19/09/49	157,308	0.00
USD 200,000	Capital One Financial Corp, 3.750%, 28/07/26	186,274	0.00	USD 100,000	Cboe Global Markets Inc, 1.625%, 15/12/30	78,862	0.00
USD 200,000	Capital One Financial Corp, 3.750%, 09/03/27	186,308	0.00	USD 500,000	CDW LLC / CDW Finance Corp, 5.500%, 01/12/24	496,625	0.01
				USD 500,000	CDW LLC / CDW Finance Corp, 2.670%, 01/12/26	449,840	0.01
				EUR 100,000	Celanese US Holdings LLC, 1.250%, 11/02/25	102,786	0.00
				EUR 200,000	Celanese US Holdings LLC, 5.337%, 19/01/29	213,315	0.00
				USD 140,000	CenterPoint Energy Houston Electric LLC, 2.350%, 01/04/31	117,541	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,000,000	CenterPoint Energy Houston Electric LLC, 4.950%, 01/04/33	999,640	0.02	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49	78,434	0.00
USD 100,000	CenterPoint Energy Resources Corp, 4.000%, 01/04/28	95,584	0.00	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.800%, 01/03/50	169,315	0.00
USD 1,300,000	CenterPoint Energy Resources Corp, 4.400%, 01/07/32	1,244,217	0.02	USD 160,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.700%, 01/04/51	101,538	0.00
USD 100,000	CF Industries Inc, 4.500%, 01/12/26	96,474	0.00	USD 600,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.900%, 01/06/52	390,918	0.01
USD 100,000	Charles Schwab Corp, 3.000%, 10/03/25	95,501	0.00	USD 35,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	33,010	0.00
USD 300,000	Charles Schwab Corp, 3.850%, 21/05/25	289,095	0.01	USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.850%, 01/04/61	121,482	0.00
USD 600,000	Charles Schwab Corp, 1.150%, 13/05/26	531,036	0.01	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.400%, 01/12/61	67,265	0.00
USD 100,000	Charles Schwab Corp, 3.200%, 02/03/27	92,445	0.00	USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.950%, 30/06/62	308,095	0.01
USD 500,000	Charles Schwab Corp, 2.450%, 03/03/27	449,045	0.01	USD 105,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	95,248	0.00
USD 500,000	Charles Schwab Corp, 2.300%, 13/05/31	398,665	0.01	USD 150,000	Chevron Corp, 2.954%, 16/05/26	142,816	0.00
USD 300,000	Charles Schwab Corp, 2.900%, 03/03/32	247,761	0.01	USD 335,000	Chevron USA Inc, 0.687%, 12/08/25	306,234	0.01
USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	220,648	0.00	USD 600,000	Chevron USA Inc, 3.850%, 15/01/28	585,606	0.01
USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	91,786	0.00	USD 1,350,000	Chevron USA Inc, 3.250%, 15/10/29	1,249,519	0.02
USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.250%, 15/01/29	416,415	0.01	USD 315,000	Chevron USA Inc, 2.343%, 12/08/50	201,285	0.00
USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.300%, 01/02/32	151,314	0.00	USD 415,000	Children's Health System of Texas, 2.511%, 15/08/50	256,213	0.01
USD 150,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	146,407	0.00	USD 50,000	Choice Hotels International Inc, 3.700%, 01/12/29	43,163	0.00
USD 1,500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.500%, 01/06/41	1,008,595	0.02	USD 200,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	193,464	0.00
USD 195,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	183,606	0.00	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	96,378	0.00
USD 25,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	20,660	0.00	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	89,529	0.00
USD 300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.750%, 01/04/48	256,626	0.01	USD 415,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	329,518	0.01
				EUR 100,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	88,284	0.00
				EUR 500,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	441,419	0.01



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	336,725	0.01	USD 50,000	CNA Financial Corp, 4.500%, 01/03/26	48,537	0.00
USD 250,000	Cigna Corp, 3.250%, 15/04/25	239,727	0.00	USD 300,000	CNA Financial Corp, 3.450%, 15/08/27	278,916	0.01
USD 300,000	Cigna Corp, 4.125%, 15/11/25	292,146	0.01	USD 200,000	CNA Financial Corp, 3.900%, 01/05/29	183,874	0.00
USD 80,000	Cigna Corp, 4.375%, 15/10/28	77,393	0.00	USD 500,000	CNH Industrial Capital LLC, 4.550%, 10/04/28	484,150	0.01
USD 360,000	Cigna Corp, 4.800%, 15/08/38	339,808	0.01	USD 500,000	CNO Global Funding, 1.750%, 07/10/26	441,560	0.01
USD 50,000	Cigna Corp, 6.125%, 15/11/41	53,487	0.00	USD 500,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	490,910	0.01
USD 200,000	Cigna Corp, 4.800%, 15/07/46	183,526	0.00	AUD 100,000	Coca-Cola Co, 3.250%, 11/06/24	65,542	0.00
USD 150,000	Cigna Corp, 3.875%, 15/10/47	118,964	0.00	USD 350,000	Coca-Cola Co, 1.750%, 06/09/24	338,128	0.01
USD 305,000	Cigna Corp, 4.900%, 15/12/48	283,677	0.01	USD 100,000	Coca-Cola Co, 2.900%, 25/05/27	94,626	0.00
USD 50,000	Cintas Corp No 2, 3.700%, 01/04/27	48,181	0.00	USD 615,000	Coca-Cola Co, 1.500%, 05/03/28	540,899	0.01
USD 45,000	Cisco Systems Inc, 3.500%, 15/06/25	43,683	0.00	CHF 100,000	Coca-Cola Co, 1.000%, 02/10/28	106,911	0.00
USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	93,696	0.00	EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	271,751	0.01
USD 200,000	Cisco Systems Inc, 5.900%, 15/02/39	221,330	0.00	EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	88,589	0.00
USD 200,000	Citigroup Inc, 3.875%, 26/03/25	193,242	0.00	USD 635,000	Coca-Cola Co, 2.000%, 05/03/31	534,867	0.01
USD 500,000	Citigroup Inc, 1.281%, 03/11/25	468,440	0.01	USD 500,000	Coca-Cola Co, 2.250%, 05/01/32	425,760	0.01
USD 145,000	Citigroup Inc, 2.014%, 25/01/26	136,361	0.00	EUR 500,000	Coca-Cola Co, 0.500%, 09/03/33	412,044	0.01
USD 300,000	Citigroup Inc, 3.290%, 17/03/26	287,067	0.01	EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	162,306	0.00
USD 500,000	Citigroup Inc, 3.106%, 08/04/26	477,405	0.01	EUR 100,000	Coca-Cola Co, 1.625%, 09/03/35	89,677	0.00
EUR 800,000	Citigroup Inc, 1.250%, 06/07/26	816,478	0.01	EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	80,130	0.00
USD 100,000	Citigroup Inc, 3.200%, 21/10/26	93,617	0.00	EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	78,136	0.00
GBP 100,000	Citigroup Inc, 1.750%, 23/10/26	109,418	0.00	EUR 100,000	Coca-Cola Co, 1.000%, 09/03/41	71,582	0.00
USD 500,000	Citigroup Inc, 1.122%, 28/01/27	445,870	0.01	USD 500,000	Coca-Cola Co, 2.875%, 05/05/41	395,725	0.01
USD 100,000	Citigroup Inc, 4.450%, 29/09/27	95,492	0.00	USD 385,000	Coca-Cola Co, 3.000%, 05/03/51	293,243	0.01
USD 200,000	Citigroup Inc, 3.887%, 10/01/28	189,432	0.00	USD 200,000	Coca-Cola Consolidated Inc, 3.800%, 25/11/25	193,084	0.00
USD 200,000	Citigroup Inc, 3.668%, 24/07/28	187,236	0.00	EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	96,998	0.00
EUR 100,000	Citigroup Inc, 3.713%, 22/09/28	106,445	0.00	EUR 200,000	Colgate-Palmolive Co, 0.500%, 06/03/26	201,322	0.00
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	94,904	0.00	EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	91,373	0.00
USD 300,000	Citigroup Inc, 3.520%, 27/10/28	278,751	0.01	USD 150,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	148,131	0.00
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	93,051	0.00	USD 150,000	Comcast Corp, 3.950%, 15/10/25	146,167	0.00
USD 150,000	Citigroup Inc, 4.075%, 23/04/29	141,294	0.00	EUR 100,000	Comcast Corp, zero coupon, 14/09/26	96,415	0.00
USD 150,000	Citigroup Inc, 3.980%, 20/03/30	138,928	0.00	EUR 200,000	Comcast Corp, 0.250%, 20/05/27	183,698	0.00
USD 400,000	Citigroup Inc, 2.976%, 05/11/30	347,348	0.01	USD 500,000	Comcast Corp, 5.350%, 15/11/27	509,470	0.01
USD 300,000	Citigroup Inc, 2.572%, 03/06/31	250,173	0.01	USD 100,000	Comcast Corp, 3.150%, 15/02/28	93,339	0.00
USD 1,085,000	Citigroup Inc, 2.561%, 01/05/32	885,892	0.02	USD 95,000	Comcast Corp, 4.150%, 15/10/28	92,053	0.00
USD 135,000	Citigroup Inc, 3.057%, 25/01/33	112,605	0.00	GBP 100,000	Comcast Corp, 1.500%, 20/02/29	101,241	0.00
EUR 100,000	Citigroup Inc, 4.112%, 22/09/33	106,959	0.00	USD 500,000	Comcast Corp, 3.400%, 01/04/30	459,740	0.01
USD 200,000	Citigroup Inc, 6.000%, 31/10/33	205,750	0.00	USD 70,000	Comcast Corp, 4.250%, 15/10/30	67,416	0.00
USD 500,000	Citigroup Inc, 6.270%, 17/11/33	530,570	0.01	USD 175,000	Comcast Corp, 1.950%, 15/01/31	143,078	0.00
GBP 100,000	Citigroup Inc, 6.800%, 25/06/38	140,622	0.00	USD 500,000	Comcast Corp, 1.500%, 15/02/31	397,960	0.01
USD 300,000	Citigroup Inc, 3.878%, 24/01/39	251,169	0.01	EUR 100,000	Comcast Corp, 0.750%, 20/02/32	85,770	0.00
USD 200,000	Citigroup Inc, 8.125%, 15/07/39	255,908	0.01	USD 500,000	Comcast Corp, 5.500%, 15/11/32	519,585	0.01
USD 500,000	Citigroup Inc, 5.316%, 26/03/41	489,535	0.01	USD 1,000,000	Comcast Corp, 4.650%, 15/02/33	993,310	0.02
USD 500,000	Citigroup Inc, 2.904%, 03/11/42	354,760	0.01	USD 35,000	Comcast Corp, 5.650%, 15/06/35	36,691	0.00
USD 150,000	Citigroup Inc, 6.675%, 13/09/43	161,791	0.00				
USD 50,000	Citigroup Inc, 4.281%, 24/04/48	42,957	0.00				
USD 1,000,000	Citigroup Inc, 1.462%, perpetual	887,900	0.02				
USD 200,000	Citizens Financial Group Inc, 2.850%, 27/07/26	177,402	0.00				



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	Comcast Corp, 6.500%, 15/11/35	336,795	0.01	USD 1,000,000	Consolidated Edison Co of New York Inc, 5.200%, 01/03/33	1,011,610	0.02
GBP 200,000	Comcast Corp, 1.875%, 20/02/36	170,356	0.00	USD 15,000	Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	16,764	0.00
USD 200,000	Comcast Corp, 3.200%, 15/07/36	164,346	0.00	USD 200,000	Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	201,108	0.00
USD 200,000	Comcast Corp, 3.900%, 01/03/38	173,752	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	87,403	0.00
USD 285,000	Comcast Corp, 4.600%, 15/10/38	265,731	0.01	USD 100,000	Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	78,533	0.00
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	74,643	0.00	USD 200,000	Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	163,724	0.00
USD 755,000	Comcast Corp, 3.750%, 01/04/40	636,050	0.01	USD 1,000,000	Consolidated Edison Co of New York Inc, 6.150%, 15/11/52	1,102,330	0.02
USD 100,000	Comcast Corp, 4.000%, 15/08/47	83,406	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	81,205	0.00
USD 30,000	Comcast Corp, 3.969%, 01/11/47	24,919	0.00	USD 105,000	Consolidated Edison Co of New York Inc, 3.000%, 01/12/60	66,390	0.00
USD 75,000	Comcast Corp, 4.700%, 15/10/48	70,525	0.00	USD 1,000,000	Constellation Brands Inc, 5.000%, 02/02/26	996,510	0.02
USD 52,000	Comcast Corp, 3.999%, 01/11/49	43,166	0.00	USD 100,000	Constellation Brands Inc, 3.500%, 09/05/27	94,807	0.00
USD 300,000	Comcast Corp, 3.450%, 01/02/50	228,990	0.00	USD 200,000	Constellation Brands Inc, 3.150%, 01/08/29	180,572	0.00
USD 110,000	Comcast Corp, 2.800%, 15/01/51	72,743	0.00	USD 125,000	Constellation Brands Inc, 2.250%, 01/08/31	102,263	0.00
USD 544,000	Comcast Corp, 2.887%, 01/11/51	364,872	0.01	USD 200,000	Constellation Brands Inc, 4.100%, 15/02/48	162,384	0.00
USD 398,000	Comcast Corp, 2.937%, 01/11/56	259,261	0.01	USD 1,000,000	Constellation Energy Generation LLC, 5.600%, 01/03/28	1,009,370	0.02
USD 305,000	Comcast Corp, 4.950%, 15/10/58	293,282	0.01	USD 63,251	Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	61,205	0.00
USD 35,000	CommonSpirit Health, 1.547%, 01/10/25	31,804	0.00	USD 2,000,000	Continental Resources Inc, 2.268%, 15/11/26	1,778,560	0.03
USD 25,000	CommonSpirit Health, 3.347%, 01/10/29	22,005	0.00	USD 1,000,000	Corebridge Financial Inc, 3.500%, 04/04/25	952,970	0.02
USD 50,000	CommonSpirit Health, 2.782%, 01/10/30	42,085	0.00	USD 500,000	Corebridge Financial Inc, 3.850%, 05/04/29	451,400	0.01
USD 45,000	CommonSpirit Health, 4.187%, 01/10/49	36,788	0.00	USD 500,000	Corebridge Financial Inc, 3.900%, 05/04/32	435,435	0.01
USD 75,000	CommonSpirit Health, 3.910%, 01/10/50	57,997	0.00	USD 1,000,000	Corebridge Financial Inc, 4.350%, 05/04/42	806,000	0.01
USD 100,000	Commonwealth Edison Co, 2.950%, 15/08/27	92,578	0.00	USD 100,000	Corning Inc, 4.750%, 15/03/42	91,620	0.00
USD 45,000	Commonwealth Edison Co, 3.700%, 15/08/28	42,426	0.00	USD 35,000	Corporate Office Properties LP, 2.250%, 15/03/26	30,891	0.00
USD 100,000	Commonwealth Edison Co, 5.900%, 15/03/36	104,643	0.00	USD 100,000	Costco Wholesale Corp, 3.000%, 18/05/27	94,962	0.00
USD 50,000	Commonwealth Edison Co, 4.350%, 15/11/45	43,609	0.00	USD 500,000	Costco Wholesale Corp, 1.600%, 20/04/30	416,285	0.01
USD 50,000	Commonwealth Edison Co, 3.650%, 15/06/46	39,092	0.00	USD 1,405,000	Coterra Energy Inc, 3.900%, 15/05/27	1,326,025	0.02
USD 100,000	Commonwealth Edison Co, 3.750%, 15/08/47	78,982	0.00	USD 35,000	Cox Communications Inc, 3.150%, 15/08/24	33,905	0.00
USD 100,000	Conagra Brands Inc, 1.375%, 01/11/27	84,788	0.00	USD 100,000	Cox Communications Inc, 3.350%, 15/09/26	93,593	0.00
USD 45,000	Conagra Brands Inc, 4.850%, 01/11/28	43,910	0.00	USD 100,000	Cox Communications Inc, 3.500%, 15/08/27	93,037	0.00
USD 25,000	Conagra Brands Inc, 5.300%, 01/11/38	24,022	0.00				
USD 40,000	Conagra Brands Inc, 5.400%, 01/11/48	38,124	0.00				
USD 25,000	Connecticut Light & Power Co, 4.000%, 01/04/48	21,096	0.00				
USD 1,000,000	Connecticut Light and Power Co, 5.250%, 15/01/53	1,017,780	0.02				
USD 15,000	ConocoPhillips, 5.900%, 15/10/32	16,142	0.00				
USD 200,000	ConocoPhillips, 6.500%, 01/02/39	230,566	0.00				
USD 1,500,000	ConocoPhillips Co, 3.758%, 15/03/42	1,262,265	0.02				
USD 50,000	ConocoPhillips Holding Co, 6.950%, 15/04/29	55,056	0.00				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	Cox Communications Inc, 5.450%, 15/09/28	1,002,160	0.02	USD 150,000	CVS Health Corp, 5.300%, 05/12/43	143,436	0.00
USD 34,000	Cox Communications Inc, 4.700%, 15/12/42	28,939	0.00	USD 185,000	CVS Health Corp, 5.125%, 20/07/45	170,957	0.00
USD 1,000,000	Crown Castle Inc, 5.000%, 11/01/28	984,760	0.02	USD 170,000	CVS Health Corp, 5.050%, 25/03/48	156,777	0.00
USD 500,000	Crown Castle International Corp, 1.350%, 15/07/25	457,795	0.01	USD 200,000	CVS Health Corp, 4.250%, 01/04/50	165,428	0.00
USD 85,000	Crown Castle International Corp, 3.700%, 15/06/26	80,818	0.00	USD 500,000	CVS Health Corp, 5.625%, 21/02/53	496,760	0.01
USD 135,000	Crown Castle International Corp, 4.000%, 01/03/27	128,558	0.00	USD 500,000	CVS Health Corp, 5.875%, 01/06/53	513,655	0.01
USD 60,000	Crown Castle International Corp, 3.300%, 01/07/30	53,128	0.00	USD 500,000	Daimler Finance North America LLC, 1.450%, 02/03/26	453,705	0.01
USD 500,000	Crown Castle International Corp, 2.250%, 15/01/31	407,890	0.01	USD 1,000,000	Daimler Truck Finance NA, 3.500%, perpetual	962,180	0.02
USD 500,000	Crown Castle International Corp, 2.900%, 01/04/41	350,255	0.01	USD 500,000	Daimler Trucks Finance North America LLC, 2.000%, 14/12/26	446,285	0.01
USD 125,000	Crown Castle International Corp, 4.750%, 15/05/47	107,194	0.00	USD 500,000	Daimler Trucks Finance North America LLC, 2.500%, 14/12/31	406,315	0.01
USD 500,000	CROWN CASTLE International CORP, 2.900%, perpetual	457,710	0.01	EUR 400,000	Danaher Corp, 2.500%, 30/03/30	405,830	0.01
USD 200,000	CSX Corp, 2.600%, 01/11/26	185,150	0.00	USD 15,000	Darden Restaurants Inc, 4.550%, 15/02/48	12,597	0.00
USD 65,000	CSX Corp, 4.250%, 15/03/29	62,984	0.00	USD 50,000	Dell International LLC / EMC Corp, 4.000%, 15/07/24	49,163	0.00
USD 50,000	CSX Corp, 2.400%, 15/02/30	43,133	0.00	USD 300,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	301,077	0.01
USD 25,000	CSX Corp, 6.150%, 01/05/37	26,871	0.00	USD 385,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	390,525	0.01
USD 1,116,000	CSX Corp, 4.100%, 15/03/44	958,789	0.02	USD 600,000	Dell International LLC / EMC Corp, 4.900%, 01/10/26	595,842	0.01
USD 150,000	CSX Corp, 4.500%, 01/08/54	133,158	0.00	USD 100,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	99,211	0.00
USD 200,000	CSX Corp, 4.650%, 01/03/68	179,320	0.00	USD 1,000,000	Dell International LLC / EMC Corp, 5.750%, 01/02/33	1,010,060	0.02
USD 125,000	CubeSmart LP, 2.000%, 15/02/31	97,575	0.00	USD 73,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	84,800	0.00
USD 500,000	Cummins Inc, 1.500%, 01/09/30	404,960	0.01	USD 29,000	Dell International LLC / EMC Corp, 8.350%, 15/07/46	35,507	0.00
USD 45,000	CVS Health Corp, 2.625%, 15/08/24	43,525	0.00	USD 500,000	Dell International LLC / EMC Corp, 3.450%, 15/12/51	333,795	0.01
USD 25,000	CVS Health Corp, 4.100%, 25/03/25	24,469	0.00	USD 500,000	Deutsche Bank Ny, 2.311%, 16/11/27	430,100	0.01
USD 160,000	CVS Health Corp, 3.875%, 20/07/25	155,578	0.00	USD 45,000	Diamondback Energy Inc, 3.250%, 01/12/26	42,317	0.00
USD 35,000	CVS Health Corp, 3.000%, 15/08/26	32,812	0.00	USD 100,000	Diamondback Energy Inc, 3.500%, 01/12/29	90,132	0.00
USD 265,000	CVS Health Corp, 1.300%, 21/08/27	228,319	0.00	USD 180,000	Diamondback Energy Inc, 4.250%, 15/03/52	138,497	0.00
USD 220,000	CVS Health Corp, 4.300%, 25/03/28	212,157	0.00	USD 500,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	347,385	0.01
USD 500,000	CVS Health Corp, 5.000%, 30/01/29	495,235	0.01	EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	89,957	0.00
USD 50,000	CVS Health Corp, 3.250%, 15/08/29	44,875	0.00	USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	184,612	0.00
USD 250,000	CVS Health Corp, 1.750%, 21/08/30	199,570	0.00	USD 1,000,000	Digital Realty Trust LP, 5.550%, 15/01/28	987,960	0.02
USD 500,000	CVS Health Corp, 5.300%, 01/06/33	499,130	0.01				
USD 265,000	CVS Health Corp, 4.780%, 25/03/38	244,285	0.01				
USD 200,000	CVS Health Corp, 4.125%, 01/04/40	168,358	0.00				
USD 1,085,000	CVS Health Corp, 2.700%, 21/08/40	756,527	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Digital Realty Trust LP, 3.600%, 01/07/29	178,000	0.00	USD 117,000	Dow Chemical Co, 7.375%, 01/11/29	130,249	0.00
GBP 100,000	Digital Stout Holding LLC, 2.750%, 19/07/24	121,818	0.00	USD 250,000	Dow Chemical Co, 2.100%, 15/11/30	206,567	0.00
GBP 200,000	Digital Stout Holdings LLC, 3.750%, 17/10/30	207,256	0.00	EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	75,911	0.00
USD 120,000	Dignity Health, 4.500%, 01/11/42	104,870	0.00	USD 100,000	Dow Chemical Co, 4.375%, 15/11/42	84,655	0.00
USD 250,000	Discover Bank, 3.450%, 27/07/26	229,880	0.00	USD 145,000	Dow Chemical Co, 4.800%, 15/05/49	127,430	0.00
USD 500,000	DisCover Financial Services, 6.700%, 29/11/32	515,930	0.01	USD 250,000	Dow Chemical Co, 3.600%, 15/11/50	186,152	0.00
USD 110,000	Discovery Communications LLC, 3.950%, 20/03/28	102,407	0.00	USD 100,000	DR Horton Inc, 2.500%, 15/10/24	95,777	0.00
USD 70,000	Discovery Communications LLC, 4.125%, 15/05/29	64,172	0.00	USD 100,000	DR Horton Inc, 1.400%, 15/10/27	85,747	0.00
USD 125,000	Discovery Communications LLC, 3.625%, 15/05/30	109,586	0.00	USD 100,000	Duke University Health System Inc, 3.920%, 01/06/47	83,533	0.00
USD 30,000	Discovery Communications LLC, 5.200%, 20/09/47	24,725	0.00	USD 150,000	DuPont de Nemours Inc, 4.725%, 15/11/28	147,646	0.00
USD 452,000	Discovery Communications LLC, 4.000%, 15/09/55	299,563	0.01	USD 65,000	DuPont de Nemours Inc, 5.319%, 15/11/38	64,345	0.00
USD 50,000	Dollar General Corp, 4.150%, 01/11/25	48,520	0.00	USD 75,000	DuPont de Nemours Inc, 5.419%, 15/11/48	74,107	0.00
USD 1,000,000	Dollar General Corp, 5.200%, 05/07/28	991,370	0.02	EUR 100,000	DXC Technology Co, 1.750%, 15/01/26	101,023	0.00
USD 1,000,000	Dollar General Corp, 5.000%, 01/11/32	972,260	0.02	USD 200,000	E*TRADE Financial Corp, 3.800%, 24/08/27	188,870	0.00
USD 100,000	Dollar Tree Inc, 4.000%, 15/05/25	96,887	0.00	USD 100,000	Eaton Corp, 4.150%, 02/11/42	88,991	0.00
USD 345,000	Dollar Tree Inc, 4.200%, 15/05/28	327,036	0.01	USD 120,000	eBay Inc, 1.900%, 11/03/25	112,874	0.00
USD 500,000	Dollar Tree Inc, 2.650%, 01/12/31	408,355	0.01	USD 500,000	eBay Inc, 5.900%, 22/11/25	505,780	0.01
USD 35,000	Dominion Energy Inc, 3.071%, 15/08/24	33,815	0.00	USD 100,000	eBay Inc, 2.700%, 11/03/30	85,916	0.00
USD 1,075,000	Dominion Energy Inc, 1.450%, 15/04/26	966,962	0.02	USD 650,000	eBay Inc, 2.600%, 10/05/31	543,471	0.01
USD 100,000	Dominion Energy Inc, 2.850%, 15/08/26	92,698	0.00	USD 500,000	eBay Inc, 6.300%, 22/11/32	525,140	0.01
USD 150,000	Dominion Energy Inc, 4.250%, 01/06/28	143,463	0.00	USD 70,000	Ecolab Inc, 3.250%, 01/12/27	65,867	0.00
USD 90,000	Dominion Energy Inc, 3.375%, 01/04/30	80,560	0.00	USD 800,000	Ecolab Inc, 2.750%, 18/08/55	513,568	0.01
USD 500,000	Dominion Energy Inc, 2.250%, 15/08/31	403,510	0.01	USD 40,000	Edison International, 4.950%, 15/04/25	39,276	0.00
USD 1,000,000	Dominion Energy Inc, 5.375%, 15/11/32	1,004,820	0.02	USD 1,500,000	Edison International, 4.700%, 15/08/25	1,464,120	0.03
USD 10,000	Dominion Energy Inc, 5.250%, 01/08/33	9,854	0.00	USD 25,000	Edison International, 5.750%, 15/06/27	25,052	0.00
USD 565,000	Dominion Energy Inc, 3.300%, 15/04/41	419,354	0.01	USD 50,000	Electronic Arts Inc, 4.800%, 01/03/26	49,464	0.00
USD 50,000	Dominion Energy Inc, 4.900%, 01/08/41	44,823	0.00	USD 1,000,000	Elevance Health Inc, 5.350%, 15/10/25	997,460	0.02
USD 2,000,000	Dominion Energy Inc, 4.850%, 15/08/52	1,784,020	0.03	USD 500,000	Elevance Health Inc, 4.550%, 15/05/52	445,465	0.01
USD 100,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	96,139	0.00	USD 48,000	Eli Lilly & Co, 2.750%, 01/06/25	46,114	0.00
EUR 100,000	Dover Corp, 1.250%, 09/11/26	99,470	0.00	EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	102,757	0.00
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	94,854	0.00	USD 27,000	Eli Lilly & Co, 3.375%, 15/03/29	25,408	0.00
				EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	82,311	0.00
				EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	75,784	0.00
				EUR 100,000	Eli Lilly & Co, 1.125%, 14/09/51	62,721	0.00
				EUR 100,000	Eli Lilly & Co, 1.375%, 14/09/61	57,555	0.00
				USD 250,000	Eli Lilly and Co, 2.250%, 15/05/50	163,235	0.00
				USD 250,000	Eli Lilly and Co, 2.500%, 15/09/60	157,327	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	EMD Finance LLC, 3.250%, 19/03/25	95,834	0.00	GBP 100,000	Equitable Financial Life Global Funding, 6.375%, 02/06/28	125,396	0.00
USD 150,000	Emerson Electric Co, 3.150%, 01/06/25	144,102	0.00	USD 105,000	ERP Operating LP, 2.850%, 01/11/26	97,140	0.00
EUR 100,000	Emerson Electric Co, 1.250%, 15/10/25	102,407	0.00	USD 100,000	ERP Operating LP, 3.250%, 01/08/27	92,053	0.00
USD 135,000	Emerson Electric Co, 0.875%, 15/10/26	119,016	0.00	USD 200,000	ERP Operating LP, 1.850%, 01/08/31	157,518	0.00
USD 1,000,000	Enel Finance America LLC, 7.100%, 14/10/27	1,050,330	0.02	USD 100,000	ERP Operating LP, 4.000%, 01/08/47	78,315	0.00
USD 100,000	Entergy Arkansas LLC, 3.500%, 01/04/26	95,917	0.00	USD 1,500,000	Essential Utilities Inc, 3.351%, 15/04/50	1,046,160	0.02
USD 500,000	Entergy Arkansas LLC, 5.150%, 15/01/33	502,095	0.01	USD 200,000	Essex Portfolio LP, 4.000%, 01/03/29	184,726	0.00
USD 2,095,000	Entergy Arkansas LLC, 2.650%, 15/06/51	1,309,417	0.02	USD 200,000	Essex Portfolio LP, 1.650%, 15/01/31	151,792	0.00
USD 200,000	Entergy Arkansas LLC, 3.350%, 15/06/52	142,840	0.00	USD 100,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	95,077	0.00
USD 120,000	Entergy Corp, 0.900%, 15/09/25	107,884	0.00	USD 50,000	Estee Lauder Cos Inc, 4.375%, 15/06/45	44,329	0.00
USD 30,000	Entergy Corp, 2.950%, 01/09/26	27,703	0.00	USD 50,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	35,483	0.00
USD 425,000	Entergy Louisiana LLC, 4.000%, 15/03/33	386,452	0.01	USD 300,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	198,561	0.00
USD 5,000	Entergy Louisiana LLC, 2.900%, 15/03/51	3,295	0.00	USD 700,000	Eversource Energy, 1.400%, 15/08/26	621,334	0.01
USD 165,000	Entergy Texas Inc, 1.750%, 15/03/31	130,657	0.00	USD 50,000	Eversource Energy, 4.250%, 01/04/29	47,634	0.00
USD 50,000	Entergy Texas Inc, 3.550%, 30/09/49	37,115	0.00	USD 125,000	Eversource Energy, 3.450%, 15/01/50	91,833	0.00
USD 1,000,000	Enterprise Products Operating LLC, 5.050%, 10/01/26	999,150	0.02	USD 50,000	Exelon Corp, 3.400%, 15/04/26	47,630	0.00
USD 75,000	Enterprise Products Operating LLC, 4.150%, 16/10/28	71,792	0.00	USD 800,000	Exelon Corp, 2.750%, 15/03/27	732,824	0.01
USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	89,737	0.00	USD 525,000	Exelon Corp, 5.625%, 15/06/35	531,405	0.01
USD 360,000	Enterprise Products Operating LLC, 2.800%, 31/01/30	315,644	0.01	USD 50,000	Exelon Corp, 4.450%, 15/04/46	42,592	0.00
USD 1,000,000	Enterprise Products Operating LLC, 5.350%, 31/01/33	1,017,140	0.02	USD 120,000	Exelon Generation Co LLC, 3.250%, 01/06/25	114,268	0.00
USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	26,553	0.00	USD 400,000	Exelon Generation Co LLC, 6.250%, 01/10/39	414,760	0.01
USD 130,000	Enterprise Products Operating LLC, 5.950%, 01/02/41	135,713	0.00	USD 50,000	Exelon Generation Co LLC, 5.600%, 15/06/42	48,459	0.00
USD 150,000	Enterprise Products Operating LLC, 4.900%, 15/05/46	138,388	0.00	USD 100,000	Expedia Group Inc, 3.800%, 15/02/28	93,622	0.00
USD 75,000	Enterprise Products Operating LLC, 4.800%, 01/02/49	68,711	0.00	USD 235,000	Expedia Group Inc, 3.250%, 15/02/30	204,422	0.00
USD 65,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	54,495	0.00	USD 300,000	Expedia Group Inc, 2.950%, 15/03/31	253,908	0.01
USD 600,000	Enterprise Products Operating LLC, 3.700%, 31/01/51	460,086	0.01	USD 70,000	Extra Space Storage LP, 2.350%, 15/03/32	54,784	0.00
USD 270,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	208,105	0.00	EUR 100,000	Exxon Mobil Corp, 0.142%, 26/06/24	105,133	0.00
USD 200,000	Equinix Inc, 1.000%, 15/09/25	180,758	0.00	USD 100,000	Exxon Mobil Corp, 2.019%, 16/08/24	96,414	0.00
USD 100,000	Equinix Inc, 1.550%, 15/03/28	83,875	0.00	USD 100,000	Exxon Mobil Corp, 3.043%, 01/03/26	95,641	0.00
USD 500,000	Equinix Inc, 2.000%, 15/05/28	425,930	0.01	USD 100,000	Exxon Mobil Corp, 2.275%, 16/08/26	92,795	0.00
USD 1,000,000	Equinix Inc, 3.900%, 15/04/32	898,090	0.02				
USD 200,000	Equinix Inc, 2.950%, 15/09/51	126,970	0.00				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Exxon Mobil Corp, 2.440%, 16/08/29	88,994	0.00	USD 500,000	Fidelity National Information Services Inc, 5.625%, 15/07/52	472,045	0.01
USD 300,000	Exxon Mobil Corp, 2.610%, 15/10/30	263,511	0.01	USD 150,000	Fifth Third Bancorp, 2.550%, 05/05/27	132,784	0.00
EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	84,581	0.00	USD 200,000	Fifth Third Bancorp, 8.250%, 01/03/38	229,284	0.00
EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	73,129	0.00	USD 100,000	Fiserv Inc, 2.750%, 01/07/24	97,035	0.00
USD 100,000	Exxon Mobil Corp, 2.995%, 16/08/39	79,238	0.00	USD 225,000	Fiserv Inc, 3.200%, 01/07/26	211,122	0.00
USD 300,000	Exxon Mobil Corp, 4.227%, 19/03/40	276,378	0.01	USD 100,000	Fiserv Inc, 2.250%, 01/06/27	89,880	0.00
USD 165,000	Exxon Mobil Corp, 4.114%, 01/03/46	145,233	0.00	USD 500,000	Fiserv Inc, 5.450%, 02/03/28	502,515	0.01
USD 100,000	Exxon Mobil Corp, 3.095%, 16/08/49	73,454	0.00	USD 100,000	Fiserv Inc, 2.650%, 01/06/30	85,186	0.00
USD 400,000	Exxon Mobil Corp, 4.327%, 19/03/50	363,288	0.01	USD 60,000	Fiserv Inc, 4.400%, 01/07/49	50,473	0.00
USD 200,000	Exxon Mobil Corp, 3.452%, 15/04/51	156,082	0.00	EUR 200,000	Fiserv Inc, 4.500%, perpetual	219,361	0.00
USD 500,000	FactSet Research Systems Inc, 2.900%, 01/03/27	458,945	0.01	USD 175,000	Florida Power & Light Co, 5.950%, 01/02/38	188,030	0.00
USD 100,000	Federal Realty Investment Trust, 3.200%, 15/06/29	86,593	0.00	USD 400,000	Fortive Corp, 3.150%, 15/06/26	378,572	0.01
USD 500,000	Federal Realty OP LP, 5.375%, 01/05/28	491,770	0.01	USD 100,000	Fox Corp, 3.050%, 07/04/25	95,742	0.00
EUR 100,000	FedEx Corp, 0.450%, 05/08/25	101,120	0.00	USD 50,000	Fox Corp, 3.500%, 08/04/30	44,991	0.00
EUR 100,000	FedEx Corp, 0.450%, 04/05/29	88,350	0.00	USD 300,000	Fox Corp, 5.476%, 25/01/39	280,344	0.01
USD 665,000	FedEx Corp, 2.400%, 15/05/31	551,724	0.01	USD 100,000	Franklin Resources Inc, 2.850%, 30/03/25	95,164	0.00
EUR 100,000	FedEx Corp, 0.950%, 04/05/33	80,181	0.00	USD 50,000	Franklin Resources Inc, 1.600%, 30/10/30	39,396	0.00
USD 655,000	FedEx Corp, 3.250%, 15/05/41	488,643	0.01	USD 100,000	FS KKR Capital Corp, 3.400%, 15/01/26	90,890	0.00
USD 150,000	FedEx Corp, 4.750%, 15/11/45	133,867	0.00	USD 600,000	FS KKR Capital Corp, 2.625%, 15/01/27	512,898	0.01
USD 100,000	FedEx Corp, 4.400%, 15/01/47	84,572	0.00	USD 100,000	GATX Corp, 3.250%, 15/09/26	92,283	0.00
USD 300,000	FedEx Corp, 4.050%, 15/02/48	239,676	0.00	USD 125,000	GATX Corp, 4.000%, 30/06/30	114,200	0.00
USD 50,000	Fidelity National Financial Inc, 4.500%, 15/08/28	47,578	0.00	USD 200,000	GE Capital Funding LLC, 4.550%, 15/05/32	193,860	0.00
USD 200,000	Fidelity National Financial Inc, 2.450%, 15/03/31	156,916	0.00	USD 500,000	GE HealthCare Technologies Inc, 5.550%, 15/11/24	497,605	0.01
USD 300,000	Fidelity National Financial Inc, 3.200%, 17/09/51	175,113	0.00	USD 1,000,000	GE HealthCare Technologies Inc, 6.000%, 09/01/28	1,009,350	0.02
EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	105,512	0.00	USD 500,000	GE HealthCare Technologies Inc, 5.850%, 06/04/30	495,655	0.01
USD 525,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	468,615	0.01	USD 500,000	GE HealthCare Technologies Inc, 5.905%, 22/11/32	522,810	0.01
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	99,019	0.00	USD 500,000	GE HealthCare Technologies Inc, 6.400%, 09/01/33	508,210	0.01
USD 520,000	Fidelity National Information Services Inc, 1.650%, 01/03/28	439,587	0.01	USD 500,000	GE HealthCare Technologies Inc, 6.377%, 22/11/52	556,125	0.01
EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	93,005	0.00	EUR 200,000	General Electric Co, 0.875%, 17/05/25	205,673	0.00
EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	94,485	0.00	EUR 100,000	General Electric Co, 4.125%, 19/09/35	108,358	0.00
USD 550,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	439,939	0.01	EUR 100,000	General Mills Inc, 0.450%, 15/01/26	99,916	0.00
USD 510,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	351,308	0.01	USD 100,000	General Mills Inc, 3.200%, 10/02/27	94,584	0.00
				USD 300,000	General Mills Inc, 4.200%, 17/04/28	291,438	0.01
				USD 500,000	General Mills Inc, 2.250%, 14/10/31	409,880	0.01



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 800,000	General Mills Inc, 3.000%, 01/02/51	566,144	0.01	USD 95,000	Gilead Sciences Inc, 1.200%, 01/10/27	82,032	0.00
USD 70,000	General Motors Co, 6.600%, 01/04/36	72,001	0.00	USD 80,000	Gilead Sciences Inc, 1.650%, 01/10/30	65,326	0.00
USD 100,000	General Motors Co, 5.150%, 01/04/38	89,230	0.00	USD 100,000	Gilead Sciences Inc, 4.600%, 01/09/35	96,524	0.00
USD 150,000	General Motors Co, 5.200%, 01/04/45	127,901	0.00	USD 200,000	Gilead Sciences Inc, 2.600%, 01/10/40	144,870	0.00
USD 50,000	General Motors Co, 6.750%, 01/04/46	50,533	0.00	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	95,531	0.00
USD 200,000	General Motors Co, 5.400%, 01/04/48	172,522	0.00	USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	47,108	0.00
USD 1,000,000	General Motors Financial Co Inc, 1.200%, 15/10/24	940,580	0.02	USD 75,000	Gilead Sciences Inc, 4.150%, 01/03/47	65,123	0.00
USD 200,000	General Motors Financial Co Inc, 4.000%, 15/01/25	193,790	0.00	USD 200,000	Gilead Sciences Inc, 2.800%, 01/10/50	135,462	0.00
USD 200,000	General Motors Financial Co Inc, 2.900%, 26/02/25	190,004	0.00	USD 300,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	291,747	0.01
EUR 100,000	General Motors Financial Co Inc, 1.694%, 26/03/25	104,163	0.00	USD 210,000	GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	221,672	0.00
USD 1,500,000	General Motors Financial Co Inc, 3.800%, 07/04/25	1,446,885	0.03	USD 190,000	Global Payments Inc, 1.200%, 01/03/26	168,868	0.00
USD 40,000	General Motors Financial Co Inc, 4.350%, 09/04/25	38,963	0.00	USD 100,000	Global Payments Inc, 4.450%, 01/06/28	93,857	0.00
USD 200,000	General Motors Financial Co Inc, 2.750%, 20/06/25	188,420	0.00	USD 140,000	Global Payments Inc, 2.900%, 15/05/30	118,651	0.00
USD 500,000	General Motors Financial Co Inc, 1.250%, 08/01/26	446,665	0.01	USD 200,000	Globe Life Inc, 2.150%, 15/08/30	157,768	0.00
USD 500,000	General Motors Financial Co Inc, 1.500%, 10/06/26	442,155	0.01	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 3.350%, 01/09/24	53,094	0.00
USD 50,000	General Motors Financial Co Inc, 4.000%, 06/10/26	47,440	0.00	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25	24,489	0.00
USD 100,000	General Motors Financial Co Inc, 4.350%, 17/01/27	95,908	0.00	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	53,871	0.00
USD 500,000	General Motors Financial Co Inc, 5.000%, 09/04/27	486,855	0.01	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.750%, 01/06/28	24,423	0.00
EUR 300,000	General Motors Financial Co Inc, 0.600%, 20/05/27	281,861	0.01	USD 65,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/30	56,341	0.00
USD 200,000	General Motors Financial Co Inc, 2.700%, 20/08/27	177,126	0.00	USD 100,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/31	86,464	0.00
USD 600,000	General Motors Financial Co Inc, 2.400%, 10/04/28	517,404	0.01	USD 300,000	Goldman Sachs BDC Inc, 3.750%, 10/02/25	286,374	0.01
USD 500,000	General Motors Financial Co Inc, 2.400%, 15/10/28	424,145	0.01	EUR 500,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	522,011	0.01
USD 2,000,000	General Motors Financial Co Inc, 4.300%, 06/04/29	1,837,360	0.03	USD 200,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	193,116	0.00
USD 400,000	General Motors Financial Co Inc, 3.600%, 21/06/30	346,396	0.01	EUR 400,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	430,299	0.01
USD 500,000	General Motors Financial Co Inc, 3.100%, 12/01/32	404,430	0.01	USD 345,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	333,432	0.01
USD 50,000	George Washington University, 4.300%, 15/09/44	44,792	0.00	USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	192,808	0.00
USD 50,000	Georgetown University, 2.943%, 01/04/50	34,253	0.00	GBP 100,000	Goldman Sachs Group Inc, 4.250%, 29/01/26	119,846	0.00
USD 100,000	Gilead Sciences Inc, 3.650%, 01/03/26	96,261	0.00	USD 665,000	Goldman Sachs Group Inc, 0.855%, 12/02/26	613,103	0.01
USD 100,000	Gilead Sciences Inc, 2.950%, 01/03/27	93,897	0.00	USD 150,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	140,764	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	178,630	0.00	USD 100,000	Goldman Sachs Group Inc, 3.436%, 24/02/43	75,954	0.00
USD 300,000	Goldman Sachs Group Inc, 5.950%, 15/01/27	303,786	0.01	USD 50,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	45,583	0.00
USD 200,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	190,424	0.00	USD 100,000	Guardian Life Insurance Co of America, 4.875%, 19/06/64	87,288	0.00
USD 660,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	590,132	0.01	USD 200,000	Hackensack Meridian Health Inc, 2.675%, 01/09/41	141,064	0.00
USD 500,000	Goldman Sachs Group Inc, 1.948%, 21/10/27	444,400	0.01	USD 300,000	Halliburton Co, 2.920%, 01/03/30	264,006	0.01
CAD 800,000	Goldman Sachs Group Inc, 2.599%, 30/11/27	548,032	0.01	USD 100,000	Halliburton Co, 6.700%, 15/09/38	109,682	0.00
GBP 100,000	Goldman Sachs Group Inc, 1.500%, 07/12/27	102,771	0.00	USD 200,000	Halliburton Co, 7.450%, 15/09/39	232,066	0.00
EUR 65,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	59,298	0.00	USD 55,000	Hanover Insurance Group Inc, 2.500%, 01/09/30	43,474	0.00
USD 90,000	Goldman Sachs Group Inc, 2.640%, 24/02/28	81,769	0.00	EUR 100,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	103,930	0.00
USD 135,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	126,888	0.00	USD 300,000	Harley-Davidson Financial Services Inc, 3.350%, 08/06/25	283,302	0.01
EUR 160,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	157,575	0.00	USD 500,000	Harley-Davidson Financial Services Inc, 3.050%, 14/02/27	448,410	0.01
EUR 500,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	462,819	0.01	USD 500,000	Harley-Davidson Financial Services Inc, 6.500%, 10/03/28	500,235	0.01
EUR 150,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	133,957	0.00	USD 450,000	Hartford Financial Services Group Inc, 6.100%, 01/10/41	442,512	0.01
EUR 255,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	274,330	0.01	USD 200,000	Hartford Financial Services Group Inc, 2.900%, 15/09/51	130,910	0.00
USD 365,000	Goldman Sachs Group Inc, 2.600%, 07/02/30	311,944	0.01	USD 60,000	Hasbro Inc, 3.500%, 15/09/27	55,888	0.00
GBP 100,000	Goldman Sachs Group Inc, 1.875%, 16/12/30	94,199	0.00	USD 100,000	Hasbro Inc, 3.900%, 19/11/29	90,568	0.00
EUR 60,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	48,950	0.00	USD 75,000	HCA Inc, 5.250%, 15/04/25	74,036	0.00
USD 5,000,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	3,999,250	0.07	USD 75,000	HCA Inc, 5.250%, 15/06/26	74,204	0.00
USD 500,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	407,280	0.01	USD 65,000	HCA Inc, 4.500%, 15/02/27	62,776	0.00
USD 200,000	Goldman Sachs Group Inc, 3.102%, 24/02/33	168,982	0.00	USD 500,000	HCA Inc, 5.200%, 01/06/28	497,185	0.01
EUR 80,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	64,949	0.00	USD 235,000	HCA Inc, 4.125%, 15/06/29	217,652	0.00
USD 80,000	Goldman Sachs Group Inc, 6.450%, 01/05/36	83,387	0.00	USD 225,000	HCA Inc, 5.125%, 15/06/39	208,773	0.00
USD 200,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	215,042	0.00	USD 75,000	HCA Inc, 5.500%, 15/06/47	70,428	0.00
GBP 150,000	Goldman Sachs Group Inc, 6.875%, 18/01/38	189,658	0.00	USD 100,000	HCA Inc, 5.250%, 15/06/49	90,424	0.00
USD 300,000	Goldman Sachs Group Inc, 4.017%, 31/10/38	253,950	0.01	USD 1,000,000	HCA INC, 4.375%, 15/03/42	822,110	0.01
USD 300,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	262,359	0.01	USD 800,000	HCA INC, 4.625%, 15/03/52	656,912	0.01
USD 450,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	483,345	0.01	USD 500,000	HCA INC, 3.125%, perpetual	459,160	0.01
USD 500,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	369,370	0.01	USD 200,000	Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	184,700	0.00
USD 500,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	352,680	0.01	USD 115,000	Healthpeak Properties Inc, 3.500%, 15/07/29	103,116	0.00
				USD 200,000	Healthpeak Properties Inc, 3.000%, 15/01/30	173,784	0.00
				USD 455,000	Hershey Co, 1.700%, 01/06/30	376,767	0.01
				USD 300,000	Hershey Co, 2.650%, 01/06/50	202,626	0.00
				USD 50,000	Hess Corp, 4.300%, 01/04/27	48,035	0.00
				USD 15,000	Hess Corp, 7.300%, 15/08/31	16,459	0.00
				USD 25,000	Hess Corp, 7.125%, 15/03/33	27,344	0.00
				USD 50,000	Hess Corp, 5.600%, 15/02/41	47,835	0.00
				USD 50,000	Hess Corp, 5.800%, 01/04/47	48,618	0.00
				USD 150,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	147,960	0.00
				USD 550,000	Hewlett Packard Enterprise Co, 1.750%, 01/04/26	501,165	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	52,363	0.00	USD 100,000	HP Inc, 6.000%, 15/09/41	100,950	0.00
USD 50,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	52,056	0.00	USD 615,000	Hubbell Inc, 2.300%, 15/03/31	506,821	0.01
USD 590,000	HF Sinclair Corp, 4.500%, 01/10/30	523,761	0.01	USD 300,000	Hudson Pacific Properties LP, 3.250%, 15/01/30	189,675	0.00
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	77,670	0.00	USD 1,000,000	Humana Inc, 5.750%, 01/03/28	1,019,270	0.02
USD 500,000	Hill City Funding Trust, 4.046%, 15/08/41	342,230	0.01	USD 300,000	Humana Inc, 3.700%, 23/03/29	274,776	0.01
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,317	0.00	USD 75,000	Humana Inc, 3.125%, 15/08/29	66,224	0.00
USD 100,000	Home Depot Inc, 3.000%, 01/04/26	95,685	0.00	USD 100,000	Humana Inc, 4.800%, 15/03/47	90,065	0.00
USD 100,000	Home Depot Inc, 2.800%, 14/09/27	93,140	0.00	USD 105,000	Humana Inc, 3.950%, 15/08/49	84,656	0.00
USD 365,000	Home Depot Inc, 0.900%, 15/03/28	307,921	0.01	USD 500,000	Humana Inc, 5.500%, 15/03/53	497,800	0.01
USD 500,000	Home Depot Inc, 1.500%, 15/09/28	427,955	0.01	USD 500,000	Hungary, 4.150%, 08/08/25	461,000	0.01
USD 40,000	Home Depot Inc, 3.900%, 06/12/28	38,714	0.00	USD 300,000	Huntington Bancshares Inc, 2.625%, 06/08/24	287,040	0.01
USD 185,000	Home Depot Inc, 2.950%, 15/06/29	168,472	0.00	USD 45,000	Huntsman International LLC, 4.500%, 01/05/29	41,202	0.00
USD 300,000	Home Depot Inc, 2.700%, 15/04/30	266,568	0.01	USD 500,000	Huntsman International LLC, 2.950%, 15/06/31	399,730	0.01
USD 500,000	Home Depot Inc, 1.375%, 15/03/31	394,870	0.01	USD 50,000	Hyatt Hotels Corp, 4.375%, 15/09/28	47,238	0.00
USD 500,000	Home Depot Inc, 3.250%, 15/04/32	449,310	0.01	USD 500,000	Hyundai Capital America, 1.000%, 17/09/24	470,415	0.01
USD 100,000	Home Depot Inc, 5.875%, 16/12/36	108,944	0.00	USD 300,000	Hyundai Capital America, 2.650%, 10/02/25	284,334	0.01
USD 100,000	Home Depot Inc, 5.400%, 15/09/40	103,252	0.00	USD 500,000	Hyundai Capital America, 1.650%, 17/09/26	440,835	0.01
USD 300,000	Home Depot Inc, 3.900%, 15/06/47	254,973	0.01	USD 500,000	Hyundai Capital America, 5.600%, 30/03/28	496,515	0.01
USD 100,000	Home Depot Inc, 4.500%, 06/12/48	92,728	0.00	EUR 100,000	IBM CORP, 0.875%, 09/02/30	91,245	0.00
USD 150,000	Home Depot Inc, 3.125%, 15/12/49	109,812	0.00	USD 600,000	IDEX Corp, 2.625%, 15/06/31	501,810	0.01
USD 200,000	Home Depot Inc, 2.375%, 15/03/51	124,140	0.00	USD 300,000	Illinois Tool Works Inc, 2.650%, 15/11/26	281,016	0.01
USD 500,000	Home Depot Inc, 2.750%, 15/09/51	337,235	0.01	EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	95,660	0.00
USD 100,000	Home Depot Inc, 3.500%, 15/09/56	77,029	0.00	EUR 300,000	Illinois Tool Works Inc, 1.000%, 05/06/31	267,309	0.01
USD 500,000	Hormel Foods Corp, 1.700%, 03/06/28	434,465	0.01	USD 200,000	Illinois Tool Works Inc, 3.900%, 01/09/42	176,450	0.00
USD 500,000	Hormel Foods Corp, 1.800%, 11/06/30	417,695	0.01	USD 300,000	Infor Inc, 1.750%, 15/07/25	273,834	0.01
USD 300,000	Hormel Foods Corp, 3.050%, 03/06/51	213,708	0.00	USD 200,000	Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28	189,434	0.00
USD 500,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	394,905	0.01	USD 50,000	Ingredion Inc, 3.200%, 01/10/26	46,600	0.00
USD 200,000	HP Inc, 2.200%, 17/06/25	188,088	0.00	USD 300,000	Intel Corp, 3.400%, 25/03/25	290,889	0.01
USD 500,000	HP Inc, 4.750%, 15/01/28	487,840	0.01	USD 145,000	Intel Corp, 3.700%, 29/07/25	140,875	0.00
USD 200,000	HP Inc, 3.400%, 17/06/30	175,602	0.00	USD 250,000	Intel Corp, 2.450%, 15/11/29	216,697	0.00
				USD 300,000	Intel Corp, 3.900%, 25/03/30	282,768	0.01
				USD 600,000	Intel Corp, 2.800%, 12/08/41	427,842	0.01
				USD 1,000,000	Intel Corp, 5.625%, 10/02/43	1,016,250	0.02
				USD 100,000	Intel Corp, 4.100%, 11/05/47	84,268	0.00
				USD 200,000	Intel Corp, 3.734%, 08/12/47	155,528	0.00
				USD 600,000	Intel Corp, 4.750%, 25/03/50	542,544	0.01
				USD 500,000	Intel Corp, 5.700%, 10/02/53	509,320	0.01
				USD 500,000	Intel Corp, 3.200%, 12/08/61	325,045	0.01
				GBP 300,000	Inter-American Development Bank, 2.375%, 03/08/29	327,818	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 2,000,000	Inter-American Development Bank, 3.500%, 14/09/29	1,928,820	0.03	EUR 100,000	International Business Machines Corp, 1.200%, 11/02/40	72,742	0.00
USD 500,000	Inter-American Development Bank, 1.500%, perpetual	451,405	0.01	USD 100,000	International Business Machines Corp, 4.000%, 20/06/42	84,451	0.00
USD 95,000	Intercontinental Exchange Inc, 3.650%, 23/05/25	93,091	0.00	USD 100,000	International Business Machines Corp, 4.700%, 19/02/46	90,621	0.00
USD 700,000	Intercontinental Exchange Inc, 4.000%, 15/09/27	682,052	0.01	USD 200,000	International Business Machines Corp, 4.250%, 15/05/49	170,452	0.00
USD 85,000	Intercontinental Exchange Inc, 4.350%, 15/06/29	83,279	0.00	USD 190,000	International Business Machines Corp, 3.430%, 09/02/52	138,003	0.00
USD 65,000	Intercontinental Exchange Inc, 2.100%, 15/06/30	54,388	0.00	USD 500,000	International Business Machines Corp, 5.100%, 06/02/53	481,240	0.01
USD 55,000	Intercontinental Exchange Inc, 4.600%, 15/03/33	53,301	0.00	EUR 500,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	490,115	0.01
USD 135,000	Intercontinental Exchange Inc, 2.650%, 15/09/40	96,013	0.00	USD 45,000	International Flavors & Fragrances Inc, 4.450%, 26/09/28	42,246	0.00
USD 250,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	217,410	0.00	USD 600,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	488,700	0.01
USD 45,000	Intercontinental Exchange Inc, 3.000%, 15/06/50	31,217	0.00	USD 500,000	Interpublic Group of Cos Inc, 5.375%, 15/06/33	496,045	0.01
USD 95,000	Intercontinental Exchange Inc, 4.950%, 15/06/52	90,626	0.00	USD 570,000	Interpublic Group of Cos Inc, 3.375%, 01/03/41	415,946	0.01
USD 640,000	Intercontinental Exchange Inc, 5.200%, 15/06/62	635,149	0.01	USD 365,000	Intuit Inc, 0.950%, 15/07/25	333,599	0.01
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, perpetual	138,793	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 2.300%, 15/11/28	425,575	0.01
EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	103,839	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	450,125	0.01
USD 1,000,000	International Business Machines Corp, 4.500%, 06/02/26	986,110	0.02	USD 500,000	Invitation Homes Operating Partnership LP, 2.700%, 15/01/34	379,640	0.01
USD 100,000	International Business Machines Corp, 3.450%, 19/02/26	95,815	0.00	USD 1,000,000	ITC Holdings Corp, 4.950%, 22/09/27	986,220	0.02
USD 100,000	International Business Machines Corp, 3.300%, 15/05/26	95,313	0.00	USD 500,000	J M Smucker Co, 2.750%, 15/09/41	349,620	0.01
EUR 300,000	International Business Machines Corp, 1.250%, 29/01/27	299,087	0.01	USD 500,000	Jabil Inc, 1.700%, 15/04/26	447,245	0.01
USD 610,000	International Business Machines Corp, 2.200%, 09/02/27	555,100	0.01	USD 55,000	Jabil Inc, 3.950%, 12/01/28	51,376	0.00
EUR 300,000	International Business Machines Corp, 0.300%, 11/02/28	280,041	0.01	USD 500,000	Jabil Inc, 5.450%, 01/02/29	496,690	0.01
USD 255,000	International Business Machines Corp, 3.500%, 15/05/29	235,528	0.00	USD 550,000	Jabil Inc, 3.000%, 15/01/31	466,702	0.01
EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	96,108	0.00	USD 500,000	Jackson National Life Global Funding, 1.750%, 12/01/25	464,270	0.01
EUR 100,000	International Business Machines Corp, 1.750%, 31/01/31	94,838	0.00	USD 100,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	96,606	0.00
USD 230,000	International Business Machines Corp, 2.720%, 09/02/32	196,776	0.00	EUR 100,000	Jefferies Group LLC, 1.000%, 19/07/24	104,307	0.00
USD 200,000	International Business Machines Corp, 5.875%, 29/11/32	213,750	0.00	USD 100,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30	90,129	0.00
EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	83,825	0.00	USD 500,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 2.625%, 15/10/31	388,875	0.01
EUR 500,000	International Business Machines Corp, 3.750%, 06/02/35	534,557	0.01	USD 112,915	JetBlue 2020-1 Class A Pass Through Trust, 4.000%, 15/11/32	102,785	0.00
USD 300,000	International Business Machines Corp, 4.150%, 15/05/39	263,103	0.01	USD 125,000	JM Smucker Co, 2.375%, 15/03/30	106,481	0.00
				USD 100,000	JM Smucker Co, 4.375%, 15/03/45	86,471	0.00
				USD 500,000	John Deere Capital Corp, 0.625%, 10/09/24	472,655	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 300,000	John Deere Capital Corp, 2.050%, 09/01/25	285,906	0.01	USD 715,000	JPMorgan Chase & Co, 1.470%, 22/09/27	631,259	0.01
USD 100,000	John Deere Capital Corp, 3.450%, 13/03/25	97,140	0.00	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	187,704	0.00
USD 500,000	John Deere Capital Corp, 4.950%, 06/06/25	499,215	0.01	EUR 400,000	JPMorgan Chase & Co, 0.389%, 24/02/28	378,673	0.01
USD 500,000	John Deere Capital Corp, 0.700%, 15/01/26	449,840	0.01	USD 200,000	JPMorgan Chase & Co, 3.540%, 01/05/28	187,052	0.00
USD 1,000,000	John Deere Capital Corp, 4.750%, 08/06/26	998,630	0.02	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	98,706	0.00
USD 100,000	John Deere Capital Corp, 2.650%, 10/06/26	94,204	0.00	USD 400,000	JPMorgan Chase & Co, 2.182%, 01/06/28	355,996	0.01
USD 500,000	John Deere Capital Corp, 1.300%, 13/10/26	444,835	0.01	USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	94,278	0.00
USD 300,000	John Deere Capital Corp, 2.350%, 08/03/27	274,686	0.01	USD 640,000	JPMorgan Chase & Co, 2.069%, 01/06/29	549,523	0.01
USD 150,000	John Deere Capital Corp, 2.800%, 08/09/27	138,870	0.00	EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	97,282	0.00
USD 100,000	John Deere Capital Corp, 3.450%, 07/03/29	93,555	0.00	USD 300,000	JPMorgan Chase & Co, 4.203%, 23/07/29	285,171	0.01
USD 1,000,000	John Deere Capital Corp, 3.350%, 18/04/29	930,140	0.02	EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	96,258	0.00
USD 300,000	John Deere Capital Corp, 2.450%, 09/01/30	263,412	0.01	USD 250,000	JPMorgan Chase & Co, 3.702%, 06/05/30	229,512	0.00
USD 500,000	John Deere Capital Corp, 3.400%, perpetual	484,275	0.01	USD 140,000	JPMorgan Chase & Co, 4.565%, 14/06/30	134,596	0.00
USD 50,000	Johns Hopkins Health System Corp, 3.837%, 15/05/46	41,106	0.00	USD 245,000	JPMorgan Chase & Co, 2.956%, 13/05/31	209,644	0.00
USD 150,000	JPMorgan Chase & Co, 3.875%, 10/09/24	146,460	0.00	EUR 100,000	JPMorgan Chase & Co, 1.001%, 25/07/31	87,896	0.00
USD 200,000	JPMorgan Chase & Co, 3.125%, 23/01/25	193,470	0.00	USD 100,000	JPMorgan Chase & Co, 1.764%, 19/11/31	79,183	0.00
EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	209,858	0.00	USD 155,000	JPMorgan Chase & Co, 2.580%, 22/04/32	128,701	0.00
USD 165,000	JPMorgan Chase & Co, 0.768%, 09/08/25	155,366	0.00	USD 500,000	JPMorgan Chase & Co, 2.545%, 08/11/32	409,195	0.01
USD 1,200,000	JPMorgan Chase & Co, 1.561%, 10/12/25	1,123,800	0.02	USD 100,000	JPMorgan Chase & Co, 2.963%, 25/01/33	84,295	0.00
USD 100,000	JPMorgan Chase & Co, 3.300%, 01/04/26	95,303	0.00	EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	81,395	0.00
USD 500,000	JPMorgan Chase & Co, 4.080%, 26/04/26	486,055	0.01	USD 1,000,000	JPMorgan Chase & Co, 4.586%, 26/04/33	953,380	0.02
GBP 200,000	JPMorgan Chase & Co, 0.991%, 28/04/26	230,114	0.00	GBP 100,000	JPMorgan Chase & Co, 1.895%, 28/04/33	92,039	0.00
USD 200,000	JPMorgan Chase & Co, 2.950%, 01/10/26	187,718	0.00	USD 1,000,000	JPMorgan Chase & Co, 5.350%, 01/06/34	1,009,650	0.02
USD 15,000	JPMorgan Chase & Co, 7.625%, 15/10/26	16,025	0.00	USD 175,000	JPMorgan Chase & Co, 6.400%, 15/05/38	195,298	0.00
EUR 200,000	JPMorgan Chase & Co, 1.500%, 29/10/26	201,743	0.00	USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	258,843	0.01
USD 100,000	JPMorgan Chase & Co, 1.045%, 19/11/26	89,601	0.00	USD 300,000	JPMorgan Chase & Co, 5.500%, 15/10/40	309,309	0.01
USD 250,000	JPMorgan Chase & Co, 3.960%, 29/01/27	240,642	0.00	USD 100,000	JPMorgan Chase & Co, 2.525%, 19/11/41	68,768	0.00
EUR 300,000	JPMorgan Chase & Co, 1.090%, 11/03/27	299,214	0.01	USD 200,000	JPMorgan Chase & Co, 5.400%, 06/01/42	202,786	0.00
USD 435,000	JPMorgan Chase & Co, 1.578%, 22/04/27	390,747	0.01	USD 200,000	JPMorgan Chase & Co, 3.157%, 22/04/42	150,938	0.00



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	JPMorgan Chase & Co, 5.625%, 16/08/43	204,890	0.00	USD 100,000	Kimberly-Clark Corp, 3.900%, 04/05/47	85,513	0.00
USD 100,000	JPMorgan Chase & Co, 4.850%, 01/02/44	94,874	0.00	USD 500,000	Kimco Realty Corp, 2.700%, 01/10/30	412,590	0.01
USD 200,000	JPMorgan Chase & Co, 4.260%, 22/02/48	173,272	0.00	USD 100,000	Kimco Realty Corp, 4.450%, 01/09/47	80,985	0.00
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	83,138	0.00	USD 200,000	Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	217,926	0.00
USD 320,000	JPMorgan Chase & Co, 3.964%, 15/11/48	261,779	0.01	USD 35,000	Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	34,513	0.00
USD 635,000	JPMorgan Chase & Co, 3.328%, 22/04/52	462,845	0.01	USD 100,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	84,766	0.00
USD 125,000	Juniper Networks Inc, 2.000%, 10/12/30	97,051	0.00	USD 150,000	Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	133,513	0.00
USD 500,000	Kaiser Foundation Hospitals, 2.810%, perpetual	367,020	0.01	USD 300,000	Kinder Morgan Inc, 4.300%, 01/03/28	287,121	0.01
USD 125,000	Kaiser Foundation Hospitals, 3.150%, 01/05/27	117,533	0.00	USD 555,000	Kinder Morgan Inc, 2.000%, 15/02/31	441,181	0.01
USD 100,000	Kaiser Foundation Hospitals, 4.150%, 01/05/47	87,846	0.00	USD 170,000	Kinder Morgan Inc, 5.300%, 01/12/34	164,191	0.00
USD 300,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	223,089	0.00	USD 590,000	Kinder Morgan Inc, 3.250%, 01/08/50	380,119	0.01
USD 30,000	Kellogg Co, 3.250%, 01/04/26	28,575	0.00	USD 75,000	KLA Corp, 4.650%, 01/11/24	73,946	0.00
USD 330,000	Kellogg Co, 2.100%, 01/06/30	273,464	0.01	USD 50,000	KLA Corp, 3.300%, 01/03/50	37,646	0.00
USD 1,000,000	Kellogg Co, 5.250%, 01/03/33	1,005,260	0.02	USD 300,000	Kraft Heinz Foods Co, 3.875%, 15/05/27	288,060	0.01
USD 50,000	Kellogg Co, 4.500%, 01/04/46	44,323	0.00	USD 200,000	Kroger Co, 3.500%, 01/02/26	191,876	0.00
USD 100,000	Kemper Corp, 2.400%, 30/09/30	78,475	0.00	USD 200,000	Kroger Co, 4.450%, 01/02/47	174,560	0.00
USD 300,000	Kennametal Inc, 2.800%, 01/03/31	240,702	0.00	USD 250,000	Kroger Co, 3.950%, 15/01/50	200,135	0.00
USD 500,000	Kenvue Inc, 5.100%, 22/03/43	508,105	0.01	USD 500,000	Kyndryl Holdings Inc, 3.150%, 15/10/31	374,925	0.01
USD 280,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	274,389	0.01	USD 1,000,000	Kyndryl Holdings Inc, 4.100%, 15/10/41	670,590	0.01
USD 1,500,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	1,394,025	0.02	USD 50,000	L3Harris Technologies Inc, 3.832%, 27/04/25	48,462	0.00
USD 60,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	52,541	0.00	USD 200,000	L3Harris Technologies Inc, 4.400%, 15/06/28	193,052	0.00
USD 1,000,000	KeyBank NA, 5.000%, 26/01/33	862,990	0.02	USD 70,000	L3Harris Technologies Inc, 5.054%, 27/04/45	64,534	0.00
USD 100,000	KeyBank NA/Cleveland OH, 4.390%, 14/12/27	87,821	0.00	USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	96,751	0.00
USD 95,000	KeyCorp, 4.150%, 29/10/25	88,079	0.00	USD 200,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	189,636	0.00
USD 100,000	KeyCorp, 2.250%, 06/04/27	83,065	0.00	USD 600,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	508,464	0.01
USD 250,000	KeyCorp, 2.550%, 01/10/29	188,727	0.00	USD 25,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	21,686	0.00
USD 165,000	Keysight Technologies Inc, 4.600%, 06/04/27	162,713	0.00	USD 50,000	Lam Research Corp, 3.750%, 15/03/26	48,528	0.00
USD 100,000	KeySpan Gas East Corp, 2.742%, 15/08/26	90,916	0.00	USD 30,000	Lam Research Corp, 4.000%, 15/03/29	28,962	0.00
USD 100,000	Kilroy Realty LP, 4.250%, 15/08/29	84,977	0.00	USD 100,000	Lam Research Corp, 1.900%, 15/06/30	83,239	0.00
USD 100,000	Kilroy Realty LP, 2.500%, 15/11/32	70,035	0.00	USD 25,000	Lam Research Corp, 4.875%, 15/03/49	24,247	0.00
USD 50,000	Kimberly-Clark Corp, 1.050%, 15/09/27	43,186	0.00	USD 70,000	Lam Research Corp, 2.875%, 15/06/50	48,865	0.00
USD 40,000	Kimberly-Clark Corp, 3.950%, 01/11/28	38,826	0.00				
USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	92,818	0.00				
USD 25,000	Kimberly-Clark Corp, 6.625%, 01/08/37	29,424	0.00				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 85,000	Lam Research Corp, 3.125%, 15/06/60	57,630	0.00	USD 40,000	LYB International Finance III LLC, 3.625%, 01/04/51	27,758	0.00
USD 50,000	Lazard Group LLC, 3.750%, 13/02/25	48,143	0.00	USD 30,000	LYB International Finance III LLC, 3.800%, 01/10/60	20,252	0.00
USD 100,000	Lazard Group LLC, 3.625%, 01/03/27	93,024	0.00	USD 1,000,000	M&T Bank Corp, 5.053%, 27/01/34	912,390	0.02
USD 200,000	Lazard Group LLC, 4.375%, 11/03/29	185,962	0.00	USD 100,000	Magellan Midstream Partners LP, 5.000%, 01/03/26	99,087	0.00
USD 150,000	Lear Corp, 3.800%, 15/09/27	140,025	0.00	USD 100,000	Magellan Midstream Partners LP, 4.200%, 03/10/47	74,301	0.00
USD 200,000	Lear Corp, 4.250%, 15/05/29	187,712	0.00	EUR 100,000	ManpowerGroup Inc, 1.750%, 22/06/26	101,975	0.00
USD 50,000	Leggett & Platt Inc, 3.500%, 15/11/27	46,151	0.00	EUR 100,000	ManpowerGroup Inc, 3.500%, perpetual	106,618	0.00
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	47,587	0.00	USD 15,000	Marathon Oil Corp, 6.800%, 15/03/32	15,521	0.00
USD 500,000	Leggett & Platt Inc, 3.500%, 15/11/51	361,660	0.01	USD 25,000	Marathon Oil Corp, 6.600%, 01/10/37	24,916	0.00
USD 100,000	Leland Stanford Junior University, 3.647%, 01/05/48	85,520	0.00	USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	84,403	0.00
USD 100,000	Liberty Mutual Group Inc, 3.950%, 15/05/60	70,626	0.00	USD 50,000	Marathon Petroleum Corp, 5.125%, 15/12/26	49,570	0.00
USD 500,000	Liberty Mutual Group Inc, 5.500%, perpetual	470,705	0.01	USD 30,000	Marathon Petroleum Corp, 3.800%, 01/04/28	27,967	0.00
USD 50,000	Life Storage LP, 3.875%, 15/12/27	46,470	0.00	USD 150,000	Marathon Petroleum Corp, 4.750%, 15/09/44	125,189	0.00
USD 45,000	Life Storage LP, 2.200%, 15/10/30	35,925	0.00	USD 25,000	Marathon Petroleum Corp, 4.500%, 01/04/48	19,778	0.00
USD 35,000	Lincoln National Corp, 3.800%, 01/03/28	31,630	0.00	USD 65,000	Markel Corp, 5.000%, 20/05/49	58,512	0.00
USD 200,000	Lincoln National Corp, 3.050%, 15/01/30	165,228	0.00	USD 135,000	Markel Corp, 3.450%, 07/05/52	95,087	0.00
USD 25,000	Lincoln National Corp, 4.350%, 01/03/48	18,051	0.00	USD 500,000	Marriott International Inc, 5.750%, 01/05/25	501,325	0.01
USD 15,000	Loews Corp, 3.200%, 15/05/30	13,341	0.00	USD 500,000	Marriott International Inc, 4.900%, 15/04/29	486,550	0.01
USD 500,000	Lowe's Cos Inc, 3.350%, 01/04/27	472,380	0.01	USD 115,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	111,543	0.00
USD 110,000	Lowe's Cos Inc, 1.300%, 15/04/28	93,045	0.00	USD 25,000	Marsh & McLennan Cos Inc, 3.750%, 14/03/26	24,243	0.00
USD 635,000	Lowe's Cos Inc, 1.700%, 15/09/28	534,574	0.01	USD 400,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	376,744	0.01
USD 100,000	Lowe's Cos Inc, 3.650%, 05/04/29	92,603	0.00	USD 500,000	Marsh & McLennan Cos Inc, 5.450%, 15/03/53	510,460	0.01
USD 400,000	Lowe's Cos Inc, 2.625%, 01/04/31	337,444	0.01	USD 50,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	46,681	0.00
USD 500,000	Lowe's Cos Inc, 3.750%, 01/04/32	452,090	0.01	USD 35,000	Martin Marietta Materials Inc, 2.500%, 15/03/30	29,601	0.00
USD 550,000	Lowe's Cos Inc, 2.800%, 15/09/41	388,993	0.01	USD 50,000	Martin Marietta Materials Inc, 2.400%, 15/07/31	40,838	0.00
USD 129,000	Lowe's Cos Inc, 4.050%, 03/05/47	103,704	0.00	USD 50,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	41,595	0.00
USD 80,000	Lowe's Cos Inc, 3.000%, 15/10/50	52,411	0.00	USD 335,000	Martin Marietta Materials Inc, 3.200%, 15/07/51	233,592	0.00
USD 500,000	Lowe's Cos Inc, 3.500%, 01/04/51	356,000	0.01	USD 50,000	Masco Corp, 2.000%, 01/10/30	39,451	0.00
USD 500,000	Lowe's Cos Inc, 5.625%, 15/04/53	499,240	0.01	USD 200,000	Masco Corp, 4.500%, 15/05/47	161,556	0.00
USD 1,000,000	Lowe's Cos Inc, 5.750%, 01/07/53	1,016,240	0.02	USD 60,000	Massachusetts Institute of Technology, 3.959%, 01/07/38	55,186	0.00
USD 1,000,000	Lowe's Cos Inc, 5.850%, 01/04/63	997,040	0.02				
USD 500,000	LPL Holdings Inc, 4.625%, 15/11/27	468,040	0.01				
USD 500,000	LPL Holdings Inc, 4.000%, 15/03/29	439,560	0.01				
USD 20,000	LYB International Finance III LLC, 1.250%, 01/10/25	18,094	0.00				
USD 25,000	LYB International Finance III LLC, 2.250%, 01/10/30	20,524	0.00				
USD 30,000	LYB International Finance III LLC, 3.375%, 01/10/40	22,158	0.00				
USD 350,000	LYB International Finance III LLC, 4.200%, 15/10/49	267,977	0.01				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Massachusetts Institute of Technology, 4.678%, 01/07/14	93,555	0.00	EUR 100,000	McKesson Corp, 1.625%, 30/10/26	101,342	0.00
USD 300,000	Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70	203,103	0.00	USD 1,500,000	McKesson Corp, 4.900%, 15/07/28	1,500,390	0.03
USD 200,000	MassMutual Global Funding II, 3.400%, 08/03/26	189,986	0.00	GBP 100,000	McKesson Corp, 3.125%, 17/02/29	107,990	0.00
USD 500,000	MassMutual Global Funding II, 4.500%, 10/04/26	489,440	0.01	USD 300,000	McLaren Health Care Corp, 4.386%, 15/05/48	263,916	0.01
USD 500,000	MassMutual Global Funding II, 5.050%, 07/12/27	499,035	0.01	USD 200,000	MDC Holdings Inc, 3.966%, 06/08/61	119,698	0.00
USD 500,000	MassMutual Global Funding II, 5.050%, 14/06/28	496,730	0.01	USD 30,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	29,273	0.00
USD 500,000	MasTec Inc, 4.500%, 15/08/28	461,875	0.01	USD 72,000	Medtronic Inc, 4.375%, 15/03/35	69,116	0.00
USD 50,000	Mastercard Inc, 2.950%, 01/06/29	45,541	0.00	USD 134,000	Medtronic Inc, 4.625%, 15/03/45	130,205	0.00
USD 250,000	Mastercard Inc, 1.900%, 15/03/31	207,917	0.00	USD 110,000	Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50	76,381	0.00
USD 50,000	Mastercard Inc, 3.650%, 01/06/49	41,711	0.00	USD 32,000	Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	27,266	0.00
USD 415,000	Mastercard Inc, 2.950%, 15/03/51	303,265	0.01	EUR 100,000	Merck & Co Inc, 0.500%, 02/11/24	104,348	0.00
USD 600,000	McCormick & Co Inc, 1.850%, 15/02/31	475,464	0.01	USD 150,000	Merck & Co Inc, 2.750%, 10/02/25	144,534	0.00
USD 200,000	McCormick & Co Inc, 4.200%, 15/08/47	165,484	0.00	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	102,900	0.00
USD 30,000	McDonald's Corp, 1.450%, 01/09/25	27,702	0.00	USD 600,000	Merck & Co Inc, 1.700%, 10/06/27	537,324	0.01
USD 60,000	McDonald's Corp, 3.700%, 30/01/26	58,023	0.00	USD 100,000	Merck & Co Inc, 3.400%, 07/03/29	93,731	0.00
USD 200,000	McDonald's Corp, 3.500%, 01/03/27	190,820	0.00	USD 595,000	Merck & Co Inc, 2.150%, 10/12/31	493,309	0.01
USD 25,000	McDonald's Corp, 3.800%, 01/04/28	23,962	0.00	USD 100,000	Merck & Co Inc, 3.900%, 07/03/39	89,877	0.00
EUR 400,000	McDonald's Corp, 0.250%, 04/10/28	365,983	0.01	USD 500,000	Merck & Co Inc, 2.350%, 24/06/40	358,170	0.01
EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	101,186	0.00	USD 100,000	Merck & Co Inc, 3.600%, 15/09/42	83,227	0.00
EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	94,780	0.00	USD 195,000	Merck & Co Inc, 3.700%, 10/02/45	165,631	0.00
USD 30,000	McDonald's Corp, 2.125%, 01/03/30	25,539	0.00	USD 200,000	Merck & Co Inc, 4.000%, 07/03/49	176,814	0.00
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	93,981	0.00	USD 600,000	Merck & Co Inc, 2.750%, 10/12/51	414,066	0.01
EUR 100,000	McDonald's Corp, 3.000%, 31/05/34	100,442	0.00	USD 555,000	Merck & Co Inc, 2.900%, 10/12/61	368,753	0.01
USD 15,000	McDonald's Corp, 6.300%, 15/10/37	16,496	0.00	USD 300,000	Mercury General Corp, 4.400%, 15/03/27	283,629	0.01
USD 215,000	McDonald's Corp, 6.300%, 01/03/38	237,192	0.00	USD 1,000,000	Meta Platforms Inc, 5.750%, 15/05/63	1,033,890	0.02
GBP 500,000	McDonald's Corp, 3.750%, 31/05/38	507,186	0.01	USD 150,000	MetLife Inc, 3.600%, 13/11/25	144,415	0.00
USD 150,000	McDonald's Corp, 4.875%, 09/12/45	143,385	0.00	USD 200,000	MetLife Inc, 5.700%, 15/06/35	205,652	0.00
USD 110,000	McDonald's Corp, 4.450%, 01/09/48	98,855	0.00	USD 300,000	MetLife Inc, 5.875%, 06/02/41	307,065	0.01
USD 25,000	McDonald's Corp, 3.625%, 01/09/49	19,726	0.00	EUR 400,000	Metropolitan Life Global Funding I, 1.750%, 25/05/25	416,273	0.01
GBP 100,000	McDonald's Corp, 4.125%, 11/06/54	100,434	0.00	EUR 100,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	95,245	0.00
USD 120,000	McKesson Corp, 0.900%, 03/12/25	107,610	0.00	GBP 300,000	Metropolitan Life Global Funding I, 0.625%, 08/12/27	298,858	0.01
				GBP 500,000	Metropolitan Life Global Funding I, 1.625%, 12/10/28	508,337	0.01
				EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	89,406	0.00
				USD 200,000	Metropolitan Life Global Funding I, 3.050%, 17/06/29	177,134	0.00
				USD 200,000	Micron Technology Inc, 4.975%, 06/02/26	196,948	0.00
				USD 500,000	Micron Technology Inc, 5.375%, 15/04/28	495,340	0.01
				USD 500,000	Micron Technology Inc, 2.703%, 15/04/32	394,830	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Micron Technology Inc, 3.366%, 01/11/41	348,765	0.01	USD 500,000	Morgan Stanley, 2.188%, 28/04/26	469,295	0.01
USD 500,000	Micron Technology Inc, 3.477%, 01/11/51	333,170	0.01	EUR 100,000	Morgan Stanley, 2.103%, 08/05/26	104,120	0.00
USD 100,000	Microsoft Corp, 2.700%, 12/02/25	96,493	0.00	USD 200,000	Morgan Stanley, 3.125%, 27/07/26	187,408	0.00
USD 100,000	Microsoft Corp, 3.125%, 03/11/25	96,239	0.00	USD 120,000	Morgan Stanley, 4.350%, 08/09/26	115,902	0.00
USD 50,000	Microsoft Corp, 2.400%, 08/08/26	46,925	0.00	USD 100,000	Morgan Stanley, 3.625%, 20/01/27	94,994	0.00
USD 260,000	Microsoft Corp, 3.300%, 06/02/27	250,104	0.01	GBP 100,000	Morgan Stanley, 2.625%, 09/03/27	111,161	0.00
EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	109,035	0.00	EUR 125,000	Morgan Stanley, 1.875%, 27/04/27	125,108	0.00
USD 286,000	Microsoft Corp, 3.450%, 08/08/36	260,755	0.01	USD 695,000	Morgan Stanley, 1.593%, 04/05/27	622,178	0.01
USD 1,000,000	Microsoft Corp, 3.700%, 08/08/46	875,070	0.02	USD 500,000	Morgan Stanley, 1.512%, 20/07/27	443,050	0.01
USD 217,000	Microsoft Corp, 2.525%, 01/06/50	150,118	0.00	USD 345,000	Morgan Stanley, 2.475%, 21/01/28	311,521	0.01
USD 697,000	Microsoft Corp, 2.921%, 17/03/52	517,996	0.01	USD 675,000	Morgan Stanley, 4.210%, 20/04/28	648,567	0.01
USD 644,000	Microsoft Corp, 2.675%, 01/06/60	431,338	0.01	USD 150,000	Morgan Stanley, 3.591%, 22/07/28	138,600	0.00
USD 666,000	Microsoft Corp, 3.041%, 17/03/62	486,187	0.01	EUR 300,000	Morgan Stanley, 4.813%, 25/10/28	330,750	0.01
USD 50,000	Mid-America Apartments LP, 4.000%, 15/11/25	48,415	0.00	EUR 800,000	Morgan Stanley, 4.656%, 02/03/29	877,461	0.02
USD 100,000	Mid-America Apartments LP, 3.950%, 15/03/29	94,397	0.00	USD 500,000	Morgan Stanley, 5.164%, 20/04/29	494,495	0.01
USD 375,000	Mid-America Apartments LP, 1.700%, 15/02/31	296,771	0.01	EUR 100,000	Morgan Stanley, 0.495%, 26/10/29	88,946	0.00
EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	101,944	0.00	USD 205,000	Morgan Stanley, 2.699%, 22/01/31	174,508	0.00
EUR 100,000	MMS USA Investments Inc, 1.250%, 13/06/28	95,976	0.00	EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	84,790	0.00
EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	92,638	0.00	USD 500,000	Morgan Stanley, 3.622%, 01/04/31	450,865	0.01
USD 200,000	Mohawk Industries Inc, 3.625%, 15/05/30	180,720	0.00	USD 65,000	Morgan Stanley, 1.794%, 13/02/32	50,430	0.00
USD 100,000	Molex Electronic Technologies LLC, 3.900%, 15/04/25	95,494	0.00	USD 35,000	Morgan Stanley, 7.250%, 01/04/32	39,735	0.00
USD 45,000	Molson Coors Brewing Co, 3.000%, 15/07/26	42,050	0.00	EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	98,626	0.00
USD 40,000	Molson Coors Brewing Co, 4.200%, 15/07/46	32,957	0.00	USD 500,000	Morgan Stanley, 2.239%, 21/07/32	397,430	0.01
EUR 100,000	Mondelez International Inc, 0.250%, 17/03/28	92,994	0.00	USD 275,000	Morgan Stanley, 2.943%, 21/01/33	228,566	0.00
USD 35,000	Mondelez International Inc, 1.875%, 15/10/32	27,215	0.00	EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	82,792	0.00
EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	82,197	0.00	GBP 400,000	Morgan Stanley, 5.789%, 18/11/33	487,060	0.01
EUR 100,000	Mondelez International Inc, 1.375%, 17/03/41	73,062	0.00	EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	343,148	0.01
USD 300,000	Montefiore Obligated Group, 4.287%, 01/09/50	185,541	0.00	USD 1,160,000	Morgan Stanley, 5.297%, 20/04/37	1,095,887	0.02
EUR 100,000	Moody's Corp, 0.950%, 25/02/30	91,193	0.00	USD 1,000,000	Morgan Stanley, 5.948%, 19/01/38	986,430	0.02
USD 600,000	Moody's Corp, 2.750%, 19/08/41	420,942	0.01	USD 100,000	Morgan Stanley, 3.971%, 22/07/38	84,830	0.00
USD 100,000	Moody's Corp, 5.250%, 15/07/44	97,876	0.00	USD 300,000	Morgan Stanley, 4.457%, 22/04/39	267,315	0.01
EUR 100,000	Morgan Stanley, 1.750%, 30/01/25	104,891	0.00	USD 115,000	Morgan Stanley, 3.217%, 22/04/42	87,286	0.00
USD 45,000	Morgan Stanley, 2.720%, 22/07/25	43,394	0.00	USD 125,000	Morgan Stanley, 4.300%, 27/01/45	109,350	0.00
USD 200,000	Morgan Stanley, 4.000%, 23/07/25	194,208	0.00	USD 415,000	Morgan Stanley, 4.375%, 22/01/47	370,711	0.01
USD 35,000	Morgan Stanley, 0.864%, 21/10/25	32,597	0.00	USD 500,000	Morgan Stanley, 5.597%, 24/03/51	520,570	0.01
USD 300,000	Morgan Stanley, 1.164%, 21/10/25	280,473	0.01	USD 500,000	Morgan Stanley, 2.802%, 25/01/52	328,410	0.01
USD 135,000	Morgan Stanley, 3.875%, 27/01/26	130,282	0.00	USD 100,000	Mosaic Co, 5.625%, 15/11/43	93,836	0.00
USD 500,000	Morgan Stanley, 2.630%, 18/02/26	474,645	0.01	USD 35,000	Mount Sinai Hospitals Group Inc, 3.737%, 01/07/49	26,988	0.00
				USD 165,000	MPLX LP, 4.125%, 01/03/27	158,113	0.00
				USD 300,000	MPLX LP, 4.000%, 15/03/28	282,684	0.01
				USD 1,000,000	MPLX LP, 5.000%, 01/03/33	959,180	0.02
				USD 300,000	MPLX LP, 4.500%, 15/04/38	258,534	0.01
				USD 65,000	MPLX LP, 5.200%, 01/03/47	57,113	0.00
				USD 500,000	MPLX LP, 5.200%, 01/12/47	437,990	0.01
				USD 1,000,000	MPLX LP, 5.650%, 01/03/53	934,670	0.02
				USD 500,000	MultiCare Health System, 2.803%, 15/08/50	302,510	0.01
				EUR 100,000	Mylan Inc, 2.125%, 23/05/25	104,206	0.00
				EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	88,278	0.00
				USD 200,000	Nasdaq Inc, 1.650%, 15/01/31	155,212	0.00
				EUR 100,000	Nasdaq Inc, 0.900%, 30/07/33	78,694	0.00
				USD 100,000	Nasdaq Inc, 3.950%, perpetual	76,784	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 50,000	National Fuel Gas Co, 5.200%, 15/07/25	49,006	0.00	USD 500,000	New York Life Global Funding, 4.850%, 09/01/28	495,875	0.01
USD 50,000	National Fuel Gas Co, 3.950%, 15/09/27	46,042	0.00	GBP 200,000	New York Life Global Funding, 0.750%, 14/12/28	194,400	0.00
USD 365,000	National Fuel Gas Co, 2.950%, 01/03/31	292,825	0.01	USD 125,000	Newmont Corp, 2.250%, 01/10/30	102,646	0.00
EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	105,558	0.00	USD 55,000	Newmont Goldcorp Corp, 2.800%, 01/10/29	47,401	0.00
EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	86,899	0.00	USD 160,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	169,114	0.00
USD 25,000	National Health Investors Inc, 3.000%, 01/02/31	19,205	0.00	USD 1,500,000	NextEra Energy Capital Holdings Inc, 4.255%, 01/09/24	1,474,995	0.03
USD 300,000	National Life Insurance Co, 5.250%, 19/07/68	265,476	0.01	USD 735,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	630,130	0.01
USD 200,000	National Oilwell Varco Inc, 3.600%, 01/12/29	178,348	0.00	USD 395,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	328,423	0.01
USD 50,000	National Retail Properties Inc, 2.500%, 15/04/30	41,584	0.00	USD 100,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	88,117	0.00
USD 325,000	National Retail Properties Inc, 3.000%, 15/04/52	196,368	0.00	USD 400,000	NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	372,080	0.01
USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 4.800%, 15/03/28	990,430	0.02	USD 100,000	Niagara Mohawk Power Corp, 4.119%, 28/11/42	80,415	0.00
USD 115,000	National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30	97,325	0.00	USD 300,000	NIKE Inc, 2.850%, 27/03/30	271,203	0.01
USD 165,000	National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	193,568	0.00	USD 500,000	NIKE Inc, 3.250%, 27/03/40	410,890	0.01
USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 5.800%, 15/01/33	1,047,010	0.02	USD 50,000	NIKE Inc, 3.875%, 01/11/45	43,730	0.00
USD 125,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	105,765	0.00	USD 100,000	Norfolk Southern Corp, 2.900%, 15/06/26	94,191	0.00
USD 500,000	National Securities Clearing Corp, 5.100%, 21/11/27	497,970	0.01	USD 175,000	Norfolk Southern Corp, 3.150%, 01/06/27	163,999	0.00
USD 150,000	Nationwide Mutual Insurance Co, 4.950%, 22/04/44	126,798	0.00	USD 550,000	Norfolk Southern Corp, 2.300%, 15/05/31	457,831	0.01
USD 50,000	NBCUniversal Media LLC, 4.450%, 15/01/43	44,853	0.00	USD 1,000,000	Norfolk Southern Corp, 4.450%, 01/03/33	957,190	0.02
USD 500,000	Nestle Holdings Inc, 0.606%, 14/09/24	472,710	0.01	USD 200,000	Norfolk Southern Corp, 4.100%, 15/05/49	167,734	0.00
USD 300,000	Nestle Holdings Inc, 1.000%, 15/09/27	257,583	0.01	USD 300,000	Norfolk Southern Corp, 3.400%, 01/11/49	220,692	0.00
USD 800,000	Nestle Holdings Inc, 2.500%, 14/09/41	568,448	0.01	USD 200,000	Norfolk Southern Corp, 4.050%, 15/08/52	164,898	0.00
USD 500,000	Nestle Holdings Inc, 2.625%, 14/09/51	343,180	0.01	USD 525,000	Norfolk Southern Corp, 4.100%, 15/05/21	371,569	0.01
USD 250,000	New York and Presbyterian Hospital, 2.256%, 01/08/40	169,185	0.00	USD 100,000	Northern Trust Corp, 3.950%, 30/10/25	96,403	0.00
GBP 100,000	NEW YORK LIFE GLOBAL FDG, 1.500%, 15/07/27	106,313	0.00	USD 300,000	Northern Trust Corp, 3.650%, 03/08/28	284,481	0.01
USD 500,000	New York Life Global Funding, 4.700%, 02/04/26	492,175	0.01	USD 200,000	Northern Trust Corp, 3.150%, 03/05/29	181,846	0.00
USD 1,000,000	New York Life Global Funding, 3.250%, 07/04/27	940,130	0.02	USD 50,000	Northwell Healthcare Inc, 4.260%, 01/11/47	41,095	0.00
				USD 50,000	Northwell Healthcare Inc, 3.809%, 01/11/49	37,601	0.00
				USD 500,000	Northwestern Mutual Global Funding, 4.700%, 06/04/26	493,110	0.01
				USD 500,000	Northwestern Mutual Life Insurance Co, 4.900%, 12/06/28	496,590	0.01
				USD 100,000	Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	77,880	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 25,000	Northwestern University, 3.662%, 01/12/57	20,658	0.00	USD 500,000	Oncor Electric Delivery Co LLC, 4.950%, 15/09/52	482,750	0.01
USD 385,000	Novant Health Inc, 3.168%, 01/11/51	276,203	0.01	USD 1,000,000	ONE Gas Inc, 4.250%, 01/09/32	944,080	0.02
USD 400,000	Novartis Capital Corp, 1.750%, 14/02/25	379,220	0.01	USD 90,000	ONE Gas Inc, 4.500%, 01/11/48	77,461	0.00
USD 100,000	Novartis Capital Corp, 2.000%, 14/02/27	91,658	0.00	USD 100,000	ONEOK Inc, 2.200%, 15/09/25	92,522	0.00
USD 100,000	Novartis Capital Corp, 2.200%, 14/08/30	86,559	0.00	USD 100,000	ONEOK Inc, 3.100%, 15/03/30	85,921	0.00
USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	135,468	0.00	USD 100,000	ONEOK Inc, 6.350%, 15/01/31	102,935	0.00
USD 65,000	Novartis Capital Corp, 2.750%, 14/08/50	47,260	0.00	USD 1,500,000	ONEOK Inc, 6.100%, 15/11/32	1,525,860	0.03
USD 200,000	NSTAR Electric Co, 3.200%, 15/05/27	187,804	0.00	USD 150,000	ONEOK Inc, 4.950%, 13/07/47	123,663	0.00
USD 250,000	NSTAR Electric Co, 3.250%, 15/05/29	229,077	0.00	USD 100,000	ONEOK Inc, 4.500%, 15/03/50	76,335	0.00
USD 1,200,000	NSTAR Electric Co, 4.550%, 01/06/52	1,082,928	0.02	USD 100,000	ONEOK Partners LP, 4.900%, 15/03/25	98,358	0.00
USD 500,000	NSTAR Electric Co, 4.950%, 15/09/52	487,745	0.01	USD 15,000	ONEOK Partners LP, 6.650%, 01/10/36	15,401	0.00
USD 100,000	Nucor Corp, 3.950%, 01/05/28	94,997	0.00	USD 25,000	ONEOK Partners LP, 6.850%, 15/10/37	25,718	0.00
USD 600,000	Nucor Corp, 2.979%, perpetual	384,192	0.01	USD 200,000	Oracle Corp, 3.400%, 08/07/24	195,634	0.00
USD 50,000	NVIDIA Corp, 3.200%, 16/09/26	48,157	0.00	USD 150,000	Oracle Corp, 2.950%, 15/05/25	143,137	0.00
USD 400,000	NVIDIA Corp, 1.550%, 15/06/28	349,300	0.01	USD 500,000	Oracle Corp, 5.800%, 10/11/25	505,615	0.01
USD 100,000	NVIDIA Corp, 2.000%, 15/06/31	83,820	0.00	USD 615,000	Oracle Corp, 1.650%, 25/03/26	558,481	0.01
USD 800,000	NVIDIA Corp, 3.500%, 01/04/40	671,882	0.02	USD 440,000	Oracle Corp, 2.650%, 15/07/26	407,409	0.01
USD 125,000	NVR Inc, 3.000%, 15/05/30	108,320	0.00	USD 200,000	Oracle Corp, 3.250%, 15/11/27	185,594	0.00
USD 125,000	NYU Langone Hospitals, 4.368%, 01/07/47	109,841	0.00	USD 1,000,000	Oracle Corp, 4.500%, 06/05/28	973,170	0.02
USD 300,000	Oaktree Specialty Lending Corp, 3.500%, 25/02/25	283,944	0.01	USD 500,000	Oracle Corp, 6.150%, 09/11/29	520,845	0.01
USD 1,000,000	Oglethorpe Power Corp, 4.500%, 01/04/47	825,680	0.01	USD 500,000	Oracle Corp, 2.950%, 01/04/30	436,480	0.01
USD 200,000	Oglethorpe Power Corp, 5.050%, 01/10/48	177,160	0.00	USD 620,000	Oracle Corp, 2.875%, 25/03/31	528,401	0.01
USD 100,000	Ohio Edison Co, 6.875%, 15/07/36	110,283	0.00	USD 500,000	Oracle Corp, 6.250%, 09/11/32	530,475	0.01
USD 55,000	Old Republic International Corp, 3.850%, 11/06/51	39,564	0.00	USD 100,000	Oracle Corp, 4.300%, 08/07/34	90,825	0.00
USD 100,000	Omega Healthcare Investors Inc, 4.750%, 15/01/28	91,287	0.00	USD 200,000	Oracle Corp, 3.900%, 15/05/35	172,410	0.00
USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	82,114	0.00	USD 300,000	Oracle Corp, 3.800%, 15/11/37	245,310	0.01
USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	41,951	0.00	USD 800,000	Oracle Corp, 3.600%, 01/04/40	601,110	0.01
USD 570,000	Oncor Electric Delivery Co LLC, 0.550%, 01/10/25	514,984	0.01	USD 100,000	Oracle Corp, 5.375%, 15/07/40	95,443	0.00
USD 200,000	Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	188,948	0.00	USD 1,160,000	Oracle Corp, 3.650%, 25/03/41	893,490	0.02
USD 1,000,000	Oncor Electric Delivery Co LLC, 4.150%, 01/06/32	952,300	0.02	USD 25,000	Oracle Corp, 4.000%, 15/07/46	19,218	0.00
USD 1,000,000	Oncor Electric Delivery Co LLC, 4.550%, 15/09/32	972,620	0.02	USD 320,000	Oracle Corp, 4.000%, 15/11/47	246,522	0.01
USD 150,000	Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	120,602	0.00	USD 660,000	Oracle Corp, 3.950%, 25/03/51	498,340	0.01
				USD 1,000,000	Oracle Corp, 6.900%, 09/11/52	1,120,570	0.02
				USD 1,000,000	Oracle Corp, 5.550%, 06/02/53	968,880	0.02
				USD 100,000	O'Reilly Automotive Inc, 3.600%, 01/09/27	94,655	0.00
				USD 100,000	O'Reilly Automotive Inc, 3.900%, 01/06/29	93,960	0.00
				USD 90,000	O'Reilly Automotive Inc, 1.750%, 15/03/31	70,911	0.00
				USD 500,000	O'Reilly Automotive Inc, 4.700%, 15/06/32	481,505	0.01
				USD 25,000	Orlando Health Obligated Group, 3.327%, 01/10/50	18,270	0.00
				USD 35,000	Owens Corning, 3.950%, 15/08/29	32,537	0.00
				USD 200,000	Owens Corning, 3.875%, 01/06/30	183,000	0.00
				USD 100,000	Owl Rock Capital Corp, 3.750%, 22/07/25	92,571	0.00
				USD 100,000	Owl Rock Capital Corp, 3.400%, 15/07/26	88,644	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 600,000	Owl Rock Capital Corp, 2.875%, 11/06/28	488,922	0.01	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27	187,586	0.00
USD 500,000	PACCAR Financial Corp, 0.500%, 09/08/24	473,365	0.01	USD 500,000	PENSKE TRUCK LEASING/PTL, 4.400%, 01/07/27	472,040	0.01
USD 500,000	PACCAR Financial Corp, 0.900%, 08/11/24	469,890	0.01	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	98,477	0.00
USD 35,000	PACCAR Financial Corp, 1.800%, 06/02/25	33,097	0.00	USD 300,000	PepsiCo Inc, 2.250%, 19/03/25	286,224	0.01
USD 1,000,000	PACCAR Financial Corp, 2.850%, perpetual	957,250	0.02	USD 100,000	PepsiCo Inc, 2.375%, 06/10/26	93,831	0.00
USD 500,000	Pacific Life GF II, 2.450%, 11/01/32	401,325	0.01	EUR 300,000	PepsiCo Inc, 0.500%, 06/05/28	284,607	0.01
USD 100,000	Packaging Corp of America, 3.650%, 15/09/24	97,596	0.00	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	95,704	0.00
USD 35,000	Packaging Corp of America, 3.400%, 15/12/27	32,610	0.00	USD 50,000	PepsiCo Inc, 2.625%, 29/07/29	45,052	0.00
USD 100,000	Parker-Hannifin Corp, 3.250%, 01/03/27	94,029	0.00	USD 395,000	PepsiCo Inc, 1.625%, 01/05/30	328,849	0.01
USD 200,000	Parker-Hannifin Corp, 3.250%, 14/06/29	181,994	0.00	USD 40,000	PepsiCo Inc, 1.400%, 25/02/31	32,212	0.00
USD 105,000	Parker-Hannifin Corp, 4.200%, 21/11/34	96,322	0.00	USD 300,000	PepsiCo Inc, 1.950%, 21/10/31	248,058	0.01
USD 225,000	Partners Healthcare System Inc, 3.192%, 01/07/49	163,651	0.00	EUR 100,000	PepsiCo Inc, 0.400%, 09/10/32	83,052	0.00
USD 30,000	Partners Healthcare System Inc, 3.342%, 01/07/60	21,000	0.00	EUR 100,000	PepsiCo Inc, 0.750%, 14/10/33	83,921	0.00
USD 200,000	PayPal Holdings Inc, 2.400%, 01/10/24	192,334	0.00	USD 1,000,000	PepsiCo Inc, 2.625%, 21/10/41	755,820	0.01
USD 200,000	PayPal Holdings Inc, 2.650%, 01/10/26	185,980	0.00	USD 100,000	PepsiCo Inc, 3.450%, 06/10/46	82,578	0.00
USD 25,000	PeaceHealth Obligated Group, 1.375%, 15/11/25	22,512	0.00	USD 200,000	PepsiCo Inc, 2.875%, 15/10/49	150,514	0.00
USD 50,000	PECO Energy Co, 3.150%, 15/10/25	47,872	0.00	EUR 100,000	PepsiCo Inc, 1.050%, 09/10/50	66,894	0.00
USD 100,000	PECO Energy Co, 3.700%, 15/09/47	79,207	0.00	USD 500,000	PepsiCo Inc, 2.750%, 21/10/51	359,225	0.01
USD 60,000	PECO Energy Co, 3.900%, 01/03/48	49,475	0.00	USD 500,000	PepsiCo Inc, 4.650%, 15/02/53	502,185	0.01
USD 90,000	PECO Energy Co, 2.800%, 15/06/50	59,492	0.00	USD 65,000	PerkinElmer Inc, 3.300%, 15/09/29	58,135	0.00
USD 110,000	PECO Energy Co, 3.050%, 15/03/51	76,032	0.00	USD 150,000	Pfizer Inc, 3.000%, 15/12/26	141,786	0.00
USD 500,000	PECO Energy Co, 2.850%, 15/09/51	331,550	0.01	USD 100,000	Pfizer Inc, 3.600%, 15/09/28	95,955	0.00
USD 55,000	Pennsylvania Electric Co, 3.250%, 15/03/28	49,860	0.00	USD 200,000	Pfizer Inc, 3.450%, 15/03/29	188,260	0.00
USD 200,000	Pennsylvania Electric Co, 3.600%, 01/06/29	181,364	0.00	USD 50,000	Pfizer Inc, 1.700%, 28/05/30	41,535	0.00
USD 500,000	Penske Truck Leasing Co, 5.875%, 15/11/27	495,430	0.01	USD 400,000	Pfizer Inc, 4.000%, 15/12/36	373,444	0.01
USD 500,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 5.550%, 01/05/28	493,150	0.01	GBP 100,000	Pfizer Inc, 6.500%, 03/06/38	141,081	0.00
USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.450%, 01/07/24	194,834	0.00	USD 50,000	Pfizer Inc, 4.100%, 15/09/38	45,488	0.00
USD 500,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 1.700%, 15/06/26	441,880	0.01	USD 250,000	Pfizer Inc, 3.900%, 15/03/39	223,827	0.00
				GBP 400,000	Pfizer Inc, 2.735%, 15/06/43	346,672	0.01
				USD 100,000	Pfizer Inc, 4.300%, 15/06/43	92,423	0.00
				USD 35,000	Pfizer Inc, 4.200%, 15/09/48	32,217	0.00
				USD 45,000	Pfizer Inc, 2.700%, 28/05/50	31,685	0.00
				EUR 100,000	Philip Morris International Inc, 0.625%, 08/11/24	104,200	0.00
				USD 50,000	Philip Morris International Inc, 3.375%, 11/08/25	48,157	0.00
				USD 200,000	Philip Morris International Inc, 0.875%, 01/05/26	178,472	0.00
				USD 100,000	Philip Morris International Inc, 3.125%, 02/03/28	92,056	0.00
				USD 200,000	Philip Morris International Inc, 1.750%, 01/11/30	158,218	0.00
				EUR 300,000	Philip Morris International Inc, 0.800%, 01/08/31	247,753	0.01
				EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	78,701	0.00
				USD 45,000	Philip Morris International Inc, 6.375%, 16/05/38	49,231	0.00
				EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	67,021	0.00

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Philip Morris International Inc, 3.875%, 21/08/42	79,269	0.00	USD 200,000	Principal Financial Group Inc, 3.100%, 15/11/26	184,872	0.00
USD 100,000	Philip Morris International Inc, 4.875%, 15/11/43	89,698	0.00	USD 200,000	Principal Financial Group Inc, 2.125%, 15/06/30	162,480	0.00
USD 300,000	Phillips 66, 3.900%, 15/03/28	284,892	0.01	USD 100,000	Principal Financial Group Inc, 4.300%, 15/11/46	79,965	0.00
USD 300,000	Phillips 66, 2.150%, 15/12/30	244,872	0.01	USD 800,000	Principal Life Global Funding II, 0.875%, 12/01/26	710,336	0.01
USD 45,000	Phillips 66, 4.875%, 15/11/44	41,472	0.00	USD 300,000	Principal Life Global Funding II, 1.250%, 16/08/26	261,849	0.01
USD 500,000	Phillips 66, 3.300%, 15/03/52	343,870	0.01	USD 250,000	Private Export Funding Corp, 2.450%, 15/07/24	241,642	0.00
USD 650,000	Phillips 66 Co, 3.605%, 15/02/25	626,964	0.01	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	104,486	0.00
USD 500,000	Phillips 66 Co, 4.950%, 01/12/27	495,665	0.01	USD 500,000	Procter & Gamble Co, 1.000%, 23/04/26	452,635	0.01
USD 400,000	Physicians Realty LP, 2.625%, 01/11/31	311,204	0.01	USD 200,000	Procter & Gamble Co, 2.450%, 03/11/26	187,330	0.00
USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	73,085	0.00	EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	57,413	0.00
USD 200,000	Pine Street Trust I, 4.572%, 15/02/29	183,566	0.00	USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	46,895	0.00
USD 200,000	Pine Street Trust II, 5.568%, 15/02/49	178,566	0.00	EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	97,750	0.00
USD 500,000	Plains All American Pipeline LP / PAA Finance Corp, 3.800%, 15/09/30	443,980	0.01	EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	89,188	0.00
USD 100,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26	96,724	0.00	USD 750,000	Procter & Gamble Co, 1.950%, 23/04/31	637,057	0.01
USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29	176,126	0.00	EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	89,794	0.00
USD 25,000	Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	25,323	0.00	EUR 100,000	Procter & Gamble Co, 0.900%, 04/11/41	71,841	0.00
USD 50,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	39,056	0.00	USD 100,000	Progressive Corp, 2.450%, 15/01/27	91,831	0.00
USD 250,000	PNC Bank NA, 2.500%, 27/08/24	239,577	0.00	USD 150,000	Progressive Corp, 4.350%, 25/04/44	129,932	0.00
USD 285,000	PNC Bank NA, 2.700%, 22/10/29	238,833	0.00	USD 300,000	Progressive Corp, 2.500%, perpetual	275,655	0.01
USD 200,000	PNC Financial Services Group Inc, 2.200%, 01/11/24	190,532	0.00	EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	92,086	0.00
USD 300,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	263,331	0.01	EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	95,230	0.00
USD 250,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	231,885	0.00	EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	105,781	0.00
USD 500,000	PNC Financial Services Group Inc, 5.582%, 12/06/29	498,250	0.01	EUR 500,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	397,844	0.01
USD 465,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	377,380	0.01	EUR 100,000	Prologis Euro Finance LLC, 4.250%, 31/01/43	100,926	0.00
USD 1,000,000	PNC Financial Services Group Inc, 5.068%, 24/01/34	958,860	0.02	EUR 100,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	59,467	0.00
USD 5,000	Potomac Electric Power Co, 6.500%, 15/11/37	5,562	0.00	EUR 192,000	Prologis Euro Finance LLC, 4.625%, perpetual	210,754	0.00
EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	203,077	0.00	USD 130,000	Prologis LP, 2.125%, 15/04/27	81,572	0.00
USD 500,000	PPG Industries Inc, 1.200%, 15/03/26	448,140	0.01	USD 65,000	Prologis LP, 3.875%, 15/09/28	61,511	0.00
USD 50,000	Praxair Inc, 2.650%, 05/02/25	47,939	0.00	USD 40,000	Prologis LP, 2.875%, 15/11/29	35,108	0.00
USD 500,000	Pricoa Global Funding I, 1.150%, 06/12/24	467,725	0.01	USD 30,000	Prologis LP, 2.250%, 15/04/30	25,493	0.00
				USD 145,000	Prologis LP, 1.250%, 15/10/30	112,545	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	Prologis LP, 1.750%, 01/02/31	55,859	0.00	USD 500,000	Ralph Lauren Corp, 2.950%, 15/06/30	441,075	0.01
USD 100,000	Prologis LP, 1.625%, 15/03/31	79,045	0.00	USD 165,000	Raymond James Financial Inc, 3.750%, 01/04/51	124,832	0.00
USD 25,000	Prologis LP, 3.000%, 15/04/50	17,007	0.00	USD 100,000	Realty Income Corp, 3.875%, 15/07/24	97,803	0.00
USD 500,000	Prologis LP, 5.250%, 15/06/53	490,745	0.01	USD 425,000	Realty Income Corp, 4.875%, 01/06/26	420,686	0.01
USD 500,000	Protective Life Global Funding, 1.303%, 20/09/26	435,800	0.01	USD 100,000	Realty Income Corp, 3.000%, 15/01/27	92,390	0.00
USD 80,000	Providence St Joseph Health Obligated Group, 2.532%, 01/10/29	67,370	0.00	USD 535,000	Realty Income Corp, 2.200%, 15/06/28	462,721	0.01
USD 105,000	Prudential Financial Inc, 1.500%, 10/03/26	96,007	0.00	USD 500,000	Realty Income Corp, 4.700%, 15/12/28	485,080	0.01
USD 100,000	Prudential Financial Inc, 2.100%, 10/03/30	84,467	0.00	USD 40,000	Realty Income Corp, 3.250%, 15/01/31	34,977	0.00
USD 150,000	Prudential Financial Inc, 3.000%, 10/03/40	112,233	0.00	USD 530,000	Realty Income Corp, 2.850%, 15/12/32	432,024	0.01
USD 50,000	Prudential Financial Inc, 4.600%, 15/05/44	44,108	0.00	USD 100,000	Realty Income Corp, 1.800%, 15/03/33	72,827	0.00
USD 200,000	Prudential Financial Inc, 4.500%, 15/09/47	183,404	0.00	USD 500,000	Realty Income Corp, 4.900%, 15/07/33	478,820	0.01
USD 300,000	Prudential Financial Inc, 3.935%, 07/12/49	239,007	0.00	USD 100,000	Realty Income Corp, 4.650%, 15/03/47	89,512	0.00
USD 355,000	Prudential Financial Inc, 3.700%, 01/10/50	298,012	0.01	USD 1,000,000	Regal Rexnord Corp, 6.050%, 15/04/28	993,630	0.02
USD 1,000,000	Public Service Co of New Hampshire, 5.150%, 15/01/53	1,003,600	0.02	USD 140,000	Regency Centers LP, 3.700%, 15/06/30	125,348	0.00
USD 200,000	Public Service Electric & Gas Co, 5.500%, 01/03/40	205,140	0.00	USD 60,000	Regency Centers LP, 4.650%, 15/03/49	50,310	0.00
USD 200,000	Public Service Electric & Gas Co, 3.850%, 01/05/49	163,968	0.00	USD 100,000	Regions Financial Corp, 2.250%, 18/05/25	92,670	0.00
USD 545,000	Public Service Electric and Gas Co, 1.900%, 15/08/31	438,000	0.01	USD 150,000	Regions Financial Corp, 1.800%, 12/08/28	122,145	0.00
USD 1,000,000	Public Service Electric and Gas Co, 4.900%, 15/12/32	1,000,020	0.02	USD 50,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	45,525	0.00
USD 1,000,000	Public Service Enterprise Group Inc, 5.850%, 15/11/27	1,021,440	0.02	USD 70,000	Reinsurance Group of America Inc, 3.150%, 15/06/30	60,115	0.00
USD 200,000	Public Storage, 3.094%, 15/09/27	186,568	0.00	USD 415,000	Reliance Steel & Aluminum Co, 1.300%, 15/08/25	379,252	0.01
EUR 100,000	Public Storage, 0.500%, 09/09/30	84,421	0.00	USD 365,000	Reliance Steel & Aluminum Co, 2.150%, 15/08/30	297,785	0.01
EUR 100,000	Public Storage, 0.875%, 24/01/32	82,043	0.00	EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	103,361	0.00
USD 125,000	Puget Energy Inc, 4.100%, 15/06/30	113,764	0.00	USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	95,638	0.00
USD 30,000	Puget Sound Energy Inc, 4.223%, 15/06/48	25,373	0.00	USD 25,000	RELX Capital Inc, 3.000%, 22/05/30	22,318	0.00
USD 2,100,000	Puget Sound Energy Inc, 3.250%, 15/09/49	1,492,470	0.03	USD 30,000	RenaissanceRe Finance Inc, 3.450%, 01/07/27	27,881	0.00
EUR 200,000	PVH Corp, 3.625%, 15/07/24	216,880	0.00	USD 45,000	Republic Services Inc, 2.500%, 15/08/24	43,421	0.00
USD 300,000	Qualcomm Inc, 3.450%, 20/05/25	291,105	0.01	USD 55,000	Republic Services Inc, 2.900%, 01/07/26	51,800	0.00
USD 150,000	Qualcomm Inc, 3.250%, 20/05/27	142,204	0.00	USD 180,000	Republic Services Inc, 3.375%, 15/11/27	169,414	0.00
USD 230,000	Qualcomm Inc, 4.300%, 20/05/47	208,247	0.00	USD 150,000	Republic Services Inc, 2.300%, 01/03/30	128,286	0.00
USD 1,000,000	QUALCOMM Inc, 6.000%, 20/05/53	1,118,160	0.02				
USD 500,000	Quanta Services Inc, 3.050%, 01/10/41	347,025	0.01				
USD 300,000	Quest Diagnostics Inc, 2.950%, 30/06/30	263,904	0.01				
USD 150,000	Quest Diagnostics Inc, 4.700%, 30/03/45	132,083	0.00				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Republic Services Inc, 1.450%, 15/02/31	157,086	0.00	USD 500,000	Sammons Financial Group Inc, 4.750%, 08/04/32	419,580	0.01
USD 200,000	Retail Properties of America Inc, 4.750%, 15/09/30	180,986	0.00	USD 50,000	San Diego Gas & Electric Co, 4.500%, 15/08/40	45,777	0.00
USD 200,000	Reynolds American Inc, 5.850%, 15/08/45	178,146	0.00	USD 100,000	San Diego Gas & Electric Co, 3.750%, 01/06/47	78,370	0.00
USD 500,000	Roche Holdings Inc, 0.991%, 05/03/26	451,375	0.01	USD 100,000	Santander Holdings USA Inc, 4.500%, 17/07/25	97,131	0.00
USD 100,000	Roche Holdings Inc, 4.000%, 28/11/44	87,239	0.00	USD 500,000	Santander Holdings USA Inc, 3.244%, 05/10/26	450,340	0.01
USD 30,000	Rockefeller Foundation, 2.492%, 01/10/50	19,510	0.00	USD 325,000	Santander Holdings USA Inc, 4.400%, 13/07/27	305,802	0.01
USD 85,000	Rockwell Automation Inc, 3.500%, 01/03/29	80,011	0.00	USD 500,000	Santander Holdings USA Inc, 6.499%, 09/03/29	495,050	0.01
USD 500,000	Rockwell Automation Inc, 2.800%, 15/08/61	326,655	0.01	USD 500,000	Saudi International Bond, 5.850%, 15/11/27	470,810	0.01
USD 50,000	Roper Technologies Inc, 2.350%, 15/09/24	47,966	0.00	USD 250,000	Schlumberger Holdings Corp, 3.900%, 17/05/28	235,515	0.00
USD 125,000	Roper Technologies Inc, 4.200%, 15/09/28	120,173	0.00	USD 300,000	Sempra Energy, 3.800%, 01/02/38	248,538	0.01
USD 415,000	Roper Technologies Inc, 2.000%, 30/06/30	339,723	0.01	USD 25,000	Sempra Energy, 6.000%, 15/10/39	25,513	0.00
USD 150,000	Ross Stores Inc, 0.875%, 15/04/26	132,342	0.00	USD 125,000	ServiceNow Inc, 1.400%, 01/09/30	99,050	0.00
USD 150,000	Ross Stores Inc, 1.875%, 15/04/31	118,137	0.00	USD 110,000	Sherwin-Williams Co, 3.450%, 01/06/27	103,753	0.00
USD 250,000	RPM International Inc, 4.550%, 01/03/29	234,550	0.00	USD 150,000	Sherwin-Williams Co, 2.950%, 15/08/29	132,657	0.00
USD 50,000	RPM International Inc, 4.250%, 15/01/48	38,432	0.00	USD 129,000	Sherwin-Williams Co, 4.500%, 01/06/47	113,047	0.00
USD 500,000	Ryder System Inc, 1.750%, 01/09/26	445,410	0.01	USD 500,000	Sherwin-Williams Co, 2.900%, 15/03/52	321,945	0.01
USD 500,000	Ryder System Inc, 5.650%, 01/03/28	501,215	0.01	USD 150,000	Simon Property Group LP, 3.300%, 15/01/26	142,803	0.00
USD 1,000,000	S&P Global Inc, 2.450%, 01/03/27	923,110	0.02	USD 100,000	Simon Property Group LP, 3.250%, 30/11/26	93,732	0.00
USD 55,000	S&P Global Inc, 2.500%, 01/12/29	47,961	0.00	USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	92,956	0.00
USD 25,000	S&P Global Inc, 1.250%, 15/08/30	19,710	0.00	USD 300,000	Simon Property Group LP, 2.450%, 13/09/29	253,236	0.01
USD 500,000	S&P Global Inc, 2.900%, 01/03/32	433,765	0.01	USD 500,000	Simon Property Group LP, 2.650%, 15/07/30	425,515	0.01
USD 65,000	S&P Global Inc, 3.250%, 01/12/49	48,779	0.00	USD 100,000	Simon Property Group LP, 4.250%, 30/11/46	79,140	0.00
USD 300,000	S&P Global Inc, 3.700%, 01/03/52	245,616	0.01	USD 87,000	SITE Centers Corp, 3.625%, 01/02/25	81,886	0.00
USD 30,000	S&P Global Inc, 2.300%, 15/08/60	17,374	0.00	USD 100,000	Smithfield Foods Inc, 4.250%, 01/02/27	92,700	0.00
USD 145,000	Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	144,516	0.00	USD 200,000	Solvay Finance America LLC, 4.450%, 03/12/25	191,922	0.00
USD 100,000	Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	100,827	0.00	USD 60,000	Southern California Edison Co, 3.700%, 01/08/25	57,774	0.00
USD 200,000	Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	189,678	0.00	USD 175,000	Southern California Edison Co, 1.200%, 01/02/26	156,453	0.00
USD 645,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	613,537	0.01	USD 115,000	Southern California Edison Co, 2.850%, 01/08/29	100,924	0.00
USD 100,000	Sabra Health Care LP / Sabra Capital Corp, 3.900%, 15/10/29	81,788	0.00	USD 205,000	Southern California Edison Co, 6.000%, 15/01/34	212,573	0.00
USD 355,000	salesforce.com Inc, 0.625%, 15/07/24	338,052	0.01	USD 50,000	Southern California Edison Co, 4.500%, 01/09/40	43,610	0.00
USD 580,000	salesforce.com Inc, 1.950%, 15/07/31	478,813	0.01				
USD 500,000	salesforce.com Inc, 2.700%, 15/07/41	366,330	0.01				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Southern California Edison Co, 3.900%, 15/03/43	158,420	0.00	USD 55,000	Sutter Health, 2.294%, 15/08/30	45,478	0.00
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	199,242	0.00	USD 55,000	Sutter Health, 3.361%, 15/08/50	39,529	0.00
USD 200,000	Southern California Edison Co, 3.650%, 01/02/50	149,604	0.00	USD 500,000	Sutter Health, 5.547%, 15/08/53	518,155	0.01
USD 100,000	Southern California Gas Co, 2.600%, 15/06/26	93,254	0.00	USD 200,000	Synchrony Financial, 3.950%, 01/12/27	174,214	0.00
USD 250,000	Southern California Gas Co, 2.550%, 01/02/30	215,217	0.00	USD 150,000	Sysco Corp, 3.250%, 15/07/27	140,176	0.00
USD 1,000,000	Southern California Gas Co, 6.350%, 15/11/52	1,107,660	0.02	USD 15,000	Sysco Corp, 5.375%, 21/09/35	14,771	0.00
USD 125,000	Southwest Airlines Co, 5.250%, 04/05/25	123,833	0.00	USD 200,000	Sysco Corp, 4.450%, 15/03/48	170,644	0.00
USD 100,000	Southwest Airlines Co, 3.000%, 15/11/26	91,893	0.00	USD 500,000	Take-Two Interactive Software Inc, 4.950%, 28/03/28	494,420	0.01
USD 500,000	Southwest Airlines Co, 5.125%, 15/06/27	496,265	0.01	USD 100,000	Tanger Properties LP, 3.125%, 01/09/26	88,724	0.00
USD 85,000	Southwest Gas Corp, 3.800%, 29/09/46	62,211	0.00	USD 100,000	Target Corp, 3.500%, 01/07/24	98,178	0.00
USD 500,000	Spire Missouri Inc, 3.300%, 01/06/51	351,160	0.01	USD 400,000	Target Corp, 1.950%, 15/01/27	366,228	0.01
USD 100,000	Spirit Realty LP, 3.400%, 15/01/30	85,269	0.00	USD 250,000	Target Corp, 3.375%, 15/04/29	234,390	0.00
USD 500,000	Sprint Capital Corp, 6.875%, 15/11/28	530,175	0.01	USD 310,000	Target Corp, 2.950%, 15/01/52	216,681	0.00
USD 175,000	Sprint Spectrum Co LLC, 4.738%, 20/03/25	172,634	0.00	USD 120,000	TC PipeLines LP, 3.900%, 25/05/27	114,287	0.00
USD 145,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	137,486	0.00	USD 200,000	Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	223,252	0.00
USD 500,000	Stanley Black & Decker Inc, 6.000%, 06/03/28	513,860	0.01	USD 100,000	Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	82,817	0.00
USD 100,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	82,655	0.00	USD 310,000	Texas Health Resources, 2.328%, 15/11/50	183,235	0.00
USD 50,000	Stanley Black & Decker Inc, 2.750%, 15/11/50	29,792	0.00	USD 500,000	Texas Instruments Inc, 1.125%, 15/09/26	446,265	0.01
USD 300,000	Stanley Black & Decker Inc, 4.000%, 15/03/60	228,768	0.00	USD 35,000	Texas Instruments Inc, 2.900%, 03/11/27	32,670	0.00
USD 50,000	Starbucks Corp, 3.800%, 15/08/25	48,426	0.00	USD 255,000	Texas Instruments Inc, 3.875%, 15/03/39	228,687	0.00
USD 1,000,000	Starbucks Corp, 4.750%, 15/02/26	990,170	0.02	USD 500,000	Texas Instruments Inc, 2.700%, 15/09/51	347,015	0.01
USD 50,000	Starbucks Corp, 2.450%, 15/06/26	46,593	0.00	EUR 100,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	104,941	0.00
USD 50,000	Starbucks Corp, 4.000%, 15/11/28	47,993	0.00	USD 500,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	472,855	0.01
USD 200,000	Starbucks Corp, 3.550%, 15/08/29	186,790	0.00	EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	107,137	0.00
USD 200,000	Starbucks Corp, 2.550%, 15/11/30	170,620	0.00	EUR 300,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	304,536	0.01
USD 35,000	Starbucks Corp, 4.300%, 15/06/45	30,508	0.00	USD 500,000	Thermo Fisher Scientific Inc, 4.800%, 21/11/27	502,420	0.01
USD 130,000	Starbucks Corp, 4.500%, 15/11/48	116,250	0.00	EUR 100,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	107,457	0.00
USD 300,000	Steel Dynamics Inc, 2.800%, 15/12/24	286,458	0.01	USD 600,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	446,634	0.01
USD 300,000	Steel Dynamics Inc, 2.400%, 15/06/25	280,527	0.01	EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	211,239	0.00
USD 50,000	Stifel Financial Corp, 4.250%, 18/07/24	48,900	0.00	USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	96,069	0.00
EUR 200,000	Stryker Corp, 0.250%, 03/12/24	206,910	0.00	USD 100,000	Time Warner Cable LLC, 5.500%, 01/09/41	83,549	0.00
USD 100,000	Stryker Corp, 3.375%, 01/11/25	95,709	0.00	GBP 100,000	Time Warner Cable LLC, 5.250%, 15/07/42	100,261	0.00
USD 200,000	Stryker Corp, 3.650%, 07/03/28	190,190	0.00				
EUR 100,000	Stryker Corp, 0.750%, 01/03/29	92,217	0.00				
EUR 100,000	Stryker Corp, 2.625%, 30/11/30	99,935	0.00				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 250,000	Time Warner Entertainment Co LP, 8.375%, 15/07/33	275,350	0.01	USD 300,000	Travelers Cos Inc, 5.350%, 01/11/40	307,518	0.01
USD 100,000	TJX Cos Inc, 2.250%, 15/09/26	92,270	0.00	USD 150,000	Travelers Cos Inc, 4.000%, 30/05/47	126,195	0.00
USD 500,000	T-Mobile USA Inc, 2.050%, 15/02/28	434,310	0.01	USD 25,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	27,590	0.00
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	460,905	0.01	USD 525,000	Trinity Health Corp, 2.632%, 01/12/40	371,847	0.01
USD 50,000	T-Mobile USA Inc, 2.250%, 15/11/31	40,008	0.00	USD 300,000	Truist Bank, 2.150%, 06/12/24	283,053	0.01
USD 500,000	T-Mobile USA Inc, 5.050%, 15/07/33	490,950	0.01	USD 100,000	Truist Financial Corp, 2.850%, 26/10/24	95,963	0.00
USD 1,000,000	T-Mobile USA Inc, 4.375%, 15/04/40	885,240	0.02	USD 200,000	Truist Financial Corp, 3.700%, 05/06/25	191,774	0.00
USD 520,000	T-Mobile USA Inc, 3.000%, 15/02/41	379,699	0.01	USD 500,000	Truist Financial Corp, 1.125%, 03/08/27	421,725	0.01
USD 500,000	T-Mobile USA Inc, 4.500%, 15/04/50	429,585	0.01	USD 500,000	Truist Financial Corp, 4.873%, 26/01/29	480,420	0.01
USD 550,000	T-Mobile USA Inc, 3.300%, 15/02/51	386,160	0.01	USD 100,000	Truist Financial Corp, 3.875%, 19/03/29	89,550	0.00
USD 500,000	T-Mobile USA Inc, 3.400%, 15/10/52	356,845	0.01	USD 1,000,000	Truist Financial Corp, 5.122%, 26/01/34	947,190	0.02
USD 520,000	T-Mobile USA Inc, 3.600%, 15/11/60	365,035	0.01	USD 500,000	Truist Financial Corp, 1.887%, perpetual	415,870	0.01
USD 500,000	Toyota Motor Credit Corp, 0.625%, 13/09/24	472,435	0.01	USD 80,000	Trustees of Princeton University, 2.516%, 01/07/50	54,950	0.00
USD 200,000	Toyota Motor Credit Corp, 2.000%, 07/10/24	191,714	0.00	USD 50,000	Trustees of the University of Pennsylvania, 3.610%, 15/02/19	34,954	0.00
EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	104,337	0.00	USD 1,000,000	TSMC Arizona Corp, 3.875%, 22/04/27	961,370	0.02
USD 300,000	Toyota Motor Credit Corp, 1.800%, 13/02/25	283,968	0.01	USD 500,000	TSMC Arizona Corp, 3.125%, 25/10/41	399,260	0.01
USD 600,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	540,266	0.01	CAD 100,000	TWDC Enterprises 18 Corp, 2.758%, 07/10/24	73,023	0.00
USD 500,000	Toyota Motor Credit Corp, 5.400%, 10/11/25	503,505	0.01	USD 30,000	TWDC Enterprises 18 Corp, 1.850%, 30/07/26	27,393	0.00
EUR 400,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	392,708	0.01	USD 100,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	93,512	0.00
USD 300,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	281,139	0.01	USD 100,000	TWDC Enterprises 18 Corp, 4.125%, 01/06/44	87,789	0.00
EUR 100,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	93,365	0.00	USD 98,000	Tyson Foods Inc, 3.950%, 15/08/24	96,188	0.00
USD 500,000	Toyota Motor Credit Corp, 5.450%, 10/11/27	510,495	0.01	USD 400,000	Tyson Foods Inc, 4.000%, 01/03/26	386,412	0.01
USD 600,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	527,286	0.01	USD 440,000	Tyson Foods Inc, 3.550%, 02/06/27	413,789	0.01
EUR 100,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	110,356	0.00	USD 38,000	Tyson Foods Inc, 5.150%, 15/08/44	34,529	0.00
USD 180,000	Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	188,665	0.00	USD 135,000	Tyson Foods Inc, 4.550%, 02/06/47	112,849	0.00
USD 75,000	Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30	66,691	0.00	USD 300,000	UDR Inc, 1.900%, 15/03/33	221,811	0.00
USD 300,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	255,333	0.01	USD 200,000	Unilever Capital Corp, 3.100%, 30/07/25	192,194	0.00
USD 150,000	Transcontinental Gas Pipe Line Co LLC, 3.950%, 15/05/50	116,486	0.00	USD 300,000	Unilever Capital Corp, 2.900%, 05/05/27	280,584	0.01
USD 235,000	Travelers Cos Inc, 6.250%, 15/06/37	260,171	0.01	USD 100,000	Unilever Capital Corp, 2.125%, 06/09/29	86,508	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 15,000	Unilever Capital Corp, 5.900%, 15/11/32	16,406	0.00	USD 300,000	United Parcel Service Inc, 5.200%, 01/04/40	306,993	0.01
USD 150,000	Union Pacific Corp, 3.250%, 15/01/25	145,404	0.00	USD 50,000	United Parcel Service Inc, 3.750%, 15/11/47	41,933	0.00
USD 50,000	Union Pacific Corp, 3.250%, 15/08/25	48,105	0.00	USD 200,000	United Parcel Service Inc, 4.250%, 15/03/49	180,056	0.00
USD 500,000	Union Pacific Corp, 4.750%, 21/02/26	496,730	0.01	USD 500,000	United Rentals North America Inc, 6.000%, 15/12/29	499,040	0.01
USD 25,000	Union Pacific Corp, 2.750%, 01/03/26	23,651	0.00	USD 75,000	UnitedHealth Group Inc, 3.750%, 15/07/25	73,007	0.00
USD 55,000	Union Pacific Corp, 2.400%, 05/02/30	47,883	0.00	USD 20,000	UnitedHealth Group Inc, 3.700%, 15/12/25	19,291	0.00
USD 630,000	Union Pacific Corp, 2.891%, 06/04/36	502,104	0.01	USD 550,000	UnitedHealth Group Inc, 1.150%, 15/05/26	497,563	0.01
USD 500,000	Union Pacific Corp, 3.200%, 20/05/41	392,655	0.01	USD 100,000	UnitedHealth Group Inc, 2.950%, 15/10/27	92,827	0.00
USD 1,000,000	Union Pacific Corp, 3.375%, 14/02/42	800,220	0.01	USD 200,000	UnitedHealth Group Inc, 3.850%, 15/06/28	191,772	0.00
USD 100,000	Union Pacific Corp, 3.350%, 15/08/46	74,413	0.00	USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	23,985	0.00
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	74,687	0.00	USD 400,000	UnitedHealth Group Inc, 2.300%, 15/05/31	338,184	0.01
USD 116,000	Union Pacific Corp, 3.799%, 01/10/51	95,041	0.00	USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	29,819	0.00
USD 500,000	Union Pacific Corp, 2.950%, 10/03/52	347,440	0.01	USD 500,000	UnitedHealth Group Inc, 2.750%, 15/05/40	371,255	0.01
USD 530,000	Union Pacific Corp, 3.839%, 20/03/60	421,074	0.01	USD 100,000	UnitedHealth Group Inc, 3.050%, 15/05/41	77,101	0.00
USD 770,000	Union Pacific Corp, 3.799%, 06/04/71	590,197	0.01	USD 50,000	UnitedHealth Group Inc, 4.625%, 15/11/41	46,964	0.00
USD 100,000	Union Pacific Corp, 2.973%, perpetual	65,285	0.00	USD 225,000	UnitedHealth Group Inc, 3.950%, 15/10/42	193,120	0.00
USD 35,295	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	31,858	0.00	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	47,810	0.00
USD 60,007	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	54,953	0.00	USD 200,000	UnitedHealth Group Inc, 4.250%, 15/04/47	175,148	0.00
USD 25,770	United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32	21,791	0.00	USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	82,235	0.00
USD 255,132	United Airlines 2020-1 Class A Pass Through Trust, 5.875%, 15/10/27	253,285	0.01	USD 300,000	UnitedHealth Group Inc, 4.250%, 15/06/48	264,441	0.01
USD 41,100	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, 15/01/26	39,414	0.00	USD 25,000	UnitedHealth Group Inc, 4.450%, 15/12/48	22,785	0.00
USD 50,000	United Parcel Service Inc, 2.800%, 15/11/24	48,327	0.00	USD 500,000	UnitedHealth Group Inc, 3.700%, 15/08/49	402,535	0.01
USD 50,000	United Parcel Service Inc, 3.050%, 15/11/27	47,118	0.00	USD 100,000	UnitedHealth Group Inc, 3.250%, 15/05/51	74,413	0.00
EUR 500,000	United Parcel Service Inc, 1.000%, 15/11/28	473,418	0.01	USD 500,000	UnitedHealth Group Inc, 4.750%, 15/05/52	474,720	0.01
EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	88,873	0.00	USD 1,000,000	UnitedHealth Group Inc, 5.050%, 15/04/53	992,730	0.02
USD 235,000	United Parcel Service Inc, 6.200%, 15/01/38	263,052	0.01	USD 250,000	UnitedHealth Group Inc, 3.875%, 15/08/59	203,945	0.00
				USD 500,000	University of Miami, 4.063%, 01/04/52	425,925	0.01
				USD 50,000	University of Notre Dame du Lac, 3.394%, 15/02/48	40,737	0.00
				USD 50,000	University of Southern California, 3.028%, 01/10/39	40,152	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.44% <i>(continued)</i>				Corporate Bonds - 22.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	University of Southern California, 3.841%, 01/10/47	86,153	0.00	USD 590,000	Verizon Communications Inc, 2.100%, 22/03/28	518,380	0.01
USD 170,000	Unum Group, 4.000%, 15/06/29	156,368	0.00	USD 207,000	Verizon Communications Inc, 4.329%, 21/09/28	199,457	0.00
USD 300,000	Unum Group, 5.750%, 15/08/42	282,636	0.01	GBP 100,000	Verizon Communications Inc, 1.125%, 03/11/28	98,714	0.00
USD 1,000,000	UPMC, 5.377%, 15/05/43	979,330	0.02	USD 85,000	Verizon Communications Inc, 3.875%, 08/02/29	79,846	0.00
USD 500,000	US Bancorp, 1.450%, 12/05/25	467,110	0.01	EUR 100,000	Verizon Communications Inc, 0.375%, 22/03/29	89,614	0.00
USD 85,000	US Bancorp, 3.100%, 27/04/26	79,340	0.00	EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	96,220	0.00
USD 200,000	US Bancorp, 2.375%, 22/07/26	182,880	0.00	USD 300,000	Verizon Communications Inc, 4.016%, 03/12/29	279,855	0.01
USD 150,000	US Bancorp, 3.150%, 27/04/27	138,933	0.00	USD 300,000	Verizon Communications Inc, 3.150%, 22/03/30	266,856	0.01
USD 100,000	US Bancorp, 3.900%, 26/04/28	94,312	0.00	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	91,666	0.00
USD 550,000	US Bancorp, 1.375%, 22/07/30	420,970	0.01	USD 180,000	Verizon Communications Inc, 1.500%, 18/09/30	141,912	0.00
USD 300,000	US Bancorp, 2.491%, 03/11/36	219,654	0.00	USD 500,000	Verizon Communications Inc, 1.680%, 30/10/30	395,355	0.01
USD 200,000	Valero Energy Corp, 2.150%, 15/09/27	177,342	0.00	EUR 600,000	Verizon Communications Inc, 4.250%, 31/10/30	663,031	0.01
USD 135,000	Valero Energy Corp, 4.000%, 01/04/29	127,242	0.00	USD 250,000	Verizon Communications Inc, 1.750%, 20/01/31	197,110	0.00
USD 35,000	Valero Energy Corp, 7.500%, 15/04/32	39,545	0.00	USD 665,000	Verizon Communications Inc, 2.550%, 21/03/31	555,395	0.01
USD 35,000	Valero Energy Corp, 6.625%, 15/06/37	37,578	0.00	GBP 100,000	Verizon Communications Inc, 2.500%, 08/04/31	100,360	0.00
USD 110,000	Valero Energy Corp, 4.000%, 01/06/52	82,926	0.00	EUR 500,000	Verizon Communications Inc, 0.750%, 22/03/32	417,400	0.01
USD 100,000	Ventas Realty LP, 3.500%, 01/02/25	95,774	0.00	EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	84,213	0.00
USD 50,000	Ventas Realty LP, 4.000%, 01/03/28	46,452	0.00	USD 300,000	Verizon Communications Inc, 4.500%, 10/08/33	282,912	0.01
USD 100,000	Ventas Realty LP, 4.400%, 15/01/29	93,384	0.00	EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	114,372	0.00
USD 50,000	Ventas Realty LP, 3.000%, 15/01/30	42,808	0.00	EUR 100,000	Verizon Communications Inc, 1.125%, 19/09/35	77,807	0.00
USD 595,000	VeriSign Inc, 2.700%, 15/06/31	495,486	0.01	USD 186,000	Verizon Communications Inc, 4.272%, 15/01/36	167,995	0.00
USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	19,092	0.00	GBP 100,000	Verizon Communications Inc, 3.375%, 27/10/36	96,780	0.00
USD 100,000	Verisk Analytics Inc, 5.500%, 15/06/45	95,716	0.00	GBP 100,000	Verizon Communications Inc, 1.875%, 03/11/38	75,528	0.00
USD 300,000	Verizon Communications Inc, 3.376%, 15/02/25	289,902	0.01	EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	78,897	0.00
AUD 100,000	Verizon Communications Inc, 4.050%, 17/02/25	65,328	0.00	USD 250,000	Verizon Communications Inc, 2.650%, 20/11/40	173,797	0.00
EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	103,358	0.00	USD 1,080,000	Verizon Communications Inc, 3.400%, 22/03/41	833,069	0.01
USD 250,000	Verizon Communications Inc, 0.850%, 20/11/25	225,630	0.00	USD 500,000	Verizon Communications Inc, 2.850%, 03/09/41	355,755	0.01
USD 580,000	Verizon Communications Inc, 1.450%, 20/03/26	525,840	0.01	USD 100,000	Verizon Communications Inc, 4.125%, 15/08/46	82,390	0.00
USD 35,000	Verizon Communications Inc, 2.625%, 15/08/26	32,542	0.00	USD 400,000	Verizon Communications Inc, 4.000%, 22/03/50	324,924	0.01
EUR 100,000	Verizon Communications Inc, 1.375%, 27/10/26	100,692	0.00				
USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	97,155	0.00				
USD 300,000	Verizon Communications Inc, 3.000%, 22/03/27	280,296	0.01				
EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	97,508	0.00				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Corporate Bonds - 22.44% (continued)			
United States (continued)				United States (continued)			
USD 250,000	Verizon Communications Inc, 2.875%, 20/11/50	162,777	0.00	USD 230,000	Visa Inc, 4.150%, 14/12/35	219,022	0.00
USD 555,000	Verizon Communications Inc, 3.550%, 22/03/51	414,463	0.01	USD 221,000	Visa Inc, 4.300%, 14/12/45	205,141	0.00
CAD 400,000	Verizon Communications Inc, 4.050%, 22/03/51	248,766	0.01	USD 250,000	Visa Inc, 2.000%, 15/08/50	153,417	0.00
USD 664,000	Verizon Communications Inc, 2.987%, 30/10/56	421,932	0.01	USD 300,000	VMware Inc, 1.000%, 15/08/24	284,067	0.01
USD 220,000	Verizon Communications Inc, 3.000%, 20/11/60	137,724	0.00	USD 500,000	VMware Inc, 1.400%, 15/08/26	441,165	0.01
USD 545,000	Verizon Communications Inc, 3.700%, 22/03/61	396,389	0.01	USD 130,000	VMware Inc, 3.900%, 21/08/27	123,409	0.00
USD 300,000	VF Corp, 2.800%, 23/04/27	270,789	0.01	USD 500,000	Volkswagen Group of America Finance LLC, 4.350%, 08/06/27	481,370	0.01
EUR 100,000	VF Corp, 4.250%, 07/03/29	107,357	0.00	USD 250,000	Volkswagen Group of America Finance LLC, 4.750%, 13/11/28	241,467	0.00
EUR 100,000	VF Corp, 0.625%, 25/02/32	79,178	0.00	USD 100,000	Vornado Realty LP, 3.500%, 15/01/25	94,174	0.00
USD 222,000	ViacomCBS Inc, 4.750%, 15/05/25	216,767	0.00	USD 150,000	Vulcan Materials Co, 3.500%, 01/06/30	135,565	0.00
USD 30,000	ViacomCBS Inc, 7.875%, 30/07/30	31,692	0.00	USD 60,000	W R Berkley Corp, 4.000%, 12/05/50	47,047	0.00
USD 625,000	ViacomCBS Inc, 4.200%, 19/05/32	523,931	0.01	USD 50,000	W R Berkley Corp, 3.550%, 30/03/52	35,567	0.00
USD 75,000	ViacomCBS Inc, 4.850%, 01/07/42	55,769	0.00	USD 100,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	93,917	0.00
USD 250,000	ViacomCBS Inc, 4.950%, 19/05/50	187,410	0.00	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	101,027	0.00
USD 800,000	Viatris Inc, 1.650%, 22/06/25	736,440	0.01	USD 200,000	Walt Disney Co, 1.750%, 30/08/24	191,596	0.00
USD 1,000,000	Viatris Inc, 2.700%, 22/06/30	809,760	0.01	USD 300,000	Walt Disney Co, 3.700%, 15/10/25	291,066	0.01
USD 600,000	Viatris Inc, 3.850%, 22/06/40	415,464	0.01	USD 70,000	Walt Disney Co, 1.750%, 13/01/26	64,817	0.00
USD 500,000	Viatris Inc, 4.000%, 22/06/50	330,745	0.01	CAD 300,000	Walt Disney Co, 3.057%, 30/03/27	211,336	0.00
USD 200,000	VICI Properties LP / VICI Note Co Inc, 4.125%, 15/08/30	176,230	0.00	USD 300,000	Walt Disney Co, 2.000%, 01/09/29	255,333	0.01
USD 100,000	Virginia Electric & Power Co, 2.950%, 15/11/26	92,598	0.00	USD 60,000	Walt Disney Co, 2.650%, 13/01/31	52,211	0.00
USD 50,000	Virginia Electric & Power Co, 3.800%, 01/04/28	47,402	0.00	USD 100,000	Walt Disney Co, 6.200%, 15/12/34	110,160	0.00
USD 250,000	Virginia Electric & Power Co, 2.875%, 15/07/29	222,280	0.00	USD 300,000	Walt Disney Co, 4.625%, 23/03/40	288,159	0.01
USD 15,000	Virginia Electric & Power Co, 6.000%, 15/01/36	15,658	0.00	USD 500,000	Walt Disney Co, 3.500%, 13/05/40	412,410	0.01
USD 50,000	Virginia Electric & Power Co, 4.450%, 15/02/44	42,999	0.00	USD 100,000	Walt Disney Co, 4.750%, 15/11/46	94,274	0.00
USD 100,000	Virginia Electric & Power Co, 3.800%, 15/09/47	78,079	0.00	USD 200,000	Walt Disney Co, 2.750%, 01/09/49	135,436	0.00
USD 90,000	Virginia Electric & Power Co, 4.600%, 01/12/48	80,011	0.00	USD 60,000	Walt Disney Co, 3.800%, 13/05/60	48,214	0.00
USD 200,000	Virginia Electric & Power Co, 3.300%, 01/12/49	143,622	0.00	USD 1,000,000	Warnermedia Holdings Inc, 3.638%, 15/03/25	964,720	0.02
USD 800,000	Virginia Electric and Power Co, 2.300%, 15/11/31	651,720	0.01	USD 800,000	Warnermedia Holdings Inc, 3.755%, 15/03/27	746,456	0.01
USD 1,000,000	Virginia Electric and Power Co, 5.000%, 01/04/33	988,540	0.02	USD 100,000	Washington Gas Light Co, 3.796%, 15/09/46	77,109	0.00
USD 125,000	Virginia Electric and Power Co, 2.450%, 15/12/50	75,071	0.00	USD 500,000	Washington University, 3.524%, 15/04/54	402,195	0.01
USD 200,000	Visa Inc, 3.150%, 14/12/25	191,688	0.00	USD 20,000	Waste Management Inc, 0.750%, 15/11/25	18,043	0.00
USD 235,000	Visa Inc, 0.750%, 15/08/27	203,747	0.00	USD 30,000	Waste Management Inc, 1.150%, 15/03/28	25,555	0.00
USD 500,000	Visa Inc, 1.100%, 15/02/31	394,950	0.01	USD 550,000	Waste Management Inc, 2.000%, 01/06/29	470,459	0.01
				USD 500,000	Waste Management Inc, 4.625%, 15/02/30	492,695	0.01
				USD 30,000	Waste Management Inc, 1.500%, 15/03/31	23,872	0.00
				USD 535,000	Waste Management Inc, 2.950%, 01/06/41	396,981	0.01
				USD 20,000	Waste Management Inc, 2.500%, 15/11/50	12,810	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.44% (continued)				Government Bonds - 62.30%			
United States (continued)				Australia			
USD 50,000	Welltower Inc, 4.000%, 01/06/25	48,321	0.00	AUD 10,600,000	Australia Government Bond, 0.250%, 21/11/24	6,539,578	0.12
USD 50,000	Welltower Inc, 4.250%, 01/04/26	48,356	0.00	AUD 2,850,000	Australia Government Bond, 3.250%, 21/04/25	1,865,440	0.03
USD 300,000	Welltower Inc, 2.700%, 15/02/27	272,514	0.01	AUD 5,200,000	Australia Government Bond, 4.250%, 21/04/26	3,479,518	0.06
USD 100,000	Welltower Inc, 4.125%, 15/03/29	92,754	0.00	AUD 5,100,000	Australia Government Bond, 0.500%, 21/09/26	3,037,986	0.05
USD 55,000	Welltower Inc, 3.100%, 15/01/30	47,861	0.00	AUD 2,800,000	Australia Government Bond, 4.750%, 21/04/27	1,913,304	0.03
USD 300,000	Welltower Inc, 2.750%, 15/01/32	242,391	0.00	AUD 3,700,000	Australia Government Bond, 2.750%, 21/11/27	2,343,602	0.04
GBP 100,000	Welltower Inc, 4.500%, 01/12/34	104,093	0.00	AUD 4,000,000	Australia Government Bond, 2.250%, 21/05/28	2,462,745	0.04
USD 150,000	Welltower Inc, 6.500%, 15/03/41	154,560	0.00	AUD 2,900,000	Australia Government Bond, 2.750%, 21/11/28	1,818,481	0.03
USD 500,000	Western Digital Corp, 4.750%, 15/02/26	476,460	0.01	AUD 2,900,000	Australia Government Bond, 3.250%, 21/04/29	1,859,347	0.03
USD 50,000	Western Union Co, 2.850%, 10/01/25	47,610	0.00	AUD 2,400,000	Australia Government Bond, 2.750%, 21/11/29	1,488,287	0.03
USD 600,000	Western Union Co, 1.350%, 15/03/26	531,252	0.01	AUD 3,400,000	Australia Government Bond, 2.500%, 21/05/30	2,062,509	0.04
USD 600,000	Western Union Co, 2.750%, 15/03/31	475,020	0.01	AUD 6,950,000	Australia Government Bond, 1.000%, 21/12/30	3,692,474	0.06
USD 100,000	Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26	93,592	0.00	AUD 4,200,000	Australia Government Bond, 1.500%, 21/06/31	2,321,602	0.04
EUR 100,000	Westlake Chemical Corp, 1.625%, 17/07/29	89,925	0.00	AUD 2,600,000	Australia Government Bond, 1.250%, 21/05/32	1,375,466	0.02
USD 110,000	Westlake Chemical Corp, 3.375%, 15/06/30	95,634	0.00	AUD 4,800,000	Australia Government Bond, 1.750%, 21/11/32	2,277,428	0.03
USD 500,000	Westlake Chemical Corp, 2.875%, 15/08/41	333,475	0.01	AUD 900,000	Australia Government Bond, 4.500%, 21/04/33	621,946	0.01
USD 50,000	Westlake Chemical Corp, 4.375%, 15/11/47	39,495	0.00	AUD 2,000,000	Australia Government Bond, 3.000%, 21/11/33	1,215,583	0.02
USD 300,000	Weyerhaeuser Co, 4.000%, 15/11/29	277,338	0.01	AUD 2,500,000	Australia Government Bond, 3.750%, 21/05/34	1,621,257	0.03
USD 500,000	Weyerhaeuser Co, 3.375%, 09/03/33	430,185	0.01	AUD 3,000,000	Australia Government Bond, 3.500%, 21/12/34	1,894,766	0.03
USD 100,000	Whirlpool Corp, 4.600%, 15/05/50	83,068	0.00	AUD 1,450,000	Australia Government Bond, 2.750%, 21/06/35	844,196	0.01
USD 200,000	Williams Cos Inc, 3.900%, 15/01/25	194,370	0.00	AUD 850,000	Australia Government Bond, 3.750%, 21/04/37	541,201	0.01
USD 35,000	Williams Cos Inc, 5.750%, 24/06/44	34,140	0.00	AUD 500,000	Australia Government Bond, 3.250%, 21/06/39	294,370	0.01
USD 100,000	Williams Cos Inc, 4.900%, 15/01/45	87,474	0.00	AUD 1,250,000	Australia Government Bond, 2.750%, 21/05/41	670,684	0.01
USD 100,000	WRKCo Inc, 3.900%, 01/06/28	93,243	0.00	AUD 960,000	Australia Government Bond, 3.000%, 21/03/47	511,475	0.01
USD 100,000	WRKCo Inc, 4.200%, 01/06/32	91,057	0.00	AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/03/25	567,262	0.01
USD 200,000	WRKCo Inc, 3.000%, 15/06/33	163,022	0.00	AUD 400,000	New South Wales Treasury Corp, 4.000%, 20/05/26	263,832	0.01
USD 300,000	WW Grainger Inc, 1.850%, 15/02/25	284,805	0.01	AUD 600,000	New South Wales Treasury Corp, 3.000%, 20/05/27	381,377	0.01
USD 350,000	WW Grainger Inc, 4.600%, 15/06/45	330,809	0.01	AUD 250,000	New South Wales Treasury Corp, 3.000%, 15/11/28	155,827	0.00
USD 15,000	Wyeth LLC, 6.500%, 01/02/34	16,841	0.00	AUD 400,000	New South Wales Treasury Corp, 3.000%, 20/04/29	247,891	0.00
USD 175,000	Xylem Inc, 2.250%, 30/01/31	145,341	0.00				
EUR 300,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	290,122	0.01				
USD 150,000	Zoetis Inc, 3.000%, 12/09/27	139,728	0.00				
USD 100,000	Zoetis Inc, 4.700%, 01/02/43	92,982	0.00				
USD 145,000	Zoetis Inc, 3.000%, 15/05/50	101,620	0.00				
<b>Total United States</b>		<b>593,190,518</b>	<b>9.97</b>				
<b>Total Corporate Bonds</b>		<b>1,335,131,114</b>	<b>22.44</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Australia (continued)				Australia (continued)			
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/11/30	478,160	0.01	AUD 500,000	South Australian Government Financing Authority, 1.750%, 24/05/34	247,442	0.00
AUD 300,000	New South Wales Treasury Corp, 2.000%, 20/03/31	167,249	0.00	AUD 500,000	South Australian Government Financing Authority, 2.000%, 23/05/36	239,078	0.00
AUD 200,000	New South Wales Treasury Corp, 1.500%, 20/02/32	103,787	0.00	AUD 300,000	Tasmanian Public Finance Corp, 3.250%, 24/01/28	190,605	0.00
AUD 1,700,000	New South Wales Treasury Corp, 2.500%, 22/11/32	947,663	0.02	AUD 400,000	Treasury Corp of Victoria, 0.500%, 20/11/25	242,837	0.00
AUD 500,000	New South Wales Treasury Corp, 2.000%, 08/03/33	262,636	0.01	AUD 300,000	Treasury Corp of Victoria, 5.500%, 17/11/26	206,628	0.00
AUD 1,300,000	New South Wales Treasury Corp, 1.750%, 20/03/34	644,682	0.01	AUD 1,000,000	Treasury Corp of Victoria, 1.250%, 19/11/27	584,760	0.01
AUD 1,000,000	New South Wales Treasury Corp, 4.750%, 20/02/35	658,867	0.01	AUD 300,000	Treasury Corp of Victoria, 3.000%, 20/10/28	186,956	0.00
AUD 1,500,000	New South Wales Treasury Corp, 2.250%, 20/11/40	658,694	0.01	AUD 800,000	Treasury Corp of Victoria, 2.500%, 22/10/29	476,648	0.01
AUD 800,000	New South Wales Treasury Corp, 2.250%, 07/05/41	347,086	0.01	AUD 1,400,000	Treasury Corp of Victoria, 1.500%, 20/11/30	757,866	0.01
AUD 400,000	Northern Territory Treasury Corp, 2.750%, 21/10/24	259,894	0.00	AUD 800,000	Treasury Corp of Victoria, 1.500%, 10/09/31	420,563	0.01
AUD 500,000	Northern Territory Treasury Corp, 2.500%, 21/05/32	279,130	0.01	AUD 300,000	Treasury Corp of Victoria, 4.250%, 20/12/32	192,839	0.00
AUD 300,000	Queensland Treasury Corp, 4.750%, 21/07/25	200,891	0.00	AUD 400,000	Treasury Corp of Victoria, 2.250%, 15/09/33	211,711	0.00
AUD 200,000	Queensland Treasury Corp, 3.250%, 21/07/26	129,100	0.00	AUD 900,000	Treasury Corp of Victoria, 2.000%, 17/09/35	436,116	0.01
AUD 200,000	Queensland Treasury Corp, 2.750%, 20/08/27	125,563	0.00	AUD 1,500,000	Treasury Corp of Victoria, 4.750%, 15/09/36	971,906	0.02
AUD 500,000	Queensland Treasury Corp, 3.250%, 21/07/28	317,428	0.01	AUD 500,000	Treasury Corp of Victoria, 2.000%, 20/11/37	226,900	0.00
AUD 200,000	Queensland Treasury Corp, 2.500%, 06/03/29	121,159	0.00	AUD 700,000	Treasury Corp of Victoria, 2.250%, 20/11/40	304,371	0.01
AUD 400,000	Queensland Treasury Corp, 3.250%, 21/08/29	250,684	0.00	AUD 200,000	Treasury Corp of Victoria, 5.000%, 20/11/40	128,753	0.00
AUD 1,000,000	Queensland Treasury Corp, 1.250%, 10/03/31	527,820	0.01	AUD 700,000	Treasury Corp of Victoria, 2.250%, 20/11/41	298,351	0.01
AUD 800,000	Queensland Treasury Corp, 1.750%, 21/08/31	434,552	0.01	AUD 1,300,000	Treasury Corp of Victoria, 2.250%, perpetual	688,062	0.01
AUD 1,200,000	Queensland Treasury Corp, 1.500%, 02/03/32	626,867	0.01	AUD 400,000	Western Australian Treasury Corp, 5.000%, 23/07/25	269,168	0.01
AUD 1,000,000	Queensland Treasury Corp, 1.500%, 20/08/32	514,820	0.01	AUD 300,000	Western Australian Treasury Corp, 3.000%, 21/10/26	191,875	0.00
AUD 2,300,000	Queensland Treasury Corp, 4.500%, 09/03/33	1,521,870	0.03	AUD 200,000	Western Australian Treasury Corp, 3.250%, 20/07/28	127,109	0.00
AUD 800,000	Queensland Treasury Corp, 6.500%, 14/03/33	610,806	0.01	AUD 550,000	Western Australian Treasury Corp, 2.750%, 24/07/29	335,695	0.01
AUD 500,000	Queensland Treasury Corp, 2.000%, 22/08/33	261,933	0.01	AUD 1,100,000	Western Australian Treasury Corp, 1.500%, 22/10/30	600,936	0.01
AUD 400,000	Queensland Treasury Corp, 2.250%, 16/04/40	178,770	0.00	AUD 400,000	Western Australian Treasury Corp, 1.750%, 22/10/31	216,605	0.00
AUD 250,000	South Australian Government Financing Authority, 3.000%, 24/05/28	156,825	0.00				
AUD 1,200,000	South Australian Government Financing Authority, 1.750%, 24/05/32	633,441	0.01	<b>Total Australia</b>		<b>68,543,591</b>	<b>1.15</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Austria				Austria (continued)			
EUR 200,000	Austria Government Bond, 1.850%, 23/05/49	171,913	0.00	EUR 1,000,000	Republic of Austria Government Bond, 3.150%, 20/10/53	1,105,096	0.02
EUR 1,100,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	1,028,030	0.02	EUR 245,000	Republic of Austria Government Bond, 3.800%, 26/01/62	312,572	0.01
EUR 1,700,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	1,564,477	0.03	EUR 300,000	Republic of Austria Government Bond, 0.700%, 20/04/71	149,560	0.00
EUR 1,300,000	Austria Government Bond Government Bond, 2.900%, 20/02/33	1,403,125	0.02	EUR 280,000	Republic of Austria Government Bond, 1.500%, 02/11/86	185,555	0.00
EUR 100,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.250%, 18/10/24	104,287	0.00	EUR 445,000	Republic of Austria Government Bond, 2.100%, 20/09/17	359,111	0.01
EUR 75,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25	81,328	0.00	EUR 450,000	Republic of Austria Government Bond, 0.850%, 30/06/20	204,653	0.00
EUR 400,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, zero coupon, 16/07/27	382,753	0.01	<b>Total Austria</b>		<b>26,405,778</b>	<b>0.44</b>
EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29	182,614	0.00	Belgium			
EUR 700,000	Republic of Austria Government Bond, zero coupon, 15/07/24	737,818	0.01	EUR 300,000	Flemish Community, 1.500%, 12/07/38	251,304	0.00
EUR 500,000	Republic of Austria Government Bond, 1.650%, 21/10/24	534,012	0.01	EUR 1,200,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,297,496	0.02
EUR 5,250,000	Republic of Austria Government Bond, zero coupon, 20/04/25	4,378,327	0.07	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,681,432	0.03
EUR 1,700,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,776,024	0.03	EUR 1,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,770,404	0.03
EUR 550,000	Republic of Austria Government Bond, 4.850%, 15/03/26	626,716	0.01	EUR 940,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,062,409	0.02
EUR 1,400,000	Republic of Austria Government Bond, 2.000%, 15/07/26	1,479,547	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,645,508	0.03
EUR 1,400,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,419,429	0.02	EUR 1,900,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,905,887	0.03
EUR 1,075,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,068,890	0.02	EUR 3,700,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	3,425,041	0.06
EUR 800,000	Republic of Austria Government Bond, 6.250%, 15/07/27	978,959	0.02	EUR 970,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,178,871	0.02
EUR 950,000	Republic of Austria Government Bond, 0.750%, 20/02/28	937,469	0.02	EUR 2,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	2,665,683	0.04
EUR 1,050,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,001,578	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,560,357	0.03
EUR 670,000	Republic of Austria Government Bond, 2.400%, 23/05/34	688,647	0.01	EUR 1,050,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	947,290	0.02
EUR 1,100,000	Republic of Austria Government Bond, 0.250%, 20/10/36	836,470	0.01	EUR 800,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	754,693	0.01
EUR 891,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,084,891	0.02	EUR 1,100,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,292,568	0.02
EUR 510,000	Republic of Austria Government Bond, 3.150%, 20/06/44	565,023	0.01	EUR 2,000,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	1,733,578	0.03
EUR 800,000	Republic of Austria Government Bond, 1.500%, 20/02/47	644,781	0.01	EUR 1,100,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	1,028,582	0.02
EUR 650,000	Republic of Austria Government Bond, 0.750%, 20/03/51	412,123	0.01	EUR 1,200,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	1,303,139	0.02
				EUR 735,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	795,494	0.01
				EUR 1,144,330	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,473,662	0.02
				EUR 1,150,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	1,011,574	0.02
				EUR 550,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	505,230	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Belgium (continued)				Canada (continued)			
EUR 1,200,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	1,224,430	0.02	CAD 2,000,000	Canada Housing Trust No 1, 0.950%, 15/06/25	1,406,144	0.02
EUR 1,400,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	957,543	0.02	CAD 500,000	Canada Housing Trust No 1, 1.950%, 15/12/25	355,428	0.01
EUR 935,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,150,065	0.02	CAD 400,000	Canada Housing Trust No 1, 2.250%, 15/12/25	286,416	0.01
EUR 500,000	Kingdom of Belgium Government Bond, 3.450%, 22/06/43	551,381	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.250%, 15/06/26	691,351	0.01
EUR 930,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,080,805	0.02	CAD 400,000	Canada Housing Trust No 1, 1.900%, 15/09/26	281,307	0.00
EUR 900,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	703,404	0.01	CAD 700,000	Canada Housing Trust No 1, 1.100%, 15/12/26	477,021	0.01
EUR 1,200,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	931,300	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.550%, 15/12/26	692,840	0.01
EUR 1,300,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	905,585	0.01	CAD 500,000	Canada Housing Trust No 1, 2.350%, 15/06/27	354,310	0.01
EUR 400,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	343,534	0.01	CAD 1,000,000	Canada Housing Trust No 1, 3.600%, 15/12/27	743,918	0.01
EUR 770,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	631,615	0.01	CAD 100,000	Canada Housing Trust No 1, 2.350%, 15/03/28	70,433	0.00
EUR 900,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	409,354	0.01	CAD 800,000	Canada Housing Trust No 1, 2.650%, 15/03/28	571,157	0.01
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.375%, 15/04/30	452,094	0.01	CAD 1,500,000	Canada Housing Trust No 1, 3.100%, 15/06/28	1,090,712	0.02
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.300%, 20/10/31	429,952	0.01	CAD 500,000	Canada Housing Trust No 1, 2.650%, 15/12/28	354,408	0.01
EUR 100,000	Ministeries Van de Vlaamse Gemeenschap, 0.875%, 21/03/46	63,578	0.00	CAD 700,000	Canada Housing Trust No 1, 2.100%, 15/09/29	478,656	0.01
EUR 300,000	Region Wallonne Belgium, 0.500%, 08/04/30	272,173	0.00	CAD 200,000	Canada Housing Trust No 1, 1.750%, 15/06/30	132,410	0.00
EUR 700,000	Region Wallonne Belgium, 3.250%, 22/06/33	749,167	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.100%, 15/03/31	622,195	0.01
EUR 500,000	Region Wallonne Belgium, 0.500%, 22/06/37	363,734	0.01	CAD 1,100,000	Canada Housing Trust No 1, 1.400%, 15/03/31	700,933	0.01
<b>Total Belgium</b>		<b>40,509,916</b>	<b>0.68</b>	CAD 800,000	Canada Housing Trust No 1, 1.900%, 15/03/31	529,805	0.01
Bulgaria				CAD 300,000	Canada Housing Trust No 1, 1.600%, 15/12/31	191,753	0.00
EUR 100,000	Bulgaria Government International Bond, 2.950%, 03/09/24	108,063	0.00	CAD 500,000	Canada Housing Trust No 1, 2.150%, 15/12/31	334,551	0.01
EUR 100,000	Bulgaria Government International Bond, 3.000%, 21/03/28	105,601	0.00	CAD 300,000	Canada Housing Trust No 1, 2.450%, 15/12/31	205,614	0.00
EUR 500,000	Bulgaria Government International Bond, 4.125%, 23/09/29	539,614	0.01	CAD 700,000	Canada Housing Trust No 1, 3.550%, 15/09/32	521,822	0.01
EUR 300,000	Bulgaria Government International Bond, 0.375%, 23/09/30	250,646	0.01	CAD 400,000	Canada Housing Trust No 1, 3.650%, 15/06/33	300,627	0.01
<b>Total Bulgaria</b>		<b>1,003,924</b>	<b>0.02</b>	CAD 200,000	Canada Post Corp, 4.360%, 16/07/40	155,872	0.00
Canada				CAD 1,600,000	Canadian Government Bond, 2.500%, 01/06/24	1,182,918	0.02
USD 400,000	Canada Government International Bond, 1.625%, 22/01/25	379,240	0.01	CAD 2,500,000	Canadian Government Bond, 2.750%, 01/08/24	1,833,316	0.03
USD 1,000,000	Canada Government International Bond, 2.875%, 28/04/25	963,040	0.02	CAD 1,000,000	Canadian Government Bond, 1.500%, 01/09/24	727,126	0.01
USD 500,000	Canada Government International Bond, 0.750%, 19/05/26	448,695	0.01	CAD 1,700,000	Canadian Government Bond, 0.750%, 01/10/24	1,222,189	0.02
CAD 500,000	Canada Housing Trust No 1, 2.900%, 15/06/24	370,236	0.01	CAD 3,300,000	Canadian Government Bond, 3.000%, 01/11/24	2,425,455	0.04
CAD 1,100,000	Canada Housing Trust No 1, 1.800%, 15/12/24	795,026	0.01				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Canada (continued)				Canada (continued)			
CAD 1,500,000	Canadian Government Bond, 3.750%, 01/02/25	1,116,671	0.02	CAD 1,500,000	Canadian Government Bond, 2.250%, 01/12/29	1,059,086	0.02
CAD 1,700,000	Canadian Government Bond, 1.250%, 01/03/25	1,216,484	0.02	CAD 7,000,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	4,613,348	0.08
CAD 9,000,000	Canadian Government Bond, 1.500%, 01/04/25	6,059,429	0.10	CAD 3,100,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	2,110,507	0.04
CAD 450,000	Canadian Government Bond, 2.250%, 01/06/25	326,306	0.01	USD 300,000	CDP Financial Inc, 0.875%, 10/06/25	276,255	0.00
CAD 200,000	Canadian Government Bond, 9.000%, 01/06/25	163,482	0.00	CAD 200,000	City of Montreal Canada, 3.000%, 01/09/25	145,646	0.00
CAD 2,000,000	Canadian Government Bond, 3.000%, 01/04/26	1,463,805	0.02	CAD 500,000	City of Montreal Canada, 2.000%, 01/09/31	321,035	0.01
CAD 1,300,000	Canadian Government Bond, 1.500%, 01/06/26	914,406	0.02	CAD 300,000	City of Montreal Canada, 3.500%, 01/12/38	203,864	0.00
CAD 2,200,000	Canadian Government Bond, 1.000%, 01/09/26	1,516,799	0.03	CAD 400,000	City of Ottawa Ontario, 2.500%, 11/05/51	214,962	0.00
CAD 2,300,000	Canadian Government Bond, 1.250%, 01/03/27	1,583,711	0.03	CAD 800,000	City of Toronto Canada, 2.200%, 21/12/31	525,857	0.01
CAD 850,000	Canadian Government Bond, 1.000%, 01/06/27	579,837	0.01	CAD 300,000	City of Toronto Canada, 2.800%, 22/11/49	171,516	0.00
CAD 257,000	Canadian Government Bond, 8.000%, 01/06/27	224,208	0.00	USD 500,000	CPPIB Capital Inc, 0.875%, 09/09/26	443,380	0.01
CAD 1,500,000	Canadian Government Bond, 3.245%, 24/08/27	1,110,572	0.02	GBP 250,000	CPPIB Capital Inc, 1.250%, 07/12/27	265,128	0.00
CAD 1,000,000	Canadian Government Bond, 3.500%, 01/03/28	749,375	0.01	CAD 500,000	CPPIB Capital Inc, 1.950%, 30/09/29	335,451	0.01
CAD 1,000,000	Canadian Government Bond, 2.000%, 01/06/28	704,107	0.01	USD 500,000	CPPIB Capital Inc, 1.250%, 28/01/31	400,705	0.01
CAD 6,000,000	Canadian Government Bond, 3.250%, 01/09/28	4,455,757	0.08	EUR 250,000	CPPIB Capital Inc, 1.500%, 04/03/33	229,645	0.00
CAD 1,000,000	Canadian Government Bond, 2.250%, 01/06/29	709,186	0.01	EUR 500,000	CPPIB Capital Inc, 0.750%, 02/02/37	386,127	0.01
CAD 705,000	Canadian Government Bond, 5.750%, 01/06/29	597,943	0.01	EUR 500,000	CPPIB Capital Inc, 0.250%, 18/01/41	317,514	0.01
CAD 2,500,000	Canadian Government Bond, 1.250%, 01/06/30	1,641,602	0.03	USD 1,000,000	Export Development Canada, 3.000%, 25/05/27	947,940	0.02
CAD 2,700,000	Canadian Government Bond, 2.000%, 01/06/32	1,832,939	0.03	CAD 1,000,000	Hydro-Quebec, 2.000%, 01/09/28	684,436	0.01
CAD 2,500,000	Canadian Government Bond, 2.500%, 01/12/32	1,766,786	0.03	CAD 200,000	Hydro-Quebec, 6.000%, 15/08/31	171,461	0.00
CAD 774,000	Canadian Government Bond, 5.750%, 01/06/33	704,891	0.01	CAD 300,000	Hydro-Quebec, 5.000%, 15/02/45	253,798	0.00
CAD 661,000	Canadian Government Bond, 5.000%, 01/06/37	594,573	0.01	CAD 400,000	Hydro-Quebec, 5.000%, 15/02/50	348,847	0.01
CAD 4,900,000	Canadian Government Bond, 4.000%, 01/06/41	4,085,413	0.07	CAD 600,000	Hydro-Quebec, 4.000%, 15/02/55	451,974	0.01
CAD 4,575,000	Canadian Government Bond, 3.500%, 01/12/45	3,628,883	0.06	CAD 1,200,000	Hydro-Quebec, 2.100%, 15/02/60	578,267	0.01
CAD 2,905,000	Canadian Government Bond, 2.750%, 01/12/48	2,046,266	0.03	CAD 500,000	Hydro-Quebec, 4.000%, 15/02/63	379,947	0.01
CAD 3,600,000	Canadian Government Bond, 2.000%, 01/12/51	2,148,084	0.04	CAD 300,000	Labrador-Island Link Funding Trust, 3.760%, 01/06/33	223,894	0.00
CAD 2,800,000	Canadian Government Bond, 1.750%, 01/12/53	1,557,230	0.03	CAD 100,000	Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	71,645	0.00
CAD 700,000	Canadian Government Bond, 2.750%, 01/12/55	490,357	0.01	CAD 400,000	Municipal Finance Authority of British Columbia, 1.350%, 30/06/26	276,241	0.00
CAD 1,330,000	Canadian Government Bond, 2.750%, 01/12/64	921,889	0.02	CAD 300,000	Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	215,680	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Canada (continued)				Canada (continued)			
USD 500,000	OMERS Finance Trust, 1.100%, 26/03/26	450,710	0.01	CAD 400,000	Province of Alberta Canada, 2.950%, 01/06/52	244,413	0.00
EUR 500,000	ONTARIO (PROVINCE OF), 0.250%, perpetual	427,579	0.01	CAD 700,000	Province of British Columbia, 3.200%, 18/06/32	497,530	0.01
CAD 200,000	Ontario Electricity Financial Corp, 8.250%, 22/06/26	166,682	0.00	USD 300,000	Province of British Columbia Canada, 1.750%, 27/09/24	286,926	0.01
USD 250,000	Ontario Teachers' Finance Trust, 1.625%, 12/09/24	238,660	0.00	CAD 200,000	Province of British Columbia Canada, 2.850%, 18/06/25	145,888	0.00
USD 500,000	Ontario Teachers' Finance Trust, 1.375%, 15/04/25	466,830	0.01	USD 500,000	Province of British Columbia Canada, 0.900%, 20/07/26	446,460	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 0.875%, 21/09/26	882,830	0.02	CAD 400,000	Province of British Columbia Canada, 2.550%, 18/06/27	284,726	0.00
USD 1,000,000	Ontario Teachers' Finance Trust, 4.250%, 25/04/28	979,480	0.02	CAD 700,000	Province of British Columbia Canada, 2.950%, 18/12/28	502,180	0.01
EUR 500,000	Ontario Teachers' Finance Trust, 0.100%, 19/05/28	461,062	0.01	CAD 500,000	Province of British Columbia Canada, 2.200%, 18/06/30	337,351	0.01
USD 300,000	Ontario Teachers' Finance Trust, 1.250%, 27/09/30	238,443	0.00	USD 500,000	Province of British Columbia Canada, 1.300%, 29/01/31	404,990	0.01
USD 500,000	Ontario Teachers' Finance Trust, 2.000%, 16/04/31	415,225	0.01	CAD 700,000	Province of British Columbia Canada, 1.550%, 18/06/31	441,652	0.01
EUR 300,000	Ontario Teachers' Finance Trust, 0.900%, 20/05/41	214,355	0.00	CAD 400,000	Province of British Columbia Canada, 5.000%, 18/06/31	322,887	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 3.000%, perpetual	936,750	0.02	CAD 250,000	Province of British Columbia Canada, 3.200%, 18/06/44	164,294	0.00
CAD 200,000	Province of Alberta Canada, 3.100%, 01/06/24	148,503	0.00	CAD 500,000	Province of British Columbia Canada, 2.800%, 18/06/48	301,379	0.01
EUR 500,000	Province of Alberta Canada, 0.500%, 16/04/25	515,176	0.01	CAD 600,000	Province of British Columbia Canada, 2.950%, 18/06/50	371,050	0.01
EUR 200,000	Province of Alberta Canada, 0.625%, 16/01/26	202,653	0.00	CAD 600,000	Province of British Columbia Canada, 2.750%, 18/06/52	355,792	0.01
CAD 200,000	Province of Alberta Canada, 2.200%, 01/06/26	142,003	0.00	CAD 200,000	Province of Manitoba Canada, 4.400%, 05/09/25	150,171	0.00
USD 200,000	Province of Alberta Canada, 2.050%, 17/08/26	184,466	0.00	CAD 400,000	Province of Manitoba Canada, 2.600%, 02/06/27	285,107	0.00
CAD 200,000	Province of Alberta Canada, 2.550%, 01/06/27	142,321	0.00	CAD 500,000	Province of Manitoba Canada, 3.000%, 02/06/28	360,435	0.01
USD 500,000	Province of Alberta Canada, 3.300%, 15/03/28	474,695	0.01	USD 1,500,000	Province of Manitoba Canada, 1.500%, 25/10/28	1,293,345	0.02
CAD 500,000	Province of Alberta Canada, 2.900%, 01/12/28	357,317	0.01	CAD 600,000	Province of Manitoba Canada, 2.050%, 02/06/31	393,037	0.01
CAD 200,000	Province of Alberta Canada, 2.900%, 20/09/29	142,121	0.00	CAD 250,000	Province of Manitoba Canada, 3.900%, 02/12/32	186,856	0.00
CAD 500,000	Province of Alberta Canada, 2.050%, 01/06/30	333,750	0.01	CAD 200,000	Province of Manitoba Canada, 4.600%, 05/03/38	156,604	0.00
USD 200,000	Province of Alberta Canada, 1.300%, 22/07/30	162,592	0.00	CAD 200,000	Province of Manitoba Canada, 3.350%, 05/03/43	132,791	0.00
CAD 900,000	Province of Alberta Canada, 1.650%, 01/06/31	572,103	0.01	CAD 200,000	Province of Manitoba Canada, 4.050%, 05/09/45	146,415	0.00
CAD 900,000	Province of Alberta Canada, 4.150%, 01/06/33	687,149	0.01	CAD 400,000	Province of Manitoba Canada, 3.400%, 05/09/48	263,799	0.00
CAD 400,000	Province of Alberta Canada, 3.450%, 01/12/43	271,208	0.00	CAD 200,000	Province of Manitoba Canada, 3.200%, 05/03/50	127,096	0.00
CAD 200,000	Province of Alberta Canada, 3.300%, 01/12/46	131,272	0.00	CAD 200,000	Province of Manitoba Canada, 2.050%, 05/09/52	97,672	0.00
CAD 550,000	Province of Alberta Canada, 3.050%, 01/12/48	343,820	0.01	CAD 400,000	Province of New Brunswick Canada, 1.800%, 14/08/25	284,772	0.00
CAD 700,000	Province of Alberta Canada, 3.100%, 01/06/50	441,467	0.01	CAD 400,000	Province of New Brunswick Canada, 3.100%, 14/08/28	288,922	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 100,000	Province of New Brunswick Canada, 5.650%, 27/12/28	81,378	0.00	CAD 500,000	Province of Ontario Canada, 1.850%, 01/02/27	348,441	0.01
CAD 200,000	Province of New Brunswick Canada, 3.100%, 14/08/48	125,343	0.00	EUR 400,000	Province of Ontario Canada, 0.375%, 08/04/27	388,475	0.01
CAD 200,000	Province of New Brunswick Canada, 3.050%, 14/08/50	124,001	0.00	USD 1,500,000	Province of Ontario Canada, 3.100%, 19/05/27	1,418,220	0.02
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	145,005	0.00	CAD 300,000	Province of Ontario Canada, 2.600%, 02/06/27	214,046	0.00
CAD 100,000	Province of Newfoundland and Labrador Canada, 1.250%, 02/06/27	67,465	0.00	CAD 700,000	Province of Ontario Canada, 1.050%, 08/09/27	467,187	0.01
CAD 300,000	Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	213,699	0.00	CAD 500,000	Province of Ontario Canada, 3.600%, 08/03/28	370,572	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	83,896	0.00	CAD 500,000	Province of Ontario Canada, 2.900%, 02/06/28	359,029	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.300%, 17/10/46	124,636	0.00	CAD 800,000	Province of Ontario Canada, 2.700%, 02/06/29	564,362	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48	66,678	0.00	USD 500,000	Province of Ontario Canada, 2.000%, 02/10/29	436,400	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 2.650%, 17/10/50	108,855	0.00	CAD 900,000	Province of Ontario Canada, 1.550%, 01/11/29	588,780	0.01
CAD 600,000	Province of Nova Scotia Canada, 1.100%, 01/06/28	394,520	0.01	CAD 600,000	Province of Ontario Canada, 2.050%, 02/06/30	400,822	0.01
CAD 200,000	Province of Nova Scotia Canada, 4.400%, 01/06/42	153,957	0.00	USD 500,000	Province of Ontario Canada, 1.125%, 07/10/30	400,970	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.450%, 01/06/45	134,179	0.00	CAD 1,300,000	Province of Ontario Canada, 1.350%, 02/12/30	817,205	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.150%, 01/12/51	126,582	0.00	USD 500,000	Province of Ontario Canada, 1.600%, 25/02/31	411,555	0.01
CAD 800,000	Province of Ontario Canada, 3.500%, 02/06/24	596,090	0.01	CAD 1,000,000	Province of Ontario Canada, 2.150%, 02/06/31	661,583	0.01
CAD 800,000	Province of Ontario Canada, 2.300%, 08/09/24	585,933	0.01	CAD 700,000	Province of Ontario Canada, 6.200%, 02/06/31	607,864	0.01
CAD 300,000	Province of Ontario Canada, 2.650%, 05/02/25	219,129	0.00	USD 1,500,000	Province of Ontario Canada, 1.800%, 14/10/31	1,248,660	0.02
EUR 100,000	Province of Ontario Canada, 0.625%, 17/04/25	103,077	0.00	CAD 1,100,000	Province of Ontario Canada, 2.250%, 02/12/31	728,207	0.01
CAD 700,000	Province of Ontario Canada, 2.600%, 02/06/25	508,565	0.01	CAD 3,200,000	Province of Ontario Canada, 3.750%, 02/06/32	2,341,711	0.04
CAD 1,200,000	Province of Ontario Canada, 1.750%, 08/09/25	852,202	0.01	CAD 400,000	Province of Ontario Canada, 5.850%, 08/03/33	345,912	0.01
USD 700,000	Province of Ontario Canada, 1.050%, 14/04/26	633,059	0.01	CAD 300,000	Province of Ontario Canada, 5.600%, 02/06/35	260,062	0.00
CAD 200,000	Province of Ontario Canada, 2.400%, 02/06/26	142,889	0.00	CAD 900,000	Province of Ontario Canada, 4.700%, 02/06/37	722,428	0.01
CAD 1,300,000	Province of Ontario Canada, 1.350%, 08/09/26	896,605	0.02	CAD 300,000	Province of Ontario Canada, 4.600%, 02/06/39	238,569	0.00
GBP 400,000	Province of Ontario Canada, 0.250%, 15/12/26	420,868	0.01	CAD 1,200,000	Province of Ontario Canada, 4.650%, 02/06/41	963,646	0.02
AUD 300,000	Province of Ontario Canada, 3.500%, 27/01/27	190,078	0.00	CAD 600,000	Province of Ontario Canada, 3.500%, 02/06/43	414,239	0.01
				CAD 800,000	Province of Ontario Canada, 3.450%, 02/06/45	545,354	0.01
				CAD 1,700,000	Province of Ontario Canada, 2.900%, 02/12/46	1,049,754	0.02
				CAD 200,000	Province of Ontario Canada, 2.800%, 02/06/48	120,804	0.00
				CAD 1,100,000	Province of Ontario Canada, 2.900%, 02/06/49	674,390	0.01

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 1,400,000	Province of Ontario Canada, 2.650%, 02/12/50	813,613	0.01	CAD 200,000	Province of Quebec Canada, 5.000%, 01/12/41	167,525	0.00
CAD 1,500,000	Province of Ontario Canada, 1.900%, 02/12/51	729,613	0.01	CAD 300,000	Province of Quebec Canada, 4.250%, 01/12/43	230,301	0.00
CAD 800,000	Province of Ontario Canada, 2.550%, 02/12/52	452,444	0.01	CAD 800,000	Province of Quebec Canada, 3.500%, 01/12/45	549,326	0.01
CAD 300,000	Province of Quebec Canada, 3.750%, 01/09/24	223,522	0.00	CAD 1,050,000	Province of Quebec Canada, 3.500%, 01/12/48	720,086	0.01
USD 250,000	Province of Quebec Canada, 2.875%, 16/10/24	242,080	0.00	CAD 700,000	Province of Quebec Canada, 3.100%, 01/12/51	447,233	0.01
EUR 500,000	Province of Quebec Canada, 0.200%, 07/04/25	511,936	0.01	CAD 500,000	Province of Quebec Canada, 2.850%, 01/12/53	302,214	0.01
CAD 400,000	Province of Quebec Canada, 2.600%, 06/07/25	290,198	0.01	CAD 500,000	Province of Quebec Canada, 4.400%, 01/12/55	407,134	0.01
USD 150,000	Province of Quebec Canada, 0.600%, 23/07/25	137,429	0.00	GBP 100,000	Province of Quebec Canada, 2.250%, 15/09/26	114,181	0.00
CAD 900,000	Province of Quebec Canada, 2.750%, 01/09/25	653,604	0.01	EUR 500,000	Province of Quebec Canada, 0.500%, 25/01/32	429,941	0.01
EUR 200,000	Province of Quebec Canada, 1.125%, 28/10/25	205,553	0.00	CAD 1,400,000	Province of Quebec Canada, 3.650%, 20/05/32	1,034,069	0.02
USD 600,000	Province of Quebec Canada, 2.500%, 20/04/26	565,164	0.01	CAD 300,000	Province of Saskatchewan Canada, 3.200%, 03/06/24	222,915	0.00
CAD 200,000	Province of Quebec Canada, 2.500%, 01/09/26	143,265	0.00	CAD 200,000	Province of Saskatchewan Canada, 0.800%, 02/09/25	139,153	0.00
CAD 1,000,000	Province of Quebec Canada, 1.850%, 13/02/27	697,646	0.01	CAD 100,000	Province of Saskatchewan Canada, 3.050%, 02/12/28	72,021	0.00
CAD 400,000	Province of Quebec Canada, 2.750%, 01/09/27	286,851	0.01	CAD 700,000	Province of Saskatchewan Canada, 2.150%, 02/06/31	462,436	0.01
USD 1,000,000	Province of Quebec Canada, 3.625%, 13/04/28	964,360	0.02	CAD 200,000	Province of Saskatchewan Canada, 3.900%, 02/06/45	144,753	0.00
EUR 200,000	Province of Quebec Canada, 0.875%, 05/07/28	192,610	0.00	CAD 200,000	Province of Saskatchewan Canada, 3.300%, 02/06/48	131,272	0.00
CAD 500,000	Province of Quebec Canada, 2.750%, 01/09/28	355,919	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.100%, 02/06/50	126,304	0.00
CAD 600,000	Province of Quebec Canada, 2.300%, 01/09/29	412,593	0.01	CAD 300,000	Province of Saskatchewan Canada, 2.950%, 02/06/58	179,012	0.00
USD 200,000	Province of Quebec Canada, 7.500%, 15/09/29	232,876	0.00	USD 300,000	PSP Capital Inc, 0.500%, 15/09/24	282,609	0.00
USD 100,000	Province of Quebec Canada, 1.350%, 28/05/30	82,519	0.00	CAD 200,000	PSP Capital Inc, 3.000%, 05/11/25	145,551	0.00
CAD 1,000,000	Province of Quebec Canada, 1.900%, 01/09/30	659,157	0.01	CAD 500,000	PSP Capital Inc, 1.500%, 15/03/28	336,728	0.01
EUR 300,000	Province of Quebec Canada, 0.250%, 05/05/31	258,253	0.00	CAD 150,000	PSP Capital Inc, 2.050%, 15/01/30	100,851	0.00
CAD 700,000	Province of Quebec Canada, 2.100%, 27/05/31	463,325	0.01	CAD 100,000	Regional Municipality of York, 2.500%, 02/06/26	71,528	0.00
CAD 500,000	Province of Quebec Canada, 1.500%, 01/09/31	312,957	0.01	CAD 500,000	South Coast British Columbia Transportation Authority, 1.600%, 03/07/30	322,207	0.01
CAD 100,000	Province of Quebec Canada, 6.250%, 01/06/32	88,039	0.00				
CAD 800,000	Province of Quebec Canada, 3.900%, 22/11/32	601,477	0.01				
EUR 500,000	Province of Quebec Canada, 3.000%, 24/01/33	528,055	0.01				
CAD 1,500,000	Province of Quebec Canada, 3.600%, 01/09/33	1,097,944	0.02				
CAD 300,000	Province of Quebec Canada, 5.000%, 01/12/38	248,364	0.00				
				<b>Total Canada</b>		<b>148,636,485</b>	<b>2.50</b>
				<b>Chile</b>			
				CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	727,413	0.01
				CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	482,443	0.01
				CLP 240,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	294,756	0.00

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Chile <i>(continued)</i>				China <i>(continued)</i>			
CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	412,442	0.01	CNY 55,000,000	China Development Bank, 2.890%, 22/06/25	7,655,199	0.13
EUR 200,000	Chile Government International Bond, 1.750%, 20/01/26	206,718	0.00	CNY 55,000,000	China Development Bank, 3.340%, 14/07/25	7,723,797	0.13
USD 117,000	Chile Government International Bond, 3.125%, 21/01/26	112,057	0.00	CNY 60,000,000	China Development Bank, 3.680%, 26/02/26	8,526,401	0.14
EUR 300,000	Chile Government International Bond, 0.830%, 02/07/31	257,238	0.00	CNY 45,000,000	China Development Bank, 3.300%, 03/03/26	6,344,002	0.11
USD 800,000	Chile Government International Bond, 2.550%, 27/01/32	665,559	0.01	CNY 40,000,000	China Development Bank, 3.430%, 14/01/27	5,668,683	0.10
USD 1,000,000	Chile Government International Bond, 3.100%, 07/05/41	704,125	0.02	CNY 60,500,000	China Development Bank, 4.880%, 09/02/28	9,130,573	0.15
USD 200,000	Chile Government International Bond, 3.860%, 21/06/47	163,894	0.00	CNY 50,000,000	China Development Bank, 3.480%, 08/01/29	7,150,006	0.12
USD 500,000	Chile Government International Bond, 3.500%, 15/04/53	373,300	0.01	CNY 70,000,000	China Development Bank, 3.450%, 20/09/29	10,020,512	0.17
USD 500,000	Chile Government International Bond, 3.250%, 21/09/71	325,575	0.00	CNY 40,000,000	China Development Bank, 3.070%, 10/03/30	5,607,120	0.09
USD 500,000	Republic Of Chile, 4.340%, 07/03/42	444,545	0.01	CNY 35,000,000	China Development Bank, 3.090%, 18/06/30	4,912,927	0.08
EUR 500,000	Republic Of Chile, 1.300%, perpetual	393,835	0.01	CNY 30,000,000	China Development Bank, 3.660%, 01/03/31	4,365,375	0.07
<b>Total Chile</b>		<b>5,563,900</b>	<b>0.09</b>	CNY 10,000,000	China Development Bank, 3.410%, 07/06/31	1,432,204	0.02
China				CNY 15,000,000	China Development Bank, 2.960%, 18/07/32	2,078,758	0.04
CNY 20,000,000	Agricultural Development Bank of China, 3.240%, 14/08/24	2,785,003	0.05	CNY 45,000,000	China Development Bank, 2.770%, 24/10/32	6,144,775	0.10
CNY 50,000,000	Agricultural Development Bank of China, 2.250%, 22/04/25	6,873,163	0.12	CNY 20,000,000	China Development Bank, 3.020%, 06/03/33	2,798,136	0.05
CNY 55,000,000	Agricultural Development Bank of China, 3.450%, 23/09/25	7,746,815	0.13	CNY 55,000,000	China Development Bank, 3.800%, 25/01/36	8,214,887	0.14
CNY 35,000,000	Agricultural Development Bank of China, 3.350%, 24/03/26	4,933,598	0.08	CNY 20,000,000	China Development Bank, 3.900%, 03/08/40	3,032,936	0.05
CNY 50,000,000	Agricultural Development Bank of China, 3.630%, 19/07/26	7,120,821	0.12	CNY 15,000,000	China Development Bank, 3.560%, 19/11/51	2,216,284	0.04
CNY 40,000,000	Agricultural Development Bank of China, 2.870%, 14/05/27	5,555,193	0.09	CNY 35,000,000	China Government Bond, 2.470%, 02/09/24	4,842,485	0.08
CNY 77,000,000	Agricultural Development Bank of China, 3.750%, 25/01/29	11,152,309	0.19	CNY 74,000,000	China Government Bond, 1.990%, 15/09/24	10,169,888	0.17
CNY 50,000,000	Agricultural Development Bank of China, 3.740%, 12/07/29	7,258,141	0.12	CNY 55,000,000	China Government Bond, 2.940%, 17/10/24	7,661,862	0.13
CNY 50,000,000	Agricultural Development Bank of China, 2.960%, 17/04/30	6,959,479	0.12	CNY 35,000,000	China Government Bond, 2.290%, 25/12/24	4,831,162	0.08
CNY 40,000,000	Agricultural Development Bank of China, 3.790%, 26/10/30	5,862,735	0.10	CNY 50,000,000	China Government Bond, 3.610%, 07/06/25	7,105,540	0.12
CNY 30,000,000	Agricultural Development Bank of China, 3.520%, 24/05/31	4,324,158	0.07	CNY 23,000,000	China Government Bond, 3.600%, 06/09/25	3,271,113	0.06
CNY 30,000,000	Agricultural Development Bank of China, 2.970%, 14/10/32	4,156,483	0.07	CNY 60,000,000	China Government Bond, 3.020%, 22/10/25	8,418,196	0.14
USD 300,000	China Development Bank, 0.625%, 09/09/24	283,269	0.01	CNY 40,000,000	China Government Bond, 3.220%, 06/12/25	5,643,133	0.10
CNY 55,000,000	China Development Bank, 2.730%, 11/11/24	7,621,884	0.13	CNY 68,000,000	China Government Bond, 3.030%, 11/03/26	9,563,464	0.16
CNY 80,000,000	China Development Bank, 3.230%, 10/01/25	11,171,950	0.19	CNY 60,000,000	China Government Bond, 3.250%, 06/06/26	8,505,916	0.14
CNY 44,000,000	China Development Bank, 4.730%, 02/04/25	6,305,028	0.11	CNY 45,000,000	China Government Bond, 2.690%, 12/08/26	6,264,770	0.11



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,241,270	0.07	CNY 24,000,000	China Government Bond, 3.720%, 12/04/51	3,691,858	0.06
CNY 45,000,000	China Government Bond, 2.370%, 20/01/27	6,194,086	0.10	CNY 25,000,000	China Government Bond, 3.320%, 15/04/52	3,594,723	0.06
CNY 44,000,000	China Government Bond, 2.850%, 04/06/27	6,161,775	0.10	CNY 22,000,000	China Government Bond, 3.730%, 25/05/70	3,464,189	0.06
CNY 60,000,000	China Government Bond, 2.500%, 25/07/27	8,284,800	0.14	CNY 15,000,000	China Government Bond, 3.760%, 22/03/71	2,381,915	0.04
CNY 70,000,000	China Government Bond, 2.440%, 15/10/27	9,647,869	0.16	CNY 15,000,000	China Government Bond, 3.400%, 15/07/72	2,192,166	0.04
CNY 85,000,000	China Government Bond, 3.280%, 03/12/27	12,159,808	0.20	CNY 15,000,000	China Government Bond, 3.270%, 25/03/73	2,131,497	0.04
CNY 18,000,000	China Government Bond, 3.690%, 17/05/28	2,640,164	0.04	EUR 200,000	China Government International Bond, 0.125%, 12/11/26	194,159	0.00
CNY 18,000,000	China Government Bond, 3.540%, 16/08/28	2,622,273	0.04	USD 300,000	China Government International Bond, 2.125%, 03/12/29	266,271	0.00
CNY 40,000,000	China Government Bond, 3.250%, 22/11/28	5,736,029	0.10	EUR 200,000	China Government International Bond, 0.625%, 17/11/33	162,271	0.00
CNY 30,000,000	China Government Bond, 3.290%, 23/05/29	4,313,379	0.07	EUR 100,000	China Government International Bond, 1.000%, 12/11/39	76,918	0.00
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,268,610	0.07	EUR 500,000	CHINA Government International BOND, 0.625%, perpetual	390,982	0.01
CNY 10,000,000	China Government Bond, 2.800%, 25/03/30	1,391,359	0.02	USD 250,000	Export-Import Bank of China, 3.625%, 31/07/24	244,900	0.00
CNY 30,000,000	China Government Bond, 2.680%, 21/05/30	4,141,656	0.07	CNY 50,000,000	Export-Import Bank of China, 2.930%, 02/03/25	6,952,733	0.12
CNY 30,000,000	China Government Bond, 3.270%, 19/11/30	4,334,152	0.07	CNY 40,000,000	Export-Import Bank of China, 3.220%, 14/05/26	5,624,961	0.10
CNY 45,000,000	China Government Bond, 3.020%, 27/05/31	6,356,950	0.11	CNY 35,000,000	Export-Import Bank of China, 2.610%, 27/01/27	4,830,535	0.08
CNY 40,000,000	China Government Bond, 2.890%, 18/11/31	5,585,424	0.09	CNY 30,000,000	Export-Import Bank of China, 3.260%, 24/02/27	4,231,152	0.07
CNY 45,000,000	China Government Bond, 2.750%, 17/02/32	6,214,281	0.10	USD 200,000	Export-Import Bank of China, 3.375%, 14/03/27	192,162	0.00
CNY 62,000,000	China Government Bond, 2.760%, 15/05/32	8,566,678	0.14	CNY 20,000,000	Export-Import Bank of China, 2.820%, 17/06/27	2,778,037	0.05
CNY 40,000,000	China Government Bond, 2.800%, 15/11/32	5,547,374	0.09	CNY 50,000,000	Export-Import Bank of China, 3.860%, 20/05/29	7,298,133	0.12
CNY 45,000,000	China Government Bond, 2.880%, 25/02/33	6,303,240	0.11	CNY 40,000,000	Export-Import Bank of China, 3.230%, 23/03/30	5,654,807	0.10
CNY 9,000,000	China Government Bond, 4.320%, 12/08/33	1,445,627	0.02	CNY 20,000,000	Export-Import Bank of China, 3.740%, 16/11/30	2,923,493	0.05
CNY 6,000,000	China Government Bond, 4.090%, 27/04/35	945,985	0.02	CNY 40,000,000	Export-Import Bank of China, 2.900%, 19/08/32	5,504,092	0.09
CNY 11,600,000	China Government Bond, 3.740%, 22/09/35	1,766,337	0.03	CNY 30,000,000	Export-Import Bank of China, 3.100%, 13/02/33	4,202,490	0.07
CNY 24,000,000	China Government Bond, 4.500%, 23/06/41	4,053,342	0.07	<b>Total China</b>		<b>502,063,563</b>	<b>8.44</b>
CNY 45,000,000	China Government Bond, 3.970%, 23/07/48	7,145,497	0.12	Colombia			
CNY 38,800,000	China Government Bond, 4.080%, 22/10/48	6,272,855	0.11	COP 6,700,000,000	Colombian TES, 6.250%, 26/11/25	1,485,279	0.02
CNY 36,000,000	China Government Bond, 3.860%, 22/07/49	5,637,103	0.10	COP 7,500,000,000	Colombian TES, 5.750%, 03/11/27	1,546,491	0.03
CNY 43,000,000	China Government Bond, 3.390%, 16/03/50	6,235,312	0.11	COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	807,112	0.01
CNY 35,000,000	China Government Bond, 3.810%, 14/09/50	5,455,751	0.09	COP 3,000,000,000	Colombian TES, 7.250%, 18/10/34	577,402	0.01
				<b>Total Colombia</b>		<b>4,416,284</b>	<b>0.07</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Croatia				Denmark			
EUR 400,000	Croatia Government International Bond, 1.125%, 19/06/29	382,596	0.01	DKK 1,500,000	Denmark Government Bond, 7.000%, 10/11/24	230,045	0.00
EUR 100,000	Croatia Government International Bond, 1.500%, 17/06/31	93,349	0.00	DKK 4,000,000	Denmark Government Bond, 1.750%, 15/11/25	566,793	0.01
EUR 800,000	Croatia Government International Bond, 2.875%, 22/04/32	821,960	0.01	DKK 7,100,000	Denmark Government Bond, 0.500%, 15/11/27	941,319	0.02
<b>Total Croatia</b>		<b>1,297,905</b>	<b>0.02</b>	DKK 8,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,086,255	0.02
Cyprus				DKK 18,000,000	Denmark Government Bond, zero coupon, 15/11/31	2,117,796	0.04
EUR 500,000	Cyprus Government International Bond, zero coupon, 09/02/26	499,351	0.01	DKK 7,350,000	Denmark Government Bond, 4.500%, 15/11/39	1,327,552	0.02
EUR 300,000	Cyprus Government International Bond, 0.625%, 21/01/30	274,268	0.01	DKK 7,300,000	Denmark Government Bond, 0.250%, 15/11/52	564,310	0.01
EUR 200,000	Cyprus Government International Bond, 2.250%, 16/04/50	161,566	0.00	GBP 100,000	Kommunekredit, 0.375%, 15/11/24	117,884	0.00
<b>Total Cyprus</b>		<b>935,185</b>	<b>0.02</b>	GBP 100,000	Kommunekredit, 4.250%, 17/11/25	121,965	0.00
Czech Republic				USD 500,000	Kommunekredit, 0.500%, 28/01/26	448,155	0.01
CZK 15,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	643,109	0.01	EUR 500,000	Kommunekredit, 1.500%, 16/05/29	497,153	0.01
CZK 3,500,000	Czech Republic Government Bond, 2.400%, 17/09/25	151,083	0.00	EUR 200,000	Kommunekredit, 0.875%, 03/11/36	163,694	0.00
CZK 12,000,000	Czech Republic Government Bond, 1.000%, 26/06/26	490,523	0.01	EUR 400,000	Kommunekredit, 0.125%, 26/09/40	260,417	0.00
CZK 8,000,000	Czech Republic Government Bond, 0.250%, 10/02/27	312,545	0.01	<b>Total Denmark</b>		<b>8,443,338</b>	<b>0.14</b>
CZK 5,000,000	Czech Republic Government Bond, 2.500%, 25/08/28	208,125	0.00	Finland			
CZK 6,000,000	Czech Republic Government Bond, 2.750%, 23/07/29	250,808	0.01	EUR 500,000	Finland Government Bond, zero coupon, 15/09/24	523,707	0.01
CZK 5,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	174,088	0.00	EUR 206,000	Finland Government Bond, 4.000%, 04/07/25	227,740	0.00
CZK 9,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	329,267	0.01	EUR 300,000	Finland Government Bond, 0.875%, 15/09/25	311,416	0.00
CZK 27,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	986,213	0.02	EUR 500,000	Finland Government Bond, 0.500%, 15/04/26	508,717	0.01
CZK 15,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	559,799	0.01	EUR 1,100,000	Finland Government Bond, zero coupon, 15/09/26	1,049,009	0.02
CZK 3,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	111,374	0.00	EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	513,354	0.01
CZK 5,500,000	Czech Republic Government Bond, 4.200%, 04/12/36	248,334	0.00	EUR 1,100,000	Finland Government Bond, 0.500%, 15/09/27	1,084,915	0.02
CZK 15,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	516,672	0.01	EUR 1,100,000	Finland Government Bond, 2.750%, 04/07/28	1,192,144	0.02
CZK 7,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	210,284	0.00	EUR 200,000	Finland Government Bond, 0.500%, 15/09/28	193,096	0.00
CZK 1,500,000	Czech Republic Government Bond, 4.850%, 26/11/57	69,681	0.00	EUR 800,000	Finland Government Bond, 0.500%, 15/09/29	755,854	0.01
CZK 30,000,000	Czech Republic International Government Bond, 3.500%, 30/05/35	1,274,192	0.02	EUR 500,000	Finland Government Bond, 0.750%, 15/04/31	464,493	0.01
<b>Total Czech Republic</b>		<b>6,536,097</b>	<b>0.11</b>	EUR 1,100,000	Finland Government Bond, 0.125%, 15/09/31	791,781	0.01
				EUR 500,000	Finland Government Bond, 1.500%, 15/09/32	482,397	0.01
				EUR 700,000	Finland Government Bond, 1.125%, 15/04/34	633,413	0.01
				EUR 300,000	Finland Government Bond, 2.750%, 15/04/38	312,945	0.00
				EUR 600,000	Finland Government Bond, 0.250%, 15/09/40	409,649	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Finland (continued)				France (continued)			
EUR 305,000	Finland Government Bond, 2.625%, 04/07/42	313,169	0.01	EUR 500,000	Agence Francaise de Developpement EPIC, 1.125%, 02/03/37	407,429	0.01
EUR 500,000	Finland Government Bond, 0.500%, 15/04/43	340,785	0.01	EUR 200,000	Agence France Locale, 1.125%, 20/06/28	196,133	0.00
EUR 500,000	Finland Government Bond, 1.375%, 15/04/47	401,603	0.01	EUR 300,000	Agence France Locale, 3.000%, 20/03/30	320,568	0.01
EUR 500,000	Finnvera Oyj, 2.125%, 08/03/28	519,414	0.01	EUR 200,000	Agence France Locale, zero coupon, 20/03/31	169,430	0.00
EUR 200,000	Finnvera OYJ, 1.125%, 17/05/32	185,527	0.00	EUR 600,000	Bpifrance, 2.125%, 29/11/27	622,878	0.01
GBP 100,000	Kuntarahoitus Oyj, 1.125%, 19/06/25	115,741	0.00	EUR 100,000	Bpifrance Financement SA, 0.750%, 25/11/24	104,757	0.00
EUR 300,000	Kuntarahoitus Oyj, zero coupon, 21/04/28	280,843	0.00	EUR 600,000	Bpifrance Financement SA, 0.125%, 25/03/25	616,182	0.01
EUR 500,000	Kuntarahoitus Oyj, 3.000%, 25/09/28	540,509	0.01	EUR 100,000	Bpifrance Financement SA, 2.750%, 25/10/25	107,095	0.00
EUR 200,000	Kuntarahoitus Oyj, zero coupon, 14/10/30	175,022	0.00	EUR 200,000	Bpifrance Financement SA, 0.125%, 26/02/27	194,067	0.00
EUR 500,000	Kuntarahoitus Oyj, 0.250%, 25/02/32	429,838	0.01	EUR 200,000	Bpifrance Financement SA, 0.050%, 26/09/29	179,393	0.00
<b>Total Finland</b>		<b>12,757,081</b>	<b>0.21</b>	EUR 400,000	Bpifrance SACA, zero coupon, 25/05/28	373,314	0.01
France				EUR 600,000	Bpifrance SACA, 0.125%, 25/11/28	554,787	0.01
EUR 200,000	Action Logement Services, 3.125%, 28/09/37	206,077	0.00	EUR 700,000	Caisse D Amort Dette Soc, zero coupon, 25/11/26	683,894	0.01
EUR 300,000	Action Logement Services, 0.750%, 19/07/41	203,103	0.00	EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24	528,721	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 17/09/24	212,082	0.00	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 0.375%, 23/09/25	453,010	0.01
EUR 600,000	Agence Francaise de Developpement EPIC, zero coupon, 25/03/25	570,820	0.01	USD 1,000,000	Caisse d'Amortissement de la Dette Sociale, 4.625%, 02/11/25	995,050	0.02
GBP 200,000	Agence Francaise de Developpement EPIC, 1.250%, 18/06/25	231,800	0.00	GBP 100,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 15/12/25	110,313	0.00
USD 400,000	Agence Francaise de Developpement EPIC, 0.625%, 22/01/26	359,640	0.01	EUR 250,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	275,887	0.01
EUR 100,000	Agence Francaise de Developpement EPIC, 0.250%, 21/07/26	99,010	0.00	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 25/01/26	490,745	0.01
EUR 100,000	Agence Francaise de Developpement EPIC, 3.750%, 15/02/27	110,153	0.00	EUR 2,400,000	Caisse d'Amortissement de la Dette Sociale, zero coupon, 25/02/26	2,207,930	0.04
EUR 200,000	Agence Francaise de Developpement EPIC, 0.250%, 29/06/29	182,317	0.00	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.250%, 28/10/26	447,375	0.01
EUR 500,000	Agence Francaise de Developpement EPIC, 2.875%, 21/01/30	532,244	0.01	EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.750%, 25/11/27	512,879	0.01
EUR 400,000	Agence Francaise de Developpement EPIC, 0.125%, 29/09/31	338,284	0.01	EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 3.000%, 25/05/28	757,094	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 05/07/32	186,520	0.00	EUR 800,000	Caisse d'Amortissement de la Dette Sociale, 0.600%, 25/11/29	746,043	0.01
EUR 500,000	Agence Francaise de Developpement EPIC, 3.500%, 25/02/33	554,392	0.01	EUR 800,000	Caisse d'Amortissement de la Dette Sociale, 3.125%, 01/03/30	872,311	0.02
				USD 300,000	Caisse d'Amortissement de la Dette Sociale, 1.000%, 21/10/30	239,274	0.00
				USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 20/01/31	407,350	0.01
				EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.450%, 19/01/32	613,717	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
France (continued)				France (continued)			
USD 400,000	Caisse des Depots et Consignations, 0.875%, 18/11/24	376,084	0.01	EUR 9,500,000	French Republic Government Bond OAT, 0.750%, 25/02/28	7,296,682	0.12
EUR 100,000	Caisse des Depots et Consignations, 0.750%, 18/09/28	96,073	0.00	EUR 6,200,000	French Republic Government Bond OAT, 0.750%, 25/05/28	6,110,307	0.10
EUR 500,000	Caisse des Depots et Consignations, 3.125%, 25/05/33	546,946	0.01	EUR 5,100,000	French Republic Government Bond OAT, 0.750%, 25/11/28	4,984,712	0.08
EUR 200,000	Caisse Francaise de Financement Local, 0.500%, 16/01/25	207,140	0.00	EUR 2,808,030	French Republic Government Bond OAT, 5.500%, 25/04/29	3,486,456	0.06
EUR 100,000	Caisse Francaise de Financement Local, 1.125%, 09/09/25	103,029	0.00	EUR 5,200,000	French Republic Government Bond OAT, 0.500%, 25/05/29	4,958,662	0.08
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 19/01/26	100,596	0.00	EUR 4,600,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,198,060	0.07
EUR 200,000	Caisse Francaise de Financement Local, 0.750%, 11/01/27	197,785	0.00	EUR 6,000,000	French Republic Government Bond OAT, 2.500%, 25/05/30	6,418,159	0.11
EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/02/27	293,330	0.01	EUR 5,150,000	French Republic Government Bond OAT, 1.500%, 25/05/31	5,103,758	0.09
EUR 900,000	Caisse Francaise de Financement Local, zero coupon, 01/10/29	783,262	0.02	EUR 3,408,599	French Republic Government Bond OAT, 5.750%, 25/10/32	4,572,987	0.08
EUR 700,000	Caisse Francaise de Financement Local, 2.875%, 30/01/30	741,522	0.01	EUR 4,100,000	French Republic Government Bond OAT, 2.000%, 25/11/32	4,146,789	0.07
EUR 500,000	Caisse Francaise de Financement Local, zero coupon, 24/06/30	433,956	0.01	EUR 5,000,000	French Republic Government Bond OAT, 1.250%, 25/05/34	4,582,420	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 13/01/31	95,953	0.00	EUR 1,750,484	French Republic Government Bond OAT, 4.750%, 25/04/35	2,229,495	0.04
EUR 500,000	Caisse Francaise de Financement Local, 0.375%, 20/01/32	427,830	0.01	EUR 5,100,000	French Republic Government Bond OAT, 1.250%, 25/05/36	4,496,684	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.250%, 22/01/35	87,441	0.00	EUR 1,000,000	French Republic Government Bond OAT, 1.250%, 25/05/38	847,173	0.01
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 28/06/38	85,513	0.00	EUR 2,840,066	French Republic Government Bond OAT, 4.000%, 25/10/38	3,418,527	0.06
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 01/10/46	60,758	0.00	EUR 2,650,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,400,580	0.04
EUR 100,000	City of Paris France, 1.750%, 25/05/31	98,202	0.00	EUR 5,700,000	French Republic Government Bond OAT, 0.500%, 25/05/40	3,457,283	0.06
EUR 3,350,000	French Republic Government Bond OAT, 1.750%, 25/11/24	3,574,591	0.06	EUR 3,871,000	French Republic Government Bond OAT, 4.500%, 25/04/41	4,966,514	0.08
EUR 25,400,000	French Republic Government Bond OAT, zero coupon, 25/02/25	23,722,653	0.40	EUR 2,850,000	French Republic Government Bond OAT, 3.250%, 25/05/45	3,120,171	0.05
EUR 4,300,000	French Republic Government Bond OAT, zero coupon, 25/03/25	4,433,421	0.08	EUR 2,420,000	French Republic Government Bond OAT, 2.000%, 25/05/48	2,088,467	0.04
EUR 4,600,000	French Republic Government Bond OAT, 0.500%, 25/05/25	4,763,857	0.08	EUR 3,600,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,730,586	0.05
EUR 2,230,128	French Republic Government Bond OAT, 6.000%, 25/10/25	2,582,899	0.04	EUR 700,000	French Republic Government Bond OAT, 3.000%, 25/05/54	722,300	0.01
EUR 3,200,000	French Republic Government Bond OAT, 1.000%, 25/11/25	3,319,748	0.06	EUR 1,682,493	French Republic Government Bond OAT, 4.000%, 25/04/55	2,101,359	0.04
EUR 4,483,000	French Republic Government Bond OAT, 3.500%, 25/04/26	4,941,820	0.08	EUR 1,958,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,481,257	0.04
EUR 4,650,000	French Republic Government Bond OAT, 0.500%, 25/05/26	4,715,545	0.08	EUR 1,750,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,307,398	0.02
EUR 3,700,000	French Republic Government Bond OAT, 2.500%, 24/09/26	3,794,348	0.07	EUR 2,000,000	French Republic Government Bond OAT, 2.750%, perpetual	2,164,959	0.04
EUR 3,850,000	French Republic Government Bond OAT, 0.250%, 25/11/26	3,829,880	0.06	EUR 1,500,000	French Republic Government Bond OAT, 3.000%, perpetual	1,646,205	0.03
EUR 3,400,000	French Republic Government Bond OAT, 1.000%, 25/05/27	3,443,993	0.06	EUR 100,000	Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	109,947	0.00
EUR 5,000,000	French Republic Government Bond OAT, 2.750%, 25/10/27	5,416,380	0.09	EUR 200,000	Regie Autonome des Transports Parisiens, 0.350%, 20/06/29	183,860	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
France (continued)				Germany			
EUR 100,000	Region of Ile de France, 0.625%, 23/04/27	98,456	0.00	EUR 3,300,000	Bundesobligation, zero coupon, 18/10/24	3,449,521	0.06
EUR 200,000	Region of Ile de France, zero coupon, 20/04/28	186,627	0.00	EUR 15,700,000	Bundesobligation, zero coupon, 11/04/25	15,828,570	0.26
EUR 500,000	Region of Ile de France, 2.900%, 30/04/31	531,928	0.01	EUR 4,000,000	Bundesobligation, 1.300%, 15/10/27	4,135,590	0.06
EUR 100,000	Region of Ile de France, 1.375%, 20/06/33	91,419	0.00	EUR 1,600,000	Bundesobligation, 2.200%, 13/04/28	1,715,367	0.03
EUR 200,000	SFIL SA, 0.750%, 06/02/26	203,240	0.00	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,913,743	0.03
EUR 700,000	SFIL SA, 3.250%, 25/11/30	763,051	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	2,612,209	0.04
EUR 300,000	SFIL SA, 0.050%, perpetual	271,270	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	2,611,255	0.04
EUR 600,000	SNCF Mobilites, 1.500%, 02/02/29	591,988	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	3,278,377	0.06
EUR 200,000	Sncf Reseau, 2.000%, 05/02/48	156,574	0.00	EUR 3,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,702,121	0.05
EUR 100,000	SNCF Reseau, 4.250%, 07/10/26	111,607	0.00	EUR 2,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	2,298,620	0.04
EUR 200,000	SNCF Reseau, 1.125%, 19/05/27	200,572	0.00	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	715,290	0.01
EUR 200,000	SNCF Reseau, 3.125%, 25/10/28	216,086	0.00	EUR 573,522	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,353,333	0.04
EUR 600,000	SNCF Reseau, 0.875%, 22/01/29	574,582	0.01	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	27,115,371	0.47
EUR 200,000	SNCF Reseau, 1.125%, 25/05/30	189,917	0.00	EUR 31,650,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	590,017	0.01
EUR 59,000	SNCF Reseau, 5.000%, 10/10/33	73,052	0.00	EUR 479,432	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,987,999	0.03
GBP 100,000	SNCF Reseau, 5.250%, 31/01/35	128,200	0.00	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	602,035	0.01
EUR 400,000	SNCF Reseau, 0.750%, 25/05/36	314,575	0.01	EUR 500,185	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,287,904	0.04
EUR 200,000	SNCF Reseau, 1.500%, 29/05/37	170,652	0.00	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,640,872	0.03
GBP 100,000	SNCF Reseau, 4.830%, 25/03/60	121,741	0.00	EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,823,127	0.05
EUR 400,000	Societe Du Grand Paris EPIC, zero coupon, 25/11/30	344,097	0.01	EUR 3,000,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	2,668,150	0.04
EUR 500,000	Societe Du Grand Paris EPIC, 0.300%, 25/11/31	426,958	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,327,610	0.02
EUR 200,000	Societe Du Grand Paris EPIC, 1.125%, 25/05/34	173,166	0.00	EUR 992,071	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,614,300	0.04
EUR 300,000	Societe Du Grand Paris EPIC, 0.875%, 10/05/46	186,954	0.00	EUR 1,981,855	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,580,189	0.04
EUR 500,000	Societe Du Grand Paris EPIC, 3.700%, 25/05/53	547,748	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	4,869,784	0.08
EUR 400,000	Societe Du Grand Paris EPIC, 0.700%, 15/10/60	172,374	0.00	EUR 4,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	1,735,185	0.03
EUR 300,000	Societe Du Grand Paris EPIC, 1.000%, 18/02/70	135,597	0.00	EUR 1,299,783	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	2,134,385	0.04
EUR 400,000	Societe Nationale SNCF, 0.875%, 28/02/51	214,159	0.00	EUR 1,666,530	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,425,370	0.02
EUR 300,000	Societe Nationale SNCF SA, 1.000%, 25/05/40	216,044	0.00	EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38		
EUR 400,000	Unedic Asseo, 0.100%, 25/11/26	391,543	0.01				
EUR 300,000	Unedic Asseo, 1.250%, 28/03/27	303,914	0.01				
EUR 100,000	Unedic Asseo, 1.250%, 21/10/27	100,509	0.00				
EUR 1,600,000	Unedic Asseo, zero coupon, 25/11/28	1,441,460	0.02				
EUR 300,000	Unedic Asseo, 0.500%, 20/03/29	283,180	0.01				
EUR 300,000	Unedic Asseo, 0.250%, 25/11/29	274,395	0.01				
EUR 500,000	Unedic Asseo, 0.100%, 25/05/34	393,573	0.01				
EUR 400,000	Unedic Asseo, 0.250%, 16/07/35	309,320	0.01				
EUR 1,000,000	UNEDIC ASSEO, zero coupon, 25/05/31	863,505	0.01				
EUR 400,000	UNEDIC ASSEO, 1.750%, 25/11/32	390,814	0.01				
<b>Total France</b>		<b>199,745,227</b>	<b>3.36</b>				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 1,355,626	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,817,618	0.03	EUR 200,000	Land Baden-Wuerttemberg, zero coupon, 07/03/31	173,345	0.00
EUR 1,750,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	2,500,527	0.04	EUR 100,000	Land Berlin, 0.250%, 22/04/25	102,678	0.00
EUR 2,275,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,766,789	0.05	EUR 300,000	Land Berlin, 0.625%, 20/03/26	303,286	0.01
EUR 3,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,822,077	0.06	EUR 100,000	Land Berlin, 0.100%, 18/01/30	90,065	0.00
EUR 3,240,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,603,452	0.06	EUR 400,000	Land Berlin, zero coupon, 02/07/30	352,742	0.01
EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,994,718	0.03	EUR 500,000	Land Berlin, 0.125%, 20/10/31	430,291	0.01
EUR 2,570,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,509,324	0.03	EUR 700,000	Land Berlin, 1.625%, 02/08/32	679,876	0.01
EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	1,908,661	0.03	EUR 300,000	Land Berlin, 1.300%, 13/06/33	278,958	0.00
EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	2,707,672	0.05	EUR 500,000	Land Berlin, 0.150%, 22/02/36	377,344	0.01
EUR 2,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	2,117,435	0.04	EUR 200,000	Land Berlin, 1.375%, 05/06/37	174,767	0.00
EUR 2,000,000	Bundesschatzanweisungen, 0.400%, 13/09/24	2,107,093	0.04	EUR 500,000	Land Berlin, 0.100%, 18/01/41	320,678	0.01
EUR 1,300,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,396,033	0.02	EUR 500,000	Land Nordrhein Westfalen, 0.125%, 04/06/31	435,189	0.01
EUR 2,500,000	Bundesschatzanweisungen, 2.500%, 13/03/25	2,693,871	0.05	EUR 200,000	Land Thueringen, 0.500%, 02/03/27	197,080	0.00
EUR 1,500,000	Bundesschatzanweisungen, 2.800%, perpetual	1,624,521	0.03	EUR 300,000	Land Thueringen, zero coupon, 24/03/31	259,893	0.00
EUR 400,000	Free and Hanseatic City of Hamburg, zero coupon, 30/06/28	373,436	0.01	EUR 500,000	State of Brandenburg, 3.000%, 27/02/32	545,413	0.01
EUR 500,000	Free and Hanseatic City of Hamburg, zero coupon, 29/09/31	426,597	0.01	EUR 200,000	State of Brandenburg, 0.375%, 29/01/35	160,981	0.00
EUR 300,000	Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	276,791	0.00	EUR 500,000	State of Brandenburg, zero coupon, perpetual	467,030	0.01
EUR 500,000	Free State of Bavaria, 0.030%, 03/04/28	470,270	0.01	EUR 100,000	State of Bremen, 0.500%, 03/03/25	103,535	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	308,929	0.01	EUR 300,000	State of Bremen, zero coupon, 06/07/27	287,330	0.00
EUR 400,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 08/10/27	380,938	0.01	EUR 200,000	State of Bremen, 1.000%, 25/02/28	197,480	0.00
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29	190,460	0.00	EUR 200,000	State of Bremen, 0.450%, 15/03/29	188,145	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 25/09/29	270,595	0.00	EUR 300,000	State of Bremen, 0.400%, 20/08/49	167,267	0.00
EUR 200,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 04/02/31	173,681	0.00	EUR 500,000	State of Hesse, zero coupon, 15/09/24	521,547	0.01
EUR 300,000	Investitionsbank Schleswig-Holstein, zero coupon, 17/10/29	269,689	0.00	EUR 300,000	State of Hesse, zero coupon, 10/03/25	307,911	0.01
EUR 200,000	Land Baden-Wuerttemberg, 0.625%, 16/01/25	208,231	0.00	EUR 300,000	State of Hesse, 0.625%, 02/08/28	288,787	0.00
EUR 500,000	Land Baden-Wuerttemberg, zero coupon, 04/08/27	478,196	0.01	EUR 1,100,000	State of Hesse, zero coupon, 11/03/30	980,410	0.02
				EUR 400,000	State of Hesse, zero coupon, 08/11/30	349,984	0.01
				EUR 300,000	State of Lower Saxony, 0.500%, 13/06/25	308,575	0.01
				EUR 700,000	State of Lower Saxony, zero coupon, 17/03/26	665,360	0.02
				EUR 100,000	State of Lower Saxony, zero coupon, 10/07/26	98,409	0.00
				EUR 500,000	State of Lower Saxony, zero coupon, 08/09/26	490,045	0.01
				EUR 300,000	State of Lower Saxony, 0.750%, 15/02/28	293,123	0.01
				EUR 400,000	State of Lower Saxony, zero coupon, 26/05/28	374,279	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Germany (continued)				Germany (continued)			
EUR 700,000	State of Lower Saxony, 0.250%, 09/04/29	649,489	0.01	EUR 600,000	State of North Rhine-Westphalia Germany, 2.250%, 14/06/52	547,855	0.01
EUR 300,000	State of Lower Saxony, 0.375%, 14/05/29	279,973	0.00	EUR 500,000	State of North Rhine-Westphalia Germany, 2.900%, 15/01/53	523,184	0.01
EUR 800,000	State of Lower Saxony, 2.750%, 17/02/31	855,554	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	211,203	0.00
EUR 300,000	State of Lower Saxony, zero coupon, perpetual	280,231	0.00	EUR 350,000	State of North Rhine-Westphalia Germany, 2.150%, 21/03/19	267,769	0.00
GBP 100,000	State of North Rhine-Westphalia Germany, 0.625%, 16/12/24	117,733	0.00	EUR 400,000	State of North Rhine-Westphalia Germany, 0.950%, 10/01/21	173,439	0.00
USD 400,000	State of North Rhine-Westphalia Germany, 3.875%, 15/01/25	390,788	0.01	EUR 200,000	State of North Rhine-Westphalia Germany, 1.450%, 19/01/22	110,464	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 1.250%, 14/03/25	209,610	0.00	EUR 200,000	State of Rhineland-Palatinate, 0.750%, 19/01/26	203,524	0.00
EUR 100,000	State of North Rhine-Westphalia Germany, zero coupon, 05/05/25	102,169	0.00	EUR 300,000	State of Rhineland-Palatinate, 0.700%, 26/01/28	292,678	0.01
GBP 300,000	State of North Rhine-Westphalia Germany, 2.125%, 13/06/25	354,242	0.01	EUR 400,000	State of Rhineland-Palatinate, zero coupon, 25/02/28	376,884	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	305,505	0.01	EUR 200,000	State of Rhineland-Palatinate, zero coupon, 21/01/31	174,043	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	200,273	0.00	EUR 500,000	State of Rhineland-Palatinate, 0.750%, 23/02/32	452,138	0.01
EUR 100,000	State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	100,662	0.00	EUR 400,000	State of Saxony-Anhalt, zero coupon, 01/04/25	409,671	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	295,941	0.01	EUR 200,000	State of Saxony-Anhalt, 0.750%, 29/01/29	192,001	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.200%, 31/03/27	388,994	0.01	EUR 400,000	State of Saxony-Anhalt, zero coupon, 10/03/31	346,663	0.01
EUR 500,000	State of North Rhine-Westphalia Germany, 3.000%, 27/01/28	540,585	0.01	EUR 300,000	State of Schleswig-Holstein Germany, 0.375%, 30/10/24	313,246	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 0.950%, 13/03/28	197,087	0.00	EUR 400,000	State of Schleswig-Holstein Germany, zero coupon, 16/07/25	405,939	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.900%, 15/11/28	291,968	0.00	EUR 200,000	State of Schleswig-Holstein Germany, 0.250%, 27/02/26	200,421	0.00
EUR 500,000	State of North Rhine-Westphalia Germany, zero coupon, 15/01/29	460,266	0.01	EUR 500,000	State of Schleswig-Holstein Germany, 1.375%, 14/07/27	506,961	0.01
EUR 500,000	State of North Rhine-Westphalia Germany, 0.200%, 09/04/30	451,396	0.01	EUR 150,000	State of Schleswig-Holstein Germany, 0.200%, 15/08/39	103,121	0.00
EUR 1,000,000	State of North Rhine-Westphalia Germany, 2.750%, 15/01/32	1,070,479	0.02	<b>Total Germany</b>		<b>162,589,434</b>	<b>2.73</b>
EUR 250,000	State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	224,689	0.00	<b>Hong Kong</b>			
EUR 500,000	State of North Rhine-Westphalia Germany, zero coupon, 12/10/35	374,109	0.01	USD 500,000	Airport Authority, 4.875%, 12/01/26	496,305	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	179,897	0.00	USD 500,000	Airport Authority, 2.625%, 04/02/51	346,690	0.00
EUR 100,000	State of North Rhine-Westphalia Germany, 1.500%, 12/06/40	85,179	0.00	USD 500,000	Airport Authority, 3.250%, 12/01/52	389,025	0.01
EUR 400,000	State of North Rhine-Westphalia Germany, 1.650%, 16/05/47	326,672	0.01	USD 500,000	Hong Kong Government International Bond, 0.625%, 02/02/26	448,730	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	158,474	0.00	<b>Total Hong Kong</b>		<b>1,680,750</b>	<b>0.03</b>
EUR 200,000	State of North Rhine-Westphalia Germany, 0.800%, 30/07/49	127,246	0.00	<b>Hungary</b>			
EUR 300,000	State of North Rhine-Westphalia Germany, 0.200%, 27/01/51	150,990	0.00	HUF 70,000,000	Hungary Government Bond, 3.000%, 26/06/24	190,391	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.500%, 15/01/52	222,328	0.00	HUF 75,000,000	Hungary Government Bond, 2.500%, 24/10/24	198,078	0.00
				HUF 40,000,000	Hungary Government Bond, 5.500%, 24/06/25	108,500	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Hungary (continued)				Indonesia			
HUF 100,000,000	Hungary Government Bond, 1.000%, 26/11/25	244,317	0.01	EUR 200,000	Indonesia Government International Bond, 1.750%, 24/04/25	208,977	0.00
HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	120,152	0.00	EUR 100,000	Indonesia Government International Bond, 3.375%, 30/07/25	107,582	0.00
HUF 50,000,000	Hungary Government Bond, 1.500%, 26/08/26	118,549	0.00	USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	196,510	0.00
HUF 40,000,000	Hungary Government Bond, 2.750%, 22/12/26	97,105	0.00	USD 500,000	Indonesia Government International Bond, 4.550%, 11/01/28	493,710	0.01
HUF 92,500,000	Hungary Government Bond, 3.000%, 27/10/27	225,197	0.01	EUR 200,000	Indonesia Government International Bond, 3.750%, 14/06/28	215,819	0.00
HUF 15,000,000	Hungary Government Bond, 6.750%, 22/10/28	42,089	0.00	USD 300,000	Indonesia Government International Bond, 2.850%, 14/02/30	266,985	0.01
HUF 50,000,000	Hungary Government Bond, 2.000%, 23/05/29	110,956	0.00	USD 500,000	Indonesia Government International Bond, 1.850%, 12/03/31	404,020	0.01
HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	228,025	0.01	EUR 300,000	Indonesia Government International Bond, 1.400%, 30/10/31	259,582	0.01
HUF 220,000,000	Hungary Government Bond, 3.250%, 22/10/31	497,710	0.01	USD 500,000	Indonesia Government International Bond, 3.550%, 31/03/32	453,335	0.01
HUF 100,000,000	Hungary Government Bond, 2.250%, 20/04/33	200,282	0.00	USD 250,000	Indonesia Government International Bond, 8.500%, 12/10/35	325,510	0.01
HUF 125,000,000	Hungary Government Bond, 3.000%, 27/10/38	227,286	0.00	USD 100,000	Indonesia Government International Bond, 6.625%, 17/02/37	114,281	0.00
EUR 200,000	Hungary Government International Bond, 1.750%, 10/10/27	194,709	0.00	USD 200,000	Indonesia Government International Bond, 4.625%, 15/04/43	190,188	0.00
USD 500,000	Hungary Government International Bond, 6.125%, 22/05/28	507,725	0.01	USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	234,966	0.00
EUR 400,000	Hungary Government International Bond, 0.125%, 21/09/28	343,237	0.01	USD 100,000	Indonesia Government International Bond, 4.750%, 18/07/47	94,517	0.00
EUR 500,000	Hungary Government International Bond, 4.250%, 16/06/31	512,530	0.01	USD 500,000	Indonesia Government International Bond, 4.350%, 11/01/48	443,575	0.01
USD 500,000	Hungary Government International Bond, 2.125%, 22/09/31	387,170	0.01	USD 300,000	Indonesia Government International Bond, 3.700%, 30/10/49	239,277	0.00
USD 500,000	Hungary Government International Bond, 6.250%, 22/09/32	512,985	0.01	USD 300,000	Indonesia Government International Bond, 3.500%, 14/02/50	228,870	0.00
USD 100,000	Hungary Government International Bond, 7.625%, 29/03/41	113,097	0.00	USD 500,000	Indonesia Government International Bond, 5.650%, 11/01/53	523,825	0.01
EUR 300,000	Hungary Government International Bond, 1.500%, 17/11/50	167,875	0.00	IDR 27,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,822,907	0.03
USD 500,000	Hungary Government International Bond, 6.750%, 25/09/52	516,230	0.01	IDR 30,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,989,375	0.03
<b>Total Hungary</b>		<b>5,864,195</b>	<b>0.10</b>				
Iceland							
EUR 300,000	Iceland Government International Bond, 0.625%, 03/06/26	297,948	0.01				
<b>Total Iceland</b>		<b>297,948</b>	<b>0.01</b>				
India							
USD 300,000	Export-Import Bank of India, 3.875%, 01/02/28	282,297	0.01				
USD 300,000	Export-Import Bank of India, 3.250%, 15/01/30	265,785	0.00				
USD 500,000	Export-Import Bank of India, 2.250%, 13/01/31	404,220	0.01				
<b>Total India</b>		<b>952,302</b>	<b>0.02</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Indonesia (continued)				Ireland (continued)			
IDR 16,000,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,145,149	0.02	EUR 250,000	Ireland Government Bond, 0.350%, 18/10/32	218,604	0.00
IDR 31,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	2,030,978	0.03	EUR 300,000	Ireland Government Bond, 1.300%, 15/05/33	283,668	0.00
IDR 19,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,313,265	0.02	EUR 600,000	Ireland Government Bond, 0.400%, 15/05/35	490,512	0.01
IDR 27,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,809,527	0.03	EUR 375,000	Ireland Government Bond, 1.700%, 15/05/37	345,535	0.01
IDR 21,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,457,065	0.03	EUR 500,000	Ireland Government Bond, 0.550%, 22/04/41	355,775	0.01
IDR 23,500,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,584,285	0.03	EUR 1,000,000	Ireland Government Bond, 3.000%, 18/10/43	1,073,893	0.02
IDR 8,000,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	577,473	0.01	EUR 700,000	Ireland Government Bond, 2.000%, 18/02/45	623,401	0.01
IDR 29,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	2,095,370	0.04	EUR 650,000	Ireland Government Bond, 1.500%, 15/05/50	499,171	0.01
IDR 11,600,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	892,935	0.02		<b>Total Ireland</b>	<b>11,683,559</b>	<b>0.20</b>
IDR 37,000,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	2,689,567	0.05	Isle Of Man			
IDR 21,200,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	1,650,878	0.03	GBP 300,000	Isle of Man Government International Bond, 1.625%, 14/09/51	182,422	0.00
IDR 20,000,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,445,256	0.02		<b>Total Isle Of Man</b>	<b>182,422</b>	<b>0.00</b>
IDR 52,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	3,627,427	0.06	Israel			
USD 500,000	Perusahaan Penerbit SBSN Indonesia, 1.500%, perpetual	455,025	0.01	ILS 2,000,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	503,521	0.01
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24	197,566	0.00	ILS 1,800,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	460,532	0.01
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	197,958	0.00	ILS 1,000,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	288,524	0.01
USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	98,099	0.00	ILS 1,800,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	453,663	0.01
USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	394,564	0.01	ILS 2,000,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	500,222	0.01
USD 300,000	Republic Of Indonesia, 2.150%, 28/07/31	246,489	0.00	ILS 1,500,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	338,848	0.01
<b>Total Indonesia</b>		<b>32,722,687</b>	<b>0.55</b>	ILS 3,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	770,303	0.01
Ireland				ILS 1,400,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	280,736	0.01
EUR 667,000	Ireland Government Bond, 5.400%, 13/03/25	754,222	0.01	ILS 1,650,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	531,079	0.01
EUR 1,050,000	Ireland Government Bond, 1.000%, 15/05/26	1,083,461	0.02	ILS 3,000,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	770,293	0.01
EUR 2,500,000	Ireland Government Bond, 0.200%, 15/05/27	2,341,630	0.04	USD 200,000	Israel Government International Bond, 2.875%, 16/03/26	189,574	0.00
EUR 400,000	Ireland Government Bond, 0.900%, 15/05/28	398,512	0.01	EUR 300,000	Israel Government International Bond, 1.500%, 18/01/27	301,617	0.01
EUR 1,400,000	Ireland Government Bond, 1.100%, 15/05/29	1,386,238	0.02	USD 1,000,000	Israel Government International Bond, 4.500%, 17/01/33	982,450	0.02
EUR 550,000	Ireland Government Bond, 2.400%, 15/05/30	586,447	0.01	USD 300,000	Israel Government International Bond, 4.125%, 17/01/48	256,959	0.00
EUR 600,000	Ireland Government Bond, 1.350%, 18/03/31	590,934	0.01	EUR 300,000	Israel Government International Bond, 2.500%, 16/01/49	251,105	0.00
EUR 750,000	Ireland Government Bond, zero coupon, 18/10/31	651,556	0.01	USD 300,000	State of Israel, 2.500%, 15/01/30	262,569	0.00
				EUR 300,000	State of Israel, 0.625%, 18/01/32	250,002	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Israel <i>(continued)</i>				Italy <i>(continued)</i>			
USD 300,000	State of Israel, 3.375%, 15/01/50	225,840	0.00	EUR 1,325,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,368,367	0.02
USD 500,000	State of Israel, 3.800%, 13/05/60	381,540	0.01	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,586,747	0.03
<b>Total Israel</b>		<b>7,999,377</b>	<b>0.14</b>	EUR 11,600,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	10,043,755	0.17
Italy				EUR 2,133,024	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,589,235	0.04
EUR 200,000	Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	208,451	0.00	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	2,088,786	0.04
EUR 400,000	Cassa Depositi e Prestiti SpA, 0.750%, 30/06/29	358,791	0.01	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,926,181	0.03
EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	2,779,699	0.05	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,395,395	0.02
EUR 8,000,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/08/24	8,094,406	0.13	EUR 1,925,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,201,950	0.04
EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,581,001	0.03	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	2,608,418	0.04
EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	2,326,923	0.04	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	910,473	0.02
EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,715,786	0.03	EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	2,276,638	0.04
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,068,406	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,989,653	0.03
EUR 2,550,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	2,833,268	0.05	EUR 1,558,354	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,846,447	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	1,618,763	0.02	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	2,186,976	0.04
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,988,015	0.03	EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,416,923	0.04
EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,299,584	0.04	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,774,527	0.03
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,997,032	0.03	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,346,578	0.04
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	1,861,192	0.03	EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	2,021,493	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,591,399	0.03	EUR 2,854,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,572,396	0.06
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,885,504	0.03	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,694,782	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	1,625,356	0.03	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	2,200,373	0.04
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,926,252	0.05	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,739,060	0.03
EUR 2,350,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	2,611,128	0.04	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	1,455,634	0.02
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	2,183,223	0.04	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,491,742	0.02
EUR 3,300,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	3,390,152	0.06	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	2,257,563	0.04
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,456,682	0.02	EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,523,595	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,573,604	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	1,680,833	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,308,127	0.02	EUR 1,578,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,860,807	0.03
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,632,107	0.03	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,824,606	0.03
EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	3,474,111	0.06				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	1,942,886	0.03	USD 200,000	Republic of Italy Government International Bond, 2.875%, 17/10/29	174,332	0.00
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,615,575	0.03	USD 50,000	Republic of Italy Government International Bond, 5.375%, 15/06/33	49,798	0.00
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,551,285	0.03	USD 300,000	Republic of Italy Government International Bond, 4.000%, 17/10/49	225,369	0.00
EUR 2,241,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	2,411,338	0.04				
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	1,172,494	0.02	<b>Total Italy</b>		<b>156,016,755</b>	<b>2.62</b>
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,317,780	0.02	Japan			
EUR 1,461,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,732,960	0.03	EUR 200,000	Development Bank of Japan Inc, 0.875%, 10/10/25	203,987	0.00
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,180,040	0.02	USD 100,000	Development Bank of Japan Inc, 2.625%, 01/09/27	92,143	0.00
EUR 1,827,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	2,174,804	0.04	EUR 200,000	Development Bank of Japan Inc, 4.750%, 26/11/27	229,047	0.00
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	1,765,293	0.03	USD 500,000	Development Bank of Japan Inc, 1.250%, 28/01/31	397,650	0.01
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	1,109,122	0.02	USD 500,000	Development Bank of Japan Inc, 1.750%, perpetual	410,085	0.01
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	2,025,619	0.03	USD 200,000	Japan Bank for International Cooperation, 2.500%, 28/05/25	189,800	0.00
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	810,578	0.01	USD 300,000	Japan Bank for International Cooperation, 0.625%, 15/07/25	274,182	0.00
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,589,033	0.03	USD 500,000	Japan Bank for International Cooperation, 3.875%, 16/09/25	487,535	0.01
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,272,526	0.02	USD 1,000,000	Japan Bank for International Cooperation, 4.250%, 26/01/26	983,460	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	960,058	0.02	USD 1,000,000	Japan Bank for International Cooperation, 4.250%, 27/04/26	982,570	0.02
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,171,756	0.02	USD 100,000	Japan Bank for International Cooperation, 2.875%, 01/06/27	93,020	0.00
EUR 1,850,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	1,445,866	0.02	USD 200,000	Japan Bank for International Cooperation, 2.875%, 21/07/27	186,510	0.00
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	916,288	0.02	USD 300,000	Japan Bank for International Cooperation, 3.250%, 20/07/28	280,983	0.00
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	1,035,880	0.02	USD 500,000	Japan Bank for International Cooperation, 1.250%, 21/01/31	395,800	0.01
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	555,374	0.01	USD 200,000	Japan Finance Organization for Municipalities, 2.375%, 13/02/25	190,346	0.00
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	742,399	0.01	JPY 750,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	5,200,055	0.09
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	1,621,772	0.03	JPY 550,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	3,815,429	0.06
USD 500,000	Italy Gov T Int Bond, 3.875%, 06/05/51	362,355	0.01	JPY 5,410,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	37,582,329	0.63
EUR 150,000	Republic of Italy Government International Bond, 5.125%, 31/07/24	165,251	0.00	JPY 4,780,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	33,133,784	0.56
USD 400,000	Republic of Italy Government International Bond, 2.375%, 17/10/24	382,108	0.01	JPY 500,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	3,486,041	0.06
USD 300,000	Republic of Italy Government International Bond, 1.250%, 17/02/26	267,921	0.00	JPY 400,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	2,802,089	0.05
				JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	2,426,305	0.04
				JPY 500,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	3,483,378	0.06



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Japan (continued)				Japan (continued)			
JPY 56,500,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	497,029	0.01	JPY 840,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	5,841,149	0.10
JPY 70,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	594,289	0.01	JPY 755,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	5,246,998	0.09
JPY 84,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	712,287	0.01	JPY 790,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,485,536	0.09
JPY 190,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	1,611,152	0.03	JPY 1,005,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	6,970,299	0.12
JPY 226,900,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	1,855,859	0.03	JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	4,782,380	0.08
JPY 171,000,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	1,373,324	0.02	JPY 900,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	6,233,155	0.10
JPY 202,000,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,551,446	0.03	JPY 795,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	5,503,423	0.09
JPY 263,500,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,880,934	0.03	JPY 440,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	3,043,910	0.05
JPY 370,000,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,960,756	0.03	JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	3,871,704	0.07
JPY 325,000,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	2,007,272	0.03	JPY 710,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	4,906,214	0.08
JPY 250,000,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,492,683	0.03	JPY 6,770,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	46,398,413	0.79
JPY 315,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,673,563	0.03	JPY 2,650,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	18,127,139	0.31
JPY 600,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	3,161,795	0.05	JPY 1,000,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	7,005,154	0.12
JPY 560,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	3,148,026	0.05	JPY 600,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	4,193,130	0.07
JPY 435,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	2,680,185	0.05	JPY 28,600,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	230,563	0.00
JPY 120,000,000	Japan Government Forty Year Bond, 1.300%, 20/03/63	807,583	0.01	JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	397,156	0.01
JPY 740,000,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	5,155,501	0.09	JPY 30,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/30	237,667	0.00
JPY 610,000,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	4,252,464	0.07	JPY 80,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	661,952	0.01
JPY 470,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	3,271,286	0.06	JPY 50,000,000	Japan Government Thirty Year Bond, 2.200%, 20/05/31	398,087	0.01
JPY 270,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,884,816	0.03	JPY 120,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	974,679	0.02
JPY 742,500,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	5,180,162	0.09	JPY 58,900,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	477,997	0.01
JPY 875,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,111,954	0.10	JPY 71,900,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	563,286	0.01
JPY 700,000,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	4,895,714	0.08	JPY 50,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	379,040	0.01
JPY 750,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	5,239,440	0.09	JPY 300,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	2,215,706	0.04
JPY 765,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	5,318,612	0.09	JPY 70,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	544,623	0.01
JPY 730,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	5,076,034	0.09	JPY 30,000,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	241,876	0.00
JPY 840,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	5,841,439	0.10	JPY 55,000,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	440,240	0.01
JPY 760,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	5,285,217	0.09	JPY 141,700,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	1,176,590	0.02
JPY 890,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	6,189,575	0.10	JPY 89,750,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	753,748	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Japan (continued)				Japan (continued)			
JPY 51,250,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	431,077	0.01	JPY 235,000,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,766,788	0.03
JPY 70,000,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	584,656	0.01	JPY 280,000,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,103,734	0.04
JPY 165,550,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	1,372,449	0.02	JPY 280,000,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	2,140,774	0.04
JPY 68,700,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	570,775	0.01	JPY 275,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	2,025,279	0.03
JPY 150,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	1,272,875	0.02	JPY 220,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,620,315	0.03
JPY 80,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	667,133	0.01	JPY 210,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	1,373,837	0.02
JPY 68,950,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	587,421	0.01	JPY 225,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	1,311,985	0.02
JPY 80,000,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	682,509	0.01	JPY 230,000,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,399,700	0.02
JPY 104,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	889,447	0.01	JPY 245,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	1,521,497	0.03
JPY 105,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	880,007	0.01	JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,847,082	0.03
JPY 108,000,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	915,790	0.02	JPY 170,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,099,075	0.02
JPY 90,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	773,557	0.01	JPY 220,000,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	1,420,521	0.02
JPY 121,000,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,042,508	0.02	JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,190,075	0.02
JPY 253,150,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	2,159,714	0.04	JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,828,547	0.03
JPY 235,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,984,708	0.03	JPY 200,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,248,113	0.02
JPY 280,000,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	2,336,727	0.04	JPY 280,000,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	1,827,715	0.03
JPY 280,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	2,370,590	0.04	JPY 190,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	1,178,503	0.02
JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	2,930,936	0.05	JPY 265,000,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,556,429	0.03
JPY 278,800,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	2,333,348	0.04	JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	883,640	0.01
JPY 415,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	3,382,192	0.06	JPY 200,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	1,131,629	0.02
JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	2,936,141	0.05	JPY 400,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	2,260,212	0.03
JPY 415,000,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	3,334,988	0.06	JPY 430,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	2,545,884	0.04
JPY 260,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	2,055,877	0.03	JPY 1,295,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	7,820,274	0.13
JPY 255,000,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	2,048,998	0.03	JPY 200,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	1,300,723	0.02
JPY 232,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,834,587	0.03	JPY 280,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	1,961,598	0.03
JPY 195,000,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,516,503	0.03	JPY 290,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	2,078,305	0.03
JPY 285,000,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	2,216,704	0.04	JPY 250,000,000	Japan Government Thirty Year Bond, 1.600%, 20/12/52	1,876,224	0.03
JPY 210,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,633,070	0.03	JPY 175,000,000	Japan Government Thirty Year Bond, 1.400%, 20/03/53	1,252,721	0.02
JPY 220,000,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,711,399	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	566,086	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Japan (continued)				Japan (continued)			
JPY 160,000,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	1,134,341	0.02	JPY 205,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,563,402	0.03
JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	2,132,328	0.04	JPY 275,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	2,113,201	0.04
JPY 82,550,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	588,910	0.01	JPY 160,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	1,218,872	0.02
JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	357,194	0.01	JPY 146,300,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,124,435	0.02
JPY 85,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	608,153	0.01	JPY 123,850,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	956,199	0.02
JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	1,433,272	0.02	JPY 324,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	2,484,467	0.04
JPY 80,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	574,255	0.01	JPY 88,700,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	681,530	0.01
JPY 180,400,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	1,297,018	0.02	JPY 184,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,405,616	0.02
JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	576,242	0.01	JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	767,627	0.01
JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	1,082,489	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	915,299	0.02
JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	579,182	0.01	JPY 265,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,042,554	0.03
JPY 495,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	3,590,980	0.06	JPY 210,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	1,624,280	0.03
JPY 182,100,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,324,775	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,166,406	0.02
JPY 52,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	382,101	0.01	JPY 370,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,872,834	0.05
JPY 116,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	854,459	0.01	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	1,557,450	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	734,777	0.01	JPY 190,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,488,135	0.03
JPY 190,000,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,399,678	0.02	JPY 365,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	2,852,321	0.05
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	738,562	0.01	JPY 244,700,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,923,537	0.03
JPY 179,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,327,160	0.02	JPY 207,900,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,579,945	0.03
JPY 180,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,335,974	0.02	JPY 145,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,115,668	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	893,364	0.02	JPY 270,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	2,103,192	0.04
JPY 382,700,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,845,460	0.05	JPY 130,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,002,386	0.02
JPY 237,500,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,767,673	0.03	JPY 340,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,638,326	0.04
JPY 181,250,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,353,754	0.02	JPY 182,300,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,426,389	0.02
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	750,185	0.01	JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,362,577	0.04
JPY 240,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,813,678	0.03	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	934,835	0.02
JPY 108,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	820,297	0.01	JPY 192,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,505,713	0.03
JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,058,618	0.02	JPY 290,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	2,304,711	0.04
JPY 285,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,154,630	0.04	JPY 110,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	852,731	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Japan (continued)				Japan (continued)			
JPY 323,600,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,526,558	0.04	JPY 540,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	3,678,845	0.06
JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,156,837	0.02	JPY 255,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	1,750,835	0.03
JPY 265,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,058,579	0.03	JPY 240,000,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,666,542	0.03
JPY 222,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,715,898	0.03	JPY 340,000,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	2,324,872	0.04
JPY 510,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	3,971,462	0.07	JPY 240,000,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,637,284	0.03
JPY 147,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,129,205	0.02	JPY 290,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,973,368	0.03
JPY 120,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	928,791	0.02	JPY 385,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	2,575,999	0.04
JPY 248,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,934,223	0.03	JPY 330,000,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	2,200,784	0.04
JPY 150,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,144,934	0.02	JPY 350,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	2,398,070	0.04
JPY 120,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	923,187	0.02	JPY 345,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,288,002	0.04
JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,163,064	0.02	JPY 280,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,822,891	0.03
JPY 410,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	3,184,347	0.05	JPY 285,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,818,806	0.03
JPY 320,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,487,912	0.04	JPY 310,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,970,565	0.03
JPY 215,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	1,685,073	0.03	JPY 245,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,551,924	0.03
JPY 130,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	994,057	0.02	JPY 1,310,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	8,349,801	0.14
JPY 417,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	3,215,633	0.05	JPY 1,570,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	10,091,846	0.17
JPY 335,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,605,924	0.04	JPY 570,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	3,839,726	0.06
JPY 420,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	3,270,586	0.05	JPY 600,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	4,107,905	0.07
JPY 400,000,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	3,089,439	0.05	JPY 550,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	3,888,491	0.07
JPY 270,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	2,066,709	0.03	JPY 440,000,000	Japan Government Twenty Year Bond, 1.400%, 20/12/42	3,264,831	0.05
JPY 435,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,331,173	0.06	JPY 280,000,000	Japan Government Twenty Year Bond, 1.100%, 20/03/43	1,971,226	0.03
JPY 425,000,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	3,223,102	0.05	JPY 1,820,000,000	Japan Government Two Year Bond, 0.005%, 01/06/24	12,612,226	0.21
JPY 420,000,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	3,121,864	0.05	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	1,732,625	0.03
JPY 610,000,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	4,531,224	0.08	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	1,732,591	0.03
JPY 380,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	2,852,412	0.05	JPY 450,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	3,118,227	0.05
JPY 322,000,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	2,396,125	0.04	JPY 150,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	1,039,420	0.02
JPY 430,000,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	3,121,490	0.05	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	1,732,591	0.03
JPY 455,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	3,076,346	0.05	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/06/25	1,732,418	0.03
JPY 445,000,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	2,915,876	0.05	USD 500,000	Jpn Bank for Int l Coop, 4.375%, perpetual	494,220	0.01



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Japan <i>(continued)</i>				Korea <i>(continued)</i>			
USD 500,000	Jpn Bank For Int L Coop, 1.875%, perpetual	413,510	0.01	EUR 400,000	Korea Housing Finance Co, 0.723%, 22/03/25	410,849	0.01
USD 500,000	JPN BANK FOR INT L COOP, 2.875%, perpetual	478,855	0.01	EUR 100,000	Korea Housing Finance Co, 0.258%, perpetual	90,864	0.00
USD 1,500,000	JPN BANK FOR INT L COOP, 2.125%, perpetual	1,310,055	0.02	EUR 200,000	Korea Housing Finance Corp, zero coupon, 05/02/25	203,965	0.00
<b>Total Japan</b>		<b>668,418,218</b>	<b>11.24</b>	EUR 500,000	Korea International Bond, zero coupon, 15/10/26	482,086	0.01
Kazakhstan				USD 100,000	Korea International Bond, 2.750%, 19/01/27	94,312	0.00
EUR 300,000	Kazakhstan Government International Bond, 1.500%, 30/09/34	234,471	0.00	USD 200,000	Korea International Bond, 2.500%, 19/06/29	180,242	0.00
USD 300,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	270,468	0.01	USD 500,000	Korea National Oil Corp, 1.750%, 18/04/25	467,155	0.01
<b>Total Kazakhstan</b>		<b>504,939</b>	<b>0.01</b>	USD 500,000	Korea National Oil Corp, 4.750%, 03/04/26	490,660	0.01
Korea				USD 200,000	Korea National Oil Corp, 3.375%, 27/03/27	189,310	0.00
USD 500,000	Export Import Bank Korea, 2.500%, perpetual	370,580	0.01	KRW 3,100,000,000	Korea Treasury Bond, 1.125%, 10/06/24	2,300,390	0.04
USD 500,000	Export-Import Bank of Korea, 4.000%, 15/09/24	490,500	0.01	KRW 1,480,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,114,505	0.02
USD 500,000	Export-Import Bank of Korea, 1.250%, 18/01/25	469,400	0.01	KRW 5,700,000,000	Korea Treasury Bond, 1.875%, 10/12/24	4,216,519	0.07
EUR 400,000	Export-Import Bank of Korea, 0.829%, 27/04/25	412,376	0.01	KRW 4,800,000,000	Korea Treasury Bond, 1.500%, 10/03/25	3,513,369	0.06
USD 500,000	Export-Import Bank of Korea, 0.750%, 21/09/25	451,675	0.01	KRW 4,700,000,000	Korea Treasury Bond, 1.125%, 10/09/25	3,376,598	0.06
EUR 400,000	Export-Import Bank of Korea, 1.375%, 24/11/25	412,769	0.01	KRW 3,300,000,000	Korea Treasury Bond, 2.250%, 10/12/25	2,420,666	0.04
USD 100,000	Export-Import Bank of Korea, 2.375%, 21/04/27	91,491	0.00	KRW 4,000,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,847,615	0.05
USD 500,000	Export-Import Bank of Korea, 5.000%, 11/01/28	502,805	0.01	KRW 2,600,000,000	Korea Treasury Bond, 1.875%, 10/06/26	1,874,560	0.03
USD 500,000	Export-Import Bank of Korea, 1.750%, 19/10/28	428,580	0.01	KRW 2,075,000,000	Korea Treasury Bond, 1.500%, 10/12/26	1,463,881	0.02
USD 500,000	Export-Import Bank of Korea, 5.125%, 11/01/33	516,255	0.01	KRW 2,600,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,861,061	0.03
USD 300,000	Industrial Bank of Korea, 2.125%, 23/10/24	286,959	0.00	KRW 4,600,000,000	Korea Treasury Bond, 2.375%, 10/12/27	3,304,129	0.05
USD 500,000	Korea Development Bank, 1.250%, 03/06/25	462,610	0.01	KRW 1,740,000,000	Korea Treasury Bond, 5.500%, 10/12/29	1,454,935	0.02
USD 500,000	Korea Development Bank, 4.000%, 08/09/25	485,620	0.01	KRW 5,500,000,000	Korea Treasury Bond, 1.375%, 10/06/30	3,580,842	0.06
USD 200,000	Korea Development Bank, 2.000%, 12/09/26	180,106	0.00	KRW 5,300,000,000	Korea Treasury Bond, 1.500%, 10/12/30	3,448,669	0.06
USD 500,000	Korea Development Bank, 4.375%, 15/02/28	490,295	0.01	KRW 3,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,080,450	0.03
USD 500,000	Korea Development Bank, 4.375%, 15/02/33	486,180	0.01	KRW 1,400,000,000	Korea Treasury Bond, 4.000%, 10/12/31	1,084,414	0.02
USD 500,000	Korea Development Bank, 0.750%, perpetual	465,260	0.01	KRW 6,000,000,000	Korea Treasury Bond, 4.250%, 10/12/32	4,744,190	0.08
USD 500,000	Korea Development Bank, 1.375%, perpetual	440,070	0.01	KRW 900,000,000	Korea Treasury Bond, 3.750%, 10/12/33	682,358	0.01
USD 500,000	Korea Development Bank, 2.000%, perpetual	407,870	0.01	KRW 800,000,000	Korea Treasury Bond, 2.625%, 10/09/35	543,666	0.01
USD 100,000	Korea Gas Corp, 3.125%, 20/07/27	93,420	0.00	KRW 1,590,000,000	Korea Treasury Bond, 1.500%, 10/09/36	927,234	0.01



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Korea (continued)				Luxembourg			
KRW 1,480,000,000	Korea Treasury Bond, 2.250%, 10/09/37	945,856	0.01	EUR 500,000	European Financial Stability Facility, 2.750%, 17/08/26	536,041	0.01
KRW 2,700,000,000	Korea Treasury Bond, 1.125%, 10/09/39	1,417,470	0.02	EUR 1,000,000	European Financial Stability Facility, 2.875%, 16/02/33	1,074,472	0.02
KRW 8,550,000,000	Korea Treasury Bond, 1.500%, 10/09/40	4,340,954	0.08	EUR 400,000	Luxembourg Government Bond, zero coupon, 28/04/25	408,968	0.01
KRW 3,300,000,000	Korea Treasury Bond, 3.250%, 10/09/42	2,341,967	0.04	EUR 300,000	Luxembourg Government Bond, 0.625%, 01/02/27	297,935	0.00
KRW 850,000,000	Korea Treasury Bond, 3.000%, 10/12/42	575,909	0.01	EUR 100,000	Luxembourg Government Bond, 2.250%, 19/03/28	104,886	0.00
KRW 1,300,000,000	Korea Treasury Bond, 2.750%, 10/12/44	851,053	0.01	EUR 500,000	State of the Grand-Duchy of Luxembourg, 3.000%, 02/03/33	547,808	0.01
KRW 1,400,000,000	Korea Treasury Bond, 2.000%, 10/03/46	789,206	0.01	<b>Total Luxembourg</b>		<b>2,970,110</b>	<b>0.05</b>
KRW 1,137,500,000	Korea Treasury Bond, 2.125%, 10/03/47	651,615	0.01	Malaysia			
KRW 3,400,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,135,708	0.04	USD 500,000	Export-Import Bank of Malaysia Bhd, 1.831%, 26/11/26	443,710	0.01
KRW 6,900,000,000	Korea Treasury Bond, 1.875%, 10/03/51	3,647,480	0.06	MYR 700,000	Malaysia Government Bond, 3.882%, 14/03/25	151,176	0.00
USD 800,000	Republic Of Korea, 1.750%, perpetual	666,344	0.01	MYR 5,000,000	Malaysia Government Bond, 3.955%, 15/09/25	1,083,203	0.02
<b>Total Korea</b>		<b>75,757,877</b>	<b>1.27</b>	MYR 4,800,000	Malaysia Government Bond, 3.900%, 30/11/26	1,041,047	0.02
Kuwait				MYR 6,600,000	Malaysia Government Bond, 3.899%, 16/11/27	1,431,497	0.02
USD 300,000	Kuwait International Government Bond, 3.500%, 20/03/27	289,593	0.01	MYR 2,500,000	Malaysia Government Bond, 3.885%, 15/08/29	539,089	0.01
<b>Total Kuwait</b>		<b>289,593</b>	<b>0.01</b>	MYR 6,600,000	Malaysia Government Bond, 4.254%, 31/05/35	1,443,502	0.02
Latvia				MYR 7,550,000	Malaysia Government Bond, 4.762%, 07/04/37	1,737,527	0.03
EUR 200,000	Latvia Government International Bond, 1.125%, 30/05/28	194,323	0.00	MYR 11,000,000	Malaysia Government Bond, 3.757%, 22/05/40	2,250,292	0.04
EUR 200,000	Latvia Government International Bond, 1.875%, 19/02/49	150,844	0.00	MYR 3,000,000	Malaysia Government Bond, 4.736%, 15/03/46	692,234	0.01
EUR 500,000	Republic Of Latvia, zero coupon, perpetual	409,354	0.01	MYR 6,300,000	Malaysia Government Bond, 4.065%, 15/06/50	1,321,333	0.02
<b>Total Latvia</b>		<b>754,521</b>	<b>0.01</b>	MYR 4,500,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	967,758	0.02
Lithuania				MYR 12,500,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	2,694,081	0.05
EUR 100,000	Lithuania Government International Bond, 2.125%, 29/10/26	104,188	0.00	MYR 6,000,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,311,863	0.02
EUR 200,000	Lithuania Government International Bond, 0.950%, 26/05/27	197,860	0.01	MYR 6,900,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	1,499,772	0.02
EUR 200,000	Lithuania Government International Bond, 0.500%, 28/07/50	98,445	0.00	MYR 2,000,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	403,064	0.01
EUR 500,000	Lithuania Government International Bond, 2.125%, perpetual	481,115	0.01	<b>Total Malaysia</b>		<b>19,011,148</b>	<b>0.32</b>
EUR 150,000	Republic of Lithuania, 1.625%, 19/06/49	105,412	0.00	Mexico			
<b>Total Lithuania</b>		<b>987,020</b>	<b>0.02</b>	MXN 16,500,000	Mexican Bonos, 8.000%, 05/09/24	931,419	0.02
				MXN 14,000,000	Mexican Bonos, 10.000%, 05/12/24	810,376	0.01
				MXN 35,000,000	Mexican Bonos, 5.750%, 05/03/26	1,859,374	0.03
				MXN 15,000,000	Mexican Bonos, 5.500%, 04/03/27	776,383	0.01
				MXN 35,000,000	Mexican Bonos, 7.500%, 03/06/27	1,937,597	0.03
				MXN 25,200,000	Mexican Bonos, 8.500%, 31/05/29	1,453,667	0.02
				MXN 29,500,000	Mexican Bonos, 7.750%, 29/05/31	1,629,092	0.03

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Mexico (continued)				Netherlands			
MXN 35,000,000	Mexican Bonos, 7.500%, 26/05/33	1,882,496	0.03	EUR 400,000	BNG Bank NV, 0.050%, 02/04/25	410,076	0.01
MXN 7,500,000	Mexican Bonos, 7.750%, 23/11/34	408,683	0.01	GBP 100,000	BNG Bank NV, 1.625%, 26/08/25	116,064	0.00
MXN 6,000,000	Mexican Bonos, 10.000%, 20/11/36	387,193	0.01	EUR 100,000	BNG Bank NV, 0.125%, 11/04/26	99,557	0.00
MXN 21,000,000	Mexican Bonos, 8.500%, 18/11/38	1,194,749	0.02	USD 500,000	BNG Bank NV, 0.875%, 18/05/26	448,340	0.01
MXN 14,300,000	Mexican Bonos, 7.750%, 13/11/42	748,281	0.01	GBP 300,000	BNG Bank NV, 0.500%, 21/12/26	319,248	0.01
MXN 37,000,000	Mexican Bonos, 8.000%, 07/11/47	1,975,009	0.03	EUR 400,000	BNG Bank NV, 0.625%, 19/06/27	393,956	0.01
MXN 15,000,000	Mexican Bonos, 8.000%, 31/07/53	794,916	0.01	EUR 700,000	BNG Bank NV, 2.750%, 04/10/27	749,266	0.01
USD 100,000	Mexico Government International Bond, 4.125%, 21/01/26	98,151	0.00	EUR 500,000	BNG Bank NV, zero coupon, 31/08/28	463,201	0.01
USD 500,000	Mexico Government International Bond, 4.150%, 28/03/27	490,025	0.01	EUR 500,000	BNG Bank NV, 0.750%, 24/01/29	477,902	0.01
USD 200,000	Mexico Government International Bond, 3.750%, 11/01/28	190,300	0.00	AUD 300,000	BNG Bank NV, 3.300%, 26/04/29	184,474	0.00
USD 1,000,000	Mexico Government International Bond, 5.400%, 09/02/28	1,016,710	0.02	EUR 200,000	BNG Bank NV, 0.100%, 15/01/30	179,127	0.00
USD 400,000	Mexico Government International Bond, 4.500%, 22/04/29	388,364	0.01	EUR 500,000	BNG Bank NV, zero coupon, 20/01/31	432,489	0.01
EUR 400,000	Mexico Government International Bond, 1.125%, 17/01/30	360,432	0.01	EUR 500,000	BNG Bank NV, 0.250%, 12/01/32	429,543	0.01
USD 300,000	Mexico Government International Bond, 3.250%, 16/04/30	267,273	0.01	EUR 500,000	BNG Bank NV, 3.000%, 11/01/33	540,023	0.01
EUR 200,000	Mexico Government International Bond, 3.375%, 23/02/31	203,589	0.00	USD 500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.875%, 15/06/26	445,900	0.01
USD 200,000	Mexico Government International Bond, 2.659%, 24/05/31	166,434	0.00	AUD 500,000	Nederlandse Waterschapsbank, 2.250%, perpetual	315,075	0.01
EUR 500,000	Mexico Government International Bond, 1.450%, 25/10/33	403,354	0.01	USD 300,000	Nederlandse Waterschapsbank NV, 1.750%, 15/01/25	284,457	0.00
USD 500,000	Mexico Government International Bond, 3.500%, 12/02/34	419,080	0.01	EUR 300,000	Nederlandse Waterschapsbank NV, zero coupon, 16/11/26	292,433	0.00
USD 1,000,000	Mexico Government International Bond, 6.350%, 09/02/35	1,052,560	0.02	EUR 500,000	Nederlandse Waterschapsbank NV, 0.125%, 28/05/27	482,309	0.01
EUR 400,000	Mexico Government International Bond, 2.875%, 08/04/39	328,618	0.01	EUR 200,000	Nederlandse Waterschapsbank NV, 0.050%, 28/01/30	178,695	0.00
USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	304,674	0.01	EUR 300,000	Nederlandse Waterschapsbank NV, 3.000%, 20/04/33	324,574	0.01
USD 450,000	Mexico Government International Bond, 4.280%, 14/08/41	372,132	0.01	EUR 400,000	Nederlandse Waterschapsbank NV, 0.125%, 03/09/35	303,180	0.00
USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	128,751	0.00	EUR 1,300,000	Netherlands Government Bond, 2.000%, 15/07/24	1,398,132	0.02
EUR 100,000	Mexico Government International Bond, 3.000%, 06/03/45	81,007	0.00	EUR 1,800,000	Netherlands Government Bond, 0.250%, 15/07/25	1,853,082	0.03
USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	166,630	0.00	EUR 11,400,000	Netherlands Government Bond, zero coupon, 15/01/26	10,005,724	0.15
USD 200,000	Mexico Government International Bond, 4.350%, 15/01/47	160,490	0.00	EUR 1,900,000	Netherlands Government Bond, 0.500%, 15/07/26	1,925,600	0.03
USD 300,000	Mexico Government International Bond, 4.500%, 31/01/50	244,830	0.00	EUR 1,550,000	Netherlands Government Bond, 0.750%, 15/07/27	1,558,523	0.03
USD 200,000	Mexico Government International Bond, 3.771%, 24/05/61	136,144	0.00	EUR 747,685	Netherlands Government Bond, 5.500%, 15/01/28	907,518	0.02
USD 200,000	Mexico Government International Bond, 3.750%, 19/04/71	133,796	0.00	EUR 1,650,000	Netherlands Government Bond, 0.750%, 15/07/28	1,631,080	0.03
Total Mexico		23,902,579	0.40	EUR 1,100,000	Netherlands Government Bond, 0.250%, 15/07/29	1,037,811	0.02
				EUR 1,000,000	Netherlands Government Bond, 0.500%, 15/07/32	901,745	0.01
				EUR 1,230,000	Netherlands Government Bond, 2.500%, 15/01/33	1,320,929	0.02
				EUR 900,000	Netherlands Government Bond, 2.500%, 15/07/33	961,546	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Norway <i>(continued)</i>			
EUR 1,814,697	Netherlands Government Bond, 4.000%, 15/01/37	2,250,479	0.04	NOK 5,000,000	Norway Government Bond, 1.500%, 19/02/26	437,549	0.01
EUR 2,450,000	Netherlands Government Bond, 0.500%, 15/01/40	1,883,735	0.03	NOK 3,900,000	Norway Government Bond, 1.750%, 17/02/27	337,735	0.00
EUR 1,309,000	Netherlands Government Bond, 3.750%, 15/01/42	1,638,424	0.03	NOK 4,000,000	Norway Government Bond, 2.000%, 26/04/28	343,793	0.01
EUR 1,390,000	Netherlands Government Bond, 2.750%, 15/01/47	1,547,078	0.03	NOK 5,500,000	Norway Government Bond, 1.750%, 06/09/29	457,237	0.01
EUR 1,000,000	Netherlands Government Bond, 2.000%, 15/01/54	947,992	0.02	NOK 5,000,000	Norway Government Bond, 1.375%, 19/08/30	399,279	0.01
EUR 800,000	Netherlands Government Bond, 2.500%, perpetual	859,569	0.01	NOK 1,000,000	Norway Government Bond, 1.250%, 17/09/31	77,357	0.00
<b>Total Netherlands</b>		<b>40,498,856</b>	<b>0.68</b>	NOK 5,000,000	Norway Government Bond, 2.125%, 18/05/32	412,370	0.01
New Zealand				NOK 8,000,000	Norway Government Bond, 3.000%, 15/08/33	706,395	0.01
NZD 1,500,000	New Zealand Government Bond, 2.750%, 15/04/25	879,946	0.01	<b>Total Norway</b>		<b>6,764,338</b>	<b>0.11</b>
NZD 2,000,000	New Zealand Government Bond, 0.500%, 15/05/26	1,084,918	0.02	Panama			
NZD 1,200,000	New Zealand Government Bond, 4.500%, 15/04/27	729,865	0.01	USD 100,000	Panama Government International Bond, 8.875%, 30/09/27	114,633	0.00
NZD 1,000,000	New Zealand Government Bond, 0.250%, 15/05/28	497,545	0.01	USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	189,182	0.00
NZD 1,200,000	New Zealand Government Bond, 3.000%, 20/04/29	676,336	0.01	USD 200,000	Panama Government International Bond, 3.160%, 23/01/30	175,044	0.00
NZD 1,000,000	New Zealand Government Bond, 1.500%, 15/05/31	489,103	0.01	USD 500,000	Panama Government International Bond, 6.400%, 14/02/35	521,905	0.01
NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	373,306	0.01	USD 100,000	Panama Government International Bond, 4.500%, 15/05/47	79,673	0.00
NZD 800,000	New Zealand Government Bond, 3.500%, 14/04/33	446,647	0.01	USD 700,000	Panama Government International Bond, 4.500%, 16/04/50	542,927	0.01
NZD 1,650,000	New Zealand Government Bond, 2.750%, 15/04/37	804,048	0.01	USD 200,000	Panama Government International Bond, 4.300%, 29/04/53	148,908	0.00
NZD 650,000	New Zealand Government Bond, 1.750%, 15/05/41	251,752	0.00	USD 300,000	Panama Government International Bond, 3.870%, 23/07/60	198,483	0.01
NZD 800,000	New Zealand Government Bond, 2.750%, 15/05/51	338,183	0.01	<b>Total Panama</b>		<b>1,970,755</b>	<b>0.03</b>
<b>Total New Zealand</b>		<b>6,571,649</b>	<b>0.11</b>	Peru			
Norway				PEN 5,700,000	Peru Government Bond, 5.940%, 12/02/29	1,544,243	0.03
AUD 200,000	Kommunalbanken AS, 5.250%, 15/07/24	133,633	0.00	PEN 3,000,000	Peru Government Bond, 5.400%, 12/08/34	733,480	0.01
GBP 200,000	Kommunalbanken AS, 1.000%, 12/12/24	236,853	0.00	PEN 2,500,000	Peru Government Bond, 5.350%, 12/08/40	578,094	0.01
USD 500,000	Kommunalbanken AS, 0.375%, 11/09/25	453,600	0.01	USD 75,000	Peruvian Government International Bond, 7.350%, 21/07/25	77,699	0.00
USD 500,000	Kommunalbanken AS, 0.500%, 13/01/26	449,090	0.01	USD 300,000	Peruvian Government International Bond, 2.392%, 23/01/26	279,570	0.01
USD 500,000	Kommunalbanken AS, 1.125%, 26/10/26	445,840	0.01	EUR 100,000	Peruvian Government International Bond, 2.750%, 30/01/26	105,502	0.00
EUR 100,000	Kommunalbanken AS, 0.875%, 24/05/27	99,023	0.00	USD 200,000	Peruvian Government International Bond, 8.750%, 21/11/33	253,132	0.00
EUR 700,000	Kommunalbanken AS, 2.750%, 29/11/27	742,767	0.01	USD 500,000	Peruvian Government International Bond, 3.000%, 15/01/34	414,930	0.01
EUR 300,000	Kommunalbanken AS, 0.050%, perpetual	269,054	0.00				
NOK 8,500,000	Norway Government Bond, 1.750%, 13/03/25	762,763	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Peru <i>(continued)</i>				Poland <i>(continued)</i>			
EUR 300,000	Peruvian Government International Bond, 1.950%, 17/11/36	236,501	0.00	PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	676,075	0.01
USD 1,000,000	Peruvian Government International Bond, 3.300%, 11/03/41	768,980	0.01	PLN 1,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	421,847	0.01
USD 500,000	Peruvian Government International Bond, 3.600%, 15/01/72	339,250	0.01	PLN 4,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	899,199	0.01
<b>Total Peru</b>		<b>5,331,381</b>	<b>0.09</b>	PLN 5,000,000	Republic of Poland Government Bond, 0.250%, 25/10/26	1,033,289	0.02
Philippines				PLN 1,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	345,048	0.01
USD 100,000	Philippine Government International Bond, 5.500%, 30/03/26	101,965	0.00	PLN 1,705,000	Republic of Poland Government Bond, 2.500%, 25/07/27	372,503	0.01
USD 200,000	Philippine Government International Bond, 3.000%, 01/02/28	185,744	0.00	PLN 3,000,000	Republic of Poland Government Bond, 2.750%, 25/04/28	651,879	0.01
USD 1,000,000	Philippine Government International Bond, 4.625%, 17/07/28	1,002,870	0.02	PLN 4,000,000	Republic of Poland Government Bond, 7.500%, 25/07/28	1,063,434	0.02
USD 240,000	Philippine Government International Bond, 3.750%, 14/01/29	229,423	0.00	PLN 1,315,000	Republic of Poland Government Bond, 5.750%, 25/04/29	326,676	0.01
USD 500,000	Philippine Government International Bond, 1.648%, 10/06/31	397,070	0.01	PLN 2,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	462,368	0.01
USD 300,000	Philippine Government International Bond, 1.950%, 06/01/32	240,333	0.00	PLN 4,000,000	Republic of Poland Government Bond, 1.250%, 25/10/30	733,920	0.01
EUR 300,000	Philippine Government International Bond, 1.200%, 28/04/33	248,650	0.00	PLN 4,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	719,064	0.01
USD 100,000	Philippine Government International Bond, 6.375%, 23/10/34	111,676	0.00	PLN 6,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	1,503,105	0.02
USD 200,000	Philippine Government International Bond, 3.700%, 02/02/42	165,976	0.00	PLN 500,000	Republic of Poland Government Bond, 4.000%, 25/04/47	94,109	0.00
USD 500,000	Philippine Government International Bond, 2.950%, 05/05/45	359,295	0.01	EUR 900,000	Republic of Poland Government International Bond, zero coupon, 10/02/25	920,747	0.02
USD 500,000	Philippine Government International Bond, 3.200%, 06/07/46	370,660	0.01	EUR 300,000	Republic of Poland Government International Bond, 1.500%, 19/01/26	312,362	0.00
USD 500,000	Philippine Government International Bond, 4.200%, 29/03/47	430,695	0.01	EUR 500,000	Republic of Poland Government International Bond, 1.125%, 07/08/26	509,912	0.01
USD 500,000	Philippine Government International Bond, 5.500%, 17/01/48	519,335	0.01	EUR 100,000	Republic of Poland Government International Bond, 1.375%, 22/10/27	99,880	0.00
<b>Total Philippines</b>		<b>4,363,692</b>	<b>0.07</b>	USD 500,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	513,035	0.01
Poland				EUR 150,000	Republic of Poland Government International Bond, 1.000%, 07/03/29	143,442	0.00
EUR 200,000	Bank Gospodarstwa Krajowego, 1.375%, 01/06/25	205,269	0.00	USD 1,000,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	1,049,280	0.02
EUR 500,000	Bank Gospodarstwa Krajowego, 3.000%, 30/05/29	506,099	0.01	EUR 100,000	Republic of Poland Government International Bond, 2.375%, 18/01/36	90,549	0.00
PLN 2,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	469,605	0.01	<b>Total Poland</b>		<b>14,122,696</b>	<b>0.24</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Portugal				Romania			
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,414,769	0.02	EUR 400,000	Romania, 2.750%, perpetual	414,126	0.01
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	980,094	0.02	RON 3,000,000	Romania Government Bond, 3.650%, 28/07/25	626,320	0.01
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,137,052	0.02	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	211,092	0.00
EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	1,093,508	0.02	EUR 400,000	Romania Government Bond, 0.700%, 24/08/26	384,421	0.01
EUR 1,350,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,414,378	0.02	RON 2,000,000	Romania Government Bond, 4.150%, 26/01/28	397,435	0.01
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,340,620	0.02	RON 1,500,000	Romania Government Bond, 5.000%, 12/02/29	303,755	0.01
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	459,612	0.01	RON 4,000,000	Romania Government Bond, 6.700%, 25/02/32	874,375	0.01
EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	638,889	0.01	RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	184,900	0.00
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	1,137,746	0.02	EUR 100,000	Romanian Government International Bond, 2.875%, 28/10/24	107,206	0.00
EUR 1,450,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	1,401,482	0.02	EUR 200,000	Romanian Government International Bond, 2.375%, 19/04/27	199,188	0.00
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	893,205	0.02	EUR 300,000	Romanian Government International Bond, 2.875%, 11/03/29	284,434	0.01
EUR 450,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	369,582	0.01	EUR 700,000	Romanian Government International Bond, 6.625%, 27/09/29	794,294	0.01
EUR 525,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	612,663	0.01	EUR 400,000	Romanian Government International Bond, 1.375%, 02/12/29	337,822	0.01
EUR 500,000	Portugal Obrigacoes do Tesouro OT, 3.500%, 18/06/38	546,035	0.01	EUR 400,000	Romanian Government International Bond, 3.624%, 26/05/30	381,737	0.01
EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	372,418	0.01	EUR 100,000	Romanian Government International Bond, 2.124%, 16/07/31	82,609	0.00
EUR 200,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	237,969	0.00	EUR 300,000	Romanian Government International Bond, 2.000%, 28/01/32	239,551	0.00
EUR 300,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	180,666	0.00	EUR 250,000	Romanian Government International Bond, 3.500%, 03/04/34	216,405	0.00
<b>Total Portugal</b>		<b>14,230,688</b>	<b>0.24</b>	EUR 200,000	Romanian Government International Bond, 3.375%, 08/02/38	156,620	0.00
Qatar				USD 500,000	Romanian Government International Bond, 4.000%, 14/02/51	358,405	0.01
USD 300,000	Qatar Government International Bond, 3.400%, 16/04/25	291,210	0.01	<b>Total Romania</b>		<b>6,554,695</b>	<b>0.11</b>
USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	192,002	0.00	Saudi Arabia			
USD 200,000	Qatar Government International Bond, 4.500%, 23/04/28	200,122	0.00	USD 1,500,000	KSA Sukuk Ltd, 4.274%, 22/05/29	1,455,075	0.02
USD 300,000	Qatar Government International Bond, 4.000%, 14/03/29	293,238	0.01	USD 400,000	Saudi Government International Bond, 4.000%, 17/04/25	390,736	0.01
USD 500,000	Qatar Government International Bond, 3.750%, 16/04/30	480,605	0.01	USD 200,000	Saudi Government International Bond, 3.250%, 26/10/26	189,630	0.00
USD 300,000	Qatar Government International Bond, 5.750%, 20/01/42	330,039	0.01	USD 300,000	Saudi Government International Bond, 2.500%, 03/02/27	276,726	0.01
USD 200,000	Qatar Government International Bond, 4.625%, 02/06/46	190,284	0.00	<b>Total Qatar</b>		<b>3,037,825</b>	<b>0.05</b>
USD 500,000	Qatar Government International Bond, 5.103%, 23/04/48	499,055	0.01				
USD 300,000	Qatar Government International Bond, 4.817%, 14/03/49	288,306	0.00				
USD 300,000	Qatar Government International Bond, 4.400%, 16/04/50	272,964	0.00				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Saudi Arabia (continued)				Singapore (continued)			
USD 1,000,000	Saudi Government International Bond, 4.750%, 18/01/28	991,200	0.02	SGD 800,000	Singapore Government Bond, 3.375%, 01/09/33	606,921	0.01
USD 200,000	Saudi Government International Bond, 3.625%, 04/03/28	189,478	0.00	SGD 800,000	Singapore Government Bond, 2.250%, 01/08/36	546,005	0.01
USD 400,000	Saudi Government International Bond, 4.375%, 16/04/29	389,416	0.01	SGD 1,300,000	Singapore Government Bond, 2.375%, 01/07/39	909,678	0.01
EUR 500,000	Saudi Government International Bond, 0.625%, 03/03/30	439,908	0.01	SGD 300,000	Singapore Government Bond, 2.750%, 01/04/42	227,848	0.00
USD 200,000	Saudi Government International Bond, 4.500%, 17/04/30	196,390	0.00	SGD 440,000	Singapore Government Bond, 2.750%, 01/03/46	337,604	0.01
USD 300,000	Saudi Government International Bond, 2.750%, 03/02/32	258,099	0.00	SGD 900,000	Singapore Government Bond, 1.875%, 01/03/50	591,246	0.01
USD 500,000	Saudi Government International Bond, 2.250%, 02/02/33	403,045	0.01	SGD 500,000	Singapore Government Bond, 3.000%, 01/08/72	432,900	0.01
USD 500,000	Saudi Government International Bond, 4.875%, 18/07/33	499,705	0.01	<b>Total Singapore</b>		<b>10,170,710</b>	<b>0.17</b>
EUR 100,000	Saudi Government International Bond, 2.000%, 09/07/39	78,252	0.00	<b>Slovakia</b>			
USD 200,000	Saudi Government International Bond, 4.500%, 26/10/46	175,392	0.00	EUR 120,000	Slovakia Government Bond, 3.375%, 15/11/24	130,680	0.00
USD 700,000	Saudi Government International Bond, 4.625%, 04/10/47	622,286	0.01	EUR 500,000	Slovakia Government Bond, 0.250%, 14/05/25	513,572	0.01
USD 300,000	Saudi Government International Bond, 5.000%, 17/04/49	279,579	0.01	EUR 700,000	Slovakia Government Bond, 0.625%, 22/05/26	705,812	0.01
USD 500,000	Saudi Government International Bond, 5.000%, 18/01/53	462,790	0.01	EUR 500,000	Slovakia Government Bond, 1.000%, 12/06/28	486,684	0.01
USD 300,000	Saudi Government International Bond, 3.750%, 21/01/55	226,701	0.00	EUR 100,000	Slovakia Government Bond, 3.625%, 16/01/29	111,309	0.00
USD 500,000	Saudi Government International Bond, 3.450%, 02/02/61	351,615	0.01	EUR 500,000	Slovakia Government Bond, 0.750%, 09/04/30	456,109	0.01
USD 200,000	Saudi International Bond, 5.250%, 16/01/50	193,958	0.00	EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	366,297	0.01
<b>Total Saudi Arabia</b>		<b>8,069,981</b>	<b>0.14</b>	EUR 100,000	Slovakia Government Bond, 1.625%, 21/01/31	95,791	0.00
<b>Singapore</b>				EUR 500,000	Slovakia Government Bond, 4.000%, 19/10/32	560,774	0.01
SGD 300,000	Singapore Government Bond, 3.000%, 01/09/24	219,728	0.00	EUR 400,000	Slovakia Government Bond, 3.875%, 08/02/33	444,164	0.01
SGD 450,000	Singapore Government Bond, 2.375%, 01/06/25	325,116	0.01	EUR 500,000	Slovakia Government Bond, 0.375%, 21/04/36	354,995	0.00
SGD 900,000	Singapore Government Bond, 0.500%, 01/11/25	620,833	0.01	EUR 200,000	Slovakia Government Bond, 1.875%, 09/03/37	174,263	0.00
SGD 900,000	Singapore Government Bond, 2.125%, 01/06/26	642,087	0.01	EUR 500,000	Slovakia Government Bond, 4.000%, 23/02/43	545,195	0.01
SGD 1,000,000	Singapore Government Bond, 1.250%, 01/11/26	691,425	0.01	EUR 100,000	Slovakia Government Bond, 2.000%, 17/10/47	78,056	0.00
SGD 597,000	Singapore Government Bond, 3.500%, 01/03/27	444,855	0.01	<b>Total Slovakia</b>		<b>5,023,701</b>	<b>0.08</b>
SGD 800,000	Singapore Government Bond, 2.875%, 01/09/27	584,736	0.01	<b>Slovenia</b>			
SGD 900,000	Singapore Government Bond, 2.625%, 01/05/28	650,758	0.01	EUR 70,000	Slovenia Government Bond, 5.125%, 30/03/26	80,135	0.00
SGD 700,000	Singapore Government Bond, 2.875%, 01/07/29	510,330	0.01	EUR 350,000	Slovenia Government Bond, 1.000%, 06/03/28	343,715	0.01
SGD 1,600,000	Singapore Government Bond, 2.875%, 01/09/30	1,165,168	0.02	EUR 300,000	Slovenia Government Bond, 1.188%, 14/03/29	291,483	0.01
SGD 1,000,000	Singapore Government Bond, 1.625%, 01/07/31	663,472	0.01	EUR 600,000	Slovenia Government Bond, 0.875%, 15/07/30	557,641	0.01
				EUR 500,000	Slovenia Government Bond, zero coupon, 12/02/31	427,607	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
Slovenia <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 700,000	Slovenia Government Bond, 3.625%, 11/03/33	789,918	0.01	EUR 5,200,000	Spain Government Bond, 0.800%, 30/07/27	5,005,352	0.08
EUR 200,000	Slovenia Government Bond, 1.500%, 25/03/35	176,305	0.00	EUR 2,500,000	Spain Government Bond, 1.450%, 31/10/27	2,531,366	0.04
EUR 200,000	Slovenia Government Bond, 3.125%, 07/08/45	203,066	0.00	EUR 2,500,000	Spain Government Bond, 1.400%, 30/04/28	2,507,910	0.04
EUR 400,000	Slovenia Government Bond, 0.488%, 20/10/50	211,379	0.00	EUR 3,200,000	Spain Government Bond, 1.400%, 30/07/28	3,197,801	0.05
EUR 100,000	Slovenia Government Bond, 0.688%, 03/03/81	49,766	0.00	EUR 1,950,000	Spain Government Bond, 5.150%, 31/10/28	2,323,453	0.04
<b>Total Slovenia</b>		<b>3,131,015</b>	<b>0.05</b>	EUR 1,671,787	Spain Government Bond, 6.000%, 31/01/29	2,078,156	0.04
Spain				EUR 2,200,000	Spain Government Bond, 1.450%, 30/04/29	2,179,118	0.04
EUR 200,000	Adif - Alta Velocidad, 0.950%, 30/04/27	197,698	0.00	EUR 2,100,000	Spain Government Bond, 0.600%, 31/10/29	1,953,186	0.03
EUR 300,000	Adif Alta Velocidad, 0.550%, 31/10/31	253,226	0.00	EUR 4,100,000	Spain Government Bond, 0.500%, 30/04/30	3,670,873	0.07
EUR 500,000	Autonomous Community of Andalusia Spain, 0.500%, 30/04/31	430,989	0.01	EUR 2,000,000	Spain Government Bond, 1.950%, 30/07/30	2,006,415	0.03
EUR 200,000	Autonomous Community of Madrid Spain, 1.826%, 30/04/25	210,877	0.00	EUR 2,200,000	Spain Government Bond, 1.250%, 31/10/30	2,090,455	0.04
EUR 500,000	Autonomous Community of Madrid Spain, 0.160%, 30/07/28	462,486	0.01	EUR 1,800,000	Spain Government Bond, 0.100%, 30/04/31	1,540,425	0.03
EUR 100,000	Autonomous Community of Madrid Spain, 1.571%, 30/04/29	98,297	0.00	EUR 2,411,000	Spain Government Bond, 5.750%, 30/07/32	3,132,861	0.05
EUR 200,000	Autonomous Community of Madrid Spain, 2.080%, 12/03/30	199,891	0.00	EUR 2,600,000	Spain Government Bond, 2.550%, 31/10/32	2,658,462	0.05
EUR 300,000	Autonomous Community of Madrid Spain, 0.420%, 30/04/31	257,965	0.00	EUR 2,300,000	Spain Government Bond, 3.150%, 30/04/33	2,460,420	0.04
EUR 300,000	Basque Government, 0.450%, 30/04/32	253,131	0.00	EUR 2,000,000	Spain Government Bond, 2.350%, 30/07/33	1,991,141	0.03
EUR 2,300,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	2,015,596	0.03	EUR 2,250,000	Spain Government Bond, 1.850%, 30/07/35	2,062,089	0.04
EUR 500,000	Instituto de Credito Oficial, zero coupon, 30/04/25	510,823	0.01	EUR 1,238,000	Spain Government Bond, 4.200%, 31/01/37	1,440,423	0.02
EUR 2,750,000	Spain Government Bond, 0.250%, 30/07/24	2,893,862	0.05	EUR 1,600,000	Spain Government Bond, 0.850%, 30/07/37	1,219,756	0.02
EUR 1,950,000	Spain Government Bond, 2.750%, 31/10/24	2,108,793	0.04	EUR 900,000	Spain Government Bond, 3.900%, 30/07/39	1,003,915	0.02
EUR 11,450,000	Spain Government Bond, zero coupon, 31/01/25	11,430,132	0.19	EUR 1,250,000	Spain Government Bond, 4.900%, 30/07/40	1,571,136	0.03
EUR 1,750,000	Spain Government Bond, 1.600%, 30/04/25	1,848,116	0.03	EUR 2,050,000	Spain Government Bond, 1.200%, 31/10/40	1,528,257	0.03
EUR 2,200,000	Spain Government Bond, 4.650%, 30/07/25	2,458,718	0.04	EUR 1,614,000	Spain Government Bond, 4.700%, 30/07/41	1,989,700	0.03
EUR 3,400,000	Spain Government Bond, 2.150%, 31/10/25	3,613,328	0.06	EUR 3,100,000	Spain Government Bond, 1.000%, 30/07/42	1,993,639	0.03
EUR 2,200,000	Spain Government Bond, 1.950%, 30/04/26	2,311,729	0.04	EUR 1,600,000	Spain Government Bond, 3.450%, 30/07/43	1,659,281	0.03
EUR 1,500,000	Spain Government Bond, 2.800%, 31/05/26	1,609,924	0.03	EUR 1,400,000	Spain Government Bond, 5.150%, 31/10/44	1,831,903	0.03
EUR 1,550,000	Spain Government Bond, 5.900%, 30/07/26	1,815,579	0.03	EUR 1,650,000	Spain Government Bond, 2.900%, 31/10/46	1,559,308	0.03
EUR 2,900,000	Spain Government Bond, 1.300%, 31/10/26	2,969,891	0.05	EUR 1,400,000	Spain Government Bond, 2.700%, 31/10/48	1,259,662	0.02
EUR 1,500,000	Spain Government Bond, 1.500%, 30/04/27	1,534,121	0.03	EUR 800,000	Spain Government Bond, 1.900%, 31/10/52	578,344	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Spain (continued)				Switzerland			
EUR 1,770,000	Spain Government Bond, 3.450%, 30/07/66	1,761,001	0.03	CHF 200,000	Canton of Geneva Switzerland, 1.625%, 30/07/29	223,070	0.00
EUR 1,200,000	Spain Government Bond, 1.450%, 31/10/71	635,434	0.01	CHF 400,000	Canton of Zurich, 0.100%, perpetual	333,954	0.01
<b>Total Spain</b>		<b>102,906,414</b>	<b>1.73</b>	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	891,647	0.02
Supranationals				CHF 300,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	337,147	0.01
EUR 800,000	European Stability Mechanism, 3.000%, 15/03/28	866,935	0.01	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	896,449	0.02
EUR 1,500,000	European Union, 3.250%, 04/07/34	1,656,368	0.03	CHF 800,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	969,800	0.02
EUR 500,000	European Union, 2.750%, 04/12/37	519,485	0.01	CHF 346,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	440,613	0.01
EUR 1,500,000	European Union, 3.375%, 04/10/38	1,658,233	0.03	CHF 400,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	421,461	0.01
EUR 1,000,000	European Union, 2.625%, 04/02/48	987,203	0.02	CHF 400,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	433,363	0.01
<b>Total Supranationals</b>		<b>5,688,224</b>	<b>0.10</b>	CHF 100,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	122,827	0.00
Sweden				CHF 800,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	858,499	0.01
SEK 20,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	1,560,534	0.03	CHF 600,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	829,431	0.01
USD 500,000	Kommuninvest I Sverige AB, 4.625%, 07/08/24	494,785	0.01	CHF 1,000,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	1,006,673	0.02
SEK 8,000,000	Kommuninvest I Sverige AB, 3.000%, 12/03/29	711,588	0.01	CHF 600,000	Swiss Confederation Government Bond, 0.250%, 23/06/35	616,961	0.01
USD 500,000	Svensk Exportkredit AB, 3.625%, 03/09/24	488,810	0.01	CHF 100,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	132,234	0.00
USD 800,000	Svensk Exportkredit AB, 0.625%, 07/10/24	753,008	0.01	CHF 100,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	115,617	0.00
USD 1,000,000	Svensk Exportkredit AB, 4.625%, 28/11/25	992,970	0.02	CHF 1,600,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	1,919,750	0.03
USD 500,000	Svensk Exportkredit AB, 4.375%, 13/02/26	494,005	0.01	CHF 550,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	523,946	0.01
USD 1,000,000	Svensk Exportkredit AB, 2.250%, 22/03/27	917,580	0.01	CHF 700,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	856,095	0.01
SEK 15,500,000	Sweden Government Bond, 2.500%, 12/05/25	1,410,416	0.02	CHF 800,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	817,634	0.01
SEK 11,000,000	Sweden Government Bond, 1.000%, 12/11/26	952,251	0.02	CHF 100,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	190,289	0.00
SEK 11,300,000	Sweden Government Bond, 0.750%, 12/05/28	950,310	0.02	CHF 400,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	399,660	0.01
SEK 2,000,000	Sweden Government Bond, 0.750%, 12/11/29	164,617	0.00	CHF 200,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	199,383	0.00
SEK 14,000,000	Sweden Government Bond, 0.125%, 12/05/31	1,069,329	0.02	CHF 100,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	159,651	0.00
SEK 2,500,000	Sweden Government Bond, 2.250%, 01/06/32	225,772	0.00	<b>Total Switzerland</b>		<b>13,696,154</b>	<b>0.23</b>
SEK 3,550,000	Sweden Government Bond, 3.500%, 30/03/39	364,022	0.01	Thailand			
SEK 5,000,000	Sweden Government Bond, 0.500%, 24/11/45	298,168	0.00	THB 34,500,000	Thailand Government Bond, 2.125%, 17/12/26	969,542	0.02
SEK 2,000,000	Sweden Government Bond, 1.375%, 23/06/71	109,552	0.00	THB 60,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,611,530	0.03
<b>Total Sweden</b>		<b>11,957,717</b>	<b>0.20</b>	THB 31,750,000	Thailand Government Bond, 5.670%, 13/03/28	1,026,513	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
Thailand (continued)				United Kingdom (continued)			
THB 46,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,473,648	0.02	GBP 7,200,000	United Kingdom Gilt, 0.250%, 31/01/25	7,454,928	0.12
THB 60,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,634,037	0.03	GBP 2,949,698	United Kingdom Gilt, 5.000%, 07/03/25	3,733,263	0.06
THB 53,000,000	Thailand Government Bond, 3.775%, 25/06/32	1,648,075	0.03	GBP 4,200,000	United Kingdom Gilt, 0.625%, 07/06/25	4,890,874	0.08
THB 35,000,000	Thailand Government Bond, 1.585%, 17/12/35	868,727	0.01	GBP 3,900,000	United Kingdom Gilt, 2.000%, 07/09/25	4,618,379	0.08
THB 48,000,000	Thailand Government Bond, 3.390%, 17/06/37	1,438,213	0.02	GBP 1,000,000	United Kingdom Gilt, 3.500%, 22/10/25	1,213,911	0.02
THB 83,000,000	Thailand Government Bond, 3.300%, 17/06/38	2,461,978	0.04	GBP 7,300,000	United Kingdom Gilt, 0.125%, 30/01/26	7,884,172	0.14
THB 15,000,000	Thailand Government Bond, 2.000%, 17/06/42	363,262	0.01	GBP 4,600,000	United Kingdom Gilt, 1.500%, 22/07/26	5,267,310	0.09
THB 35,000,000	Thailand Government Bond, 3.450%, 17/06/43	1,044,353	0.02	GBP 7,700,000	United Kingdom Gilt, 0.375%, 22/10/26	7,818,652	0.13
THB 18,000,000	Thailand Government Bond, 4.850%, 17/06/61	633,440	0.01	GBP 3,600,000	United Kingdom Gilt, 4.125%, 29/01/27	4,414,979	0.07
THB 7,200,000	Thailand Government Bond, 4.000%, 17/06/66	217,714	0.00	GBP 4,050,000	United Kingdom Gilt, 1.250%, 22/07/27	4,471,315	0.08
THB 15,000,000	Thailand Government Bond, 3.600%, 17/06/67	414,872	0.01	GBP 3,055,926	United Kingdom Gilt, 4.250%, 07/12/27	3,791,949	0.06
<b>Total Thailand</b>		<b>15,805,904</b>	<b>0.27</b>	GBP 3,500,000	United Kingdom Gilt, 1.625%, 22/10/28	3,821,159	0.06
United Arab Emirates				GBP 1,993,225	United Kingdom Gilt, 6.000%, 07/12/28	2,685,525	0.05
USD 400,000	Abu Dhabi Government International Bond, 2.125%, 30/09/24	383,840	0.01	GBP 8,100,000	United Kingdom Gilt, 0.500%, 31/01/29	6,611,025	0.11
USD 300,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	286,590	0.00	GBP 4,350,000	United Kingdom Gilt, 0.875%, 22/10/29	4,435,804	0.07
USD 300,000	Abu Dhabi Government International Bond, 3.125%, 11/10/27	284,229	0.00	GBP 3,107,283	United Kingdom Gilt, 4.750%, 07/12/30	4,039,766	0.07
USD 500,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	438,595	0.01	GBP 3,200,000	United Kingdom Gilt, 1.000%, 31/01/32	3,093,878	0.05
USD 500,000	Abu Dhabi Government International Bond, 3.125%, 16/04/30	463,040	0.01	GBP 2,860,902	United Kingdom Gilt, 4.250%, 07/06/32	3,618,987	0.06
USD 350,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	307,426	0.00	GBP 2,300,000	United Kingdom Gilt, 3.250%, 31/01/33	2,666,551	0.04
USD 300,000	Uae International Government Bond, 2.000%, 19/10/31	252,660	0.00	GBP 6,950,000	United Kingdom Gilt, 0.875%, 31/07/33	5,593,450	0.10
USD 500,000	Uae International Government Bond, 2.875%, 19/10/41	382,880	0.01	GBP 2,400,000	United Kingdom Gilt, 4.500%, 07/09/34	3,076,201	0.05
USD 500,000	Uae International Government Bond, 3.250%, 19/10/61	359,225	0.01	GBP 6,550,000	United Kingdom Gilt, 0.625%, 31/07/35	4,440,411	0.08
<b>Total United Arab Emirates</b>		<b>3,158,485</b>	<b>0.05</b>	GBP 2,025,256	United Kingdom Gilt, 4.250%, 07/03/36	2,527,640	0.04
United Kingdom				GBP 2,850,000	United Kingdom Gilt, 1.750%, 07/09/37	2,590,478	0.04
USD 500,000	Bank of England Euro Note, 2.000%, 21/03/25	474,425	0.01	GBP 1,000,000	United Kingdom Gilt, 3.750%, 29/01/38	1,166,630	0.02
USD 500,000	Bank of England Euro Note, 4.625%, 06/03/26	499,245	0.01	GBP 2,095,721	United Kingdom Gilt, 4.750%, 07/12/38	2,738,866	0.05
GBP 980,000	United Kingdom Gilt, 2.750%, 07/09/24	1,208,397	0.02	GBP 5,850,000	United Kingdom Gilt, 1.125%, 31/01/39	3,560,312	0.06
				GBP 1,760,000	United Kingdom Gilt, 4.250%, 07/09/39	2,170,853	0.04
				GBP 4,300,000	United Kingdom Gilt, 4.250%, 07/12/40	5,296,244	0.09



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 7,750,000	United Kingdom Gilt, 1.250%, 22/10/41	5,600,224	0.10	USD 200,000	Commonwealth Financing Authority, 4.144%, 01/06/38	180,011	0.00
GBP 2,354,981	United Kingdom Gilt, 4.500%, 07/12/42	2,991,612	0.05	USD 300,000	County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41	266,189	0.00
GBP 2,590,000	United Kingdom Gilt, 3.250%, 22/01/44	2,740,563	0.05	USD 500,000	Dallas Fort Worth International Airport, 2.843%, perpetual	366,293	0.01
GBP 2,800,000	United Kingdom Gilt, 3.500%, 22/01/45	3,064,830	0.05	USD 250,000	Dallas Fort Worth Tx International, 3.089%, perpetual	197,738	0.00
GBP 1,597,948	United Kingdom Gilt, 4.250%, 07/12/46	1,957,401	0.03	USD 1,000,000	Federal Farm Credit Banks Funding Corp, 4.250%, 26/09/24	985,160	0.02
GBP 2,050,000	United Kingdom Gilt, 1.500%, 22/07/47	1,474,679	0.02	USD 2,500,000	Federal Farm Credit Banks Funding Corp, 0.870%, 01/09/26	2,211,900	0.04
GBP 3,000,000	United Kingdom Gilt, 1.750%, 22/01/49	2,258,033	0.04	USD 5,000,000	Federal Home Loan Bank, 1.250%, 21/12/26	4,485,950	0.08
GBP 1,488,324	United Kingdom Gilt, 4.250%, 07/12/49	1,829,551	0.03	USD 2,000,000	Federal Home Loan Banks, 4.500%, 03/10/24	1,979,040	0.03
GBP 1,390,000	United Kingdom Gilt, 3.750%, 22/07/52	1,576,517	0.03	USD 3,000,000	Federal Home Loan Banks, 0.550%, 12/02/26	2,677,710	0.05
GBP 1,100,000	United Kingdom Gilt, 1.500%, 31/07/53	730,373	0.01	USD 315,000	Federal Home Loan Banks, 3.250%, 16/11/28	301,553	0.01
GBP 1,300,000	United Kingdom Gilt, 3.750%, 22/10/53	1,470,027	0.02	USD 300,000	Federal Home Loan Banks, 5.500%, 15/07/36	339,534	0.01
GBP 1,730,000	United Kingdom Gilt, 1.625%, 22/10/54	1,184,089	0.02	USD 10,000,000	Federal Home Loan Mortgage Corp, 5.150%, 14/02/25	9,933,000	0.17
GBP 1,861,040	United Kingdom Gilt, 4.250%, 07/12/55	2,324,984	0.04	USD 925,000	Federal Home Loan Mortgage Corp, 0.375%, 23/09/25	837,856	0.01
GBP 2,550,000	United Kingdom Gilt, 1.750%, 22/07/57	1,799,441	0.03	USD 200,000	Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	234,192	0.00
GBP 2,505,000	United Kingdom Gilt, 4.000%, 22/01/60	3,042,822	0.05	USD 100,000	Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	116,817	0.00
GBP 1,000,000	United Kingdom Gilt, 4.000%, 22/10/63	1,221,209	0.02	USD 500,000	Federal National Mortgage Association, 2.625%, 06/09/24	485,010	0.01
GBP 2,070,000	United Kingdom Gilt, 2.500%, 22/07/65	1,776,263	0.03	USD 2,670,000	Federal National Mortgage Association, 1.625%, 15/10/24	2,547,661	0.04
GBP 1,700,000	United Kingdom Gilt, 3.500%, 22/07/68	1,880,198	0.03	USD 1,440,000	Federal National Mortgage Association, 1.625%, 07/01/25	1,365,523	0.02
GBP 2,645,000	United Kingdom Gilt, 1.625%, 22/10/71	1,667,608	0.03	USD 2,000,000	Federal National Mortgage Association, 0.625%, 22/04/25	1,849,680	0.03
<b>Total United Kingdom</b>		<b>162,466,003</b>	<b>2.73</b>	USD 1,500,000	Federal National Mortgage Association, 0.700%, 30/07/25	1,370,280	0.02
United States				USD 300,000	Federal National Mortgage Association, 1.875%, 24/09/26	276,870	0.00
USD 500,000	Alabama Federal Aid Highway Finance Authority, 2.650%, perpetual	384,359	0.01	USD 375,000	Federal National Mortgage Association, 6.625%, 15/11/30	434,411	0.01
USD 190,000	American Municipal Power Inc, 8.084%, 15/02/50	257,515	0.00	USD 1,050,000	Federal National Mortgage Association, 5.625%, 15/07/37	1,201,557	0.02
USD 100,000	California State University, 2.975%, 01/11/51	71,634	0.00	USD 200,000	Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53	159,409	0.00
USD 300,000	California State University, 2.939%, perpetual	210,867	0.00	USD 65,000	Grand Parkway Transportation Corp, 3.236%, 01/10/52	47,577	0.00
USD 290,000	Chicago Transit Authority, 6.899%, 01/12/40	327,511	0.01	USD 20,000	JobsOhio Beverage System, 2.833%, 01/01/38	15,991	0.00
USD 50,000	City of Houston TX, 3.961%, 01/03/47	44,286	0.00	USD 575,000	Los Angeles Unified School District, 5.750%, 01/07/34	609,451	0.01
USD 300,000	City of San Francisco CA Public Utilities Commission Water Revenue, 3.303%, 01/11/39	256,527	0.00	USD 100,000	Los Angeles Unified School District, 6.758%, 01/07/34	112,938	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Massachusetts School Building Authority, 3.395%, 15/10/40	16,570	0.00	USD 1,000,000	United States Treasury Note/Bond, 2.125%, 31/07/24	965,703	0.02
USD 100,000	Massachusetts School Building Authority, 2.950%, perpetual	75,136	0.00	USD 2,800,000	United States Treasury Note/Bond, 2.375%, 15/08/24	2,709,656	0.05
USD 55,000	Massachusetts ST, 2.514%, 01/07/41	40,881	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 31/08/24	4,768,555	0.08
USD 100,000	Metropolitan Transportation Authority, 7.336%, 15/11/39	124,307	0.00	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/09/24	1,923,047	0.03
USD 400,000	New Jersey Turnpike Authority, 7.414%, 01/01/40	501,375	0.01	USD 13,000,000	United States Treasury Note/Bond, 4.250%, 30/09/24	12,838,516	0.21
USD 300,000	New York State Dormitory Authority, 3.110%, 15/02/39	245,571	0.00	USD 35,000,000	United States Treasury Note/Bond, 0.625%, 15/10/24	29,993,828	0.50
USD 100,000	New York State Dormitory Authority, 3.142%, 01/07/43	80,537	0.00	USD 3,000,000	United States Treasury Note/Bond, 1.500%, 31/10/24	2,854,570	0.05
USD 2,000	North Texas Tollway Authority, 6.718%, 01/01/49	2,484	0.00	USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/10/24	4,804,687	0.08
USD 260,000	Ohio State University, 4.800%, 01/06/11	237,834	0.00	USD 45,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	40,590,899	0.69
USD 500,000	Port Authority of New York & New Jersey, 5.072%, 15/07/53	512,988	0.01	USD 6,500,000	United States Treasury Note/Bond, 2.250%, 15/11/24	6,241,016	0.10
USD 200,000	Port Authority of New York & New Jersey, 4.458%, 01/10/62	183,486	0.00	USD 200,000	United States Treasury Note/Bond, 7.500%, 15/11/24	205,734	0.00
USD 250,000	Port Authority of New York & New Jersey, 3.287%, 01/08/69	172,950	0.00	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 30/11/24	2,373,535	0.04
USD 35,000	Rutgers The State University of New Jersey, 3.915%, perpetual	25,023	0.00	USD 4,000,000	United States Treasury Note/Bond, 1.000%, 15/12/24	3,764,531	0.06
USD 195,000	Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	192,109	0.00	USD 2,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,376,660	0.04
USD 50,000	State Board of Administration Finance Corp, 1.258%, perpetual	46,161	0.00	USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/12/24	4,787,500	0.08
USD 50,000	State Board of Administration Finance Corp, 1.705%, perpetual	44,112	0.00	USD 32,250,000	United States Treasury Note/Bond, 1.125%, 15/01/25	26,868,242	0.46
USD 50,000	State Board of Administration Finance Corp, 2.154%, perpetual	41,730	0.00	USD 34,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	26,066,602	0.44
USD 600,000	State of California, 7.500%, 01/04/34	724,513	0.01	USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/01/25	959,648	0.02
USD 500,000	State of California, 5.125%, 01/03/38	498,638	0.01	USD 3,500,000	United States Treasury Note/Bond, 2.000%, 15/02/25	3,330,879	0.06
USD 200,000	State of California, 7.625%, 01/03/40	250,592	0.00	USD 200,000	United States Treasury Note/Bond, 7.625%, 15/02/25	207,453	0.00
USD 400,000	State of Illinois, 5.100%, 01/06/33	392,160	0.01	USD 3,000,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,889,961	0.05
USD 430,000	Tennessee Valley Authority, 0.750%, 15/05/25	396,426	0.01	USD 5,000,000	United States Treasury Note/Bond, 4.625%, 28/02/25	4,961,328	0.08
USD 125,000	Tennessee Valley Authority, 6.750%, 01/11/25	129,908	0.00	USD 10,000,000	United States Treasury Note/Bond, 1.750%, 15/03/25	9,308,398	0.16
USD 275,000	Tennessee Valley Authority, 7.125%, 01/05/30	319,732	0.01	USD 31,000,000	United States Treasury Note/Bond, 0.500%, 31/03/25	27,172,462	0.46
USD 300,000	Tennessee Valley Authority, 5.250%, 15/09/39	315,597	0.01	USD 1,000,000	United States Treasury Note/Bond, 2.625%, 31/03/25	959,688	0.02
USD 200,000	Texas Transportation Commission, 2.472%, 01/10/44	141,893	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,888,203	0.05
USD 40,000,000	United States Treasury Bill, zero coupon, 13/07/23	39,933,132	0.67	USD 5,000,000	United States Treasury Note/Bond, 3.875%, 30/04/25	4,902,930	0.08
USD 26,000,000	United States Treasury Note/Bond, 0.375%, 15/07/24	23,921,250	0.41	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 15/05/25	1,898,984	0.03
USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/07/24	4,809,570	0.08	USD 28,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	26,075,117	0.43

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 29,000,000	United States Treasury Note/Bond, 0.250%, 31/05/25	26,338,475	0.45	USD 15,000,000	United States Treasury Note/Bond, 3.250%, 30/06/27	14,401,953	0.24
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,887,031	0.05	USD 3,500,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,235,313	0.05
USD 8,000,000	United States Treasury Note/Bond, 4.250%, 31/05/25	7,899,375	0.13	USD 17,500,000	United States Treasury Note/Bond, 4.125%, 30/09/27	17,611,328	0.29
USD 25,000,000	United States Treasury Note/Bond, 2.875%, 15/06/25	22,717,813	0.38	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/11/27	1,842,031	0.03
USD 1,000,000	United States Treasury Note/Bond, 2.000%, 15/08/25	943,203	0.02	USD 50,000	United States Treasury Note/Bond, 6.125%, 15/11/27	53,691	0.00
USD 25,000,000	United States Treasury Note/Bond, 3.125%, 15/08/25	24,017,969	0.40	USD 10,000,000	United States Treasury Note/Bond, 3.875%, 30/11/27	9,876,954	0.17
USD 300,000	United States Treasury Note/Bond, 6.875%, 15/08/25	311,883	0.01	USD 5,200,000	United States Treasury Note/Bond, 2.750%, 15/02/28	4,887,594	0.08
USD 1,000,000	United States Treasury Note/Bond, 2.250%, 15/11/25	944,688	0.02	USD 26,000,000	United States Treasury Note/Bond, 1.250%, 31/03/28	20,623,437	0.35
USD 5,000,000	United States Treasury Note/Bond, 4.500%, 15/11/25	4,974,609	0.08	USD 10,000,000	United States Treasury Note/Bond, 3.625%, 31/03/28	9,768,750	0.16
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,854,922	0.05	USD 4,500,000	United States Treasury Note/Bond, 2.875%, 15/05/28	4,246,523	0.07
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,316,406	0.04	USD 7,000,000	United States Treasury Note/Bond, 3.625%, 31/05/28	6,847,422	0.12
USD 5,000,000	United States Treasury Note/Bond, 4.000%, 15/02/26	4,923,828	0.08	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,826,328	0.05
USD 635,000	United States Treasury Note/Bond, 6.000%, 15/02/26	654,943	0.01	USD 315,000	United States Treasury Note/Bond, 5.500%, 15/08/28	333,654	0.01
USD 1,500,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,421,719	0.02	USD 7,500,000	United States Treasury Note/Bond, 3.125%, 15/11/28	7,145,508	0.12
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,886,094	0.03	USD 5,000,000	United States Treasury Note/Bond, 5.250%, 15/11/28	5,251,562	0.09
USD 5,000,000	United States Treasury Note/Bond, 1.625%, 15/05/26	4,614,844	0.08	USD 3,000,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,779,219	0.05
USD 10,000,000	United States Treasury Note/Bond, 3.625%, 15/05/26	9,757,031	0.16	USD 1,000,000	United States Treasury Note/Bond, 5.250%, 15/02/29	1,053,281	0.02
USD 4,000,000	United States Treasury Note/Bond, 1.875%, 30/06/26	3,712,188	0.06	USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,823,281	0.03
USD 5,000,000	United States Treasury Note/Bond, 1.875%, 31/07/26	4,629,297	0.08	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,180,664	0.04
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,285,156	0.04	USD 16,500,000	United States Treasury Note/Bond, 4.000%, 31/10/29	16,589,765	0.28
USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/08/26	4,550,000	0.08	USD 3,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	2,631,094	0.04
USD 6,000,000	United States Treasury Note/Bond, 1.625%, 31/10/26	5,486,250	0.09	USD 5,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	4,892,187	0.08
USD 1,100,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,017,586	0.02	USD 5,000,000	United States Treasury Note/Bond, 3.500%, 30/04/30	4,856,250	0.08
USD 325,000	United States Treasury Note/Bond, 6.500%, 15/11/26	345,186	0.01	USD 200,000	United States Treasury Note/Bond, 6.250%, 15/05/30	226,406	0.00
USD 14,000,000	United States Treasury Note/Bond, 1.500%, 31/01/27	12,330,390	0.21	USD 5,000,000	United States Treasury Note/Bond, 3.750%, 31/05/30	4,931,250	0.08
USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,860,000	0.03	USD 6,000,000	United States Treasury Note/Bond, 0.875%, 15/11/30	4,856,250	0.08
USD 200,000	United States Treasury Note/Bond, 6.625%, 15/02/27	214,734	0.00	USD 17,000,000	United States Treasury Note/Bond, 1.625%, 15/05/31	12,621,250	0.21
USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	3,258,828	0.05	USD 21,000,000	United States Treasury Note/Bond, 1.875%, 15/02/32	15,900,469	0.28
USD 15,000,000	United States Treasury Note/Bond, 2.625%, 31/05/27	14,016,406	0.24	USD 7,000,000	United States Treasury Note/Bond, 3.500%, 15/02/33	6,819,531	0.11

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.30% <i>(continued)</i>				Government Bonds - 62.30% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 7,000,000	United States Treasury Note/Bond, 3.375%, 15/05/33	6,751,719	0.11	USD 675,000	United States Treasury Note/Bond, 3.750%, 15/11/43	644,941	0.01
USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/02/36	1,078,438	0.02	USD 1,750,000	United States Treasury Note/Bond, 3.625%, 15/02/44	1,639,531	0.03
USD 750,000	United States Treasury Note/Bond, 4.750%, 15/02/37	829,336	0.01	USD 2,500,000	United States Treasury Note/Bond, 3.375%, 15/05/44	2,253,906	0.04
USD 300,000	United States Treasury Note/Bond, 5.000%, 15/05/37	339,703	0.01	USD 3,000,000	United States Treasury Note/Bond, 3.125%, 15/08/44	2,595,938	0.04
USD 525,000	United States Treasury Note/Bond, 4.375%, 15/02/38	558,715	0.01	USD 1,750,000	United States Treasury Note/Bond, 3.000%, 15/11/44	1,481,211	0.02
USD 325,000	United States Treasury Note/Bond, 4.500%, 15/05/38	349,883	0.01	USD 2,350,000	United States Treasury Note/Bond, 2.500%, 15/02/45	1,819,047	0.03
USD 475,000	United States Treasury Note/Bond, 3.500%, 15/02/39	455,332	0.01	USD 1,000,000	United States Treasury Note/Bond, 3.000%, 15/05/45	844,688	0.01
USD 1,400,000	United States Treasury Note/Bond, 4.250%, 15/05/39	1,464,750	0.02	USD 2,250,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,856,953	0.03
USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,075,781	0.02	USD 1,815,000	United States Treasury Note/Bond, 3.000%, 15/11/45	1,530,555	0.03
USD 925,000	United States Treasury Note/Bond, 4.375%, 15/11/39	979,344	0.02	USD 2,000,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,539,063	0.03
USD 1,350,000	United States Treasury Note/Bond, 4.625%, 15/02/40	1,471,289	0.02	USD 2,500,000	United States Treasury Note/Bond, 2.500%, 15/05/46	1,922,266	0.03
USD 1,300,000	United States Treasury Note/Bond, 4.375%, 15/05/40	1,373,531	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/46	2,191,875	0.04
USD 1,000,000	United States Treasury Note/Bond, 3.875%, 15/08/40	992,031	0.02	USD 1,000,000	United States Treasury Note/Bond, 2.875%, 15/11/46	823,906	0.01
USD 1,050,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,091,508	0.02	USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,683,750	0.03
USD 1,000,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,103,906	0.02	USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,684,375	0.03
USD 1,600,000	United States Treasury Note/Bond, 4.375%, 15/05/41	1,683,750	0.03	USD 2,600,000	United States Treasury Note/Bond, 2.750%, 15/08/47	2,091,375	0.04
USD 1,250,000	United States Treasury Note/Bond, 3.750%, 15/08/41	1,207,422	0.02	USD 3,400,000	United States Treasury Note/Bond, 2.750%, 15/11/47	2,735,406	0.05
USD 18,300,000	United States Treasury Note/Bond, 2.000%, 15/11/41	12,801,937	0.21	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/48	2,107,813	0.04
USD 935,000	United States Treasury Note/Bond, 3.125%, 15/11/41	823,677	0.01	USD 3,500,000	United States Treasury Note/Bond, 3.125%, 15/05/48	3,020,938	0.05
USD 1,300,000	United States Treasury Note/Bond, 3.125%, 15/02/42	1,142,781	0.02	USD 3,500,000	United States Treasury Note/Bond, 3.000%, 15/08/48	2,953,672	0.05
USD 1,400,000	United States Treasury Note/Bond, 3.000%, 15/05/42	1,203,563	0.02	USD 5,000,000	United States Treasury Note/Bond, 3.375%, 15/11/48	4,521,094	0.08
USD 1,525,000	United States Treasury Note/Bond, 2.750%, 15/08/42	1,256,695	0.02	USD 4,000,000	United States Treasury Note/Bond, 3.000%, 15/02/49	3,383,750	0.06
USD 5,000,000	United States Treasury Note/Bond, 3.375%, 15/08/42	4,539,062	0.08	USD 4,000,000	United States Treasury Note/Bond, 2.875%, 15/05/49	3,307,500	0.06
USD 1,700,000	United States Treasury Note/Bond, 2.750%, 15/11/42	1,398,516	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/49	2,181,094	0.04
USD 1,000,000	United States Treasury Note/Bond, 3.125%, 15/02/43	871,719	0.01	USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/11/49	2,615,156	0.04
USD 5,500,000	United States Treasury Note/Bond, 3.875%, 15/02/43	5,364,219	0.09	USD 7,000,000	United States Treasury Note/Bond, 2.375%, 15/05/51	5,206,250	0.09
USD 1,700,000	United States Treasury Note/Bond, 2.875%, 15/05/43	1,421,359	0.02	USD 5,500,000	United States Treasury Note/Bond, 2.250%, 15/02/52	3,976,328	0.07
USD 3,000,000	United States Treasury Note/Bond, 3.875%, 15/05/43	2,927,813	0.05	USD 5,000,000	United States Treasury Note/Bond, 3.000%, 15/08/52	4,253,906	0.07
USD 1,800,000	United States Treasury Note/Bond, 3.625%, 15/08/43	1,689,188	0.03	USD 5,000,000	United States Treasury Note/Bond, 3.625%, 15/02/53	4,802,344	0.08

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.30% (continued)				Government Bonds - 62.30% (continued)			
United States (continued)				Uruguay			
USD 5,500,000	United States Treasury Note/Bond, 3.625%, 15/05/53	5,288,594	0.09	USD 200,000	Uruguay Government International Bond, 4.375%, 27/10/27	198,518	0.00
USD 5,500,000	United States Treasury Note/Bond, 0.625%, perpetual	4,699,922	0.08	USD 230,000	Uruguay Government International Bond, 4.375%, 23/01/31	226,743	0.01
USD 10,000,000	United States Treasury Note/Bond - When Issued, 4.500%, 30/11/24	9,894,141	0.17	USD 243,467	Uruguay Government International Bond, 4.125%, 20/11/45	221,180	0.00
USD 15,000,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	13,466,016	0.23	USD 200,000	Uruguay Government International Bond, 5.100%, 18/06/50	199,762	0.00
USD 15,000,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	13,541,015	0.23	<b>Total Uruguay</b>		<b>846,203</b>	<b>0.01</b>
USD 10,000,000	United States Treasury Note/Bond - When Issued, 0.875%, 30/06/26	8,978,906	0.16	<b>Total Government Bonds</b>		<b>3,706,346,689</b>	<b>62.30</b>
USD 5,000,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	4,454,687	0.07	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 37,000,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	32,874,766	0.55	5,664,757,286			
USD 16,250,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	13,171,484	0.22	Other transferable securities			
USD 10,000,000	United States Treasury Note/Bond - When Issued, 2.500%, 31/03/27	9,371,875	0.16	Asset Backed Obligations - 0.64%			
USD 10,000,000	United States Treasury Note/Bond - When Issued, 2.750%, 31/07/27	9,428,125	0.16	United States			
USD 10,000,000	United States Treasury Note/Bond - When Issued, 4.000%, 29/02/28	9,928,125	0.17	USD 5,500,000	FNMA TBA 30 YR 2.5, 2.500%, 13/07/53	4,660,744	0.08
USD 8,000,000	United States Treasury Note/Bond - When Issued, 1.000%, 31/07/28	6,861,875	0.12	USD 650,767	FED HM LN PC Pool SD8001, 3.500%, 01/07/49	599,171	0.01
USD 13,000,000	United States Treasury Note/Bond - When Issued, 1.125%, 31/08/28	10,849,375	0.18	USD 1,073,671	FED HM LN PC Pool SD8036, 3.000%, 01/01/50	953,489	0.02
USD 5,000,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	4,337,500	0.07	USD 4,442,459	FED HM LN PC Pool SD8113, 2.000%, perpetual	3,636,329	0.06
USD 11,750,000	United States Treasury Note/Bond - When Issued, 1.750%, 31/01/29	9,165,742	0.15	USD 5,586,984	Federal National Mortgage Association, 3.000%, perpetual	4,969,453	0.08
USD 9,500,000	United States Treasury Note/Bond - When Issued, 2.375%, 31/03/29	8,070,391	0.14	USD 2,635,242	Federal National Mortgage Association, 4.000%, perpetual	2,494,123	0.04
USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/04/29	4,689,453	0.08	USD 9,127,567	Federal National Mortgage Association, 4.500%, perpetual	8,772,918	0.15
USD 5,000,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	4,955,859	0.08	USD 3,888,092	Freddie Mac Pool, 3.500%, perpetual	3,542,047	0.06
USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.250%, 15/05/41	3,851,563	0.06	USD 857,624	Freddie Mac Pool, 5.000%, perpetual	844,352	0.01
USD 6,500,000	United States Treasury Note/Bond - When Issued, 3.250%, 15/05/42	5,801,250	0.10	USD 1,470,032	Ginnie Mae II Pool, 5.000%, 20/11/52	1,444,111	0.02
USD 50,000	University of California, 3.063%, 01/07/25	48,077	0.00	USD 2,932,771	Ginnie Mae II Pool, 4.000%, perpetual	2,770,983	0.05
USD 300,000	University of California, 3.349%, 01/07/29	277,963	0.00	USD 3,451,490	Ginnie Mae II Pool, 4.500%, perpetual	3,329,690	0.06
USD 100,000	University of California, 4.858%, 15/05/12	89,533	0.00	<b>Total United States</b>		<b>38,017,410</b>	<b>0.64</b>
USD 50,000	University of California, 4.767%, 15/05/15	44,029	0.00	<b>Total Asset Backed Obligations</b>		<b>38,017,410</b>	<b>0.64</b>
USD 1,000,000	University of Michigan, 4.454%, 01/04/22	872,198	0.01	Corporate Bonds - 0.64%			
USD 100,000	University of Texas System, 3.354%, 15/08/47	79,921	0.00	Australia			
USD 60,000	University of Virginia, 2.256%, 01/09/50	37,116	0.00	AUD 200,000	Qantas Airways Ltd, 2.950%, 27/11/29	109,598	0.00
<b>Total United States</b>		<b>1,060,535,895</b>	<b>17.83</b>	<b>Total Australia</b>		<b>109,598</b>	<b>0.00</b>
				Belgium			
				EUR 100,000	KBC Group NV, 0.750%, 31/05/31	85,480	0.00
				<b>Total Belgium</b>		<b>85,480</b>	<b>0.00</b>
				Bermuda			
				USD 1,000,000	RenaissanceRe Holdings Ltd, 5.750%, 05/06/33	980,860	0.02
				<b>Total Bermuda</b>		<b>980,860</b>	<b>0.02</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Corporate Bonds - 0.64% (continued)				Corporate Bonds - 0.64% (continued)			
Canada				Canada (continued)			
CAD 300,000	407 International Inc, 3.720%, 11/05/48	196,360	0.00	USD 500,000	Canadian Pacific Railway Co, 2.875%, 15/11/29	443,050	0.01
CAD 100,000	407 International Inc, 3.980%, 11/09/52	67,950	0.00	USD 50,000	Canadian Pacific Railway Co, 4.950%, 15/08/45	46,825	0.00
CAD 200,000	55 Ontario School Board Trust, 5.900%, 02/06/33	170,331	0.00	CAD 300,000	Canadian Western Bank, 2.606%, 30/01/25	214,989	0.01
CAD 400,000	Aeroports de Montreal, 3.030%, 21/04/50	230,989	0.01	CAD 200,000	Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24	147,309	0.00
CAD 200,000	Alimentation Couche-Tard Inc, 3.056%, 26/07/24	147,307	0.00	CAD 200,000	CU Inc, 3.763%, 19/11/46	132,052	0.00
USD 500,000	Alimentation Couche-Tard Inc, 3.439%, 13/05/41	360,665	0.01	CAD 300,000	CU Inc, 3.548%, 22/11/47	190,039	0.00
CAD 300,000	AltaGas Ltd, 2.157%, 10/06/25	212,314	0.00	CAD 200,000	Enbridge Gas Inc, 2.880%, 22/11/27	140,206	0.00
CAD 300,000	AltaLink LP, 2.747%, 29/05/26	214,068	0.01	CAD 200,000	Enbridge Gas Inc, 4.950%, 22/11/50	156,945	0.00
CAD 500,000	Bank of Montreal, 2.280%, 29/07/24	365,029	0.01	CAD 300,000	Enbridge Inc, 2.990%, 03/10/29	201,468	0.00
CAD 100,000	Bank of Montreal, 2.700%, 11/09/24	73,276	0.00	CAD 500,000	Enbridge Inc, 5.360%, 26/05/33	379,343	0.01
CAD 200,000	Bank of Montreal, 2.700%, 09/12/26	140,734	0.00	CAD 200,000	Enbridge Inc, 4.570%, 11/03/44	132,841	0.00
CAD 200,000	Bank of Montreal, 3.190%, 01/03/28	141,382	0.00	CAD 300,000	Enbridge Pipelines Inc, 4.550%, 17/08/43	201,876	0.00
CAD 500,000	Bank of Montreal, 5.039%, 29/05/28	375,685	0.01	CAD 300,000	EPCOR Utilities Inc, 3.554%, 27/11/47	190,195	0.00
CAD 200,000	Bank of Montreal, 2.077%, 17/06/30	140,442	0.00	CAD 300,000	Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	212,889	0.00
CAD 800,000	Bank of Montreal, 6.534%, 27/10/32	621,446	0.01	CAD 100,000	Federation des Caisses Desjardins du Quebec, 2.856%, 26/05/30	71,302	0.00
CAD 100,000	Bank of Nova Scotia, 2.290%, 28/06/24	73,378	0.00	CAD 100,000	First Capital Real Estate Investment Trust, 3.456%, 22/01/27	68,720	0.00
CAD 100,000	Bank of Nova Scotia, 2.490%, 23/09/24	72,825	0.00	CAD 300,000	FortisBC Energy Inc, 2.820%, 09/08/49	164,806	0.00
CAD 300,000	Bank of Nova Scotia, 2.620%, 02/12/26	210,731	0.00	CAD 300,000	Greater Toronto Airports Authority, 2.730%, 03/04/29	208,079	0.00
CAD 100,000	Bank of Nova Scotia, 2.836%, 03/07/29	73,239	0.00	CAD 300,000	Honda Canada Finance Inc, 3.444%, 23/05/25	218,727	0.01
CAD 300,000	Bell Canada, 2.500%, 14/05/30	193,519	0.00	CAD 300,000	Hydro One Inc, 2.770%, 24/02/26	215,007	0.01
CAD 300,000	Bell Canada Inc, 3.600%, 29/09/27	213,939	0.01	CAD 100,000	Hydro One Inc, 6.590%, 22/04/43	94,494	0.00
CAD 200,000	Bell Canada Inc, 4.450%, 27/02/47	134,009	0.00	CAD 100,000	Hydro One Inc, 3.720%, 18/11/47	65,595	0.00
CAD 100,000	British Columbia Ferry Services Inc, 4.289%, 28/04/44	72,500	0.00	CAD 700,000	Inter Pipeline Ltd, 5.849%, 18/05/32	527,461	0.01
CAD 200,000	Brookfield Asset Management Inc, 3.800%, 16/03/27	142,823	0.00	CAD 200,000	Manulife Financial Corp, 3.049%, 20/08/29	146,377	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 2.350%, 28/08/24	72,844	0.00	CAD 200,000	Manulife Financial Corp, 2.818%, 13/05/35	128,275	0.00
CAD 200,000	Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	145,957	0.00	CAD 400,000	NAV Canada, 2.924%, 29/09/51	228,093	0.01
CAD 200,000	Canadian Imperial Bank of Commerce, 2.950%, 19/06/29	146,795	0.00	CAD 200,000	North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35	133,684	0.00
CAD 500,000	Canadian Imperial Bank of Commerce, 5.350%, 20/04/33	370,659	0.01	CAD 100,000	North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39	70,610	0.00
CAD 200,000	Canadian National Railway Co, 2.800%, 22/09/25	144,106	0.00	CAD 300,000	OMERS Realty Corp, 3.331%, 05/06/25	218,129	0.01
CAD 500,000	Canadian National Railway Co, 4.400%, 10/05/33	371,071	0.01	CAD 500,000	Ontario Power Generation Inc, 3.215%, 08/04/30	345,275	0.01
				CAD 300,000	Pembina Pipeline Corp, 3.310%, 01/02/30	202,132	0.00



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Other transferable securities (continued)				Other transferable securities (continued)				
Corporate Bonds - 0.64% (continued)				Corporate Bonds - 0.64% (continued)				
Canada (continued)				Finland				
CAD 100,000	Pembina Pipeline Corp, 4.540%, 03/04/49	63,980	0.00	EUR 100,000	Nordea Kiinnitysluottopankki Oyj., 0.625%, 17/03/27	98,264	0.00	
CAD 200,000	Rogers Communications Inc, 3.800%, 01/03/27	142,882	0.00	<b>Total Finland</b>			<b>98,264</b>	
CAD 300,000	Royal Bank of Canada, 2.352%, 02/07/24	219,702	0.01	France				
CAD 200,000	Royal Bank of Canada, 1.936%, 01/05/25	141,828	0.00	EUR 100,000	Banque Fed Cred, 0.250%, 29/06/28	91,183	0.00	
CAD 500,000	Royal Bank of Canada, 4.642%, 17/01/28	370,040	0.01	GBP 500,000	Credit Agricole SA, 1.874%, 09/12/31	518,508	0.01	
CAD 100,000	Royal Bank of Canada, 2.880%, 23/12/29	72,227	0.00	EUR 100,000	Credit Agricole SA, 4.000%, 18/01/33	109,044	0.01	
CAD 100,000	Royal Bank of Canada, 2.088%, 30/06/30	70,204	0.00	EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	107,414	0.00	
CAD 200,000	SmartCentres REIT, 3.526%, 20/12/29	132,119	0.00	<b>Total France</b>			<b>826,149</b>	
CAD 200,000	Telus Corp, 3.300%, 02/05/29	138,009	0.00	Germany				
CAD 300,000	Telus Corp, 3.150%, 19/02/30	201,663	0.00	EUR 100,000	Clearstream Banking AG, zero coupon, 01/12/25	99,242	0.00	
CAD 500,000	Telus Corp, 4.950%, 28/03/33	369,715	0.01	EUR 800,000	DZ HYP AG, 0.750%, 21/11/29	750,302	0.01	
CAD 300,000	Telus Corp, 4.700%, 06/03/48	203,494	0.00	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 15/11/29	1,028,911	0.02	
CAD 500,000	Teranet Holdings LP, 3.719%, 23/02/29	342,789	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	483,226	0.01	
CAD 100,000	Teranet Holdings LP, 5.754%, 17/12/40	73,634	0.00	EUR 500,000	Muenchener Hypothekenbank eG, 1.875%, 25/08/32	491,354	0.01	
CAD 200,000	Thomson Reuters Corp, 2.239%, 14/05/25	142,623	0.00	EUR 100,000	Santander Consumer Bank, 0.250%, 15/10/24	103,666	0.00	
CAD 500,000	Toronto Dominion Bank, 2.260%, 07/01/27	342,630	0.01	<b>Total Germany</b>			<b>2,956,701</b>	
CAD 800,000	Toronto-Dominion Bank, 5.376%, 21/10/27	609,137	0.01	Ireland				
CAD 500,000	Toronto-Dominion Bank, 4.477%, 18/01/28	367,587	0.01	EUR 700,000	Vodafone Internat Finance, 3.250%, perpetual	741,247	0.01	
CAD 500,000	Toronto-Dominion Bank, 4.680%, 08/01/29	370,399	0.01	<b>Total Ireland</b>			<b>741,247</b>	
CAD 200,000	Toronto-Dominion Bank, 3.224%, 25/07/29	146,784	0.00	Japan				
CAD 500,000	Toronto-Dominion Bank, 3.105%, 22/04/30	359,433	0.01	EUR 100,000	East Japan Railway Co, 2.614%, 08/09/25	106,049	0.00	
CAD 400,000	TransCanada PipeLines Ltd, 3.800%, 05/04/27	287,710	0.01	<b>Total Japan</b>			<b>106,049</b>	
CAD 100,000	TransCanada PipeLines Ltd, 4.350%, 06/06/46	64,048	0.00	Luxembourg				
CAD 300,000	TransCanada PipeLines Ltd, 4.180%, 03/07/48	185,727	0.00	EUR 100,000	Bevco Lux Sarl, 1.000%, 16/01/30	84,883	0.00	
CAD 300,000	VW Credit Canada Inc, 2.850%, 26/09/24	218,829	0.01	EUR 100,000	DH Europe Finance, 0.200%, 18/03/26	98,837	0.00	
<b>Total Canada</b>			<b>17,430,359</b>	<b>0.29</b>	EUR 100,000	DH Europe Finance, 1.800%, 18/09/49	72,950	0.00
Chile				EUR 1,100,000	EFSF, zero coupon, 13/10/27	1,047,411	0.02	
USD 300,000	Corp Nacional del Cobre de Chile, 3.150%, 14/01/30	265,710	0.01	<b>Total Luxembourg</b>			<b>1,304,081</b>	
<b>Total Chile</b>			<b>265,710</b>	<b>0.01</b>	Netherlands			
Denmark				AUD 300,000	BNG Bank NV, 3.500%, 19/07/27	190,677	0.01	
EUR 500,000	Berlin Hyp AG, 0.625%, perpetual	472,665	0.01	EUR 100,000	de Volksbank NV, 0.250%, 22/06/26	95,994	0.00	
AUD 800,000	Kfw, 2.150%, perpetual	506,011	0.01	EUR 200,000	Easyjet Finco Bv, 1.875%, perpetual	190,454	0.00	
<b>Total Denmark</b>			<b>978,676</b>	<b>0.02</b>	EUR 400,000	Siemens Financieringsmat, 2.500%, 08/09/27	421,480	0.01
				EUR 100,000	Tennet Holdings BV, 4.250%, 28/04/32	114,379	0.00	
				EUR 100,000	Tennet Holdings BV, 4.500%, 28/10/34	116,139	0.00	

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Corporate Bonds - 0.64% (continued)				Corporate Bonds - 0.64% (continued)			
Netherlands (continued)				United States (continued)			
EUR 100,000	Tennet Holdings BV, 4.750%, 28/10/42	121,512	0.00	EUR 143,000	Bank of America Corp, 4.134%, 12/06/28	154,657	0.00
EUR 100,000	Volkswagen Intl Fin NV, 0.875%, 22/09/28	91,944	0.00	USD 1,000,000	Broadcom Inc, 4.926%, 15/05/37	902,910	0.02
<b>Total Netherlands</b>				EUR 100,000	Fedex Corp, 1.300%, 05/08/31	88,493	0.00
				USD 500,000	GA Global Funding Trust, 1.625%, 15/01/26	443,515	0.01
Norway				EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	103,402	0.00
EUR 500,000	Sparebank 1 Boligkreditt, 0.125%, 20/01/28	468,045	0.01	GBP 500,000	International Bank for Reconstruction & Development, 1.250%, 13/12/28	519,519	0.01
<b>Total Norway</b>				EUR 500,000	Johnson Controls, 3.000%, 15/09/28	519,054	0.01
Spain				USD 1,000,000	Jpmorgan Chase Co, 5.546%, 15/12/25	996,180	0.02
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 3.125%, 17/07/27	535,387	0.01	CAD 50,000	Manulife Finance Delaware LP, 5.059%, 15/12/41	35,808	0.00
EUR 500,000	Inmobiliaria Colonial So, 0.750%, 22/06/29	441,086	0.01	CAD 200,000	Mondelez International Inc, 3.250%, 07/03/25	145,554	0.00
EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	84,235	0.00	USD 500,000	Morgan Stanley Direct, 4.500%, perpetual	469,490	0.01
EUR 100,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	92,997	0.00	USD 500,000	OWL Rock Core Income Corp, 4.700%, 08/02/27	454,620	0.01
<b>Total Spain</b>				EUR 100,000	Philip Morris International Inc, 0.800%, 01/08/31	82,584	0.00
				EUR 100,000	Verizon Communications, 1.500%, 19/09/39	74,599	0.00
Supranationals				CAD 100,000	Verizon Communications Inc, 2.500%, 16/05/30	64,438	0.00
AUD 200,000	African Development Bank, 3.300%, 27/07/27	126,097	0.00	USD 1,000,000	Warnermedia Holdings Inc, 5.050%, 15/03/42	838,930	0.01
AUD 700,000	Asian Development Bank, 3.900%, 17/02/26	457,833	0.01	<b>Total United States</b>			
AUD 500,000	Asian Development Bank, 4.250%, 17/01/28	328,395	0.01	6,734,974 0.11			
<b>Total Supranationals</b>				<b>Total Corporate Bonds</b>			
				37,827,492 0.64			
				<b>Total Other transferable securities</b>			
				75,844,902 1.28			
				<b>TOTAL INVESTMENTS</b>			
				5,740,602,188 96.50			
Switzerland				Derivatives			
CHF 500,000	Roche Kapitalmarkt AG, 0.750%, 25/02/31	514,956	0.01	Forward Foreign Exchange Contracts Hedge – 1.71%			
<b>Total Switzerland</b>							
United Kingdom							
EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	272,150	0.00				
GBP 100,000	Prudential PLC, 5.625%, 20/10/51	112,278	0.00				
EUR 400,000	Rentokil Initial Finance, 3.875%, 27/06/27	433,306	0.01				
<b>Total United Kingdom</b>							
United States							
EUR 400,000	AbbVie Inc, 1.250%, 01/06/24	424,809	0.01				
EUR 200,000	AT&T Inc, 2.350%, 05/09/29	198,274	0.00				
CAD 300,000	Bank of America Corp, 3.515%, 24/03/26	218,138	0.00				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 1.71%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/23	Merrill Lynch International	111,000	65,915	205	0.00
Bought AUD / Sold EUR, due 06/07/23	BNP Paribas SA	6,940,000	4,213,256	22,859	0.00
Bought AUD / Sold USD, due 06/07/23	Barclays Bank PLC	30,056,000	19,946,887	60,448	0.00
Bought AUD / Sold USD, due 06/07/23	HSBC Bank PLC	261,000	172,909	831	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold CHF, due 06/07/23	Barclays Bank PLC	197,000	132,914	298	0.00
Bought CAD / Sold EUR, due 06/07/23	BNP Paribas SA	11,675,000	8,058,649	30,699	0.00
Bought CAD / Sold EUR, due 03/08/23	BNP Paribas SA	398,000	275,085	357	0.00
Bought CAD / Sold USD, due 06/07/23	Bank of Montreal	51,932,000	39,171,199	75,174	0.00
Bought CAD / Sold USD, due 06/07/23	BNP Paribas SA	452,000	340,655	933	0.00
	Goldman Sachs				
Bought CHF / Sold CNY, due 06/07/23	International	413,907	3,256,000	14,409	0.00
Bought CHF / Sold CNY, due 06/07/23	Standard Chartered Bank	10,344	81,000	411	0.00
Bought CHF / Sold CNY, due 03/08/23	Deutsche Bank AG	412,031	3,337,000	1,094	0.00
Bought CHF / Sold COP, due 03/08/23	Royal Bank of Canada	7,429	34,854,000	55	0.00
Bought CHF / Sold CZK, due 03/08/23	Barclays Bank PLC	6,378	155,000	42	0.00
Bought CHF / Sold DKK, due 03/08/23	BNP Paribas SA	8,926	68,000	25	0.00
Bought CHF / Sold EUR, due 06/07/23	Barclays Bank PLC	1,540,000	1,573,656	4,573	0.00
Bought CHF / Sold EUR, due 03/08/23	Deutsche Bank AG	519,243	531,500	1,410	0.00
	Westpac Banking				
Bought CHF / Sold EUR, due 03/08/23	Corporation	519,317	531,500	1,494	0.00
Bought CHF / Sold HUF, due 03/08/23	Barclays Bank PLC	3,884	1,489,000	33	0.00
Bought CHF / Sold IDR, due 06/07/23	Barclays Bank PLC	22,915	380,416,000	242	0.00
	Goldman Sachs				
Bought CHF / Sold IDR, due 03/08/23	International	22,629	380,416,000	0	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold ILS, due 06/07/23	London	6,309	26,000	47	0.00
Bought CHF / Sold ILS, due 03/08/23	Barclays Bank PLC	6,281	26,000	30	0.00
	Goldman Sachs				
Bought CHF / Sold JPY, due 06/07/23	International	277,172	43,027,500	12,100	0.00
Bought CHF / Sold JPY, due 06/07/23	Merrill Lynch International	277,209	43,027,500	12,142	0.00
Bought CHF / Sold JPY, due 06/07/23	Standard Chartered Bank	2,906	447,000	156	0.00
Bought CHF / Sold JPY, due 03/08/23	Barclays Bank PLC	269,028	43,251,000	1,042	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold JPY, due 03/08/23	London	269,076	43,251,000	1,096	0.00
Bought CHF / Sold KRW, due 06/07/23	UBS AG	53,894	78,929,000	343	0.00
Bought CHF / Sold KRW, due 03/08/23	UBS AG	54,459	78,929,000	1,071	0.00
Bought CHF / Sold MXN, due 03/08/23	BNP Paribas SA	16,301	314,000	69	0.00
	Goldman Sachs				
Bought CHF / Sold MYR, due 06/07/23	International	13,898	71,000	324	0.00
	Goldman Sachs				
Bought CHF / Sold MYR, due 03/08/23	International	13,616	71,000	22	0.00
Bought CHF / Sold RON, due 03/08/23	Barclays Bank PLC	3,340	17,000	8	0.00
	Goldman Sachs				
Bought CHF / Sold SEK, due 06/07/23	International	15,295	184,000	63	0.00
Bought CHF / Sold SEK, due 03/08/23	Merrill Lynch International	15,221	184,000	6	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold SGD, due 06/07/23	London	9,994	15,000	88	0.00
Bought CHF / Sold SGD, due 03/08/23	Barclays Bank PLC	9,907	15,000	12	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold THB, due 06/07/23	London	14,753	565,000	555	0.00
Bought CHF / Sold THB, due 03/08/23	Citibank NA	14,384	565,000	144	0.00
Bought CHF / Sold USD, due 06/07/23	Barclays Bank PLC	6,352,000	7,099,997	684	0.00
Bought CHF / Sold USD, due 06/07/23	Merrill Lynch International	730,047	810,668	5,426	0.00
Bought CHF / Sold USD, due 06/07/23	Standard Chartered Bank	56,000	62,417	184	0.00
Bought CHF / Sold USD, due 06/07/23	UBS AG	729,238	810,666	4,524	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 06/07/23	Westpac Banking Corporation	729,155	810,666	4,431	0.00
Bought CHF / Sold USD, due 03/08/23	Goldman Sachs International	715,712	800,000	2,353	0.00
Bought CHF / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	715,377	800,000	1,977	0.00
Bought CHF / Sold USD, due 03/08/23	UBS AG	715,630	800,000	2,260	0.00
Bought CLP / Sold GBP, due 06/07/23	Standard Chartered Bank	15,928,000	15,480	174	0.00
Bought CLP / Sold USD, due 06/07/23	BNP Paribas SA	156,360,000	193,632	1,271	0.00
Bought DKK / Sold EUR, due 06/07/23	Merrill Lynch International	4,193,000	563,005	140	0.00
Bought EUR / Sold CHF, due 06/07/23	Barclays Bank PLC	1,592,448	1,540,000	15,930	0.00
Bought EUR / Sold CNY, due 06/07/23	Barclays Bank PLC	271,954	2,084,000	9,793	0.00
Bought EUR / Sold CNY, due 06/07/23	BNP Paribas SA	1,485,910	11,295,000	66,118	0.00
Bought EUR / Sold CNY, due 06/07/23	JPMorgan Chase Bank NA London	25,881,561	196,698,000	1,156,913	0.02
Bought EUR / Sold COP, due 03/08/23	Royal Bank of Canada	237,333	1,092,423,000	10	0.00
Bought EUR / Sold CZK, due 03/08/23	BNP Paribas SA	306,724	7,287,000	912	0.00
Bought EUR / Sold HUF, due 03/08/23	BNP Paribas SA	210,317	78,775,000	1,165	0.00
Bought EUR / Sold IDR, due 06/07/23	Barclays Bank PLC	1,187,345	19,097,502,000	21,665	0.00
Bought EUR / Sold ILS, due 06/07/23	Barclays Bank PLC	346,213	1,380,000	5,856	0.00
Bought EUR / Sold ILS, due 03/08/23	Barclays Bank PLC	341,129	1,380,000	548	0.00
Bought EUR / Sold JPY, due 06/07/23	Barclays Bank PLC	362,619	54,155,000	20,897	0.00
Bought EUR / Sold JPY, due 06/07/23	BNP Paribas SA	2,006,394	298,986,000	120,168	0.00
Bought EUR / Sold JPY, due 06/07/23	HSBC Bank PLC	16,884,102	2,529,843,000	915,522	0.02
Bought EUR / Sold JPY, due 06/07/23	Merrill Lynch International	230,582	34,458,000	13,136	0.00
Bought EUR / Sold JPY, due 06/07/23	Royal Bank of Canada	16,874,102	2,529,843,000	904,611	0.02
Bought EUR / Sold JPY, due 03/08/23	Deutsche Bank AG	16,678,906	2,621,705,500	4,173	0.00
Bought EUR / Sold JPY, due 03/08/23	Westpac Banking Corporation	16,682,185	2,621,705,500	7,755	0.00
Bought EUR / Sold KRW, due 06/07/23	UBS AG	3,377,923	4,796,207,000	45,381	0.00
Bought EUR / Sold KRW, due 03/08/23	Goldman Sachs International	3,368,975	4,796,207,000	35,967	0.00
Bought EUR / Sold MXN, due 03/08/23	Barclays Bank PLC	978,818	18,423,000	1,244	0.00
Bought EUR / Sold MYR, due 06/07/23	Goldman Sachs International	933,737	4,622,000	28,442	0.00
Bought EUR / Sold NZD, due 06/07/23	Barclays Bank PLC	428,761	761,000	1,576	0.00
Bought EUR / Sold SEK, due 06/07/23	Goldman Sachs International	982,848	11,435,000	13,624	0.00
Bought EUR / Sold SGD, due 06/07/23	BNP Paribas SA	509,087	739,000	9,368	0.00
Bought EUR / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	900,792	33,441,000	39,528	0.00
Bought EUR / Sold THB, due 03/08/23	Citibank NA	869,976	33,441,000	4,576	0.00
Bought EUR / Sold USD, due 06/07/23	Barclays Bank PLC	1,382,398	1,491,000	17,268	0.00
Bought EUR / Sold USD, due 06/07/23	BNP Paribas SA	8,927,568	9,647,899	92,540	0.00
Bought EUR / Sold USD, due 06/07/23	HSBC Bank PLC	45,767,511	49,125,465	809,264	0.01
Bought EUR / Sold USD, due 06/07/23	Merrill Lynch International	44,549,221	47,781,668	823,844	0.02
Bought EUR / Sold USD, due 06/07/23	Royal Bank of Canada	188,880,516	205,262,013	816,432	0.02
Bought GBP / Sold AUD, due 06/07/23	BNP Paribas SA	38,028,979	72,169,000	307,813	0.01
Bought GBP / Sold AUD, due 06/07/23	Morgan Stanley And Co International	45,652	86,000	793	0.00
Bought GBP / Sold AUD, due 03/08/23	Barclays Bank PLC	37,948,718	72,353,000	54,531	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold AUD, due 03/08/23	BNP Paribas SA	171,644	325,000	1,750	0.00
Bought GBP / Sold CAD, due 06/07/23	Barclays Bank PLC	62,476	104,000	834	0.00
Bought GBP / Sold CAD, due 03/08/23	Barclays Bank PLC	101,849	171,000	232	0.00
Bought GBP / Sold CAD, due 03/08/23	BNP Paribas SA	75,513,927	126,668,000	259,620	0.01
Bought GBP / Sold CHF, due 06/07/23	Barclays Bank PLC	12,701,699	14,199,000	275,835	0.01
Bought GBP / Sold CHF, due 06/07/23	BNP Paribas SA	164,000	185,848	750	0.00
	JPMorgan Chase Bank NA				
Bought GBP / Sold CHF, due 06/07/23	London	1,745,364	1,970,000	16,786	0.00
Bought GBP / Sold CHF, due 06/07/23	State Street Bank London	5,000	5,643	49	0.00
Bought GBP / Sold CHF, due 03/08/23	BNP Paribas SA	14,305,938	16,169,000	65,291	0.00
Bought GBP / Sold CLP, due 06/07/23	Barclays Bank PLC	15,804	15,928,000	238	0.00
Bought GBP / Sold CNH, due 06/07/23	Barclays Bank PLC	446,657	3,968,000	22,374	0.00
Bought GBP / Sold CNH, due 06/07/23	BNP Paribas SA	359,596	3,182,000	19,741	0.00
	Goldman Sachs				
Bought GBP / Sold CNH, due 06/07/23	International	6,445,787	56,458,000	433,545	0.01
Bought GBP / Sold CNH, due 06/07/23	State Street Bank London	220,890	1,996,000	6,437	0.00
	Westpac Banking				
Bought GBP / Sold CNH, due 06/07/23	Corporation	50,492	445,000	3,018	0.00
Bought GBP / Sold CNH, due 03/08/23	Barclays Bank PLC	7,536,022	68,992,000	78,035	0.00
Bought GBP / Sold CNH, due 03/08/23	BNP Paribas SA	1,066,593	9,757,000	12,095	0.00
	Westpac Banking				
Bought GBP / Sold CNH, due 03/08/23	Corporation	61,073	561,000	374	0.00
Bought GBP / Sold CNY, due 06/07/23	BNP Paribas SA	9,584,139	84,438,000	559,521	0.01
	Goldman Sachs				
Bought GBP / Sold CNY, due 06/07/23	International	228,627,682	2,002,527,000	14,961,438	0.25
	Westpac Banking				
Bought GBP / Sold CNY, due 06/07/23	Corporation	1,825,309	16,087,000	105,777	0.00
Bought GBP / Sold CNY, due 03/08/23	Barclays Bank PLC	229,668,689	2,102,409,000	1,722,116	0.03
Bought GBP / Sold COP, due 03/08/23	Royal Bank of Canada	1,260,432	6,726,680,000	6,199	0.00
Bought GBP / Sold CZK, due 07/07/23	Barclays Bank PLC	3,752,509	103,149,000	34,175	0.00
Bought GBP / Sold CZK, due 03/08/23	BNP Paribas SA	3,755,402	103,149,000	44,766	0.00
	Goldman Sachs				
Bought GBP / Sold DKK, due 06/07/23	International	4,047,020	34,829,000	41,656	0.00
Bought GBP / Sold DKK, due 06/07/23	Merrill Lynch International	1,379,862	11,937,000	5,149	0.00
Bought GBP / Sold DKK, due 03/08/23	BNP Paribas SA	5,433,045	46,766,000	44,646	0.00
Bought GBP / Sold EUR, due 06/07/23	BNP Paribas SA	5,701,210	6,544,000	108,436	0.00
Bought GBP / Sold EUR, due 06/07/23	HSBC Bank PLC	301,750,213	348,209,857	3,717,534	0.06
	JPMorgan Chase Bank NA				
Bought GBP / Sold EUR, due 06/07/23	London	3,487,344	4,051,254	13,535	0.00
Bought GBP / Sold EUR, due 06/07/23	Royal Bank of Canada	291,930,873	336,884,000	3,590,732	0.06
Bought GBP / Sold EUR, due 06/07/23	State Street Bank London	649,328	755,000	1,784	0.00
	Westpac Banking				
Bought GBP / Sold EUR, due 06/07/23	Corporation	4,912,138	5,703,643	22,116	0.00
Bought GBP / Sold EUR, due 03/08/23	Barclays Bank PLC	1,220,812	1,418,826	2,267	0.00
Bought GBP / Sold EUR, due 03/08/23	BNP Paribas SA	3,016,159	3,498,077	13,572	0.00
Bought GBP / Sold EUR, due 03/08/23	Royal Bank of Canada	301,335,116	348,642,000	2,273,780	0.04
	Westpac Banking				
Bought GBP / Sold EUR, due 03/08/23	Corporation	303,615,735	351,477,000	2,076,471	0.03
Bought GBP / Sold HKD, due 06/07/23	Barclays Bank PLC	5,447	53,000	162	0.00
Bought GBP / Sold HKD, due 03/08/23	Barclays Bank PLC	5,345	53,000	30	0.00
Bought GBP / Sold HUF, due 06/07/23	Barclays Bank PLC	1,356,324	587,449,000	6,609	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold HUF, due 03/08/23	Barclays Bank PLC	1,357,391	587,449,000	21,215	0.00
Bought GBP / Sold IDR, due 06/07/23	Barclays Bank PLC	9,944,002	183,732,357,000	387,570	0.01
Bought GBP / Sold IDR, due 06/07/23	HSBC Bank PLC	2,705,255	50,128,376,000	95,821	0.00
Bought GBP / Sold ILS, due 06/07/23	Barclays Bank PLC	2,295,474	10,574,000	68,906	0.00
Bought GBP / Sold ILS, due 03/08/23	Barclays Bank PLC	2,261,093	10,574,000	23,688	0.00
Bought GBP / Sold JPY, due 06/07/23	Barclays Bank PLC	3,408,757	601,992,000	168,108	0.00
Bought GBP / Sold JPY, due 06/07/23	BNP Paribas SA	6,240,900	1,075,358,000	493,198	0.01
	Goldman Sachs International				
Bought GBP / Sold JPY, due 06/07/23	International	157,649,007	27,278,827,500	11,665,349	0.20
Bought GBP / Sold JPY, due 06/07/23	Merrill Lynch International	157,685,185	27,278,827,500	11,711,345	0.20
Bought GBP / Sold JPY, due 06/07/23	State Street Bank London	293,647	52,150,000	12,465	0.00
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 06/07/23	Corporation	2,535,740	437,135,000	198,964	0.00
Bought GBP / Sold JPY, due 03/08/23	Barclays Bank PLC	420,753	76,852,000	988	0.00
Bought GBP / Sold JPY, due 03/08/23	BNP Paribas SA	157,482,704	28,608,413,500	1,456,216	0.02
Bought GBP / Sold JPY, due 03/08/23	HSBC Bank PLC	156,072,716	28,353,800,500	1,432,570	0.02
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 03/08/23	Corporation	133,531	24,103,000	2,308	0.00
Bought GBP / Sold KRW, due 06/07/23	HSBC Bank PLC	3,102,002	5,044,817,000	114,963	0.00
Bought GBP / Sold KRW, due 06/07/23	UBS AG	28,074,764	45,766,960,000	957,983	0.02
Bought GBP / Sold KRW, due 03/08/23	Citibank NA	30,759,969	50,811,777,000	501,217	0.01
Bought GBP / Sold MXN, due 03/08/23	Barclays Bank PLC	8,592,370	186,930,000	88,013	0.00
	Goldman Sachs International				
Bought GBP / Sold MYR, due 06/07/23	International	9,460,970	53,814,000	498,045	0.01
Bought GBP / Sold NOK, due 03/08/23	BNP Paribas SA	2,001,297	27,231,000	464	0.00
Bought GBP / Sold NZD, due 06/07/23	BNP Paribas SA	4,297,451	8,827,000	55,768	0.00
Bought GBP / Sold PEN, due 06/07/23	Barclays Bank PLC	896,420	4,083,000	13,382	0.00
Bought GBP / Sold PLN, due 03/08/23	BNP Paribas SA	4,911,400	25,343,000	17,167	0.00
Bought GBP / Sold RON, due 06/07/23	Barclays Bank PLC	2,250,903	12,985,000	5,187	0.00
Bought GBP / Sold RON, due 03/08/23	Barclays Bank PLC	2,257,647	12,985,000	16,804	0.00
	Goldman Sachs International				
Bought GBP / Sold SEK, due 06/07/23	International	9,205,280	123,773,000	243,636	0.01
Bought GBP / Sold SEK, due 06/07/23	Merrill Lynch International	47,784	642,000	1,310	0.00
Bought GBP / Sold SEK, due 03/08/23	Merrill Lynch International	9,109,260	124,415,000	49,956	0.00
Bought GBP / Sold SGD, due 06/07/23	BNP Paribas SA	4,731,383	7,938,000	149,615	0.00
Bought GBP / Sold SGD, due 03/08/23	Barclays Bank PLC	4,640,575	7,938,000	29,538	0.00
	JPMorgan Chase Bank NA London				
Bought GBP / Sold THB, due 06/07/23	London	7,886,662	336,374,000	538,541	0.01
Bought GBP / Sold THB, due 03/08/23	Citibank NA	7,542,525	336,374,000	76,485	0.00
Bought GBP / Sold USD, due 06/07/23	Barclays Bank PLC	14,531,278	18,360,000	114,458	0.00
Bought GBP / Sold USD, due 06/07/23	BNP Paribas SA	12,077,688	14,955,000	400,066	0.01
	Goldman Sachs International				
Bought GBP / Sold USD, due 06/07/23	International	1,277,000	1,593,476	30,048	0.00
Bought GBP / Sold USD, due 06/07/23	HSBC Bank PLC	417,065,643	515,351,333	14,888,423	0.25
Bought GBP / Sold USD, due 06/07/23	Merrill Lynch International	416,898,637	515,351,334	14,676,096	0.25
Bought GBP / Sold USD, due 06/07/23	Royal Bank of Canada	418,673,157	517,619,333	14,664,147	0.25
Bought GBP / Sold USD, due 06/07/23	Standard Chartered Bank	378,000	478,160	2,414	0.00
Bought GBP / Sold USD, due 06/07/23	State Street Bank London	1,350,415	1,707,000	9,861	0.00
Bought GBP / Sold USD, due 06/07/23	UBS AG	44,052,000	55,722,344	283,520	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold USD, due 06/07/23	Westpac Banking Corporation	10,057,081	12,478,000	308,151	0.01
Bought GBP / Sold USD, due 03/08/23	BNP Paribas SA	5,551,930	7,039,000	20,913	0.00
Bought GBP / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	415,030,020	524,964,002	2,794,033	0.05
Bought GBP / Sold USD, due 03/08/23	UBS AG	414,923,407	524,963,999	2,658,466	0.04
Bought GBP / Sold USD, due 03/08/23	Westpac Banking Corporation	422,700,227	534,765,999	2,745,581	0.05
Bought IDR / Sold EUR, due 06/07/23	Goldman Sachs International	19,097,502,000	1,160,308	7,834	0.00
Bought IDR / Sold GBP, due 06/07/23	Goldman Sachs International	233,860,733,000	12,238,891	38,331	0.00
Bought MYR / Sold EUR, due 06/07/23	Goldman Sachs International	4,622,000	904,236	3,746	0.00
Bought MYR / Sold GBP, due 06/07/23	Goldman Sachs International	53,814,000	9,067,229	2,543	0.00
Bought NOK / Sold CHF, due 06/07/23	BNP Paribas SA	51,000	4,240	21	0.00
Bought NOK / Sold EUR, due 06/07/23	BNP Paribas SA	4,088,000	347,711	2,214	0.00
Bought NOK / Sold USD, due 06/07/23	Merrill Lynch International	9,824,000	914,060	2,940	0.00
Bought NOK / Sold USD, due 06/07/23	Standard Chartered Bank	113,000	10,469	78	0.00
Bought NZD / Sold CHF, due 06/07/23	Merrill Lynch International	12,000	6,547	33	0.00
Bought NZD / Sold EUR, due 06/07/23	Barclays Bank PLC	761,000	423,837	3,795	0.00
Bought NZD / Sold GBP, due 06/07/23	Merrill Lynch International	8,827,000	4,248,771	6,121	0.00
Bought NZD / Sold USD, due 06/07/23	Barclays Bank PLC	2,698,000	1,640,654	12,266	0.00
Bought NZD / Sold USD, due 06/07/23	Standard Chartered Bank	31,000	18,858	134	0.00
Bought PEN / Sold CHF, due 06/07/23	Royal Bank of Canada	11,000	2,704	12	0.00
Bought PEN / Sold EUR, due 06/07/23	Standard Chartered Bank	667,000	166,913	1,880	0.00
Bought PEN / Sold GBP, due 06/07/23	Royal Bank of Canada	4,083,000	880,270	7,150	0.00
Bought PEN / Sold USD, due 06/07/23	Standard Chartered Bank	1,297,000	356,368	1,408	0.00
Bought PLN / Sold CHF, due 06/07/23	Barclays Bank PLC	31,000	6,820	6	0.00
Bought PLN / Sold EUR, due 06/07/23	BNP Paribas SA	2,197,000	493,668	2,096	0.00
Bought PLN / Sold USD, due 06/07/23	BNP Paribas SA	8,751,000	2,151,024	2,723	0.00
Bought PLN / Sold USD, due 06/07/23	Standard Chartered Bank	90,000	22,044	106	0.00
Bought RON / Sold EUR, due 06/07/23	Barclays Bank PLC	809,000	162,953	179	0.00
Bought SEK / Sold EUR, due 06/07/23	BNP Paribas SA	11,435,000	968,109	2,457	0.00
Bought SGD / Sold EUR, due 06/07/23	Barclays Bank PLC	739,000	499,653	925	0.00
Bought USD / Sold CAD, due 03/08/23	Westpac Banking Corporation	826,719	1,089,000	3,401	0.00
Bought USD / Sold CHF, due 03/08/23	Westpac Banking Corporation	12,000	10,697	8	0.00
Bought USD / Sold CNH, due 06/07/23	Royal Bank of Canada	1,042,930	7,388,000	27,291	0.00
Bought USD / Sold CNH, due 06/07/23	State Street Bank London	28,387	201,000	755	0.00
Bought USD / Sold CNH, due 06/07/23	Westpac Banking Corporation	18,437	131,000	429	0.00
Bought USD / Sold CNH, due 03/08/23	Morgan Stanley And Co International	1,067,716	7,720,000	4,148	0.00
Bought USD / Sold CNY, due 06/07/23	Barclays Bank PLC	880,781	6,289,000	14,917	0.00
Bought USD / Sold CNY, due 06/07/23	Merrill Lynch International	118,805,718	839,979,000	3,158,129	0.05
Bought USD / Sold CNY, due 06/07/23	State Street Bank London	6,680,634	47,500,000	140,875	0.00
Bought USD / Sold CNY, due 06/07/23	Westpac Banking Corporation	1,940,431	13,787,000	42,249	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CNY, due 03/08/23	Deutsche Bank AG	125,412,142	907,555,000	85,207	0.00
Bought USD / Sold CNY, due 03/08/23	Westpac Banking Corporation	2,621,993	18,779,000	28,746	0.00
Bought USD / Sold COP, due 03/08/23	BNP Paribas SA	510,072	2,134,281,000	3,499	0.00
Bought USD / Sold CZK, due 03/08/23	BNP Paribas SA	1,462,679	31,722,000	7,834	0.00
Bought USD / Sold CZK, due 03/08/23	Standard Chartered Bank	16,990	369,000	66	0.00
Bought USD / Sold DKK, due 03/08/23	Merrill Lynch International	2,175,640	14,787,000	5,275	0.00
Bought USD / Sold DKK, due 03/08/23	Standard Chartered Bank	23,938	163,000	14	0.00
Bought USD / Sold EUR, due 06/07/23	JPMorgan Chase Bank NA London	48,669,002	44,593,185	15,523	0.00
Bought USD / Sold EUR, due 03/08/23	Barclays Bank PLC	6,081,000	5,543,612	24,337	0.00
Bought USD / Sold EUR, due 03/08/23	BNP Paribas SA	6,279,780	5,746,356	1,608	0.00
Bought USD / Sold EUR, due 03/08/23	HSBC Bank PLC	1,345,676	1,230,500	1,295	0.00
Bought USD / Sold EUR, due 03/08/23	Royal Bank of Canada	157,701,443	144,318,500	26,517	0.00
Bought USD / Sold EUR, due 03/08/23	Westpac Banking Corporation	164,296,835	150,293,500	93,934	0.00
Bought USD / Sold GBP, due 06/07/23	Barclays Bank PLC	71,000	55,404	561	0.00
Bought USD / Sold GBP, due 03/08/23	Westpac Banking Corporation	1,165,633	915,000	2,106	0.00
Bought USD / Sold HKD, due 06/07/23	Barclays Bank PLC	123,171	964,000	157	0.00
Bought USD / Sold HKD, due 06/07/23	Morgan Stanley And Co International	1,533	12,000	2	0.00
Bought USD / Sold HKD, due 03/08/23	Barclays Bank PLC	123,106	964,000	25	0.00
Bought USD / Sold HKD, due 03/08/23	Standard Chartered Bank	1,533	12,000	1	0.00
Bought USD / Sold HUF, due 03/08/23	Barclays Bank PLC	352,450	120,480,000	2,800	0.00
Bought USD / Sold HUF, due 03/08/23	Standard Chartered Bank	8,121	2,781,000	50	0.00
Bought USD / Sold IDR, due 06/07/23	Barclays Bank PLC	5,890,904	87,905,837,000	27,647	0.00
Bought USD / Sold IDR, due 06/07/23	Morgan Stanley And Co International	55,995	838,538,000	66	0.00
Bought USD / Sold IDR, due 03/08/23	Goldman Sachs International	5,935,682	88,744,375,000	17,802	0.00
Bought USD / Sold ILS, due 06/07/23	Barclays Bank PLC	1,580,419	5,856,000	2,354	0.00
Bought USD / Sold ILS, due 03/08/23	Barclays Bank PLC	1,585,774	5,856,000	6,554	0.00
Bought USD / Sold ILS, due 03/08/23	Standard Chartered Bank	13,087	48,000	143	0.00
Bought USD / Sold JPY, due 06/07/23	Barclays Bank PLC	81,179,070	11,328,826,500	2,786,291	0.05
Bought USD / Sold JPY, due 06/07/23	Citibank NA	6,206	863,000	234	0.00
Bought USD / Sold JPY, due 06/07/23	Merrill Lynch International	80,059,496	11,165,257,500	2,798,577	0.05
Bought USD / Sold JPY, due 06/07/23	Morgan Stanley And Co International	701,251	97,902,000	23,792	0.00
Bought USD / Sold JPY, due 06/07/23	Royal Bank of Canada	701,192	97,902,000	23,733	0.00
Bought USD / Sold JPY, due 06/07/23	State Street Bank London	4,101,665	570,754,000	152,183	0.00
Bought USD / Sold JPY, due 06/07/23	Westpac Banking Corporation	2,647,871	368,012,000	101,316	0.00
Bought USD / Sold JPY, due 03/08/23	BNP Paribas SA	81,617,434	11,714,689,000	211,589	0.00
Bought USD / Sold JPY, due 03/08/23	HSBC Bank PLC	81,623,234	11,714,689,000	217,389	0.00
Bought USD / Sold JPY, due 03/08/23	Morgan Stanley And Co International	696,562	100,069,500	1,175	0.00
Bought USD / Sold JPY, due 03/08/23	Standard Chartered Bank	696,721	100,069,500	1,334	0.00
Bought USD / Sold JPY, due 03/08/23	Westpac Banking Corporation	3,467,210	489,389,000	66,426	0.00
Bought USD / Sold KRW, due 06/07/23	UBS AG	15,718,517	20,655,276,000	42,078	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold KRW, due 03/08/23	Goldman Sachs International	16,111,882	20,833,147,000	280,066	0.01
Bought USD / Sold MXN, due 03/08/23	BNP Paribas SA	4,422,257	75,990,000	16,371	0.00
Bought USD / Sold MXN, due 03/08/23	Standard Chartered Bank	39,205	674,000	127	0.00
Bought USD / Sold MYR, due 06/07/23	Goldman Sachs International	4,301,495	19,703,000	79,913	0.00
Bought USD / Sold MYR, due 06/07/23	Morgan Stanley And Co International	42,679	196,000	684	0.00
Bought USD / Sold MYR, due 03/08/23	Goldman Sachs International	4,287,007	19,899,000	15,276	0.00
Bought USD / Sold RON, due 03/08/23	Barclays Bank PLC	1,058,799	4,809,000	1,799	0.00
Bought USD / Sold RON, due 03/08/23	Standard Chartered Bank	9,013	41,000	1	0.00
Bought USD / Sold SEK, due 03/08/23	Merrill Lynch International	4,414,660	47,607,000	1,401	0.00
Bought USD / Sold SEK, due 03/08/23	Standard Chartered Bank	42,845	461,000	110	0.00
Bought USD / Sold SGD, due 06/07/23	BNP Paribas SA	2,443,971	3,298,000	6,964	0.00
Bought USD / Sold SGD, due 03/08/23	Barclays Bank PLC	2,441,731	3,298,000	2,307	0.00
Bought USD / Sold SGD, due 03/08/23	Standard Chartered Bank	24,411	33,000	2	0.00
Bought USD / Sold THB, due 06/07/23	HSBC Bank PLC	37,806	1,308,000	910	0.00
Bought USD / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	4,430,372	152,582,000	126,433	0.00
Bought USD / Sold THB, due 03/08/23	Citibank NA	4,410,719	153,890,000	57,777	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				132,739,715	2.23

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 06/07/23	Deutsche Bank AG	342,000	210,875	(2,417)	(0.00)
Bought AUD / Sold EUR, due 03/08/23	Barclays Bank PLC	281,000	171,622	(303)	(0.00)
Bought AUD / Sold GBP, due 06/07/23	Barclays Bank PLC	72,255,000	37,876,044	(56,130)	(0.00)
Bought CAD / Sold EUR, due 06/07/23	Barclays Bank PLC	270,000	188,315	(1,415)	(0.00)
Bought CAD / Sold EUR, due 06/07/23	Deutsche Bank AG	482,000	333,912	(55)	(0.00)
Bought CAD / Sold EUR, due 03/08/23	Barclays Bank PLC	490,000	339,218	(157)	(0.00)
Bought CAD / Sold GBP, due 06/07/23	BNP Paribas SA	126,101,000	75,162,304	(260,370)	(0.01)
Bought CAD / Sold GBP, due 06/07/23	State Street Bank London	37,000	22,122	(163)	(0.00)
Bought CHF / Sold AUD, due 06/07/23	Goldman Sachs International	65,393	111,000	(789)	(0.00)
Bought CHF / Sold AUD, due 03/08/23	Merrill Lynch International	65,778	111,000	(207)	(0.00)
Bought CHF / Sold CAD, due 06/07/23	Bank of Montreal	130,438	197,000	(3,066)	(0.00)
Bought CHF / Sold CAD, due 03/08/23	Barclays Bank PLC	132,587	197,000	(301)	(0.00)
Bought CHF / Sold COP, due 06/07/23	BNP Paribas SA	6,989	34,854,000	(534)	(0.00)
Bought CHF / Sold CZK, due 07/07/23	BNP Paribas SA	6,301	155,000	(73)	(0.00)
Bought CHF / Sold DKK, due 06/07/23	JPMorgan Chase Bank NA London	8,833	68,000	(90)	(0.00)
Bought CHF / Sold EUR, due 06/07/23	UBS AG	513,297	531,500	(6,097)	(0.00)
Bought CHF / Sold EUR, due 06/07/23	Westpac Banking Corporation	513,493	531,500	(5,878)	(0.00)
Bought CHF / Sold GBP, due 06/07/23	BNP Paribas SA	16,169,000	14,268,191	(65,213)	(0.00)
Bought CHF / Sold GBP, due 06/07/23	Goldman Sachs International	188,899	169,000	(3,696)	(0.00)
Bought CHF / Sold GBP, due 03/08/23	BNP Paribas SA	185,358	164,000	(748)	(0.00)



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.71% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold HUF, due 06/07/23	JPMorgan Chase Bank NA London	3,842	1,489,000	(59)	(0.00)
Bought CHF / Sold MXN, due 06/07/23	BNP Paribas SA	13,316	262,000	(388)	(0.00)
Bought CHF / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	2,672	52,000	(45)	(0.00)
Bought CHF / Sold NOK, due 06/07/23	Goldman Sachs International	4,147	51,000	(124)	(0.00)
Bought CHF / Sold NOK, due 03/08/23	BNP Paribas SA	4,232	51,000	(21)	(0.00)
Bought CHF / Sold NZD, due 06/07/23	JPMorgan Chase Bank NA London	6,530	12,000	(52)	(0.00)
Bought CHF / Sold NZD, due 03/08/23	Merrill Lynch International	6,527	12,000	(33)	(0.00)
Bought CHF / Sold PEN, due 06/07/23	BNP Paribas SA	2,687	11,000	(31)	(0.00)
Bought CHF / Sold PEN, due 03/08/23	Royal Bank of Canada	2,690	11,000	(10)	(0.00)
Bought CHF / Sold PLN, due 06/07/23	JPMorgan Chase Bank NA London	6,596	31,000	(257)	(0.00)
Bought CHF / Sold PLN, due 03/08/23	Barclays Bank PLC	6,791	31,000	(6)	(0.00)
Bought CHF / Sold RON, due 06/07/23	JPMorgan Chase Bank NA London	3,304	17,000	(46)	(0.00)
Bought CNH / Sold GBP, due 06/07/23	Barclays Bank PLC	66,049,000	7,200,606	(74,703)	(0.00)
Bought CNH / Sold USD, due 06/07/23	Morgan Stanley And Co International	7,720,000	1,065,295	(4,017)	(0.00)
Bought CNY / Sold CHF, due 06/07/23	Deutsche Bank AG	3,337,000	412,291	(1,450)	(0.00)
Bought CNY / Sold EUR, due 06/07/23	Barclays Bank PLC	206,970,000	26,149,077	(34,548)	(0.00)
Bought CNY / Sold EUR, due 06/07/23	Westpac Banking Corporation	3,107,000	409,359	(18,862)	(0.00)
Bought CNY / Sold EUR, due 03/08/23	Barclays Bank PLC	8,443,000	1,069,668	(2,745)	(0.00)
Bought CNY / Sold EUR, due 03/08/23	BNP Paribas SA	6,862,000	876,642	(10,180)	(0.00)
Bought CNY / Sold GBP, due 06/07/23	Barclays Bank PLC	2,102,409,000	229,202,852	(1,941,018)	(0.03)
Bought CNY / Sold GBP, due 06/07/23	State Street Bank London	643,000	71,924	(2,914)	(0.00)
Bought CNY / Sold USD, due 06/07/23	Deutsche Bank AG	907,555,000	125,132,018	(180,624)	(0.00)
Bought COP / Sold CHF, due 06/07/23	Royal Bank of Canada	34,854,000	7,525	(66)	(0.00)
Bought COP / Sold EUR, due 06/07/23	Royal Bank of Canada	1,092,423,000	240,073	(322)	(0.00)
Bought COP / Sold GBP, due 06/07/23	Royal Bank of Canada	6,726,680,000	1,273,460	(8,141)	(0.00)
Bought COP / Sold USD, due 06/07/23	BNP Paribas SA	2,134,281,000	515,419	(4,310)	(0.00)
Bought CZK / Sold CHF, due 07/07/23	Barclays Bank PLC	155,000	6,404	(42)	(0.00)
Bought CZK / Sold EUR, due 07/07/23	BNP Paribas SA	7,287,000	307,519	(914)	(0.00)
Bought CZK / Sold GBP, due 07/07/23	BNP Paribas SA	103,149,000	3,760,936	(44,888)	(0.00)
Bought CZK / Sold USD, due 07/07/23	BNP Paribas SA	31,722,000	1,464,498	(7,813)	(0.00)
Bought CZK / Sold USD, due 07/07/23	Standard Chartered Bank	369,000	17,011	(67)	(0.00)
Bought DKK / Sold CHF, due 06/07/23	BNP Paribas SA	68,000	8,936	(25)	(0.00)
Bought DKK / Sold GBP, due 06/07/23	BNP Paribas SA	46,766,000	5,425,196	(44,660)	(0.00)
Bought DKK / Sold USD, due 06/07/23	Merrill Lynch International	14,787,000	2,171,999	(5,234)	(0.00)
Bought DKK / Sold USD, due 06/07/23	Standard Chartered Bank	163,000	23,898	(14)	(0.00)
Bought EUR / Sold AUD, due 06/07/23	Barclays Bank PLC	4,200,541	6,893,000	(5,445)	(0.00)
Bought EUR / Sold AUD, due 06/07/23	BNP Paribas SA	236,084	389,000	(1,365)	(0.00)
Bought EUR / Sold AUD, due 03/08/23	BNP Paribas SA	4,210,662	6,940,000	(23,080)	(0.00)
Bought EUR / Sold CAD, due 06/07/23	Bank of Montreal	8,051,871	11,754,000	(97,797)	(0.00)
Bought EUR / Sold CAD, due 06/07/23	BNP Paribas SA	459,519	673,000	(7,245)	(0.00)
Bought EUR / Sold CAD, due 03/08/23	BNP Paribas SA	8,050,564	11,675,000	(31,034)	(0.00)
Bought EUR / Sold CHF, due 06/07/23	Deutsche Bank AG	531,500	519,998	(1,394)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CHF, due 06/07/23	Westpac Banking Corporation	531,500	520,073	(1,477)	(0.00)
Bought EUR / Sold CHF, due 03/08/23	Barclays Bank PLC	1,575,944	1,540,000	(4,630)	(0.00)
Bought EUR / Sold CHF, due 03/08/23	Westpac Banking Corporation	5,000	4,893	(23)	(0.00)
Bought EUR / Sold CNY, due 03/08/23	Barclays Bank PLC	25,561,928	202,296,000	(8,009)	(0.00)
Bought EUR / Sold COP, due 06/07/23	BNP Paribas SA	225,459	1,092,423,000	(15,622)	(0.00)
Bought EUR / Sold CZK, due 07/07/23	BNP Paribas SA	306,327	7,287,000	(387)	(0.00)
Bought EUR / Sold DKK, due 06/07/23	Goldman Sachs International	563,101	4,193,000	(35)	(0.00)
Bought EUR / Sold DKK, due 03/08/23	Merrill Lynch International	563,160	4,193,000	(149)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	BNP Paribas SA	644,685	562,000	(11,118)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Citibank NA	11,590,626	10,028,000	(103,204)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Royal Bank of Canada	348,642,000	300,982,639	(2,270,179)	(0.04)
Bought EUR / Sold GBP, due 06/07/23	State Street Bank London	204,000	175,414	(439)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Westpac Banking Corporation	348,642,000	300,825,750	(2,070,717)	(0.04)
Bought EUR / Sold GBP, due 03/08/23	HSBC Bank PLC	11,312,527	9,787,000	(85,806)	(0.00)
Bought EUR / Sold HUF, due 06/07/23	BNP Paribas SA	210,216	78,775,000	(990)	(0.00)
Bought EUR / Sold IDR, due 03/08/23	Goldman Sachs International	1,158,477	19,097,502,000	(7,816)	(0.00)
Bought EUR / Sold MXN, due 06/07/23	Goldman Sachs International	968,192	18,423,000	(17,642)	(0.00)
Bought EUR / Sold MYR, due 03/08/23	Goldman Sachs International	904,059	4,622,000	(4,480)	(0.00)
Bought EUR / Sold NOK, due 06/07/23	Goldman Sachs International	343,739	4,088,000	(6,548)	(0.00)
Bought EUR / Sold NOK, due 03/08/23	BNP Paribas SA	347,565	4,088,000	(2,243)	(0.00)
Bought EUR / Sold NZD, due 03/08/23	Barclays Bank PLC	423,201	761,000	(3,801)	(0.00)
Bought EUR / Sold PEN, due 06/07/23	BNP Paribas SA	167,689	667,000	(1,034)	(0.00)
Bought EUR / Sold PEN, due 03/08/23	Standard Chartered Bank	166,326	667,000	(1,799)	(0.00)
Bought EUR / Sold PLN, due 06/07/23	BNP Paribas SA	483,263	2,197,000	(13,448)	(0.00)
Bought EUR / Sold PLN, due 03/08/23	BNP Paribas SA	492,262	2,197,000	(2,110)	(0.00)
Bought EUR / Sold RON, due 06/07/23	Barclays Bank PLC	162,541	809,000	(628)	(0.00)
Bought EUR / Sold RON, due 03/08/23	Barclays Bank PLC	162,592	809,000	(175)	(0.00)
Bought EUR / Sold SEK, due 03/08/23	BNP Paribas SA	967,966	11,435,000	(2,496)	(0.00)
Bought EUR / Sold SGD, due 03/08/23	Barclays Bank PLC	499,441	739,000	(951)	(0.00)
Bought EUR / Sold USD, due 06/07/23	State Street Bank London	524,677	573,000	(550)	(0.00)
Bought EUR / Sold USD, due 06/07/23	Westpac Banking Corporation	144,603,075	157,820,427	(50,968)	(0.00)
Bought EUR / Sold USD, due 03/08/23	BNP Paribas SA	515,434	566,000	(2,863)	(0.00)
Bought EUR / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	44,530,799	48,669,002	(16,955)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Royal Bank of Canada	44,538,825	48,668,999	(8,184)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Westpac Banking Corporation	44,693,551	48,849,999	(20,138)	(0.00)
Bought GBP / Sold CAD, due 06/07/23	BNP Paribas SA	74,659,436	125,938,000	(255,770)	(0.01)
Bought GBP / Sold CAD, due 06/07/23	State Street Bank London	56,872	96,000	(245)	(0.00)
Bought GBP / Sold CLP, due 03/08/23	Standard Chartered Bank	15,416	15,928,000	(178)	(0.00)
Bought GBP / Sold COP, due 06/07/23	BNP Paribas SA	1,209,570	6,726,680,000	(73,085)	(0.00)
Bought GBP / Sold EUR, due 06/07/23	Barclays Bank PLC	6,517,058	7,600,423	(6,940)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold IDR, due 03/08/23	Goldman Sachs International	12,229,291	1233,860,733,000	(43,959)	(0.00)
Bought GBP / Sold MXN, due 06/07/23	BNP Paribas SA	8,459,668	186,049,000	(90,668)	(0.00)
Bought GBP / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	40,106	881,000	(370)	(0.00)
Bought GBP / Sold MYR, due 03/08/23	Goldman Sachs International	9,074,874	53,814,000	(12,546)	(0.00)
Bought GBP / Sold NOK, due 06/07/23	Goldman Sachs International	1,981,019	27,231,000	(23,234)	(0.00)
Bought GBP / Sold NZD, due 03/08/23	Merrill Lynch International	4,247,346	8,827,000	(6,208)	(0.00)
Bought GBP / Sold PEN, due 03/08/23	Royal Bank of Canada	878,184	4,083,000	(6,685)	(0.00)
Bought GBP / Sold PLN, due 06/07/23	Barclays Bank PLC	4,825,315	25,343,000	(102,573)	(0.00)
Bought GBP / Sold USD, due 03/08/23	Barclays Bank PLC	1,743,837	2,222,000	(4,512)	(0.00)
Bought HKD / Sold GBP, due 06/07/23	Barclays Bank PLC	53,000	5,342	(29)	(0.00)
Bought HKD / Sold USD, due 06/07/23	Barclays Bank PLC	964,000	123,021	(7)	(0.00)
Bought HKD / Sold USD, due 06/07/23	Standard Chartered Bank	12,000	1,532	(0)	(0.00)
Bought HUF / Sold CHF, due 06/07/23	Barclays Bank PLC	1,489,000	3,925	(34)	(0.00)
Bought HUF / Sold EUR, due 06/07/23	BNP Paribas SA	78,775,000	212,205	(1,180)	(0.00)
Bought HUF / Sold GBP, due 06/07/23	Barclays Bank PLC	587,449,000	1,367,960	(21,402)	(0.00)
Bought HUF / Sold USD, due 06/07/23	Barclays Bank PLC	120,480,000	355,113	(2,817)	(0.00)
Bought HUF / Sold USD, due 06/07/23	Standard Chartered Bank	2,781,000	8,183	(51)	(0.00)
Bought IDR / Sold CHF, due 06/07/23	Goldman Sachs International	380,416,000	22,733	(39)	(0.00)
Bought IDR / Sold USD, due 06/07/23	Goldman Sachs International	88,744,375,000	5,938,064	(18,878)	(0.00)
Bought ILS / Sold CHF, due 06/07/23	Barclays Bank PLC	26,000	6,294	(29)	(0.00)
Bought ILS / Sold EUR, due 06/07/23	Barclays Bank PLC	1,380,000	341,321	(519)	(0.00)
Bought ILS / Sold GBP, due 06/07/23	Barclays Bank PLC	10,574,000	2,259,716	(23,445)	(0.00)
Bought ILS / Sold USD, due 06/07/23	Barclays Bank PLC	5,856,000	1,584,449	(6,384)	(0.00)
Bought ILS / Sold USD, due 06/07/23	Standard Chartered Bank	48,000	13,077	(142)	(0.00)
Bought JPY / Sold CHF, due 06/07/23	Barclays Bank PLC	43,251,000	268,656	(1,035)	(0.00)
Bought JPY / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	43,251,000	268,707	(1,091)	(0.00)
Bought JPY / Sold CHF, due 03/08/23	Westpac Banking Corporation	464,000	2,930	(61)	(0.00)
Bought JPY / Sold EUR, due 06/07/23	Barclays Bank PLC	121,706,000	813,621	(45,526)	(0.00)
Bought JPY / Sold EUR, due 06/07/23	Deutsche Bank AG	2,621,705,500	16,631,705	(4,476)	(0.00)
Bought JPY / Sold EUR, due 06/07/23	Westpac Banking Corporation	2,703,873,500	17,188,630	(43,528)	(0.00)
Bought JPY / Sold EUR, due 03/08/23	Barclays Bank PLC	220,441,000	1,402,726	(693)	(0.00)
Bought JPY / Sold EUR, due 03/08/23	BNP Paribas SA	178,812,000	1,165,250	(30,520)	(0.00)
Bought JPY / Sold GBP, due 06/07/23	BNP Paribas SA	28,353,800,500	155,453,837	(1,435,946)	(0.02)
Bought JPY / Sold GBP, due 06/07/23	HSBC Bank PLC	28,353,800,500	155,448,468	(1,429,119)	(0.02)
Bought JPY / Sold GBP, due 06/07/23	State Street Bank London	16,689,000	95,833	(6,354)	(0.00)
Bought JPY / Sold USD, due 06/07/23	BNP Paribas SA	11,714,689,000	81,272,992	(210,137)	(0.01)
Bought JPY / Sold USD, due 06/07/23	HSBC Bank PLC	11,714,689,000	81,278,630	(215,776)	(0.01)
Bought JPY / Sold USD, due 06/07/23	Morgan Stanley And Co International	100,069,500	693,620	(1,163)	(0.00)
Bought JPY / Sold USD, due 06/07/23	Standard Chartered Bank	100,069,500	693,778	(1,321)	(0.00)
Bought KRW / Sold CHF, due 06/07/23	UBS AG	78,929,000	54,534	(1,058)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought KRW / Sold EUR, due 06/07/23	Goldman Sachs International	4,796,207,000	3,368,856	(35,488)	(0.00)
Bought KRW / Sold GBP, due 06/07/23	Citibank NA	50,811,777,000	30,726,115	(500,007)	(0.01)
Bought KRW / Sold USD, due 06/07/23	Goldman Sachs International	20,833,147,000	16,088,242	(276,806)	(0.01)
Bought MXN / Sold CHF, due 06/07/23	BNP Paribas SA	314,000	16,437	(69)	(0.00)
Bought MXN / Sold EUR, due 06/07/23	Barclays Bank PLC	18,423,000	985,494	(1,235)	(0.00)
Bought MXN / Sold GBP, due 06/07/23	Barclays Bank PLC	186,930,000	8,640,841	(88,310)	(0.00)
Bought MXN / Sold USD, due 06/07/23	BNP Paribas SA	75,990,000	4,446,356	(16,433)	(0.00)
Bought MXN / Sold USD, due 06/07/23	Standard Chartered Bank	674,000	39,422	(130)	(0.00)
Bought MYR / Sold CHF, due 06/07/23	Goldman Sachs International	71,000	13,643	(39)	(0.00)
Bought MYR / Sold USD, due 06/07/23	Goldman Sachs International	19,899,000	4,281,933	(18,356)	(0.00)
Bought NOK / Sold GBP, due 06/07/23	BNP Paribas SA	27,231,000	1,999,784	(624)	(0.00)
Bought PLN / Sold GBP, due 06/07/23	BNP Paribas SA	25,343,000	4,919,730	(17,462)	(0.00)
Bought RON / Sold CHF, due 06/07/23	Barclays Bank PLC	17,000	3,353	(8)	(0.00)
Bought RON / Sold GBP, due 06/07/23	Barclays Bank PLC	12,985,000	2,260,003	(16,756)	(0.00)
Bought RON / Sold USD, due 06/07/23	Barclays Bank PLC	4,809,000	1,059,663	(1,750)	(0.00)
Bought RON / Sold USD, due 06/07/23	Standard Chartered Bank	41,000	9,021	(1)	(0.00)
Bought SEK / Sold CHF, due 06/07/23	Merrill Lynch International	184,000	15,245	(6)	(0.00)
Bought SEK / Sold GBP, due 06/07/23	Merrill Lynch International	124,415,000	9,099,967	(50,305)	(0.00)
Bought SEK / Sold USD, due 06/07/23	Merrill Lynch International	47,607,000	4,409,160	(1,447)	(0.00)
Bought SEK / Sold USD, due 06/07/23	Standard Chartered Bank	461,000	42,794	(112)	(0.00)
Bought SGD / Sold CHF, due 06/07/23	Barclays Bank PLC	15,000	9,926	(12)	(0.00)
Bought SGD / Sold GBP, due 06/07/23	Barclays Bank PLC	7,938,000	4,637,102	(29,752)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Barclays Bank PLC	3,298,000	2,439,351	(2,344)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Standard Chartered Bank	33,000	24,388	(3)	(0.00)
Bought THB / Sold CHF, due 06/07/23	Citibank NA	565,000	14,438	(202)	(0.00)
Bought THB / Sold EUR, due 06/07/23	Citibank NA	33,441,000	868,959	(4,796)	(0.00)
Bought THB / Sold GBP, due 06/07/23	Citibank NA	336,374,000	7,525,146	(78,924)	(0.00)
Bought THB / Sold USD, due 06/07/23	Citibank NA	153,890,000	4,399,371	(58,538)	(0.00)
Bought USD / Sold AUD, due 06/07/23	Goldman Sachs International	19,685,237	30,056,000	(322,097)	(0.01)
Bought USD / Sold AUD, due 06/07/23	HSBC Bank PLC	170,566	261,000	(3,173)	(0.00)
Bought USD / Sold AUD, due 03/08/23	Barclays Bank PLC	19,962,471	30,056,000	(60,848)	(0.00)
Bought USD / Sold AUD, due 03/08/23	HSBC Bank PLC	173,043	261,000	(835)	(0.00)
Bought USD / Sold CAD, due 06/07/23	Bank of Montreal	37,331,575	50,661,000	(954,270)	(0.02)
Bought USD / Sold CAD, due 06/07/23	Barclays Bank PLC	332,772	452,000	(8,816)	(0.00)
Bought USD / Sold CAD, due 06/07/23	State Street Bank London	951,057	1,271,000	(9,471)	(0.00)
Bought USD / Sold CAD, due 03/08/23	Bank of Montreal	39,187,012	51,932,000	(75,198)	(0.00)
Bought USD / Sold CAD, due 03/08/23	BNP Paribas SA	340,788	452,000	(938)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Barclays Bank PLC	7,064,768	6,352,000	(35,914)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Goldman Sachs International	800,000	717,760	(2,359)	(0.00)
Bought USD / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	800,000	717,429	(1,989)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Morgan Stanley And Co International	61,961	56,000	(639)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Standard Chartered Bank	32,000	28,932	(342)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.71% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 06/07/23	UBS AG	800,000	717,678	(2,268)	(0.00)
Bought USD / Sold CHF, due 03/08/23	Barclays Bank PLC	7,120,254	6,352,000	(688)	(0.00)
Bought USD / Sold CHF, due 03/08/23	Standard Chartered Bank	62,595	56,000	(184)	(0.00)
Bought USD / Sold CLP, due 06/07/23	Barclays Bank PLC	185,305	150,859,000	(2,741)	(0.00)
Bought USD / Sold CLP, due 06/07/23	BNP Paribas SA	6,767	5,501,000	(90)	(0.00)
Bought USD / Sold CLP, due 03/08/23	BNP Paribas SA	192,878	156,360,000	(1,301)	(0.00)
Bought USD / Sold COP, due 06/07/23	BNP Paribas SA	465,079	2,088,693,000	(35,114)	(0.00)
Bought USD / Sold COP, due 06/07/23	Morgan Stanley And Co International	10,107	45,588,000	(810)	(0.00)
Bought USD / Sold CZK, due 07/07/23	BNP Paribas SA	1,434,416	31,722,000	(22,268)	(0.00)
Bought USD / Sold CZK, due 07/07/23	Morgan Stanley And Co International	16,606	369,000	(339)	(0.00)
Bought USD / Sold DKK, due 06/07/23	BNP Paribas SA	2,136,242	14,787,000	(30,524)	(0.00)
Bought USD / Sold DKK, due 06/07/23	Morgan Stanley And Co International	23,435	163,000	(450)	(0.00)
Bought USD / Sold EUR, due 06/07/23	Barclays Bank PLC	9,184,700	8,523,051	(114,392)	(0.00)
Bought USD / Sold EUR, due 06/07/23	HSBC Bank PLC	148,886,962	138,779,500	(2,528,674)	(0.04)
Bought USD / Sold EUR, due 06/07/23	Royal Bank of Canada	196,178,569	182,171,355	(2,579,833)	(0.05)
Bought USD / Sold EUR, due 06/07/23	State Street Bank London Westpac Banking Corporation	7,528,249	6,996,000	(104,750)	(0.00)
Bought USD / Sold EUR, due 06/07/23	BNP Paribas SA	55,815,236	51,280,750	(134,723)	(0.00)
Bought USD / Sold GBP, due 06/07/23	JPMorgan Chase Bank NA London	25,000	20,051	(493)	(0.00)
Bought USD / Sold GBP, due 06/07/23	Merrill Lynch International	524,964,002	415,122,570	(2,805,412)	(0.05)
Bought USD / Sold GBP, due 06/07/23	Royal Bank of Canada	20,354,000	16,312,422	(384,928)	(0.01)
Bought USD / Sold GBP, due 06/07/23	Standard Chartered Bank	53,854,551	43,561,000	(1,527,076)	(0.03)
Bought USD / Sold GBP, due 06/07/23	State Street Bank London	472,104	382,000	(13,555)	(0.00)
Bought USD / Sold GBP, due 06/07/23	UBS AG	1,805,402	1,442,548	(28,593)	(0.00)
Bought USD / Sold GBP, due 06/07/23	Westpac Banking Corporation	524,963,999	415,016,894	(2,671,062)	(0.04)
Bought USD / Sold GBP, due 06/07/23	Standard Chartered Bank	525,838,627	415,794,868	(2,785,518)	(0.05)
Bought USD / Sold GBP, due 03/08/23	UBS AG	478,264	378,000	(2,406)	(0.00)
Bought USD / Sold GBP, due 03/08/23	UBS AG	55,734,899	44,052,000	(282,247)	(0.01)
Bought USD / Sold HUF, due 06/07/23	Barclays Bank PLC	345,899	120,480,000	(6,398)	(0.00)
Bought USD / Sold HUF, due 06/07/23	Morgan Stanley And Co International	7,926	2,781,000	(206)	(0.00)
Bought USD / Sold ILS, due 06/07/23	Morgan Stanley And Co International	12,933	48,000	(2)	(0.00)
Bought USD / Sold KRW, due 06/07/23	BNP Paribas SA	134,434	177,871,000	(563)	(0.00)
Bought USD / Sold MXN, due 06/07/23	BNP Paribas SA	4,295,846	75,990,000	(134,076)	(0.00)
Bought USD / Sold MXN, due 06/07/23	Morgan Stanley And Co International	37,981	674,000	(1,310)	(0.00)
Bought USD / Sold NOK, due 06/07/23	Goldman Sachs International	888,623	9,824,000	(28,377)	(0.00)
Bought USD / Sold NOK, due 06/07/23	Standard Chartered Bank	10,155	113,000	(393)	(0.00)
Bought USD / Sold NOK, due 03/08/23	Merrill Lynch International	914,960	9,824,000	(2,976)	(0.00)
Bought USD / Sold NOK, due 03/08/23	Standard Chartered Bank	10,480	113,000	(79)	(0.00)
Bought USD / Sold NZD, due 06/07/23	BNP Paribas SA	1,631,297	2,698,000	(21,623)	(0.00)
Bought USD / Sold NZD, due 06/07/23	Morgan Stanley And Co International	18,727	31,000	(265)	(0.00)
Bought USD / Sold NZD, due 03/08/23	Barclays Bank PLC	1,640,478	2,698,000	(12,247)	(0.00)



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.71% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold NZD, due 03/08/23	Standard Chartered Bank	18,856	31,000	(134)	(0.00)
Bought USD / Sold PEN, due 06/07/23	Barclays Bank PLC	346,557	1,275,000	(5,150)	(0.00)
Bought USD / Sold PEN, due 06/07/23	BNP Paribas SA	5,972	22,000	(97)	(0.00)
Bought USD / Sold PEN, due 03/08/23	Standard Chartered Bank	355,625	1,297,000	(1,231)	(0.00)
Bought USD / Sold PLN, due 06/07/23	Barclays Bank PLC	2,070,920	8,751,000	(82,827)	(0.00)
Bought USD / Sold PLN, due 06/07/23	Morgan Stanley And Co International	21,237	90,000	(913)	(0.00)
Bought USD / Sold PLN, due 03/08/23	BNP Paribas SA	2,147,889	8,751,000	(2,737)	(0.00)
Bought USD / Sold PLN, due 03/08/23	Standard Chartered Bank	22,011	90,000	(108)	(0.00)
Bought USD / Sold RON, due 06/07/23	Barclays Bank PLC	1,039,367	4,809,000	(18,545)	(0.00)
Bought USD / Sold RON, due 06/07/23	Standard Chartered Bank	8,822	41,000	(198)	(0.00)
Bought USD / Sold SEK, due 06/07/23	Goldman Sachs International	4,402,026	47,607,000	(5,687)	(0.00)
Bought USD / Sold SEK, due 06/07/23	Morgan Stanley And Co International	42,504	461,000	(178)	(0.00)
Bought USD / Sold SGD, due 06/07/23	State Street Bank London	24,384	33,000	(1)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(30,894,602)	(0.52)
Total Forward Foreign Exchange Contracts Hedge				101,845,113	1.71
Other Net Assets/(Liabilities)				106,539,181	1.79
TOTAL NET ASSETS				5,948,986,482	100.00



## Schedule of Investments

as at 30 June 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.23%				Common and Preferred Stocks - 99.23% <i>(continued)</i>			
Japan				Japan <i>(continued)</i>			
JPY 9,200	Advantest Corp	176,180,000	0.73	JPY 73,200	Honda Motor Co Ltd	317,761,200	1.32
JPY 30,800	Aeon Co Ltd	90,613,600	0.38	JPY 5,100	Hoshizaki Corp	26,295,600	0.11
JPY 9,300	AGC Inc	48,015,900	0.20	JPY 16,800	Hoya Corp	286,860,000	1.19
JPY 7,300	Aisin Seiki Co Ltd	32,317,100	0.13	JPY 17,900	Hulic Co Ltd	22,034,900	0.09
JPY 21,200	Ajinomoto Co Inc	121,348,800	0.50	JPY 5,100	Ibiden Co Ltd	41,310,000	0.17
JPY 7,500	ANA Holdings Inc	25,695,000	0.11	JPY 9,730	Idemitsu Kosan Co Ltd	28,080,780	0.12
JPY 23,300	Asahi Group Holdings Ltd	129,874,200	0.54	JPY 6,900	Iida Group Holdings Co Ltd	16,739,400	0.07
JPY 10,100	Asahi Intecc Co Ltd	28,391,100	0.12	JPY 46,400	Inpex Corp	74,147,200	0.31
JPY 62,500	Asahi Kasei Corp	60,750,000	0.25	JPY 29,200	Isuzu Motors Ltd	50,808,000	0.21
JPY 85,800	Astellas Pharma Inc	184,384,200	0.76	JPY 56,900	Itochu Corp	323,590,300	1.34
JPY 5,100	Azbil Corp	23,108,100	0.10	JPY 4,400	Itochu Techno-Solutions Corp	15,998,400	0.07
JPY 28,300	Bandai Namco Holdings Inc	93,984,300	0.39	JPY 6,500	Japan Airlines Co Ltd	20,280,000	0.08
JPY 6,000	BayCurrent Consulting Inc	32,208,000	0.13	JPY 24,700	Japan Exchange Group Inc	61,947,600	0.26
JPY 27,200	Bridgestone Corp	160,262,400	0.66	JPY 68,100	Japan Post Bank Co Ltd	76,544,400	0.32
JPY 11,200	Brother Industries Ltd	23,514,400	0.10	JPY 104,500	Japan Post Holdings Co Ltd	108,314,250	0.45
JPY 48,100	Canon Inc	182,299,000	0.76	JPY 10,500	Japan Post Insurance Co Ltd	22,748,250	0.09
JPY 7,900	Capcom Co Ltd	44,990,500	0.19	JPY 61	Japan Real Estate Investment Corp REIT	33,428,000	0.14
JPY 6,900	Central Japan Railway Co	124,614,000	0.52	JPY 335	Japan Retail Fund Investment Corp REIT	32,260,500	0.13
JPY 24,500	Chiba Bank Ltd	21,410,550	0.09	JPY 57,700	Japan Tobacco Inc	181,928,100	0.75
JPY 29,400	Chubu Electric Power Co Inc	51,655,800	0.21	JPY 22,500	JFE Holdings Inc	46,125,000	0.19
JPY 31,600	Chugai Pharmaceutical Co Ltd	129,117,600	0.54	JPY 8,900	JSR Corp	36,579,000	0.15
JPY 53,400	Concordia Financial Group Ltd	30,042,840	0.12	JPY 141,200	JXTG Holdings Inc	69,809,280	0.29
JPY 20,900	CyberAgent Inc	21,903,200	0.09	JPY 19,400	Kajima Corp	42,098,000	0.17
JPY 10,500	Dai Nippon Printing Co Ltd	42,819,000	0.18	JPY 33,900	Kansai Electric Power Co Inc	61,206,450	0.25
JPY 15,400	Daifuku Co Ltd	45,314,500	0.19	JPY 22,000	Kao Corp	114,708,000	0.48
JPY 43,400	Dai-ichi Life Holdings Inc	118,829,200	0.49	JPY 7,500	Kawasaki Kisen Kaisha Ltd	26,392,500	0.11
JPY 88,400	Daiichi Sankyo Co Ltd	402,220,000	1.67	JPY 70,500	KDDI Corp	313,725,000	1.30
JPY 12,500	Daikin Industries Ltd	365,812,500	1.52	JPY 4,800	Keio Corp	21,710,400	0.09
JPY 2,800	Daito Trust Construction Co Ltd	40,838,000	0.17	JPY 5,900	Keisei Electric Railway Co Ltd	35,140,400	0.15
JPY 28,700	Daiwa House Industry Co Ltd	108,830,400	0.45	JPY 9,200	Keyence Corp	624,220,000	2.59
JPY 100	Daiwa House REIT Investment Corp	27,620,000	0.11	JPY 6,300	Kikkoman Corp	51,609,600	0.21
JPY 62,400	Daiwa Securities Group Inc	46,194,720	0.19	JPY 8,300	Kintetsu Group Holdings Co Ltd	41,367,200	0.17
JPY 20,350	Denso Corp	196,275,750	0.81	JPY 36,600	Kirin Holdings Co Ltd	76,914,900	0.32
JPY 10,100	Dentsu Group Inc	47,601,300	0.20	JPY 2,500	Kobayashi Pharmaceutical Co Ltd	19,552,500	0.08
JPY 4,500	Disco Corp	101,745,000	0.42	JPY 7,000	Kobe Bussan Co Ltd	26,082,000	0.11
JPY 14,600	East Japan Railway Co	116,610,200	0.48	JPY 5,400	Koei Tecmo Holdings Co Ltd	13,421,700	0.06
JPY 12,200	Eisai Co Ltd	118,632,800	0.49	JPY 11,100	Koito Manufacturing Co Ltd	28,776,750	0.12
JPY 45,975	FANUC Corp	231,346,200	0.96	JPY 44,500	Komatsu Ltd	172,704,500	0.72
JPY 8,400	Fast Retailing Co Ltd	308,448,000	1.28	JPY 4,700	Konami Holdings Corp	35,348,700	0.15
JPY 6,000	Fuji Electric Co Ltd	37,740,000	0.16	JPY 1,500	Kose Corp	20,685,000	0.09
JPY 17,520	Fujifilm Holdings Corp	149,638,320	0.62	JPY 48,300	Kubota Corp	101,381,700	0.42
JPY 8,300	Fujitsu Ltd	154,338,500	0.64	JPY 4,500	Kurita Water Industries Ltd	24,723,000	0.10
JPY 199	GLP J REIT	28,277,900	0.12	JPY 15,100	Kyocera Corp	117,644,100	0.49
JPY 2,300	GMO Payment Gateway Inc	25,760,000	0.11	JPY 13,600	Kyowa Kirin Co Ltd	36,230,400	0.15
JPY 12,500	Hakuhodo DY Holdings Inc	18,900,000	0.08	JPY 3,700	Lasertec Corp	79,827,500	0.33
JPY 6,900	Hamamatsu Photonics KK	48,479,400	0.20	JPY 13,000	LIXIL Group Corp	23,712,000	0.10
JPY 10,700	Hankyu Hanshin Holdings Inc	50,878,500	0.21	JPY 21,700	M3 Inc	67,465,300	0.28
JPY 1,000	Hikari Tsushin Inc	20,600,000	0.09	JPY 10,200	Makita Corp	41,167,200	0.17
JPY 1,440	Hirose Electric Co Ltd	27,468,000	0.11	JPY 72,900	Marubeni Corp	177,876,000	0.74
JPY 4,900	Hitachi Construction Machinery Co Ltd	19,737,200	0.08	JPY 5,800	MatsukiyoCocokara & Co	46,846,600	0.19
JPY 44,214	Hitachi Ltd	393,327,744	1.63	JPY 26,100	Mazda Motor Corp	36,370,350	0.15

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Japan (continued)				Japan (continued)			
JPY 4,600	McDonald's Holdings Co Japan Ltd	25,806,000	0.11	JPY 56,600	Olympus Corp	128,255,600	0.53
JPY 10,200	MEIJI Holdings Co Ltd	32,823,600	0.14	JPY 8,400	Omron Corp	73,651,200	0.31
JPY 16,600	MINEBEA MITSUMI Inc	44,903,000	0.19	JPY 19,200	Ono Pharmaceutical Co Ltd	50,035,200	0.21
JPY 13,400	MISUMI Group Inc	38,444,600	0.16	JPY 4,100	Open House Group Co Ltd	21,184,700	0.09
JPY 61,900	Mitsubishi Chemical Holdings Corp	53,432,080	0.22	JPY 1,700	Oracle Corp Japan	18,173,000	0.08
JPY 58,900	Mitsubishi Corp	408,177,000	1.69	JPY 51,900	Oriental Land Co Ltd	290,691,900	1.21
JPY 92,100	Mitsubishi Electric Corp	186,686,700	0.77	JPY 55,400	ORIX Corp	144,732,500	0.60
JPY 53,700	Mitsubishi Estate Co Ltd	91,827,000	0.38	JPY 17,900	Osaka Gas Co Ltd	39,514,250	0.16
JPY 15,500	Mitsubishi Heavy Industries Ltd	104,020,500	0.43	JPY 5,600	Otsuka Corp	31,287,200	0.13
JPY 542,600	Mitsubishi UFJ Financial Group Inc	577,869,000	2.40	JPY 18,500	Otsuka Holdings Co Ltd	97,513,500	0.40
JPY 43,600	Mitsubishi UFJ Lease & Finance Co Ltd	37,256,200	0.15	JPY 16,800	Pan Pacific International Holdings Corp	43,226,400	0.18
JPY 62,800	Mitsui & Co Ltd	339,810,800	1.41	JPY 104,940	Panasonic Corp	184,012,290	0.76
JPY 7,920	Mitsui Chemicals Inc	33,493,680	0.14	JPY 7,700	Persol Holdings Co Ltd	19,935,300	0.08
JPY 43,700	Mitsui Fudosan Co Ltd	125,003,850	0.52	JPY 76,992	Rakuten Inc	38,419,008	0.16
JPY 16,900	Mitsui OSK Lines Ltd	58,406,400	0.24	JPY 69,000	Recruit Holdings Co Ltd	314,847,000	1.31
JPY 113,979	Mizuho Financial Group Inc	250,639,821	1.04	JPY 59,800	Renesas Electronics Corp	161,549,700	0.67
JPY 13,600	MonotaRO Co Ltd	24,792,800	0.10	JPY 100,500	Resona Holdings Inc	69,375,150	0.29
JPY 20,200	MS&AD Insurance Group Holdings Inc	102,939,200	0.43	JPY 25,400	Ricoh Co Ltd	31,051,500	0.13
JPY 27,600	Murata Manufacturing Co Ltd	227,313,600	0.94	JPY 4,300	Rohm Co Ltd	58,136,000	0.24
JPY 11,900	NEC Corp	82,883,500	0.34	JPY 11,342	SBI Holdings Inc	31,400,327	0.13
JPY 19,100	Nexon Co Ltd	52,467,700	0.22	JPY 7,100	SCSK Corp	16,042,450	0.07
JPY 10,000	NGK Insulators Ltd	17,140,000	0.07	JPY 10,000	Secom Co Ltd	97,390,000	0.40
JPY 20,100	Nidec Corp	157,684,500	0.65	JPY 13,500	Seiko Epson Corp	30,226,500	0.13
JPY 48,800	Nintendo Co Ltd	319,249,600	1.32	JPY 16,300	Sekisui Chemical Co Ltd	33,773,600	0.14
JPY 77	Nippon Building Fund Inc REIT	43,582,000	0.18	JPY 29,000	Sekisui House Ltd	84,259,500	0.35
JPY 3,500	Nippon Express Holdings Inc	28,364,000	0.12	JPY 35,500	Seven & i Holdings Co Ltd	220,277,500	0.91
JPY 43,300	Nippon Paint Holdings Co Ltd	51,223,900	0.21	JPY 14,600	SG Holdings Co Ltd	29,893,500	0.12
JPY 112	Nippon Prologis REIT Inc	32,401,600	0.13	JPY 9,700	Sharp Corp	7,797,830	0.03
JPY 2,900	Nippon Shinyaku Co Ltd	17,034,600	0.07	JPY 11,300	Shimadzu Corp	50,036,400	0.21
JPY 38,400	Nippon Steel Corp	115,353,600	0.48	JPY 3,600	Shimano Inc	86,256,000	0.36
JPY 1,410,000	Nippon Telegraph & Telephone Corp	240,405,000	1.00	JPY 25,100	Shimizu Corp	22,848,530	0.09
JPY 23,300	Nippon Yusen KK	74,327,000	0.31	JPY 86,400	Shin-Etsu Chemical Co Ltd	411,955,200	1.71
JPY 6,400	Nissan Chemical Corp	39,481,600	0.16	JPY 12,300	Shionogi & Co Ltd	74,661,000	0.31
JPY 109,700	Nissan Motor Co Ltd	64,525,540	0.27	JPY 19,300	Shiseido Co Ltd	125,314,900	0.52
JPY 9,000	Nisshin Seifun Group Inc	16,015,500	0.07	JPY 19,900	Shizuoka Financial Group	20,676,100	0.09
JPY 3,100	Nissin Foods Holdings Co Ltd	36,921,000	0.15	JPY 2,700	SMC Corp	214,596,000	0.89
JPY 3,700	Nitori Holdings Co Ltd	59,588,500	0.25	JPY 137,900	Softbank Corp	212,366,000	0.88
JPY 7,055	Nitto Denko Corp	74,994,650	0.31	JPY 49,200	SoftBank Group Corp	333,231,600	1.38
JPY 136,300	Nomura Holdings Inc	74,583,360	0.31	JPY 14,900	Sompo Holdings Inc	96,239,100	0.40
JPY 5,400	Nomura Real Estate Holdings Inc	18,435,600	0.08	JPY 60,000	Sony Corp	777,900,000	3.23
JPY 199	Nomura Real Estate Master Fund Inc REIT	33,053,900	0.14	JPY 4,000	Square Enix Holdings Co Ltd	26,752,000	0.11
JPY 18,600	Nomura Research Institute Ltd	73,674,600	0.31	JPY 28,400	Subaru Corp	76,765,200	0.32
JPY 29,300	NTT Data Corp	58,805,100	0.24	JPY 16,200	SUMCO Corp	32,853,600	0.14
JPY 33,200	Obayashi Corp	41,300,800	0.17	JPY 67,200	Sumitomo Chemical Co Ltd	29,332,800	0.12
JPY 3,300	Obic Co Ltd	76,032,000	0.32	JPY 53,000	Sumitomo Corp	161,173,000	0.67
JPY 13,700	Odakyu Electric Railway Co Ltd	26,379,350	0.11	JPY 32,600	Sumitomo Electric Industries Ltd	57,278,200	0.24
JPY 40,200	Oji Holdings Corp	21,611,520	0.09	JPY 12,200	Sumitomo Metal Mining Co Ltd	56,498,200	0.23
				JPY 62,100	Sumitomo Mitsui Financial Group Inc	382,473,900	1.59
				JPY 15,599	Sumitomo Mitsui Trust Holdings Inc	79,757,687	0.33

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Japan (continued)				Japan (continued)			
JPY 12,600	Sumitomo Realty & Development Co Ltd	44,767,800	0.19	JPY 7,100	Toyota Industries Corp	72,810,500	0.30
JPY 6,500	Suntory Beverage & Food Ltd	33,878,000	0.14	JPY 504,800	Toyota Motor Corp	1,165,330,800	4.83
JPY 17,300	Suzuki Motor Corp	89,977,300	0.37	JPY 10,300	Toyota Tsusho Corp	73,531,700	0.30
JPY 7,800	System Corp	76,455,600	0.32	JPY 6,200	Trend Micro Inc	43,059,000	0.18
JPY 24,500	T&D Holdings Inc	51,584,750	0.21	JPY 19,000	Unicharm Corp	101,479,000	0.42
JPY 8,100	Taisei Corp	40,670,100	0.17	JPY 11,000	USS Co Ltd	26,158,000	0.11
JPY 8,900	Taiyo Nippon Sanso Corp	27,696,800	0.11	JPY 4,300	Welcia Holdings Co Ltd	12,880,650	0.05
JPY 74,381	Takeda Pharmaceutical Co Ltd	336,722,787	1.40	JPY 10,400	West Japan Railway Co	62,296,000	0.26
JPY 18,300	TDK Corp	101,876,100	0.42	JPY 6,000	Yakult Honsha Co Ltd	54,630,000	0.23
JPY 31,900	Terumo Corp	145,527,800	0.60	JPY 6,500	Yamaha Corp	35,789,000	0.15
JPY 10,500	TIS Inc	37,705,500	0.16	JPY 14,800	Yamaha Motor Co Ltd	61,005,600	0.25
JPY 8,700	Tobu Railway Co Ltd	33,564,600	0.14	JPY 13,200	Yamato Holdings Co Ltd	34,359,600	0.14
JPY 5,200	Toho Co Ltd	28,449,200	0.12	JPY 11,600	Yaskawa Electric Corp	76,362,800	0.32
JPY 86,300	Tokio Marine Holdings Inc	286,084,500	1.19	JPY 10,600	Yokogawa Electric Corp	28,095,300	0.12
JPY 21,400	Tokyo Electron Ltd	439,984,000	1.82	JPY 133,100	Z Holding Corp	46,105,840	0.19
JPY 18,900	Tokyo Gas Co Ltd	59,402,700	0.25	JPY 5,600	ZOZO Inc	16,637,600	0.07
JPY 26,200	Tokyu Corp	45,443,900	0.19	<b>Total Japan</b>		<b>23,918,505,054</b>	<b>99.23</b>
JPY 10,800	Toppa Printing Co Ltd	33,480,000	0.14	<b>Total Common and Preferred Stocks</b>		<b>23,918,505,054</b>	<b>99.23</b>
JPY 62,800	Toray Industries Inc	50,265,120	0.21	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>23,918,505,054</b>	<b>99.23</b>
JPY 19,600	Toshiba Corp	88,533,200	0.37	<b>TOTAL INVESTMENTS</b>		<b>23,918,505,054</b>	<b>99.23</b>
JPY 11,600	Tosoh Corp	19,708,400	0.08				
JPY 6,000	TOTO Ltd	25,950,000	0.11				

### Derivatives

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
TOPIX INDEX FUTURE, due 07/09/23	JPY	9	205,920,000	960,000	0.00
Unrealised Gain on Futures Contracts			205,920,000	960,000	0.00
<b>Total Futures Contracts</b>			<b>205,920,000</b>	<b>960,000</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				186,056,813	0.77
<b>TOTAL NET ASSETS</b>				<b>24,105,521,867</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes JPY 6,379,600 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in Swiss Franc)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.33%				Common and Preferred Stocks - 99.33% <i>(continued)</i>			
Switzerland				Switzerland <i>(continued)</i>			
CHF 238,796	ABB Ltd	8,400,843	3.92	CHF 106,737	Roche Holding AG	29,192,569	13.63
CHF 23,721	Adecco Group AG	693,365	0.32	CHF 4,847	Roche Holding AG	1,423,079	0.67
CHF 75,770	Alcon Inc	5,614,557	2.62	CHF 6,151	Schindler Holding AG	1,289,865	0.60
CHF 5,261	Bachem Holdings AG	410,358	0.19	CHF 3,660	Schindler Holding AG	735,660	0.34
CHF 6,892	Baloise Holding AG	905,609	0.42	CHF 22,983	SGS SA	1,943,442	0.91
CHF 4,695	Banque Cantonale Vaudoise	443,678	0.21	CHF 46,273	SIG Combibloc Group AG	1,142,018	0.53
CHF 537	Barry Callebaut AG	927,399	0.43	CHF 22,144	Sika AG	5,662,221	2.64
CHF 3,292	BKW AG	520,136	0.24	CHF 7,825	Sonova Holding AG	1,863,915	0.87
CHF 152	Chocoladefabriken Lindt & Spruengli AG	1,708,480	0.80	CHF 17,070	Straumann Holding AG	2,477,711	1.16
CHF 16	Chocoladefabriken Lindt & Spruengli AG	1,776,000	0.83	CHF 4,368	Swatch Group AG	1,140,485	0.53
CHF 79,305	Cie Financiere Richemont SA	12,026,603	5.62	CHF 8,202	Swatch Group AG	403,128	0.19
CHF 33,635	Clariant AG	434,564	0.20	CHF 4,651	Swiss Life Holding AG	2,432,473	1.14
CHF 15,366	Dufry AG	626,318	0.29	CHF 11,433	Swiss Prime Site AG	887,772	0.42
CHF 1,049	EMS-Chemie Holding AG	710,173	0.33	CHF 45,704	Swiss Re AG	4,115,188	1.92
CHF 5,154	Geberit AG	2,412,587	1.13	CHF 3,969	Swisscom AG	2,213,908	1.03
CHF 1,397	Givaudan SA	4,142,105	1.93	CHF 9,942	Temenos AG	707,274	0.33
CHF 5,502	Helvetia Holding AG	665,742	0.31	CHF 499,681	UBS Group AG	9,041,728	4.22
CHF 32,590	Julius Baer Group Ltd	1,836,121	0.86	CHF 4,090	VAT Group AG	1,513,300	0.71
CHF 8,290	Kuehne + Nagel International AG	2,194,363	1.03	CHF 22,859	Zurich Insurance Group AG	9,712,789	4.54
CHF 84,953	LafargeHolcim Ltd	5,114,171	2.39		<b>Total Switzerland</b>	<b>212,728,145</b>	<b>99.33</b>
CHF 24,902	Logitech International SA	1,325,782	0.62		<b>Total Common and Preferred Stocks</b>	<b>212,728,145</b>	<b>99.33</b>
CHF 11,294	Lonza Group AG	6,024,220	2.81		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>212,728,145</b>	<b>99.33</b>
CHF 417,924	Nestle SA	44,968,622	21.00		<b>TOTAL INVESTMENTS</b>	<b>212,728,145</b>	<b>99.33</b>
CHF 311,407	Novartis AG	28,026,630	13.09				
CHF 3,471	Partners Group Holding AG	2,921,194	1.36				

### Derivatives

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SWISS MARKET INDEX FUTURE, due 15/09/23	CHF	13	1,472,510	3,898	0.00
Unrealised Gain on Futures Contracts			1,472,510	3,898	0.00
<b>Total Futures Contracts</b>			<b>1,472,510</b>	<b>3,898</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				1,432,230	0.67
<b>TOTAL NET ASSETS</b>				<b>214,164,273</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 91,616 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2023 (Expressed in British Pound)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.97%				Common and Preferred Stocks - 97.97% <i>(continued)</i>			
Chile				United Kingdom <i>(continued)</i>			
GBP 24,197	Antofagasta PLC	353,518	0.31	GBP 85,400	Informa PLC	620,004	0.55
Total Chile		353,518	0.31	GBP 10,639	InterContinental Hotels Group PLC	578,123	0.51
Ireland				GBP 9,903	Intertek Group PLC	422,363	0.37
GBP 6,059	DCC PLC	266,475	0.24	GBP 101,200	J Sainsbury PLC	272,228	0.24
Total Ireland		266,475	0.24	GBP 159,022	JD Sports Fashion PLC	232,172	0.21
Isle Of Man				GBP 11,257	Johnson Matthey PLC	196,547	0.17
GBP 39,126	GVC Holdings PLC	497,683	0.44	GBP 118,967	Kingfisher PLC	275,646	0.24
Total Isle Of Man		497,683	0.44	GBP 43,480	Land Securities Group PLC REIT	249,662	0.22
Jordan				GBP 366,530	Legal & General Group PLC	833,123	0.74
GBP 10,334	Hikma Pharmaceuticals PLC	195,364	0.17	GBP 4,065,820	Lloyds Banking Group PLC	1,772,291	1.57
Total Jordan		195,364	0.17	GBP 24,641	London Stock Exchange Group PLC	2,061,466	1.82
South Africa				GBP 137,591	M&G PLC	263,349	0.23
GBP 29,794	Mondi PLC	357,230	0.32	GBP 225,649	National Grid PLC	2,347,878	2.08
Total South Africa		357,230	0.32	GBP 351,873	NatWest Group PLC	847,310	0.75
Switzerland				GBP 7,492	Next PLC	516,948	0.46
GBP 13,515	Coca-Cola HBC AG	316,927	0.28	GBP 35,499	Ocado Group PLC	201,634	0.18
GBP 654,942	Glencore PLC	2,911,217	2.58	GBP 39,548	Pearson PLC	325,085	0.29
Total Switzerland		3,228,144	2.86	GBP 19,929	Persimmon PLC	204,372	0.18
United Kingdom				GBP 46,042	Phoenix Group Holdings PLC	244,851	0.22
GBP 59,724	3i Group PLC	1,163,722	1.03	GBP 168,940	Prudential PLC	1,872,700	1.66
GBP 123,017	abrdn PLC	268,423	0.24	GBP 43,945	Reckitt Benckiser Group PLC	2,598,028	2.30
GBP 13,025	Admiral Group PLC	271,180	0.24	GBP 116,763	RELX PLC	3,060,358	2.71
GBP 77,972	Anglo American PLC	1,741,115	1.54	GBP 154,633	Rentokil Initial PLC	950,993	0.84
GBP 26,910	Ashtead Group PLC	1,464,980	1.30	GBP 69,077	Rio Tinto PLC	3,443,834	3.05
GBP 21,530	Associated British Foods PLC	428,662	0.38	GBP 513,446	Rolls-Royce Holdings PLC	775,560	0.69
GBP 95,101	Astrazeneca PLC	10,723,589	9.49	GBP 62,853	Sage Group PLC	581,264	0.51
GBP 56,367	Auto Trader Group PLC	344,064	0.30	GBP 49,459	Schroders PLC	216,284	0.19
GBP 170,925	Aviva PLC	675,496	0.60	GBP 74,208	Segro PLC REIT	531,923	0.47
GBP 187,365	BAE Systems PLC	1,736,874	1.54	GBP 15,436	Severn Trent PLC	396,088	0.35
GBP 954,026	Barclays PLC	1,463,285	1.29	GBP 420,185	Shell PLC	9,842,834	8.71
GBP 61,199	Barratt Developments PLC	253,058	0.22	GBP 53,591	Smith & Nephew PLC	679,534	0.60
GBP 6,608	Berkeley Group Holdings PLC	259,232	0.23	GBP 21,613	Smiths Group PLC	355,318	0.31
GBP 1,085,775	BP PLC	4,976,650	4.41	GBP 4,527	Spirax-Sarco Engineering PLC	469,224	0.42
GBP 130,339	British American Tobacco PLC	3,399,241	3.01	GBP 66,903	SSE PLC	1,231,684	1.09
GBP 54,042	British Land Co PLC REIT	163,639	0.14	GBP 33,632	St James's Place PLC	365,748	0.32
GBP 426,605	BT Group PLC	521,951	0.46	GBP 147,693	Standard Chartered PLC	1,008,743	0.89
GBP 20,723	Bunzl PLC	621,483	0.55	GBP 205,012	Taylor Wimpey PLC	210,650	0.19
GBP 23,208	Burberry Group PLC	492,010	0.44	GBP 449,062	Tesco PLC	1,115,470	0.99
GBP 348,911	Centrica PLC	432,475	0.38	GBP 155,000	Unilever PLC	6,351,125	5.62
GBP 107,071	Compass Group PLC	2,357,703	2.09	GBP 41,842	United Utilities Group PLC	402,353	0.36
GBP 8,568	Croda International PLC	482,036	0.43	GBP 1,407,853	Vodafone Group PLC	1,041,389	0.92
GBP 138,353	Diageo PLC	4,674,948	4.14	GBP 12,400	Whitbread PLC	419,864	0.37
GBP 11,391	Endeavour Mining PLC	214,720	0.19	GBP 38,017	Wise PLC	249,848	0.22
GBP 56,400	Experian PLC	1,702,152	1.51	GBP 65,940	Wpp PLC	542,950	0.48
GBP 251,271	GSK PLC	3,489,652	3.09	Total United Kingdom		105,775,498	93.63
GBP 311,655	Haleon PLC	1,004,308	0.89	Total Common and Preferred Stocks		110,673,912	97.97
GBP 23,296	Halma PLC	530,450	0.47	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		110,673,912	97.97
GBP 22,255	Hargreaves Lansdown PLC	181,512	0.16	TOTAL INVESTMENTS		110,673,912	97.97
GBP 1,225,922	HSBC Holdings PLC	7,621,557	6.75				
GBP 53,869	Imperial Brands PLC	936,513	0.83				



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in British Pound)

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/09/23	GBP	32	2,413,280	(14,675)	(0.01)
Unrealised Loss on Futures Contracts			2,413,280	(14,675)	(0.01)
Total Futures Contracts			2,413,280	(14,675)	(0.01)
Other Net Assets/(Liabilities)				2,306,196	2.04
<b>TOTAL NET ASSETS</b>				<b>112,965,433</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes GBP 165,351 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.21%				Common and Preferred Stocks - 99.21% <i>(continued)</i>			
Argentina				United States			
USD 1,700	MercadoLibre Inc	2,013,820	0.13	USD 21,926	3M Co	2,194,573	0.14
Total Argentina		2,013,820	0.13	USD 67,337	Abbott Laboratories	7,341,080	0.48
Australia				USD 69,283	AbbVie Inc	9,334,499	0.61
USD 5,200	Atlassian Corp	872,612	0.06	USD 31,020	Activision Blizzard Inc	2,614,986	0.17
Total Australia		872,612	0.06	USD 17,863	Adobe Inc	8,734,828	0.57
Bermuda				USD 2,593	Advance Auto Parts Inc	182,288	0.01
USD 14,684	Arch Capital Group Ltd	1,099,097	0.07	USD 63,345	Advanced Micro Devices Inc	7,215,629	0.47
USD 1,643	Everest Re Group Ltd	561,676	0.04	USD 6,900	AECOM	584,361	0.04
Total Bermuda		1,660,773	0.11	USD 28,939	AES Corp	599,905	0.04
Canada				USD 22,904	Aflac Inc	1,598,699	0.10
USD 8,000	1847432 Alberta ULC	304,560	0.02	USD 12,174	Agilent Technologies Inc	1,463,923	0.10
USD 4,467	Lululemon Athletica Inc	1,690,760	0.11	USD 9,354	Air Products and Chemicals Inc	2,801,804	0.18
USD 9,400	Waste Connections Inc	1,343,542	0.09	USD 16,300	Airbnb Inc	2,089,008	0.14
Total Canada		3,338,862	0.22	USD 6,717	Akamai Technologies Inc	603,657	0.04
Ireland				USD 4,228	Albemarle Corp	943,225	0.06
USD 24,885	Accenture PLC	7,679,014	0.50	USD 16,000	Albertsons Cos Inc	349,120	0.02
USD 3,700	Allegion PLC	444,074	0.03	USD 8,100	Alcoa Corp	274,833	0.02
USD 2,391	Jazz Pharmaceuticals PLC	296,412	0.02	USD 6,400	Alexandria Real Estate Equities Inc REIT	726,336	0.05
USD 27,433	Johnson Controls International PLC	1,869,285	0.12	USD 3,100	Align Technology Inc	1,096,284	0.07
USD 52,823	Medtronic PLC	4,653,706	0.30	USD 10,482	Alliant Energy Corp	550,095	0.04
USD 5,215	Seagate Technology Holdings PLC	322,652	0.02	USD 9,985	Allstate Corp	1,088,764	0.07
USD 8,381	Trane Technologies PLC	1,602,950	0.10	USD 14,067	Ally Financial Inc	379,950	0.02
USD 4,272	Willis Towers Watson PLC	1,006,056	0.07	USD 5,000	Alnylam Pharmaceuticals Inc	949,700	0.06
Total Ireland		17,874,149	1.16	USD 209,710	Alphabet Inc	25,368,619	1.65
Israel				USD 232,440	Alphabet Inc	27,823,068	1.81
USD 2,188	Solaredge Technologies Inc	588,681	0.04	USD 69,545	Altria Group Inc	3,150,388	0.20
Total Israel		588,681	0.04	USD 361,300	Amazon.com Inc	47,099,068	3.06
Jersey				USD 10,776	Ameren Corp	880,076	0.06
USD 7,400	Ferguson PLC	1,164,094	0.08	USD 18,154	American Electric Power Co Inc	1,528,567	0.10
USD 3,856	Novocure Ltd	160,024	0.01	USD 25,648	American Express Co	4,467,882	0.29
Total Jersey		1,324,118	0.09	USD 3,000	American Financial Group Inc	356,250	0.02
Netherlands				USD 13,700	American Homes 4 Rent REIT	485,665	0.03
USD 10,200	NXP Semiconductors NV	2,087,736	0.13	USD 28,778	American International Group Inc	1,655,886	0.11
Total Netherlands		2,087,736	0.13	USD 17,767	American Tower Corp REIT	3,445,732	0.22
Switzerland				USD 7,661	American Water Works Co Inc	1,093,608	0.07
USD 16,309	Chubb Ltd	3,140,461	0.21	USD 4,278	Ameriprise Financial Inc	1,420,980	0.09
USD 6,459	Garmin Ltd	673,609	0.04	USD 6,522	AmerisourceBergen Corp	1,255,028	0.08
USD 12,504	TE Connectivity Ltd	1,752,561	0.11	USD 9,009	AMETEK Inc	1,458,377	0.09
Total Switzerland		5,566,631	0.36	USD 20,813	Amgen Inc	4,620,902	0.30
United Kingdom				USD 22,178	Amphenol Corp	1,884,021	0.12
USD 63,700	Amcor PLC	635,726	0.04	USD 19,656	Analog Devices Inc	3,829,185	0.25
USD 8,043	Aon PLC	2,776,443	0.18	USD 16,451	Annaly Capital Management Inc	329,184	0.02
USD 11,420	Aptiv PLC	1,165,868	0.07	USD 3,076	ANSYS Inc	1,015,911	0.07
USD 13,200	Clarivate PLC	125,796	0.01	USD 9,422	Anthem Inc	4,186,100	0.27
USD 9,600	Liberty Global PLC	170,592	0.01	USD 5,900	AO Smith Corp	429,402	0.03
USD 19,326	Linde PLC	7,364,752	0.48	USD 10,200	APA Corp	348,534	0.02
USD 6,858	Pentair PLC	443,027	0.03	USD 14,872	Apollo Global Management Inc	1,142,318	0.07
Total United Kingdom		12,682,204	0.82	USD 619,244	Apple Inc	120,114,759	7.80
				USD 32,630	Applied Materials Inc	4,716,340	0.31
				USD 9,500	Aramark	408,975	0.03
				USD 21,020	Archer-Daniels-Midland Co	1,588,271	0.10
				USD 5,800	Ares Management Corp	558,830	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 11,200	Arista Networks Inc	1,815,072	0.12	USD 6,742	CarMax Inc	564,305	0.04
USD 2,854	Arrow Electronics Inc	408,778	0.03	USD 35,250	Carnival Corp	663,757	0.04
USD 8,700	Arthur J Gallagher & Co	1,910,259	0.12	USD 30,617	Carrier Global Corp	1,521,971	0.10
USD 1,200	Aspen Technology Inc	201,132	0.01	USD 7,100	Catalent Inc	307,856	0.02
USD 1,393	Assurant Inc	175,128	0.01	USD 20,785	Caterpillar Inc	5,114,149	0.33
USD 280,190	AT&T Inc	4,469,030	0.29	USD 4,500	Cboe Global Markets Inc	621,045	0.04
USD 5,900	Atmos Energy Corp	686,406	0.04	USD 10,898	Cbre Group Inc	879,578	0.06
USD 8,193	Autodesk Inc	1,676,370	0.11	USD 5,600	CDW Corp	1,027,600	0.07
USD 15,765	Automatic Data Processing Inc	3,464,989	0.23	USD 4,511	Celanese Corp	522,374	0.03
USD 707	AutoZone Inc	1,762,806	0.11	USD 20,970	Centene Corp	1,414,426	0.09
USD 5,807	AvalonBay Communities Inc REIT	1,099,091	0.07	USD 25,154	CenterPoint Energy Inc	733,239	0.05
USD 26,500	Avantor Inc	544,310	0.04	USD 6,232	Ceridian HCM Holding Inc	417,357	0.03
USD 3,487	Avery Dennison Corp	599,067	0.04	USD 7,010	CF Industries Holdings Inc	486,634	0.03
USD 40,100	Baker Hughes a GE Co	1,267,561	0.08	USD 4,243	CH Robinson Worldwide Inc	400,327	0.03
USD 12,792	Ball Corp	744,622	0.05	USD 2,100	Charles River Laboratories International Inc	441,525	0.03
USD 279,428	Bank of America Corp	8,016,789	0.52	USD 57,410	Charles Schwab Corp	3,253,999	0.21
USD 28,799	Bank of New York Mellon Corp	1,282,131	0.08	USD 4,139	Charter Communications Operating LLC Via Charter Communications Operating Capital	1,520,544	0.10
USD 21,111	Baxter International Inc	961,817	0.06	USD 10,115	Cheniere Energy Inc	1,541,121	0.10
USD 11,060	Becton Dickinson and Co	2,919,951	0.19	USD 2,800	Chesapeake Energy Corp	234,304	0.02
USD 7,900	Bentley Systems Inc	428,417	0.03	USD 70,622	Chevron Corp	11,112,372	0.72
USD 50,785	Berkshire Hathaway Inc	17,317,685	1.12	USD 3,900	Chewy Inc	153,933	0.01
USD 6,410	Best Buy Co Inc	525,299	0.03	USD 1,096	Chipotle Mexican Grill Inc	2,344,344	0.15
USD 4,000	Bill.com Holdings Inc	467,400	0.03	USD 9,526	Church & Dwight Co Inc	954,791	0.06
USD 5,662	Biogen Inc	1,612,821	0.10	USD 11,796	Cigna Corp	3,309,958	0.22
USD 7,678	BioMarin Pharmaceutical Inc	665,529	0.04	USD 6,366	Cincinnati Financial Corp	619,539	0.04
USD 900	Bio-Rad Laboratories Inc	341,208	0.02	USD 3,720	Cintas Corp	1,849,138	0.12
USD 6,400	Bio-Techne Corp	522,432	0.03	USD 158,952	Cisco Systems Inc	8,224,176	0.53
USD 6,500	Black Knight Inc	388,245	0.03	USD 77,576	Citigroup Inc	3,571,599	0.23
USD 6,083	BlackRock Inc	4,204,205	0.27	USD 19,400	Citizens Financial Group Inc	505,952	0.03
USD 27,400	Blackstone Group Inc	2,547,378	0.17	USD 23,000	Cleveland-Cliffs Inc	385,480	0.03
USD 20,300	Block Inc	1,351,371	0.09	USD 5,139	Clorox Co	817,307	0.05
USD 1,511	Booking Holdings Inc	4,080,199	0.27	USD 10,200	Cloudflare Inc	666,774	0.04
USD 3,900	Booz Allen Hamilton Holding Corp	435,240	0.03	USD 14,087	CME Group Inc	2,610,180	0.17
USD 7,083	BorgWarner Inc	346,430	0.02	USD 12,126	CMS Energy Corp	712,402	0.05
USD 6,200	Boston Properties Inc REIT	357,058	0.02	USD 159,797	Coca-Cola Co	9,622,975	0.63
USD 54,862	Boston Scientific Corp	2,967,486	0.19	USD 6,900	Cognex Corp	386,538	0.03
USD 81,287	Bristol-Myers Squibb Co	5,198,304	0.34	USD 18,124	Cognizant Technology Solutions Corp	1,183,135	0.08
USD 16,154	Broadcom Inc	14,012,464	0.91	USD 5,300	Coinbase Global Inc	379,215	0.02
USD 5,100	Broadridge Financial Solutions Inc	844,713	0.05	USD 30,954	Colgate-Palmolive Co	2,384,696	0.15
USD 10,000	Brown & Brown Inc	688,400	0.04	USD 168,272	Comcast Corp	6,991,702	0.45
USD 10,407	Brown-Forman Corp	694,979	0.05	USD 15,470	Conagra Brands Inc	521,648	0.03
USD 5,300	Builders FirstSource Inc	720,800	0.05	USD 46,303	ConocoPhillips	4,797,454	0.31
USD 5,954	Bunge Ltd	561,760	0.04	USD 12,552	Consolidated Edison Inc	1,134,701	0.07
USD 2,800	Burlington Stores Inc	440,692	0.03	USD 6,648	Constellation Brands Inc	1,636,272	0.11
USD 10,600	Cadence Design Systems Inc	2,485,912	0.16	USD 11,500	Constellation Energy Corp	1,052,825	0.07
USD 9,000	Caesars Entertainment Inc	458,730	0.03	USD 2,033	Cooper Cos Inc	779,513	0.05
USD 4,141	Camden Property Trust REIT	450,831	0.03	USD 18,000	Copart Inc	1,641,780	0.11
USD 9,022	Campbell Soup Co	412,396	0.03	USD 28,259	Corning Inc	990,195	0.06
USD 15,251	Capital One Financial Corp	1,668,002	0.11				
USD 11,089	Cardinal Health Inc	1,048,687	0.07				
USD 1,700	Carlisle Cos Inc	436,101	0.03				
USD 7,300	Carlyle Group Inc	233,235	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 27,196	Corteva Inc	1,558,331	0.10	USD 23,935	EOG Resources Inc	2,739,121	0.18
USD 16,700	CoStar Group Inc	1,486,300	0.10	USD 1,900	Epam Systems Inc	427,025	0.03
USD 17,346	Costco Wholesale Corp	9,338,739	0.61	USD 14,900	EQT Corp	612,837	0.04
USD 34,100	Coterra Energy Inc	862,730	0.06	USD 5,093	Equifax Inc	1,198,383	0.08
USD 9,300	CrowdStrike Holdings Inc	1,365,891	0.09	USD 3,592	Equinix Inc REIT	2,815,912	0.18
USD 16,967	Crown Castle International Corp REIT	1,933,220	0.13	USD 16,400	Equitable Holdings Inc	445,424	0.03
USD 5,309	Crown Holdings Inc	461,193	0.03	USD 5,600	Equity LifeStyle Properties Inc REIT	374,584	0.02
USD 82,607	CSX Corp	2,816,899	0.18	USD 15,341	Equity Residential REIT	1,012,046	0.07
USD 5,204	Cummins Inc	1,275,813	0.08	USD 1,200	Erie Indemnity Co	252,012	0.02
USD 49,116	CVS Health Corp	3,395,389	0.22	USD 9,800	Essential Utilities Inc	391,118	0.03
USD 26,352	Danaher Corp	6,324,480	0.41	USD 2,180	Essex Property Trust Inc	510,774	0.03
USD 5,363	Darden Restaurants Inc	896,050	0.06	USD 9,150	Estee Lauder Cos Inc	1,796,877	0.12
USD 5,800	Darling Ingredients Inc	369,982	0.02	USD 5,371	Etsy Inc	454,440	0.03
USD 9,500	Datadog Inc	934,610	0.06	USD 9,600	Evergy Inc	560,832	0.04
USD 2,383	DaVita Inc	239,420	0.02	USD 14,460	Eversource Energy	1,025,503	0.07
USD 1,000	Deckers Outdoor Corp	527,660	0.03	USD 7,400	Exact Sciences Corp	694,860	0.05
USD 11,291	Deere & Co	4,575,000	0.30	USD 35,992	Exelon Corp	1,466,314	0.10
USD 8,732	Dell Technologies	472,489	0.03	USD 6,033	Expedia Group Inc	659,950	0.04
USD 6,113	Delta Air Lines Inc	290,612	0.02	USD 5,176	Expeditors International of Washington Inc	626,969	0.04
USD 9,476	Dentsply Sirona Inc	379,230	0.02	USD 5,600	Extra Space Storage Inc	833,560	0.05
USD 26,600	Devon Energy Corp	1,285,844	0.08	USD 160,326	Exxon Mobil Corp	17,194,963	1.12
USD 14,500	Dexcom Inc	1,863,395	0.12	USD 2,683	F5 Inc	392,416	0.03
USD 7,100	Diamondback Energy Inc	932,656	0.06	USD 86,161	Facebook Inc	24,726,484	1.61
USD 2,200	Dick's Sporting Goods Inc	290,818	0.02	USD 1,600	FactSet Research Systems Inc	641,040	0.04
USD 11,930	Digital Realty Trust Inc REIT	1,358,469	0.09	USD 900	Fair Isaac Corp	728,289	0.05
USD 10,136	Discover Financial Services	1,184,392	0.08	USD 24,170	Fastenal Co	1,425,788	0.09
USD 8,300	DocuSign Inc	424,047	0.03	USD 8,922	FedEx Corp	2,211,764	0.14
USD 8,143	Dollar General Corp	1,382,519	0.09	USD 11,318	Fidelity National Financial	407,448	0.03
USD 8,054	Dollar Tree Inc	1,155,749	0.08	USD 24,088	Fidelity National Information Services Inc	1,317,614	0.09
USD 31,936	Dominion Energy Inc	1,653,965	0.11	USD 28,789	Fifth Third Bancorp	754,560	0.05
USD 1,500	Domino's Pizza Inc	505,485	0.03	USD 400	First Citizens BancShares Inc/NC	513,380	0.03
USD 8,400	DoorDash Inc	641,928	0.04	USD 19,000	First Horizon Corp	214,130	0.01
USD 5,991	Dover Corp	884,571	0.06	USD 3,800	First Solar Inc	722,342	0.05
USD 27,996	Dow Inc	1,491,067	0.10	USD 19,256	FirstEnergy Corp	748,673	0.05
USD 12,155	DR Horton Inc	1,479,142	0.10	USD 24,120	Fiserv Inc	3,042,738	0.20
USD 12,200	Dropbox Inc	325,374	0.02	USD 3,350	FleetCor Technologies Inc	841,118	0.05
USD 8,183	DTE Energy Co	900,294	0.06	USD 5,452	FMC Corp	568,862	0.04
USD 28,177	Duke Energy Corp	2,528,604	0.16	USD 156,282	Ford Motor Co	2,364,547	0.15
USD 18,625	Dupont De Nemours Inc	1,330,570	0.09	USD 26,400	Fortinet Inc	1,995,576	0.13
USD 8,500	Dynatrace Inc	437,495	0.03	USD 14,333	Fortive Corp	1,071,678	0.07
USD 3,676	Eastman Chemical Co	307,755	0.02	USD 5,700	Fortune Brands Home & Security Inc	410,115	0.03
USD 15,758	Eaton Corp PLC	3,168,934	0.21	USD 13,259	Fox Corp	450,806	0.03
USD 18,730	eBay Inc	837,044	0.05	USD 6,876	Fox Corp	219,276	0.01
USD 10,264	Ecolab Inc	1,916,186	0.12	USD 13,065	Franklin Resources Inc	348,966	0.02
USD 15,989	Edison International	1,110,436	0.07	USD 53,800	Freeport-McMoRan Inc	2,152,000	0.14
USD 24,310	Edwards Lifesciences Corp	2,293,162	0.15	USD 10,000	Gaming and Leisure Properties Inc	484,600	0.03
USD 10,478	Electronic Arts Inc	1,358,997	0.09	USD 3,100	Gartner Inc	1,085,961	0.07
USD 31,983	Eli Lilly & Co	14,999,387	0.97	USD 17,100	GE HealthCare Technologies Inc	1,389,204	0.09
USD 22,020	Emerson Electric Co	1,990,388	0.13				
USD 4,700	Enphase Energy Inc	787,156	0.05				
USD 5,700	Entegris Inc	631,674	0.04				
USD 7,596	Entergy Corp	739,623	0.05				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 2,730	Generac Holdings Inc	407,125	0.03	USD 13,726	Interpublic Group of Cos Inc	529,549	0.03
USD 41,905	General Electric Co	4,603,264	0.30	USD 10,833	Intuit Inc	4,963,572	0.32
USD 23,578	General Mills Inc	1,808,433	0.12	USD 13,269	Intuitive Surgical Inc	4,537,202	0.29
USD 51,752	General Motors Co	1,995,557	0.13	USD 15,804	Invesco Ltd	265,665	0.02
USD 5,911	Genuine Parts Co	1,000,319	0.07	USD 25,500	Invitation Homes Inc REIT	877,200	0.06
USD 49,680	Gilead Sciences Inc	3,828,838	0.25	USD 6,603	IQVIA Holdings Inc	1,484,156	0.10
USD 9,321	Global Payments Inc	918,305	0.06	USD 12,040	Iron Mountain Inc	684,113	0.04
USD 3,962	Globe Life Inc	434,314	0.03	USD 3,000	Jack Henry & Associates Inc	501,990	0.03
USD 6,200	GoDaddy Inc	465,806	0.03	USD 5,396	Jacobs Solutions Inc	641,530	0.04
USD 12,859	Goldman Sachs Group Inc	4,147,542	0.27	USD 3,565	JB Hunt Transport Services Inc	645,372	0.04
USD 6,700	Graco Inc	578,545	0.04	USD 3,411	JM Smucker Co	503,702	0.03
USD 37,806	Halliburton Co	1,247,220	0.08	USD 102,448	Johnson & Johnson	16,957,193	1.10
USD 11,904	Hartford Financial Services Group Inc	857,326	0.06	USD 114,034	JPMorgan Chase & Co	16,585,105	1.08
USD 5,302	Hasbro Inc	343,411	0.02	USD 13,941	Juniper Networks Inc	436,772	0.03
USD 8,443	HCA Healthcare Inc	2,562,282	0.17	USD 12,213	Kellogg Co	823,156	0.05
USD 22,633	Healthpeak Properties Inc REIT	454,923	0.03	USD 34,400	Keurig Dr Pepper Inc	1,075,688	0.07
USD 2,000	HEICO Corp	353,880	0.02	USD 36,448	KeyCorp	336,780	0.02
USD 3,300	HEICO Corp	463,980	0.03	USD 6,300	Keysight Technologies Inc	1,054,935	0.07
USD 3,726	Henry Schein Inc	302,179	0.02	USD 13,565	Kimberly-Clark Corp	1,872,784	0.12
USD 5,578	Hershey Co	1,392,827	0.09	USD 21,500	Kimco Realty Corp REIT	423,980	0.03
USD 10,280	Hess Corp	1,397,566	0.09	USD 79,467	Kinder Morgan Inc	1,368,422	0.09
USD 54,695	Hewlett Packard Enterprise Co	918,876	0.06	USD 23,400	KKR & Co Inc	1,310,400	0.09
USD 10,361	Hilton Worldwide Holdings Inc	1,508,044	0.10	USD 5,402	KLA Corp	2,620,078	0.17
USD 4,600	Hippo Parent Corp	205,206	0.01	USD 6,700	Knight-Swift Transportation Holdings Inc	372,252	0.02
USD 10,598	Hologic Inc	858,120	0.06	USD 30,614	Kraft Heinz Co	1,086,797	0.07
USD 39,974	Home Depot Inc	12,417,523	0.81	USD 27,178	Kroger Co	1,277,366	0.08
USD 25,587	Honeywell International Inc	5,309,302	0.34	USD 8,900	L Brands Inc	333,750	0.02
USD 9,055	Horizon Therapeutics Plc	931,307	0.06	USD 6,823	L3Harris Technologies Inc	1,335,739	0.09
USD 12,766	Hormel Foods Corp	513,449	0.03	USD 2,998	Laboratory Corp of America Holdings	723,507	0.05
USD 29,924	Host Hotels & Resorts Inc	503,621	0.03	USD 5,413	Lam Research Corp	3,479,801	0.23
USD 15,881	Howmet Aerospace Inc	787,062	0.05	USD 5,200	Lamb Weston Holdings Inc	597,740	0.04
USD 32,995	HP Inc	1,013,276	0.07	USD 14,498	Las Vegas Sands Corp	840,884	0.05
USD 1,700	Hubbell Inc	563,652	0.04	USD 5,300	Lattice Semiconductor Corp	509,171	0.03
USD 1,870	HubSpot Inc	995,008	0.06	USD 2,500	Lear Corp	358,875	0.02
USD 5,011	Humana Inc	2,240,568	0.15	USD 5,600	Leidos Holdings Inc	495,488	0.03
USD 60,319	Huntington Bancshares Inc	650,239	0.04	USD 10,615	Lennar Corp	1,330,166	0.09
USD 1,700	Huntington Ingalls Industries Inc	386,920	0.03	USD 1,300	Lennox International Inc	423,891	0.03
USD 1,900	Hyatt Hotels Corp	217,702	0.01	USD 2,900	Liberty Broadband Corp	232,319	0.02
USD 2,400	IDEX Corp	516,624	0.03	USD 8,300	Liberty Media Corp-Liberty Formula One	624,824	0.04
USD 3,400	IDEXX Laboratories Inc	1,707,582	0.11	USD 6,923	Liberty Media Corp-Liberty SiriusXM	226,590	0.01
USD 12,098	Illinois Tool Works Inc	3,026,436	0.20	USD 7,000	Live Nation Entertainment Inc	637,770	0.04
USD 6,607	illumina Inc	1,238,746	0.08	USD 9,846	LKQ Corp	573,726	0.04
USD 8,122	Incyte Corp	505,594	0.03	USD 7,441	Loews Corp	441,847	0.03
USD 17,201	Ingersoll Rand Inc	1,124,257	0.07	USD 23,307	Lowe's Cos Inc	5,260,390	0.34
USD 2,900	Insulet Corp	836,186	0.05	USD 3,300	LPL Financial Holdings Inc	717,519	0.05
USD 161,759	Intel Corp	5,409,221	0.35	USD 18,100	Lucid Group Inc	124,709	0.01
USD 22,170	Intercontinental Exchange Inc	2,506,984	0.16	USD 10,959	LyondellBasell Industries NV	1,006,365	0.07
USD 36,596	International Business Machines Corp	4,896,911	0.32	USD 7,463	M&T Bank Corp	923,621	0.06
USD 10,773	International Flavors & Fragrances Inc	857,423	0.06	USD 20,000	Marathon Oil Corp	460,400	0.03
USD 10,987	International Paper Co	349,496	0.02				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 17,469	Marathon Petroleum Corp	2,036,885	0.13	USD 26,905	Occidental Petroleum Corp	1,582,014	0.10
USD 410	Markel Corp	567,104	0.04	USD 4,800	Okta Inc	332,880	0.02
USD 1,100	MarketAxess Holdings Inc	287,562	0.02	USD 4,100	Old Dominion Freight Line Inc	1,515,975	0.10
USD 10,812	Marriott International Inc	1,986,056	0.13	USD 6,887	Omnicom Group Inc	655,298	0.04
USD 19,765	Marsh & McLennan Cos Inc	3,717,401	0.24	USD 17,800	On Semiconductor Corp	1,683,524	0.11
USD 2,635	Martin Marietta Materials Inc	1,216,553	0.08	USD 17,202	ONEOK Inc	1,061,707	0.07
USD 34,815	Marvell Technology Inc	2,081,241	0.14	USD 63,205	Oracle Corp	7,527,083	0.49
USD 8,443	Masco Corp	484,459	0.03	USD 2,387	O'Reilly Automotive Inc	2,280,301	0.15
USD 900	Masimo Corp	148,095	0.01	USD 16,158	Otis Worldwide Corp	1,438,224	0.09
USD 33,363	Mastercard Inc	13,121,668	0.85	USD 4,100	Owens Corning	535,050	0.03
USD 12,187	Match Group Inc	510,026	0.03	USD 18,997	Paccar Inc	1,589,099	0.10
USD 9,352	McCormick & Co Inc	815,775	0.05	USD 3,900	Packaging Corp of America	515,424	0.03
USD 29,224	McDonald's Corp	8,720,734	0.57	USD 68,800	Palantir Technologies Inc	1,054,704	0.07
USD 5,022	McKesson Corp	2,145,951	0.14	USD 12,211	Palo Alto Networks Inc	3,120,033	0.20
USD 98,746	Merck & Co Inc	11,394,301	0.74	USD 5,399	Parker-Hannifin Corp	2,105,826	0.14
USD 26,287	MetLife Inc	1,486,004	0.10	USD 11,926	Paychex Inc	1,334,162	0.09
USD 917	Mettler-Toledo International Inc	1,202,774	0.08	USD 2,100	Paycom Software Inc	674,604	0.04
USD 7,343	MGM Resorts International	322,505	0.02	USD 1,400	Paylocity Holding Corp	258,342	0.02
USD 22,708	Microchip Technology Inc	2,034,410	0.13	USD 40,930	PayPal Holdings Inc	2,731,259	0.18
USD 43,706	Micron Technology Inc	2,758,286	0.18	USD 54,880	PepsiCo Inc	10,164,874	0.66
USD 276,747	Microsoft Corp	94,243,423	6.12	USD 4,900	PerkinElmer Inc	582,071	0.04
USD 4,200	Mid-America Apartment Communities Inc	637,812	0.04	USD 216,771	Pfizer Inc	7,951,160	0.52
USD 12,400	Moderna Inc	1,506,600	0.10	USD 72,800	PG&E Corp	1,257,984	0.08
USD 2,202	Mohawk Industries Inc	227,158	0.01	USD 60,858	Philip Morris International Inc	5,940,958	0.39
USD 1,900	Molina Healthcare Inc	572,356	0.04	USD 18,147	Phillips 66	1,730,861	0.11
USD 7,722	Molson Coors Brewing Co	508,416	0.03	USD 23,900	Pinterest Inc	653,426	0.04
USD 54,182	Mondelez International Inc	3,952,035	0.26	USD 9,237	Pioneer Natural Resources Co	1,913,722	0.12
USD 2,500	MongoDB Inc	1,027,475	0.07	USD 16,349	PNC Financial Services Group Inc	2,059,157	0.13
USD 1,853	Monolithic Power Systems Inc	1,001,046	0.07	USD 1,700	Pool Corp	636,888	0.04
USD 33,354	Monster Beverage Corp	1,915,854	0.12	USD 9,800	PPG Industries Inc	1,453,340	0.09
USD 6,174	Moody's Corp	2,146,823	0.14	USD 30,911	PPL Corp	817,905	0.05
USD 47,677	Morgan Stanley	4,071,616	0.26	USD 8,141	Principal Financial Group Inc	617,413	0.04
USD 11,591	Mosaic Co	405,685	0.03	USD 91,824	Procter & Gamble Co	13,933,374	0.91
USD 6,737	Motorola Solutions Inc	1,975,827	0.13	USD 22,276	Progressive Corp	2,948,674	0.19
USD 3,000	MSCI Inc	1,407,870	0.09	USD 35,476	Prologis Inc REIT	4,350,422	0.28
USD 14,310	Nasdaq Inc	713,353	0.05	USD 15,315	Prudential Financial Inc	1,351,089	0.09
USD 8,080	NetApp Inc	617,312	0.04	USD 4,600	PTC Inc	654,580	0.04
USD 17,446	Netflix Inc	7,684,789	0.50	USD 19,476	Public Service Enterprise Group Inc	1,219,392	0.08
USD 3,700	Neurocrine Biosciences Inc	348,910	0.02	USD 6,263	Public Storage REIT	1,828,044	0.12
USD 29,852	Newmont Goldcorp Corp	1,273,486	0.08	USD 8,587	PulteGroup Inc	667,038	0.04
USD 17,729	News Corp	345,715	0.02	USD 4,532	Qorvo Inc	462,400	0.03
USD 80,912	NextEra Energy Inc	6,003,670	0.39	USD 44,078	Qualcomm Inc	5,247,045	0.34
USD 49,104	Nika Inc	5,419,608	0.35	USD 6,000	Quanta Services Inc	1,178,700	0.08
USD 17,800	NiSource Inc	486,830	0.03	USD 4,198	Quest Diagnostics Inc	590,071	0.04
USD 2,200	Nordson Corp	545,996	0.04	USD 8,142	Raymond James Financial Inc	844,895	0.05
USD 8,374	Norfolk Southern Corp	1,898,888	0.12	USD 57,537	Raytheon Technologies Corp	5,636,324	0.37
USD 7,426	Northern Trust Corp	550,564	0.04	USD 27,209	Realty Income Corp REIT	1,626,826	0.11
USD 24,483	NortonLifeLock Inc	454,160	0.03	USD 6,554	Regency Centers Corp	404,841	0.03
USD 9,600	NRG Energy Inc	358,944	0.02	USD 3,994	Regeneron Pharmaceuticals Inc	2,869,849	0.19
USD 9,402	Nucor Corp	1,541,740	0.10	USD 30,977	Regions Financial Corp	552,010	0.04
USD 96,627	Nvidia Corp	40,875,154	2.65	USD 1,800	Reliance Steel & Aluminum Co	488,862	0.03
USD 130	NVR Inc	825,581	0.05	USD 1,700	Repligen Corp	240,482	0.02

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 9,281	Republic Services Inc	1,421,571	0.09	USD 35,817	Texas Instruments Inc	6,447,776	0.42
USD 5,852	ResMed Inc	1,278,662	0.08	USD 200	Texas Pacific Land Corp	263,300	0.02
USD 24,500	Rivian Automotive Inc	408,170	0.03	USD 6,339	Textron Inc	428,707	0.03
USD 4,620	Robert Half International Inc	347,516	0.02	USD 14,804	Thermo Fisher Scientific Inc	7,723,987	0.50
USD 15,400	Roblox Corp	620,620	0.04	USD 44,240	TJX Cos Inc	3,751,110	0.24
USD 4,785	Rockwell Automation Inc	1,576,418	0.10	USD 22,812	T-Mobile US Inc	3,168,587	0.21
USD 5,300	Roku Inc	338,988	0.02	USD 16,600	Toast Inc	374,662	0.02
USD 9,225	Rollins Inc	395,107	0.03	USD 3,000	Toro Co	304,950	0.02
USD 4,222	Roper Technologies Inc	2,029,938	0.13	USD 3,674	Tractor Supply Co	812,321	0.05
USD 13,592	Ross Stores Inc	1,524,071	0.10	USD 16,600	Trade Desk Inc	1,281,852	0.08
USD 9,598	Royal Caribbean Cruises Ltd	995,697	0.06	USD 4,500	Tradeweb Markets Inc	308,160	0.02
USD 14,800	Royalty Pharma PLC	454,952	0.03	USD 2,100	TransDigm Group Inc	1,877,757	0.12
USD 5,400	RPM International Inc	484,542	0.03	USD 8,000	TransUnion	626,640	0.04
USD 12,737	S&P Global Inc	5,106,136	0.33	USD 9,048	Travelers Cos Inc	1,571,276	0.10
USD 39,812	salesforce.com Inc	8,410,683	0.55	USD 8,113	Trimble Inc	429,502	0.03
USD 3,750	SBA Communications Corp REIT	869,100	0.06	USD 51,705	Truist Financial Corp	1,569,247	0.10
USD 54,965	Schlumberger Ltd	2,699,881	0.18	USD 7,200	Twilio Inc	458,064	0.03
USD 5,800	Seagen Inc	1,116,268	0.07	USD 1,700	Tyler Technologies Inc	707,999	0.05
USD 6,567	Sealed Air Corp	262,680	0.02	USD 10,133	Tyson Foods Inc	517,188	0.03
USD 4,687	SEI Investments Co	279,439	0.02	USD 70,100	Uber Technologies Inc	3,026,217	0.20
USD 12,080	Sempra Energy	1,758,727	0.11	USD 13,467	UDR Inc REIT	578,542	0.04
USD 6,891	Sensata Technologies Holding PLC	310,026	0.02	USD 8,900	UGI Corp	240,033	0.02
USD 7,874	ServiceNow Inc	4,424,952	0.29	USD 3,600	U-Haul Holding Co	182,412	0.01
USD 9,321	Sherwin-Williams Co	2,474,912	0.16	USD 15,100	UiPath Inc	250,207	0.02
USD 11,701	Simon Property Group Inc REIT	1,351,231	0.09	USD 2,013	Ulta Beauty Inc	947,308	0.06
USD 33,778	Sirius XM Holdings Inc	153,014	0.01	USD 23,517	Union Pacific Corp	4,812,049	0.31
USD 6,341	Skyworks Solutions Inc	701,885	0.05	USD 28,478	United Parcel Service Inc	5,104,681	0.33
USD 45,900	Snap Inc	543,456	0.04	USD 2,511	United Rentals Inc	1,118,324	0.07
USD 1,835	Snap-on Inc	528,829	0.03	USD 1,300	United Therapeutics Corp	286,975	0.02
USD 10,600	Snowflake Inc	1,865,388	0.12	USD 36,543	UnitedHealth Group Inc	17,564,027	1.14
USD 42,928	Southern Co	3,015,692	0.20	USD 8,400	Unity Software Inc	364,728	0.02
USD 6,672	Southwest Airlines Co	241,593	0.02	USD 2,809	Universal Health Services Inc	443,176	0.03
USD 6,600	Splunk Inc	700,194	0.05	USD 62,859	US Bancorp	2,076,861	0.13
USD 6,900	SS&C Technologies Holdings Inc	418,140	0.03	USD 1,800	Vail Resorts Inc	453,168	0.03
USD 5,161	Stanley Black & Decker Inc	483,637	0.03	USD 13,729	Valero Energy Corp	1,610,412	0.10
USD 44,187	Starbucks Corp	4,377,164	0.28	USD 5,900	Veeva Systems Inc	1,166,607	0.08
USD 12,280	State Street Corp	898,650	0.06	USD 16,759	Ventas Inc REIT	792,198	0.05
USD 5,800	Steel Dynamics Inc	631,794	0.04	USD 3,148	VeriSign Inc	711,354	0.05
USD 4,000	Steris Plc	899,920	0.06	USD 5,722	Verisk Analytics Inc	1,293,344	0.08
USD 13,291	Stryker Corp	4,054,951	0.26	USD 169,397	Verizon Communications Inc	6,299,874	0.41
USD 4,800	Sun Communities Inc REIT	626,208	0.04	USD 10,204	Vertex Pharmaceuticals Inc	3,590,890	0.23
USD 13,917	Synchrony Financial	472,065	0.03	USD 13,930	VF Corp	265,924	0.02
USD 5,946	Synopsys Inc	2,588,948	0.17	USD 12,540	ViacomCBS Inc	199,511	0.01
USD 20,939	Sysco Corp	1,553,674	0.10	USD 50,886	Viatis Inc	507,842	0.03
USD 9,578	T Rowe Price Group Inc	1,072,928	0.07	USD 39,000	Vici Properties Inc	1,225,770	0.08
USD 6,800	Take-Two Interactive Software Inc	1,000,688	0.07	USD 63,294	Visa Inc	15,031,059	0.98
USD 9,500	Targa Resources Corp	722,950	0.05	USD 14,200	Vistra Energy Corp	372,750	0.02
USD 18,313	Target Corp	2,415,485	0.16	USD 8,829	VMware Inc	1,268,639	0.08
USD 1,600	Teledyne Technologies Inc	657,776	0.04	USD 4,828	Vulcan Materials Co	1,088,424	0.07
USD 2,100	Teleflex Inc	508,263	0.03	USD 8,904	W R Berkley Corp	530,322	0.03
USD 6,800	Teradyne Inc	757,044	0.05	USD 27,202	Walgreens Boots Alliance Inc	774,985	0.05
USD 111,315	Tesla Inc	29,138,928	1.89	USD 58,300	Walmart Inc	9,163,594	0.60

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.21% (continued)				Common and Preferred Stocks - 99.21% (continued)			
United States (continued)				United States (continued)			
USD 72,001	Walt Disney Co	6,428,249	0.42	USD 10,178	Yum! Brands Inc	1,410,162	0.09
USD 90,679	Warner Bros Discovery Inc	1,137,115	0.07	USD 2,200	Zebra Technologies Corp	650,826	0.04
USD 16,187	Waste Management Inc	2,807,150	0.18	USD 7,500	Zillow Group Inc	376,950	0.02
USD 1,963	Waters Corp	523,218	0.03	USD 8,748	Zimmer Biomet Holdings Inc	1,273,709	0.08
USD 1,200	Watsco Inc	457,764	0.03	USD 17,889	Zoetis Inc	3,080,665	0.20
USD 5,500	Webster Financial Corp	207,625	0.01	USD 9,100	Zoom Video Communications Inc	617,708	0.04
USD 14,289	WEC Energy Group Inc	1,260,861	0.08	USD 11,100	ZoomInfo Technologies Inc	281,829	0.02
USD 145,567	Wells Fargo & Co	6,212,800	0.40	USD 3,500	Zscaler Inc	512,050	0.03
USD 18,806	Welltower Inc REIT	1,521,217	0.10				
USD 3,100	West Pharmaceutical Services Inc	1,185,657	0.08	Total United States		1,479,564,479	96.09
USD 13,146	Western Digital Corp	498,628	0.03	Total Common and Preferred Stocks		1,527,574,065	99.21
USD 5,765	Westinghouse Air Brake Technologies Corp	632,248	0.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		1,527,574,065	99.21
USD 1,600	Westlake Corp	191,152	0.01				
USD 7,017	WestRock Co	203,984	0.01	Other transferable securities			
USD 31,533	Weyerhaeuser Co REIT	1,056,671	0.07	Common and Preferred Stocks - 0.05%			
USD 2,439	Whirlpool Corp	362,899	0.02	United States			
USD 48,689	Williams Cos Inc	1,588,722	0.10	USD 3,100	Axon Enterprise Inc	604,872	0.04
USD 4,000	Wolfspeed Inc	222,360	0.01	USD 12,400	Healthcare Realty Trust Inc	233,864	0.01
USD 8,251	Workday Inc	1,863,818	0.12	Total United States		838,736	0.05
USD 8,100	WP Carey Inc REIT	547,236	0.04	Total Common and Preferred Stocks		838,736	0.05
USD 1,902	WW Grainger Inc	1,499,898	0.10	Total Other transferable securities		838,736	0.05
USD 4,432	Wynn Resorts Ltd	468,064	0.03	TOTAL INVESTMENTS		1,528,412,801	99.26
USD 21,676	Xcel Energy Inc	1,347,597	0.09				
USD 8,563	Xylem Inc	964,365	0.06				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.48%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 05/07/23	Barclays Bank PLC	339,364	366,000	4,246	0.00
Bought EUR / Sold USD, due 05/07/23	BNP Paribas SA	6,590,429	7,190,000	160	0.00
Bought EUR / Sold USD, due 05/07/23	HSBC Bank PLC	85,608,493	91,550,750	1,848,145	0.12
Bought EUR / Sold USD, due 05/07/23	Standard Chartered Bank	85,616,259	91,550,750	1,856,618	0.12
Bought EUR / Sold USD, due 05/07/23	UBS AG	85,643,651	91,550,750	1,886,502	0.12
Bought EUR / Sold USD, due 05/07/23	Westpac Banking Corporation	104,617,924	112,062,750	2,075,441	0.14
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				7,671,112	0.50

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 05/07/23	JPMorgan Chase Bank NA London	9,085,807	9,937,500	(24,882)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	11,823,000	11,068,111	(252,313)	(0.02)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(277,195)	(0.02)
Total Forward Foreign Exchange Contracts Hedge				7,393,917	0.48

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

### Derivatives *(continued)*

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/09/23	USD	19	4,263,837	78,051	0.01
Unrealised Gain on Futures Contracts			4,263,837	78,051	0.01
<b>Total Futures Contracts</b>			<b>4,263,837</b>	<b>78,051</b>	<b>0.01</b>
Other Net Assets/(Liabilities)				3,855,603	0.25
<b>TOTAL NET ASSETS</b>				<b>1,539,740,372</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 186,025 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.57%				Common and Preferred Stocks - 98.57% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 22,542	Erste Group Bank AG	723,373	0.24	EUR 1,562	Dassault Aviation SA	286,471	0.10
EUR 9,244	OMV AG	359,037	0.12	EUR 42,985	Dassault Systemes SE	1,746,266	0.57
EUR 3,846	Verbund AG	282,489	0.09	EUR 15,644	Edenred	959,603	0.32
EUR 6,078	voestalpine AG	199,966	0.06	EUR 4,546	Eiffage SA	434,507	0.14
<b>Total Austria</b>		<b>1,564,865</b>	<b>0.51</b>	EUR 114,512	Engie SA	1,743,789	0.57
Belgium				EUR 18,243	EssilorLuxottica SA	3,148,742	1.04
EUR 11,209	Ageas	415,966	0.14	EUR 2,386	Eurazeo SE	153,778	0.05
EUR 54,443	Anheuser-Busch InBev SA	2,821,781	0.93	EUR 2,882	Gecina SA REIT	281,139	0.09
EUR 1,447	D'ieteren SA/NV	234,269	0.08	EUR 24,130	Getlink	375,945	0.12
EUR 1,934	Elia Group SA/NV	224,924	0.07	EUR 1,986	Hermes International	3,952,140	1.30
EUR 6,233	Groupe Bruxelles Lambert SA	449,773	0.15	EUR 2,097	Ipsen SA	231,089	0.08
EUR 15,689	KBC Group NV	1,002,841	0.33	EUR 4,667	Kering SA	2,359,635	0.78
EUR 836	Sofina SA	158,589	0.05	EUR 13,485	Klepierre SA REIT	306,379	0.10
EUR 4,366	Solvay SA	446,642	0.15	EUR 6,237	La Francaise des Jeux SAEM	224,781	0.07
EUR 7,924	Ucb SA	643,429	0.21	EUR 16,728	Legrand SA	1,518,902	0.50
EUR 14,717	Umicore SA	376,608	0.12	EUR 15,189	L'Oreal SA	6,487,222	2.13
EUR 9,481	Warehouses De Pauw CVA REIT	238,163	0.08	EUR 17,348	LVMH Moet Hennessy Louis Vuitton SE	14,971,324	4.92
<b>Total Belgium</b>		<b>7,012,985</b>	<b>2.31</b>	EUR 42,534	MICHELIN (CGDE)	1,150,970	0.38
Finland				EUR 116,742	Orange SA	1,249,373	0.41
EUR 8,915	Elisa OYJ	436,300	0.14	EUR 13,108	Pernod Ricard SA	2,653,059	0.87
EUR 31,414	Fortum Oyj	385,293	0.13	EUR 14,972	Publicis Groupe SA	1,100,442	0.36
EUR 19,550	Kesko Oyj	337,237	0.11	EUR 1,157	Remy Cointreau SA	170,021	0.06
EUR 21,304	Kone Oyj	1,018,970	0.34	EUR 12,048	Renault SA	464,812	0.15
EUR 41,567	Metso Oyj	459,108	0.15	EUR 21,675	Safran SA	3,109,495	1.02
EUR 26,517	Neste Oyj	934,989	0.31	EUR 71,144	Sanofi	6,986,341	2.30
EUR 335,374	Nokia Oyj	1,286,327	0.42	EUR 1,733	Sartorius Stedim Biotech	396,337	0.13
EUR 5,724	Orion Oyj	217,626	0.07	EUR 34,015	Schneider Electric SE	5,662,137	1.86
EUR 28,825	Sampo Oyj	1,185,284	0.39	EUR 1,561	SEB SA	147,749	0.05
EUR 36,464	Stora Enso OYJ	387,430	0.13	EUR 45,592	Societe Generale SA	1,085,090	0.36
EUR 33,454	UPM-Kymmene Oyj	912,291	0.30	EUR 5,545	Sodexo SA	559,213	0.18
EUR 27,450	Wartsila OYJ Abp	283,147	0.09	EUR 3,706	Teleperformance	568,686	0.19
<b>Total Finland</b>		<b>7,844,002</b>	<b>2.58</b>	EUR 6,588	Thales SA	903,874	0.30
France				EUR 148,323	TotalEnergies SE	7,794,374	2.56
EUR 12,855	Accor SA	437,327	0.14	EUR 6,768	Unibail-Rodamco-Westfield REIT	325,879	0.11
EUR 1,637	Aeroports de Paris	215,266	0.07	EUR 15,232	Valeo SA	299,004	0.10
EUR 33,050	Air Liquide SA	5,426,810	1.78	EUR 42,561	Veolia Environnement SA	1,232,141	0.41
EUR 37,166	Airbus SE	4,919,292	1.62	EUR 33,321	Vinci SA	3,544,688	1.17
EUR 21,900	Alstom SA	598,308	0.20	EUR 44,932	Vivendi SE	377,698	0.13
EUR 3,377	Amundi SA	182,527	0.06	EUR 1,671	Wendel SE	157,074	0.05
EUR 3,196	Arkema SA	275,815	0.09	EUR 14,993	Worldline SA	502,266	0.17
EUR 115,020	AXA SA	3,108,416	1.02	<b>Total France</b>	<b>107,553,764</b>	<b>35.36</b>	
EUR 2,331	BioMerieux	224,056	0.07	Germany			
EUR 69,649	BNP Paribas SA	4,020,140	1.32	EUR 10,157	adidas AG	1,805,711	0.59
EUR 55,492	Bolloré SA	316,859	0.10	EUR 25,286	Allianz SE	5,390,975	1.77
EUR 12,508	Bouygues SA	384,746	0.13	EUR 57,126	BASF SE	2,540,393	0.84
EUR 18,428	Bureau Veritas SA	462,911	0.15	EUR 61,594	Bayer AG	3,120,968	1.03
EUR 10,339	Capgemini SE	1,794,333	0.59	EUR 21,180	Bayerische Motoren Werke AG	2,383,174	0.78
EUR 37,214	Carrefour SA	645,849	0.21	EUR 3,723	Bayerische Motoren Werke AG-Preferred Stock	387,937	0.13
EUR 30,721	Cie de Saint-Gobain	1,712,081	0.56	EUR 4,188	Bechtle AG	152,108	0.05
EUR 2,824	Covivio	121,940	0.04	EUR 6,320	Beiersdorf AG	766,300	0.25
EUR 75,864	Credit Agricole SA	824,793	0.27	EUR 9,684	Brenntag AG	691,438	0.23
EUR 40,254	Danone SA	2,259,860	0.74				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.57% (continued)				Common and Preferred Stocks - 98.57% (continued)			
Germany (continued)				Ireland			
EUR 2,450	Carl Zeiss Meditec AG	242,648	0.08	USD 11,200	AerCap Holdings NV	652,084	0.21
EUR 66,722	Commerzbank AG	677,228	0.22	EUR 100,819	AIB Group PLC	388,153	0.13
EUR 6,895	Continental AG	476,445	0.16	EUR 61,629	Bank of Ireland Group PLC	538,514	0.18
EUR 11,348	Covestro AG	539,938	0.18	EUR 46,408	CRH PLC	2,343,604	0.77
EUR 53,660	Daimler AG	3,953,132	1.30	EUR 11,058	Flutter Entertainment PLC	2,037,437	0.67
EUR 30,957	Daimler Truck Holding AG	1,021,581	0.34	EUR 9,989	Kerry Group PLC	892,817	0.29
EUR 12,113	Delivery Hero SE	489,426	0.16	EUR 10,457	Kingspan Group PLC	636,831	0.21
EUR 121,519	Deutsche Bank AG	1,168,770	0.38	EUR 15,390	Smurfit Kappa Group PLC	469,857	0.16
EUR 11,912	Deutsche Boerse AG	2,014,319	0.66	<b>Total Ireland</b>		<b>7,959,297</b>	<b>2.62</b>
EUR 37,466	Deutsche Lufthansa AG	351,394	0.12	Italy			
EUR 63,100	Deutsche Post AG	2,822,463	0.93	EUR 7,628	Amplifon SpA	256,225	0.08
EUR 203,210	Deutsche Telekom AG	4,059,323	1.33	EUR 63,527	Assicurazioni Generali SpA	1,182,873	0.39
EUR 7,138	Dr Ing hc F Porsche AG	811,947	0.27	EUR 32,763	Davide Campari-Milano NV	415,763	0.14
EUR 140,760	E.ON SE	1,644,077	0.54	EUR 1,395	DiaSorin SpA	133,083	0.04
EUR 11,531	Evonik Industries AG	200,985	0.07	EUR 509,788	Enel SpA	3,144,372	1.03
EUR 13,845	Fresenius Medical Care AG & Co KGaA	605,996	0.20	EUR 145,507	Eni SpA	1,918,073	0.63
EUR 26,485	Fresenius SE & Co KGaA	671,924	0.22	EUR 7,829	Ferrari NV	2,344,786	0.77
EUR 10,571	GEA Group AG	404,975	0.13	EUR 41,616	FinecoBank Banca Fineco SpA	512,501	0.17
EUR 3,780	Hannover Rueck SE	734,643	0.24	EUR 17,943	Infrastrutture Wireless Italiane SpA	216,752	0.07
EUR 9,657	HeidelbergCement AG	726,206	0.24	EUR 1,011,666	Intesa Sanpaolo SpA	2,427,998	0.80
EUR 9,050	Hellomfresh SE	204,530	0.07	EUR 38,378	Mediobanca Banca di Credito Finanziario SpA	420,623	0.14
EUR 6,513	Henkel AG & Co KGaA	420,089	0.14	EUR 12,910	Moncler SpA	817,719	0.27
EUR 10,612	Henkel AG & Co KGaA—Preferred Stock	777,435	0.26	EUR 42,995	Nexi SpA	308,790	0.10
EUR 81,876	Infineon Technologies AG	3,093,685	1.02	EUR 37,063	Poste Italiane SpA	367,517	0.12
EUR 4,027	Knorr-Bremse AG	281,809	0.09	EUR 14,642	Prysmian SpA	560,496	0.18
EUR 5,467	LEG Immobilien AG	287,783	0.09	EUR 7,512	Recordati SpA	328,650	0.11
EUR 8,103	Merck KGaA	1,228,010	0.40	EUR 126,393	Snam SpA	605,043	0.20
EUR 3,358	MTU Aero Engines AG	797,189	0.26	EUR 576,879	Telecom Italia SpA	148,719	0.05
EUR 8,784	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,018,182	0.99	EUR 88,189	Terna Rete Elettrica Nazionale SpA	688,403	0.23
EUR 3,276	Nemetschek SE	224,865	0.07	EUR 115,563	UniCredit SpA	2,457,447	0.81
EUR 6,619	Puma SE	364,839	0.12	<b>Total Italy</b>		<b>19,255,833</b>	<b>6.33</b>
EUR 282	Rational AG	186,966	0.06	Luxembourg			
EUR 2,731	Rheinmetall AG	684,935	0.23	EUR 30,261	ArcelorMittal SA	754,407	0.25
EUR 39,640	RWE AG	1,580,447	0.52	EUR 8,456	Eurofins Scientific SE	491,801	0.16
EUR 65,832	SAP SE	8,238,216	2.71	EUR 29,598	Tenaris SA	405,936	0.13
EUR 1,643	Sartorius AG—Preferred Stock	520,995	0.17	<b>Total Luxembourg</b>		<b>1,652,144</b>	<b>0.54</b>
EUR 5,217	Scout24 AG	303,003	0.10	Netherlands			
EUR 47,649	Siemens AG	7,268,378	2.39	EUR 27,502	ABN AMRO Bank NV	391,354	0.13
EUR 17,680	Siemens Healthineers AG	916,885	0.30	EUR 1,360	Adyen NV	2,156,688	0.71
EUR 8,325	Symrise AG	799,367	0.26	EUR 105,773	Aegon NV	489,729	0.16
EUR 60,488	Telefonica Deutschland Holding AG	155,878	0.05	EUR 10,682	Akzo Nobel NV	798,159	0.26
EUR 44,907	Vonovia SE	803,611	0.26	EUR 3,490	Argenx SE	1,240,346	0.41
EUR 1,144	Wacker Chemie AG	143,858	0.05	EUR 2,938	ASM International NV	1,140,972	0.38
EUR 12,742	Zalando SE	335,879	0.11	EUR 25,268	ASML Holding NV	16,752,684	5.51
<b>Total Germany</b>		<b>73,493,258</b>	<b>24.16</b>	EUR 5,088	Euronext NV	316,982	0.10
				EUR 31,917	Ferrovial SE	924,636	0.30
				EUR 7,221	Heineken Holding NV	575,153	0.19
				EUR 16,246	Heineken NV	1,530,048	0.50
				EUR 3,804	IMCD NV	500,987	0.16

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.57% (continued)				Common and Preferred Stocks - 98.57% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 226,867	ING Groep NV	2,799,085	0.92	EUR 68,372	Industria de Diseno Textil SA	2,424,471	0.80
EUR 7,878	JDE Peet's NV	214,754	0.07	EUR 8,386	Naturgy Energy Group SA	228,602	0.08
EUR 11,333	Just Eat Takeaway.com NV	159,070	0.05	EUR 25,436	Red Electrica Corp SA	391,333	0.13
EUR 61,155	Koninklijke Ahold Delhaize NV	1,911,705	0.63	EUR 83,200	Repsol SA	1,109,056	0.36
EUR 193,397	Koninklijke KPN NV	632,215	0.21	EUR 325,786	Telefonica SA	1,210,621	0.40
EUR 58,346	Koninklijke Philips NV	1,155,718	0.38	Total Spain		22,827,110	7.51
EUR 14,512	NN Group NV	492,102	0.16	Switzerland			
EUR 7,924	OCI NV	174,090	0.06	EUR 10,955	DSM-Firmenich AG	1,080,382	0.36
EUR 50,239	Prosus NV	3,371,539	1.11	EUR 32,565	Siemens Energy AG	526,902	0.17
EUR 14,273	Qiagen Nv	587,191	0.19	EUR 43,901	STMicroelectronics NV	2,000,349	0.66
EUR 6,900	Randstad NV	333,339	0.11	Total Switzerland		3,607,633	1.19
EUR 139,643	Stellantis NV	2,246,856	0.74	United Kingdom			
EUR 16,141	Wolters Kluwer NV	1,877,198	0.62	EUR 67,543	CNH Industrial NV	891,905	0.29
Total Netherlands		42,772,600	14.06	USD 12,930	Coca-Cola European Partners PLC	763,593	0.25
Portugal				Total United Kingdom		1,655,498	0.54
EUR 183,575	EDP - Energias de Portugal SA	821,682	0.27	United States			
EUR 30,842	Galp Energia SGPS SA	330,626	0.11	EUR 51,354	Universal Music Group Inc	1,045,054	0.34
EUR 16,860	Jeronimo Martins SGPS SA	425,546	0.14	Total United States		1,045,054	0.34
Total Portugal		1,577,854	0.52	Total Common and Preferred Stocks		299,821,897	98.57
Spain				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		299,821,897	98.57
EUR 1,818	Acciona SA	282,517	0.09	Other transferable securities			
EUR 11,894	ACS Actividades de Construccion y Servicios SA	382,630	0.13	Common and Preferred Stocks - 0.24%			
EUR 4,701	Aena SME SA	695,748	0.23	Germany			
EUR 28,237	Amadeus IT Group SA	1,968,119	0.65	EUR 3,473	Talanx AG	182,506	0.06
EUR 377,960	Banco Bilbao Vizcaya Argentaria SA	2,657,815	0.87	Total Germany		182,506	0.06
EUR 1,031,316	Banco Santander SA	3,491,005	1.15	Netherlands			
EUR 258,623	CaixaBank SA	979,405	0.32	EUR 6,798	EXOR NV	555,261	0.18
EUR 35,425	Cellnex Telecom SA	1,310,371	0.43	Total Netherlands		555,261	0.18
EUR 3,674	Corp ACCIONA Energias Renovables SA	112,498	0.04	Total Common and Preferred Stocks		737,767	0.24
EUR 18,261	EDP Renovaveis SA	334,085	0.11	Total Other transferable securities		737,767	0.24
EUR 14,382	Enagas SA	258,876	0.08	TOTAL INVESTMENTS		300,559,664	98.81
EUR 18,697	Endesa SA	367,396	0.12				
EUR 22,345	Grifols SA	262,330	0.09				
EUR 364,873	Iberdrola SA	4,360,232	1.43				

### Derivatives

#### Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	62	2,744,740	45,425	0.02
Unrealised Gain on Futures Contracts			2,744,740	45,425	0.02
Total Futures Contracts			2,744,740	45,425	0.02
Other Net Assets/(Liabilities)				3,564,179	1.17
TOTAL NET ASSETS				304,169,268	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 192,450 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.19%				Common and Preferred Stocks - 98.19% <i>(continued)</i>			
Austria				Finland <i>(continued)</i>			
EUR 27,021	Erste Group Bank AG	867,104	0.13	EUR 38,568	UPM-Kymmene Oyj	1,051,749	0.15
EUR 10,215	OMV AG	396,751	0.06	EUR 32,098	Wartsila OYJ Abp	331,091	0.05
EUR 4,194	Verbund AG	308,049	0.04				
EUR 8,667	voestalpine AG	285,144	0.04	<b>Total Finland</b>		<b>11,490,616</b>	<b>1.67</b>
<b>Total Austria</b>		<b>1,857,048</b>	<b>0.27</b>	France			
Belgium				EUR 14,931	Accor SA	507,953	0.07
EUR 13,492	Ageas	500,688	0.07	EUR 2,604	Aeroports de Paris	342,426	0.05
EUR 63,268	Anheuser-Busch InBev SA	3,279,181	0.48	EUR 38,443	Air Liquide SA	6,312,341	0.92
EUR 1,939	D'ieteren SA/NV	313,924	0.05	EUR 43,219	Airbus SE	5,720,467	0.83
EUR 2,423	Elia Group SA/NV	281,795	0.04	EUR 21,359	Alstom SA	583,528	0.08
EUR 6,576	Groupe Bruxelles Lambert SA	474,524	0.07	EUR 3,470	Amundi SA	187,554	0.03
EUR 18,704	KBC Group NV	1,195,560	0.17	EUR 3,249	Arkema SA	280,389	0.04
EUR 1,376	Sofina SA	261,027	0.04	EUR 131,562	AXA SA	3,555,463	0.52
EUR 4,814	Solvay SA	492,472	0.07	EUR 3,444	BioMerieux	331,037	0.05
EUR 8,832	Ucb SA	717,158	0.10	EUR 79,666	BNP Paribas SA	4,598,322	0.67
EUR 15,550	Umicore SA	397,925	0.06	EUR 72,524	Bollore SA	414,112	0.06
EUR 9,212	Warehouses De Pauw CVA REIT	231,405	0.03	EUR 15,724	Bouygues SA	483,670	0.07
<b>Total Belgium</b>		<b>8,145,659</b>	<b>1.18</b>	EUR 19,904	Bureau Veritas SA	499,988	0.07
Chile				EUR 12,358	Capgemini SE	2,144,731	0.31
GBP 31,431	Antofagasta PLC	535,117	0.08	EUR 41,432	Carrefour SA	719,052	0.10
<b>Total Chile</b>		<b>535,117</b>	<b>0.08</b>	EUR 36,231	Cie de Saint-Gobain	2,019,154	0.29
Denmark				EUR 2,756	Covivio	119,004	0.02
DKK 355	AP Moller - Maersk A/S	570,934	0.08	EUR 86,063	Credit Agricole SA	935,677	0.14
DKK 259	AP Moller - Maersk A/S	413,236	0.06	EUR 48,273	Danone SA	2,710,046	0.39
DKK 6,881	Carlsberg A/S	1,007,765	0.15	EUR 1,691	Dassault Aviation SA	310,129	0.04
DKK 6,906	Chr Hansen Holding A/S	439,258	0.07	EUR 48,261	Dassault Systemes SE	1,960,603	0.28
DKK 8,411	Coloplast A/S	963,786	0.14	EUR 18,097	Edenred	1,110,070	0.16
DKK 51,557	Danske Bank A/S	1,149,417	0.17	EUR 5,907	Eiffage SA	564,591	0.08
DKK 7,766	Demant AS	300,902	0.04	EUR 135,252	Engie SA	2,059,617	0.30
DKK 13,668	Dsv As	2,630,469	0.38	EUR 21,522	EssilorLuxottica SA	3,714,697	0.54
DKK 4,791	Genmab A/S	1,660,076	0.24	EUR 3,974	Eurazeo SE	256,124	0.04
DKK 121,734	Novo Nordisk A/S	17,974,202	2.61	EUR 2,961	Gecina SA REIT	288,846	0.04
DKK 15,038	Novozymes A/S	642,041	0.09	EUR 28,804	Getlink	448,766	0.06
DKK 13,566	Orsted A/S	1,174,786	0.17	EUR 2,359	Hermes International	4,694,410	0.68
DKK 7,227	Pandora A/S	591,289	0.09	EUR 2,558	Ipsen SA	281,892	0.04
DKK 900	Rockwool International AS	213,097	0.03	EUR 5,405	Kering SA	2,732,768	0.40
DKK 25,587	Tryg A/S	507,382	0.07	EUR 14,137	Klepierre SA REIT	321,193	0.05
<b>Total Denmark</b>		<b>30,238,640</b>	<b>4.39</b>	EUR 8,688	La Francaise des Jeux SAEM	313,116	0.05
Finland				EUR 19,134	Legrand SA	1,737,367	0.25
EUR 9,517	Elisa OYJ	465,762	0.07	EUR 17,653	L'Oreal SA	7,539,596	1.09
EUR 39,897	Fortum Oyj	489,337	0.07	EUR 20,278	LVMH Moet Hennessy Louis Vuitton SE	17,499,914	2.54
EUR 17,812	Kesko Oyj	307,257	0.04	EUR 46,248	MICHELIN (CGDE)	1,251,471	0.18
EUR 24,375	Kone Oyj	1,165,856	0.17	EUR 139,034	Orange SA	1,487,942	0.22
EUR 53,000	Metso Oyj	585,385	0.08	EUR 14,984	Pernod Ricard SA	3,032,762	0.44
EUR 33,166	Neste Oyj	1,169,433	0.17	EUR 15,934	Publicis Groupe SA	1,171,149	0.17
EUR 387,316	Nokia Oyj	1,485,551	0.22	EUR 1,995	Remy Cointreau SA	293,165	0.04
SEK 232,661	Nordea Bank Abp	2,315,905	0.34	EUR 14,650	Renault SA	565,197	0.08
EUR 8,857	Orion Oyj	336,743	0.05	EUR 24,819	Safran SA	3,560,534	0.52
EUR 32,979	Sampo Oyj	1,356,096	0.20	EUR 83,112	Sanofi	8,161,598	1.19
EUR 40,513	Stora Enso OYJ	430,451	0.06	EUR 1,826	Sartorius Stedim Biotech	417,606	0.06
				EUR 40,015	Schneider Electric SE	6,660,897	0.97
				EUR 1,226	SEB SA	116,041	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.19% (continued)				Common and Preferred Stocks - 98.19% (continued)			
France (continued)				Germany (continued)			
EUR 52,163	Societe Generale SA	1,241,479	0.18	EUR 4,028	MTU Aero Engines AG	956,247	0.14
EUR 6,804	Sodexo SA	686,183	0.10	EUR 10,336	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,551,450	0.52
EUR 4,722	Teleperformance	724,591	0.11	EUR 4,534	Nemetschek SE	311,214	0.04
EUR 7,562	Thales SA	1,037,506	0.15	EUR 8,765	Puma SE	483,127	0.07
EUR 174,964	TotalEnergies SE	9,194,358	1.34	EUR 289	Rational AG	191,607	0.03
EUR 9,533	Unibail-Rodamco-Westfield REIT	459,014	0.07	EUR 3,136	Rheinmetall AG	786,509	0.11
EUR 18,812	Valeo SA	369,280	0.05	EUR 46,264	RWE AG	1,844,546	0.27
EUR 51,624	Veolia Environnement SA	1,494,515	0.22	EUR 76,963	SAP SE	9,631,150	1.40
EUR 39,171	Vinci SA	4,167,011	0.60	EUR 1,936	Sartorius AG—Preferred Stock	613,906	0.09
EUR 49,333	Vivendi SE	414,693	0.06	EUR 5,378	Scout24 AG	312,354	0.05
EUR 1,276	Wendel SE	119,944	0.02	EUR 55,885	Siemens AG	8,524,698	1.24
EUR 15,925	Worldline SA	533,487	0.08	EUR 20,468	Siemens Healthineers AG	1,061,470	0.15
<b>Total France</b>		<b>125,459,036</b>	<b>18.22</b>	EUR 9,353	Symrise AG	898,075	0.13
Germany				EUR 33,287	Telefonica Deutschland Holding AG	85,781	0.01
EUR 11,561	adidas AG	2,055,315	0.30	EUR 54,002	Vonovia SE	966,366	0.14
EUR 29,607	Allianz SE	6,312,212	0.92	EUR 1,100	Wacker Chemie AG	138,325	0.02
EUR 64,101	BASF SE	2,850,571	0.41	EUR 17,848	Zalando SE	470,473	0.07
EUR 72,647	Bayer AG	3,681,023	0.53	<b>Total Germany</b>	<b>85,846,134</b>	<b>12.47</b>	
EUR 24,994	Bayerische Motoren Werke AG	2,812,325	0.41	Ireland			
EUR 3,664	Bayerische Motoren Werke AG—Preferred Stock	381,789	0.06	USD 13,000	AerCap Holdings NV	756,883	0.11
EUR 7,185	Bechtle AG	260,959	0.04	EUR 94,827	AIB Group PLC	365,084	0.05
EUR 7,229	Beiersdorf AG	876,516	0.13	EUR 76,748	Bank of Ireland Group PLC	670,624	0.10
EUR 11,112	Brenntag AG	793,397	0.12	EUR 54,489	CRH PLC	2,751,694	0.40
EUR 3,288	Carl Zeiss Meditec AG	325,644	0.05	GBP 6,501	DCC PLC	333,178	0.05
EUR 74,120	Commerzbank AG	752,318	0.11	EUR 13,034	Flutter Entertainment PLC	2,401,515	0.35
EUR 8,288	Continental AG	572,701	0.08	EUR 11,967	Kerry Group PLC	1,069,610	0.15
EUR 15,200	Covestro AG	723,216	0.10	EUR 11,970	Kingspan Group PLC	728,973	0.11
EUR 62,918	Daimler AG	4,635,169	0.67	EUR 16,815	Smurfit Kappa Group PLC	513,362	0.07
EUR 37,260	Daimler Truck Holding AG	1,229,580	0.18	<b>Total Ireland</b>	<b>9,590,923</b>	<b>1.39</b>	
EUR 13,688	Delivery Hero SE	553,064	0.08	Isle Of Man			
EUR 138,997	Deutsche Bank AG	1,336,873	0.19	GBP 51,408	GVC Holdings PLC	762,006	0.11
EUR 14,173	Deutsche Boerse AG	2,396,654	0.35	<b>Total Isle Of Man</b>	<b>762,006</b>	<b>0.11</b>	
EUR 48,338	Deutsche Lufthansa AG	453,362	0.07	Italy			
EUR 72,998	Deutsche Post AG	3,265,201	0.47	EUR 10,355	Amplifon SpA	347,824	0.05
EUR 235,346	Deutsche Telekom AG	4,701,272	0.68	EUR 78,632	Assicurazioni Generali SpA	1,464,128	0.21
EUR 7,922	Dr Ing hc F Porsche AG	901,127	0.13	EUR 35,496	Davide Campari-Milano NV	450,444	0.07
EUR 162,011	E.ON SE	1,892,288	0.27	EUR 2,269	DiaSorin SpA	216,463	0.03
EUR 17,601	Evonik Industries AG	306,785	0.04	EUR 601,661	Enel SpA	3,711,045	0.54
EUR 14,689	Fresenius Medical Care AG & Co KGaA	642,938	0.09	EUR 171,511	Eni SpA	2,260,858	0.33
EUR 28,951	Fresenius SE & Co KGaA	734,487	0.11	EUR 9,268	Ferrari NV	2,775,766	0.40
EUR 9,961	GEA Group AG	381,606	0.06	EUR 46,242	FinecoBank Banca Fineco SpA	569,470	0.08
EUR 4,156	Hannover Rueck SE	807,719	0.12	EUR 24,261	Infrastrutture Wireless Italiane SpA	293,073	0.04
EUR 10,385	HeidelbergCement AG	780,952	0.11	EUR 1,181,509	Intesa Sanpaolo SpA	2,835,622	0.41
EUR 14,496	Hellofresh SE	327,610	0.05	EUR 45,864	Mediobanca Banca di Credito Finanziario SpA	502,669	0.07
EUR 8,727	Henkel AG & Co KGaA	562,891	0.08	EUR 13,747	Moncler SpA	870,735	0.13
EUR 12,138	Henkel AG & Co KGaA—Preferred Stock	889,230	0.13	EUR 41,845	Nexi SpA	300,531	0.05
EUR 94,445	Infineon Technologies AG	3,568,604	0.52	EUR 42,748	Poste Italiane SpA	423,889	0.06
EUR 6,082	Knorr-Bremse AG	425,618	0.06	EUR 18,268	Prysmian SpA	699,299	0.10
EUR 6,555	LEG Immobilien AG	345,055	0.05				
EUR 9,784	Merck KGaA	1,482,765	0.22				



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.19% (continued)				Common and Preferred Stocks - 98.19% (continued)			
Italy (continued)				Norway (continued)			
EUR 6,129	Recordati SpA	268,144	0.04	NOK 5,664	Salmar ASA	209,774	0.03
EUR 131,420	Snam SpA	629,108	0.09	NOK 47,367	Telenor ASA	440,906	0.07
EUR 845,249	Telecom Italia SpA	217,905	0.03	NOK 13,551	Yara International ASA	439,392	0.06
EUR 106,860	Terna Rete Elettrica Nazionale SpA	834,149	0.12	<b>Total Norway</b>		<b>6,597,524</b>	<b>0.96</b>
EUR 137,683	UniCredit SpA	2,927,829	0.43	Portugal			
<b>Total Italy</b>		<b>22,598,951</b>	<b>3.28</b>	EUR 217,956	EDP - Energias de Portugal SA	975,571	0.14
Jordan				EUR 31,443	Galp Energia SGPS SA	337,069	0.05
GBP 8,855	Hikma Pharmaceuticals PLC	195,077	0.03	EUR 22,645	Jeronimo Martins SGPS SA	571,560	0.09
<b>Total Jordan</b>		<b>195,077</b>	<b>0.03</b>	<b>Total Portugal</b>		<b>1,884,200</b>	<b>0.28</b>
Luxembourg				South Africa			
EUR 37,244	ArcelorMittal SA	928,493	0.14	GBP 37,739	Mondi PLC	527,291	0.08
EUR 9,876	Eurofins Scientific SE	574,388	0.08	<b>Total South Africa</b>		<b>527,291</b>	<b>0.08</b>
EUR 30,702	Tenaris SA	421,078	0.06	Spain			
<b>Total Luxembourg</b>		<b>1,923,959</b>	<b>0.28</b>	EUR 2,038	Acciona SA	316,705	0.05
Netherlands				EUR 13,738	ACS Actividades de Construccion y Servicios SA	441,951	0.06
EUR 23,802	ABN AMRO Bank NV	338,702	0.05	EUR 4,918	Aena SME SA	727,864	0.11
EUR 1,556	Adyen NV	2,467,505	0.36	EUR 33,334	Amadeus IT Group SA	2,323,380	0.34
EUR 145,428	Aegon NV	673,332	0.10	EUR 439,833	Banco Bilbao Vizcaya Argentaria SA	3,092,906	0.45
EUR 13,214	Akzo Nobel NV	987,350	0.14	EUR 1,215,800	Banco Santander SA	4,115,483	0.60
EUR 4,022	Argenx SE	1,429,419	0.21	EUR 314,378	CaixaBank SA	1,190,549	0.17
EUR 3,415	ASM International NV	1,326,215	0.19	EUR 42,732	Cellnex Telecom SA	1,580,657	0.23
EUR 29,592	ASML Holding NV	19,619,496	2.85	EUR 4,300	Corp ACCIONA Energias Renovables SA	131,666	0.02
EUR 6,913	Euronext NV	430,680	0.06	EUR 17,436	EDP Renovaveis SA	318,991	0.05
EUR 37,304	Ferrovial SE	1,080,697	0.16	EUR 20,817	Enagas SA	374,706	0.05
EUR 8,272	Heineken Holding NV	658,865	0.10	EUR 23,548	Endesa SA	462,718	0.07
EUR 19,177	Heineken NV	1,806,090	0.26	EUR 26,447	Grifols SA	310,488	0.04
EUR 3,961	IMCD NV	521,664	0.08	EUR 425,966	Iberdrola SA	5,090,294	0.74
EUR 271,188	ING Groep NV	3,345,917	0.49	EUR 79,206	Industria de Diseno Textil SA	2,808,645	0.41
EUR 7,502	JDE Peet's NV	204,504	0.03	EUR 7,327	Naturgy Energy Group SA	199,734	0.03
EUR 16,268	Just Eat Takeaway.com NV	228,338	0.03	EUR 32,345	Red Electrica Corp SA	497,628	0.07
EUR 72,084	Koninklijke Ahold Delhaize NV	2,253,346	0.33	EUR 95,824	Repsol SA	1,277,334	0.18
EUR 225,970	Koninklijke KPN NV	738,696	0.11	EUR 375,461	Telefonica SA	1,395,213	0.20
EUR 66,756	Koninklijke Philips NV	1,322,303	0.19	<b>Total Spain</b>		<b>26,656,912</b>	<b>3.87</b>
EUR 19,549	NN Group NV	662,906	0.10	Sweden			
EUR 7,909	OCI NV	173,761	0.02	SEK 23,344	Alfa Laval AB	778,515	0.11
EUR 58,016	Prosus NV	3,893,454	0.56	SEK 75,583	Assa Abloy AB	1,661,204	0.24
EUR 15,944	Qiagen NV	655,936	0.09	SEK 315,016	Atlas Copco AB	3,953,833	0.57
EUR 6,563	Randstad NV	317,058	0.05	SEK 24,882	Beijer Ref AB	290,538	0.04
EUR 163,480	Stellantis NV	2,630,393	0.38	SEK 20,194	Boliden AB	533,887	0.08
EUR 19,212	Wolters Kluwer NV	2,234,356	0.32	SEK 35,853	Embracer Group AB	82,025	0.01
<b>Total Netherlands</b>		<b>50,000,983</b>	<b>7.26</b>	SEK 75,639	Epiroc AB	1,227,812	0.18
Norway				SEK 25,229	EQT AB	444,025	0.06
NOK 26,039	Adevinta ASA	156,833	0.02	SEK 43,343	Essity AB	1,055,969	0.15
NOK 23,261	Aker BP ASA	501,102	0.07	SEK 13,855	Evolution Gaming Group AB	1,605,805	0.23
NOK 65,746	DNB Bank ASA	1,128,908	0.16	SEK 55,356	Fastighets AB Balder	184,892	0.03
NOK 68,317	Equinor ASA	1,824,166	0.27	SEK 18,716	Getinge AB	300,095	0.04
NOK 17,733	Gjensidige Forsikring ASA	260,644	0.04	SEK 47,137	Hennes & Mauritz AB	740,722	0.11
NOK 6,679	Kongsberg Gruppen ASA	278,966	0.04	SEK 156,713	Hexagon AB	1,765,382	0.26
NOK 27,220	Mowi ASA	396,360	0.06	SEK 8,406	Holmen AB	276,343	0.04
NOK 98,489	Norsk Hydro ASA	537,589	0.08				
NOK 64,110	Orkla ASA	422,884	0.06				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.19% (continued)				Common and Preferred Stocks - 98.19% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 36,721	Husqvarna AB	304,258	0.04	CHF 11,793	Logitech International SA	643,257	0.09
SEK 8,419	Industrivarden AB	212,329	0.03	CHF 5,427	Lonza Group AG	2,965,752	0.43
SEK 7,287	Industrivarden AB	184,769	0.03	CHF 201,802	Nestle SA	22,246,397	3.23
SEK 19,630	Indutrade AB	404,620	0.06	CHF 150,589	Novartis AG	13,885,378	2.02
SEK 12,988	Investment AB Latour	235,640	0.03	CHF 1,638	Partners Group Holding AG	1,412,348	0.20
SEK 165,194	Investor AB	3,023,179	0.44	CHF 51,566	Roche Holding AG	14,449,164	2.10
SEK 19,911	Kinnevik AB	252,431	0.04	CHF 2,365	Roche Holding AG	711,392	0.10
SEK 4,203	L E Lundbergforetagen AB	163,637	0.02	CHF 2,768	Schindler Holding AG	594,684	0.09
SEK 17,919	Lifco AB	356,275	0.05	CHF 1,906	Schindler Holding AG	392,501	0.06
SEK 108,415	Nibe Industrier AB	942,081	0.14	CHF 11,500	SGS SA	996,288	0.14
SEK 5,000	Saab AB	247,449	0.04	EUR 40,564	Siemens Energy AG	656,326	0.09
SEK 12,364	Sagax AB	223,479	0.03	CHF 21,400	SIG Combibloc Group AG	541,104	0.08
SEK 76,808	Sandvik AB	1,370,056	0.20	CHF 10,446	Sika AG	2,736,546	0.40
SEK 40,439	Securitas AB	303,561	0.04	CHF 3,884	Sonova Holding AG	947,857	0.14
SEK 114,883	Skandinaviska Enskilda Banken AB	1,161,579	0.17	EUR 51,593	STMicroelectronics NV	2,350,835	0.34
SEK 21,761	Skanska AB	279,117	0.04	CHF 8,115	Straumann Holding AG	1,206,778	0.17
SEK 24,943	SKF AB	397,082	0.06	CHF 2,057	Swatch Group AG	550,254	0.08
SEK 40,795	Svenska Cellulosa AB SCA	475,829	0.07	CHF 5,319	Swatch Group AG	267,840	0.04
SEK 114,543	Svenska Handelsbanken AB	878,108	0.13	CHF 2,240	Swiss Life Holding AG	1,200,250	0.17
SEK 62,725	Swedbank AB	967,950	0.14	CHF 5,055	Swiss Prime Site AG	402,147	0.06
SEK 14,160	Swedish Orphan Biovitrum AB	252,818	0.04	CHF 22,162	Swiss Re AG	2,044,402	0.30
SEK 44,405	Tele2 AB	335,820	0.05	CHF 2,050	Swisscom AG	1,171,532	0.17
SEK 205,900	Telefonaktiebolaget LM Ericsson	1,020,570	0.15	CHF 4,210	Temenos AG	306,844	0.04
SEK 160,082	Telia Co AB	321,272	0.05	CHF 242,386	UBS Group AG	4,493,534	0.65
SEK 109,605	Volvo AB	2,074,122	0.30	CHF 1,936	VAT Group AG	733,887	0.11
SEK 15,109	Volvo AB	294,379	0.04	CHF 11,043	Zurich Insurance Group AG	4,807,239	0.70
SEK 31,128	Volvo Car AB	113,109	0.02				
<b>Total Sweden</b>		<b>31,696,566</b>	<b>4.60</b>	<b>Total Switzerland</b>		<b>109,622,611</b>	<b>15.92</b>
Switzerland				United Kingdom			
CHF 116,074	ABB Ltd	4,183,625	0.61	GBP 70,957	3i Group PLC	1,611,151	0.23
CHF 13,939	Adecco Group AG	417,429	0.06	GBP 123,137	abrdn PLC	313,101	0.05
CHF 35,835	Alcon Inc	2,720,493	0.39	GBP 15,682	Admiral Group PLC	380,472	0.06
CHF 2,190	Bachem Holdings AG	175,009	0.03	GBP 92,976	Anglo American PLC	2,419,358	0.35
CHF 3,119	Baloise Holding AG	419,887	0.06	GBP 31,839	Ashtead Group PLC	2,019,845	0.29
CHF 1,600	Banque Cantonale Vaudoise	154,908	0.02	GBP 28,395	Associated British Foods PLC	658,800	0.10
CHF 297	Barry Callebaut AG	525,498	0.08	GBP 113,481	Astrazeneca PLC	14,911,410	2.17
CHF 1,200	BKW AG	194,250	0.03	GBP 60,059	Auto Trader Group PLC	427,202	0.06
CHF 72	Chocoladefabriken Lindt & Spruengli AG	829,126	0.12	GBP 210,591	Aviva PLC	969,834	0.14
CHF 8	Chocoladefabriken Lindt & Spruengli AG	909,777	0.13	GBP 227,760	BAE Systems PLC	2,460,354	0.36
CHF 38,348	Cie Financiere Richemont SA	5,958,090	0.87	GBP 1,165,712	Barclays PLC	2,083,534	0.30
CHF 20,674	Clariant AG	273,659	0.04	GBP 64,406	Barratt Developments PLC	310,343	0.05
GBP 17,377	Coca-Cola HBC AG	474,852	0.07	GBP 8,797	Berkeley Group Holdings PLC	402,155	0.06
EUR 12,737	DSM-Firmenich AG	1,256,123	0.18	GBP 1,297,238	BP PLC	6,928,790	1.01
CHF 562	EMS-Chemie Holding AG	389,805	0.06	GBP 155,916	British American Tobacco PLC	4,738,477	0.69
CHF 2,518	Geberit AG	1,207,581	0.18	GBP 78,990	British Land Co PLC REIT	278,720	0.04
CHF 680	Givaudan SA	2,065,644	0.30	GBP 494,458	BT Group PLC	704,975	0.10
CHF 2,300	Helvetia Holding AG	285,125	0.04	GBP 25,522	Bunzl PLC	891,932	0.13
CHF 16,672	Julius Baer Group Ltd	962,335	0.14	GBP 27,080	Burberry Group PLC	668,998	0.10
CHF 3,858	Kuehne + Nagel International AG	1,046,256	0.15	GBP 420,097	Centrica PLC	606,787	0.09
CHF 39,863	LafargeHolcim Ltd	2,458,603	0.36	EUR 72,100	CNH Industrial NV	952,081	0.14
				USD 14,479	Coca-Cola European Partners PLC	855,070	0.12
				GBP 127,855	Compass Group PLC	3,280,768	0.48

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.19% (continued)				Common and Preferred Stocks - 98.19% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 11,190	Croda International PLC	733,619	0.11	GBP 502,030	Shell PLC	13,704,076	1.99
GBP 165,435	Diageo PLC	6,514,125	0.95	GBP 65,593	Smith & Nephew PLC	969,209	0.14
GBP 12,300	Endeavour Mining PLC	270,182	0.04	GBP 24,791	Smiths Group PLC	474,937	0.07
GBP 66,730	Experian PLC	2,346,826	0.34	GBP 5,371	Spirax-Sarco Engineering PLC	648,731	0.09
GBP 300,272	GSK PLC	4,859,539	0.71	GBP 79,476	SSE PLC	1,705,023	0.25
GBP 371,748	Haleon PLC	1,395,989	0.20	GBP 41,173	St James's Place PLC	521,774	0.08
GBP 27,749	Halma PLC	736,293	0.11	GBP 177,183	Standard Chartered PLC	1,410,208	0.20
GBP 32,508	Hargreaves Lansdown PLC	308,964	0.04	GBP 203,747	Taylor Wimpey PLC	243,957	0.04
GBP 1,466,322	HSBC Holdings PLC	10,623,086	1.54	GBP 534,521	Tesco PLC	1,547,237	0.22
GBP 63,372	Imperial Brands PLC	1,283,845	0.19	GBP 183,417	Unilever PLC	8,757,881	1.27
GBP 106,833	Informa PLC	903,821	0.13	GBP 55,064	United Utilities Group PLC	617,025	0.09
GBP 13,446	InterContinental Hotels Group PLC	851,438	0.12	GBP 1,695,085	Vodafone Group PLC	1,461,126	0.21
GBP 10,888	Intertek Group PLC	541,138	0.08	GBP 12,746	Whitbread PLC	502,923	0.07
GBP 133,895	J Sainsbury PLC	419,718	0.06	GBP 45,422	Wise PLC	347,860	0.05
GBP 169,375	JD Sports Fashion PLC	288,166	0.04	GBP 86,943	Wpp PLC	834,230	0.12
GBP 15,864	Johnson Matthey PLC	322,773	0.05	<b>Total United Kingdom</b>		<b>149,142,937</b>	<b>21.66</b>
GBP 119,325	Kingfisher PLC	322,180	0.05	United States			
GBP 44,404	Land Securities Group PLC REIT	297,116	0.04	EUR 64,903	Universal Music Group Inc	1,320,776	0.19
GBP 443,633	Legal & General Group PLC	1,175,070	0.17	<b>Total United States</b>		<b>1,320,776</b>	<b>0.19</b>
GBP 4,751,749	Lloyds Banking Group PLC	2,413,686	0.35	<b>Total Common and Preferred Stocks</b>		<b>676,092,966</b>	<b>98.19</b>
GBP 29,266	London Stock Exchange Group PLC	2,853,131	0.41	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
GBP 162,112	M&G PLC	361,574	0.05			<b>676,092,966</b>	<b>98.19</b>
GBP 266,211	National Grid PLC	3,227,815	0.47	Other transferable securities			
GBP 438,968	NatWest Group PLC	1,231,771	0.18	Common and Preferred Stocks - 0.40%			
GBP 9,233	Next PLC	742,391	0.11	Denmark			
GBP 31,865	Ocado Group PLC	210,913	0.03	DKK 73,456	Vestas Wind Systems As	1,790,153	0.26
GBP 51,874	Pearson PLC	496,892	0.07	<b>Total Denmark</b>		<b>1,790,153</b>	<b>0.26</b>
GBP 21,217	Persimmon PLC	253,548	0.04	Germany			
GBP 56,521	Phoenix Group Holdings PLC	350,267	0.05	EUR 4,679	Talanx AG	245,882	0.04
GBP 198,804	Prudential PLC	2,568,037	0.37	<b>Total Germany</b>		<b>245,882</b>	<b>0.04</b>
GBP 52,907	Reckitt Benckiser Group PLC	3,644,920	0.53	Netherlands			
GBP 141,787	RELX PLC	4,330,559	0.63	EUR 8,699	EXOR NV	710,534	0.10
GBP 180,720	Rentokil Initial PLC	1,295,155	0.19	<b>Total Netherlands</b>		<b>710,534</b>	<b>0.10</b>
GBP 82,625	Rio Tinto PLC	4,800,215	0.70	<b>Total Common and Preferred Stocks</b>		<b>2,746,569</b>	<b>0.40</b>
GBP 604,816	Rolls-Royce Holdings PLC	1,064,595	0.15	<b>Total Other transferable securities</b>			
GBP 73,457	Sage Group PLC	791,629	0.11			<b>2,746,569</b>	<b>0.40</b>
GBP 65,682	Schroders PLC	334,708	0.05	<b>TOTAL INVESTMENTS</b>			
GBP 92,986	Segro PLC REIT	776,705	0.11			<b>678,839,535</b>	<b>98.59</b>
GBP 19,403	Severn Trent PLC	580,184	0.08				

### Derivatives

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	102	4,515,540	70,345	0.01
Unrealised Gain on Futures Contracts			4,515,540	70,345	0.01

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.01% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/09/23	GBP	22	1,933,397	(11,117)	(0.00)
SWISS MARKET INDEX FUTURE, due 15/09/23	CHF	12	1,392,573	(4,559)	(0.00)
Unrealised Loss on Futures Contracts			3,325,970	(15,676)	(0.00)
Total Futures Contracts			7,841,510	54,669	0.01
Other Net Assets/(Liabilities)				9,627,956	1.40
<b>TOTAL NET ASSETS</b>				<b>688,522,160</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 537,615 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.26%				Common and Preferred Stocks - 99.26% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
AUD 8,868	Ampol Ltd	176,735	0.28	AUD 44,204	Wesfarmers Ltd	1,451,800	2.28
AUD 46,913	APA Group	302,596	0.47	AUD 136,725	Westpac Banking Corp	1,942,175	3.05
AUD 23,248	Aristocrat Leisure Ltd	598,265	0.94	AUD 6,552	WiseTech Global Ltd	348,078	0.55
AUD 7,392	ASX Ltd	309,991	0.49	AUD 73,981	Woodside Energy Group Ltd	1,696,013	2.66
AUD 75,911	Aurizon Holdings Ltd	198,078	0.31	AUD 47,485	Woolworths Group Ltd	1,255,801	1.97
AUD 117,021	Australia & New Zealand Banking Group Ltd	1,846,891	2.90		<b>Total Australia</b>	<b>36,754,847</b>	<b>57.68</b>
AUD 18,650	BlueScope Steel Ltd	255,115	0.40	Cayman Islands			
AUD 54,283	Brambles Ltd	520,683	0.82	USD 70,200	Grab Holdings Ltd	240,786	0.38
AUD 2,634	Cochlear Ltd	401,633	0.63	HKD 66,000	Wharf Real Estate Investment Co Ltd	329,722	0.51
AUD 52,917	Coles Group Ltd	648,830	1.02		<b>Total Cayman Islands</b>	<b>570,508</b>	<b>0.89</b>
AUD 65,786	Commonwealth Bank of Australia	4,390,868	6.89	Hong Kong			
AUD 22,642	Computershare Ltd	352,375	0.55	HKD 453,700	AIA Group Ltd	4,579,495	7.19
AUD 18,795	CSL Ltd	3,470,271	5.45	HKD 142,500	BOC Hong Kong Holdings Ltd	435,505	0.68
AUD 42,052	Dexus REIT	218,337	0.34	HKD 64,800	Budweiser Brewing Co APAC Ltd	167,032	0.26
NZD 6,138	EBOS Group Ltd	138,196	0.22	HKD 76,206	CK Asset Holdings Ltd	422,038	0.66
AUD 55,160	Endeavour Group Ltd	231,686	0.36	HKD 105,500	CK Hutchison Holdings Ltd	644,179	1.01
AUD 66,065	Fortescue Metals Group Ltd	975,391	1.53	HKD 24,000	CK Infrastructure Holdings Ltd	126,943	0.20
AUD 65,948	Goodman Group REIT	881,039	1.38	HKD 63,000	CLP Holdings Ltd	489,587	0.77
AUD 75,144	GPT Group REIT	207,081	0.33	HKD 74,900	ESR Cayman Ltd	128,456	0.20
AUD 9,590	IDP Education Ltd	141,077	0.22	USD 2,160	Futu Holdings Ltd	85,838	0.14
AUD 27,826	IGO Ltd	281,540	0.44	HKD 87,000	Galaxy Entertainment Group Ltd	551,757	0.87
AUD 93,086	Insurance Australia Group Ltd	353,187	0.55	HKD 67,000	Hang Lung Properties Ltd	103,450	0.16
AUD 26,794	LendLease Group	138,225	0.22	HKD 30,300	Hang Seng Bank Ltd	431,112	0.68
AUD 84,450	Lottery Corp	288,379	0.45	HKD 54,318	Henderson Land Development Co Ltd	161,500	0.25
AUD 14,305	Macquarie Group Ltd	1,691,320	2.65	HKD 140,000	HKT Trust & HKT Ltd	162,749	0.26
AUD 104,157	Medibank Pvt Ltd	244,049	0.38	HKD 446,775	Hong Kong & China Gas Co Ltd	385,967	0.61
AUD 6,965	Mineral Resources Ltd	331,168	0.52	HKD 46,923	Hong Kong Exchanges & Clearing Ltd	1,767,561	2.77
AUD 153,112	Mirvac Group REIT	230,337	0.36	USD 41,700	Hongkong Land Holdings Ltd	162,630	0.26
AUD 122,293	National Australia Bank Ltd	2,146,632	3.37	USD 6,170	Jardine Matheson Holdings Ltd	312,510	0.49
AUD 33,907	Newcrest Mining Ltd	596,305	0.94	HKD 99,071	Link REIT	549,931	0.86
AUD 43,965	Northern Star Resources Ltd	353,525	0.55	HKD 59,684	MTR Corp Ltd	274,178	0.43
AUD 19,287	Orica Ltd	190,393	0.30	HKD 63,212	New World Development Co Ltd	155,517	0.24
AUD 66,860	Origin Energy Ltd	374,290	0.59	HKD 56,000	Power Assets Holdings Ltd	293,342	0.46
AUD 104,414	Pilbara Minerals Ltd	339,871	0.53	HKD 141,708	Sino Land Co Ltd	174,138	0.27
AUD 32,719	Qantas Airways Ltd	135,032	0.21	HKD 51,200	SITC International Holdings Co Ltd	93,428	0.15
AUD 58,425	QBE Insurance Group Ltd	609,416	0.96	HKD 57,500	Sun Hung Kai Properties Ltd	724,198	1.14
AUD 7,112	Ramsay Health Care Ltd	266,483	0.42	HKD 16,000	Swire Pacific Ltd	122,604	0.19
AUD 2,071	REA Group Ltd	197,176	0.31	HKD 44,200	Swire Properties Ltd	108,630	0.17
AUD 8,989	Reece Ltd	111,114	0.17	HKD 54,500	Techtronic Industries Co Ltd	592,180	0.93
AUD 130,187	Santos Ltd	651,676	1.02	HKD 326,300	WH Group Ltd	172,798	0.27
AUD 208,381	Scentre Group REIT	367,578	0.58	HKD 62,000	Xinyi Glass Holdings Ltd	96,521	0.15
AUD 13,202	SEEK Ltd	190,873	0.30		<b>Total Hong Kong</b>	<b>14,475,774</b>	<b>22.72</b>
AUD 16,668	Sonic Healthcare Ltd	394,651	0.62	Ireland			
AUD 174,252	South32 Ltd	436,126	0.68	AUD 16,902	James Hardie Industries PLC	447,220	0.70
AUD 92,883	Stockland REIT	249,165	0.39		<b>Total Ireland</b>	<b>447,220</b>	<b>0.70</b>
AUD 48,846	Suncorp Group Ltd	438,618	0.69	Macau			
AUD 160,869	Telstra Corp Ltd	460,455	0.72	HKD 93,300	Sands China Ltd	317,881	0.50
AUD 120,028	Transurban Group	1,138,527	1.79		<b>Total Macau</b>	<b>317,881</b>	<b>0.50</b>
AUD 27,909	Treasury Wine Estates Ltd	208,627	0.33				
AUD 153,205	Vicinity Centres REIT	188,155	0.30				
AUD 9,121	Washington H Soul Pattinson & Co Ltd	192,949	0.30				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
New Zealand				Singapore (continued)			
NZD 47,787	Auckland International Airport Ltd	250,316	0.39	USD 13,930	Sea Ltd	808,497	1.27
NZD 23,005	Fisher & Paykel Healthcare Corp Ltd	345,303	0.54	SGD 1,596,500	Sembcorp Marine Ltd	147,458	0.23
NZD 26,516	Mercury NZ Ltd	105,592	0.17	SGD 51,649	Singapore Airlines Ltd	272,871	0.43
NZD 53,546	Meridian Energy Ltd	183,708	0.29	SGD 32,600	Singapore Exchange Ltd	231,489	0.36
NZD 70,538	Spark New Zealand Ltd	219,965	0.35	SGD 57,200	Singapore Technologies Engineering Ltd	155,537	0.24
AUD 5,507	Xero Ltd	435,966	0.68	SGD 314,000	Singapore Telecommunications Ltd	580,042	0.91
<b>Total New Zealand</b>		<b>1,540,850</b>	<b>2.42</b>	SGD 47,947	United Overseas Bank Ltd	991,995	1.56
Singapore				SGD 18,720	UOL Group Ltd	88,804	0.14
SGD 126,315	Ascendas REIT	253,871	0.40	SGD 10,400	Venture Corp Ltd	113,041	0.18
SGD 198,921	CapitaLand Integrated Commercial Trust	280,740	0.44	SGD 74,200	Wilmar International Ltd	208,342	0.33
SGD 97,267	Capitaland Investment Ltd/Singapore	237,894	0.37	<b>Total Singapore</b>		<b>8,039,207</b>	<b>12.62</b>
SGD 19,500	City Developments Ltd	96,826	0.15	United Kingdom			
SGD 68,837	DBS Group Holdings Ltd	1,602,729	2.51	AUD 14,464	Rio Tinto Ltd	1,104,231	1.73
SGD 236,700	Genting Singapore Ltd	164,405	0.26	<b>Total United Kingdom</b>		<b>1,104,231</b>	<b>1.73</b>
SGD 3,900	Jardine Cycle & Carriage Ltd	100,285	0.16	<b>Total Common and Preferred Stocks</b>			
SGD 56,000	Keppel Corp Ltd	277,652	0.44			<b>63,250,518</b>	<b>99.26</b>
SGD 85,700	Mapletree Commercial Trust REIT	102,586	0.16	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
SGD 130,734	Mapletree Logistics Trust REIT	156,493	0.25			<b>63,250,518</b>	<b>99.26</b>
SGD 128,684	Oversea-Chinese Banking Corp Ltd	1,167,650	1.83	<b>TOTAL INVESTMENTS</b>			
						<b>63,250,518</b>	<b>99.26</b>

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
HANG SENG INDEX FUTURE, due 28/07/23	HKD	1	119,995	(1,646)	(0.00)
SPI 200 FUTURE, due 21/09/23	AUD	4	476,672	(3,561)	(0.01)
Unrealised Loss on Futures Contracts			596,667	(5,207)	(0.01)
<b>Total Futures Contracts</b>			<b>596,667</b>	<b>(5,207)</b>	<b>(0.01)</b>
Other Net Assets/(Liabilities)				475,282	0.75
<b>TOTAL NET ASSETS</b>				<b>63,720,593</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 37,021 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.18%				Common and Preferred Stocks - 99.18% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 3,997	MercadoLibre Inc	4,734,846	0.10	AUD 245,912	Transurban Group	2,332,601	0.05
<b>Total Argentina</b>				AUD 28,674	Treasury Wine Estates Ltd	214,345	0.00
				AUD 310,268	Vicinity Centres REIT	381,048	0.01
Australia				AUD 22,891	Washington H Soul Pattinson & Co Ltd	484,244	0.01
AUD 22,940	Ampol Ltd	457,184	0.01	AUD 95,684	Wesfarmers Ltd	3,142,566	0.07
AUD 114,769	APA Group	740,277	0.02	AUD 273,426	Westpac Banking Corp	3,884,008	0.09
AUD 51,141	Aristocrat Leisure Ltd	1,316,064	0.03	AUD 11,580	WiseTech Global Ltd	615,194	0.01
AUD 16,872	ASX Ltd	707,543	0.02	AUD 133,919	Woodside Energy Group Ltd	3,070,091	0.07
USD 13,100	Atlassian Corp	2,198,311	0.05	AUD 90,041	Woolworths Group Ltd	2,381,249	0.05
AUD 180,319	Aurizon Holdings Ltd	470,515	0.01	<b>Total Australia</b>			
AUD 263,689	Australia & New Zealand Banking Group Ltd	4,161,688	0.09			78,418,643	1.71
AUD 42,249	BlueScope Steel Ltd	577,929	0.01	Austria			
AUD 89,795	Brambles Ltd	861,315	0.02	EUR 30,104	Erste Group Bank AG	1,053,947	0.02
AUD 2,706	Cochlear Ltd	412,612	0.01	EUR 14,275	OMV AG	604,895	0.02
AUD 103,391	Coles Group Ltd	1,267,705	0.03	EUR 6,953	Verbund AG	557,172	0.01
AUD 138,053	Commonwealth Bank of Australia	9,214,310	0.20	EUR 10,983	voestalpine AG	394,223	0.01
AUD 50,648	Computershare Ltd	788,230	0.02	<b>Total Austria</b>			
AUD 39,406	CSL Ltd	7,275,845	0.16			2,610,237	0.06
AUD 104,367	Dexus REIT	541,881	0.01	Belgium			
NZD 14,474	EBOS Group Ltd	325,881	0.01	EUR 13,102	Ageas	530,461	0.01
AUD 76,171	Endeavour Group Ltd	319,937	0.01	EUR 77,159	Anheuser-Busch InBev SA	4,363,075	0.09
AUD 125,422	Fortescue Metals Group Ltd	1,851,745	0.04	EUR 2,174	D'ieteren SA/NV	384,000	0.01
AUD 149,004	Goodman Group REIT	1,990,633	0.04	EUR 2,662	Elia Group SA/NV	337,763	0.01
AUD 163,862	GPT Group REIT	451,569	0.01	EUR 5,539	Groupe Bruxelles Lambert SA	436,067	0.01
AUD 13,077	IDP Education Ltd	192,374	0.00	EUR 10,567	KBC Group NV	736,908	0.02
AUD 60,172	IGO Ltd	608,813	0.01	EUR 1,013	Sofina SA	209,653	0.00
AUD 212,479	Insurance Australia Group Ltd	806,189	0.02	EUR 6,359	Solvay SA	709,724	0.02
AUD 63,228	LendLease Group	326,180	0.01	EUR 11,349	Ucb SA	1,005,399	0.02
AUD 216,048	Lottery Corp	737,757	0.02	EUR 18,287	Umicore SA	510,549	0.01
AUD 32,244	Macquarie Group Ltd	3,812,297	0.08	EUR 18,308	Warehouses De Pauw CVA REIT	501,748	0.01
AUD 278,520	Medibank Pvt Ltd	652,597	0.01	<b>Total Belgium</b>			
AUD 12,141	Mineral Resources Ltd	577,273	0.01			9,725,347	0.21
AUD 380,626	Mirvac Group REIT	572,602	0.01	Bermuda			
AUD 272,295	National Australia Bank Ltd	4,779,646	0.10	USD 26,867	Arch Capital Group Ltd	2,010,995	0.05
AUD 65,858	Newcrest Mining Ltd	1,158,210	0.03	USD 3,178	Everest Re Group Ltd	1,086,431	0.02
AUD 81,785	Northern Star Resources Ltd	657,638	0.01	<b>Total Bermuda</b>			
AUD 7,598	Orica Ltd	75,004	0.00			3,097,426	0.07
AUD 104,341	Origin Energy Ltd	584,113	0.01	Canada			
AUD 223,989	Pilbara Minerals Ltd	729,091	0.02	USD 22,500	1847432 Alberta ULC	856,575	0.02
AUD 94,729	Qantas Airways Ltd	390,949	0.01	CAD 39,411	Agnico Eagle Mines Ltd	1,970,178	0.04
AUD 125,087	QBE Insurance Group Ltd	1,304,749	0.03	CAD 14,809	Air Canada	279,673	0.01
AUD 14,277	Ramsay Health Care Ltd	534,951	0.01	CAD 60,099	Algonquin Power & Utilities Corp	497,324	0.01
AUD 5,752	REA Group Ltd	547,636	0.01	CAD 61,771	Alimentation Couche-Tard Inc	3,171,059	0.07
AUD 16,336	Reece Ltd	201,931	0.00	CAD 25,803	AltaGas Ltd	464,093	0.01
AUD 282,522	Santos Ltd	1,414,217	0.03	CAD 60,000	ARC Resources Ltd	801,209	0.02
AUD 437,554	Scentre Group REIT	771,833	0.02	CAD 59,904	Bank of Montreal	5,416,146	0.12
AUD 28,664	SEEK Ltd	414,422	0.01	CAD 98,206	Bank of Nova Scotia	4,919,020	0.11
AUD 38,385	Sonic Healthcare Ltd	908,848	0.02	CAD 7,478	BCE Inc	341,335	0.01
AUD 395,134	South32 Ltd	988,959	0.02	CAD 110,130	Brookfield Asset Management Inc	3,711,920	0.08
AUD 204,399	Stockland REIT	548,315	0.01	CAD 31,200	Brookfield Asset Management Ltd	1,019,526	0.02
AUD 80,375	Suncorp Group Ltd	721,737	0.02	CAD 3,300	BRP Inc	279,287	0.01
AUD 336,720	Telstra Corp Ltd	963,792	0.02	CAD 30,501	CAE Inc	683,434	0.01
				CAD 38,690	Cameco Corp	1,213,110	0.03
				CAD 8,793	Can Apartment Prop REIT	337,965	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Canada (continued)				Canada (continued)			
CAD 76,128	Canadian Imperial Bank of Commerce	3,253,958	0.07	CAD 21,516	Restaurant Brands International Inc	1,670,061	0.04
CAD 45,693	Canadian National Railway Co	5,539,445	0.12	CAD 10,198	RioCan Real Estate Investment Trust	148,587	0.00
CAD 89,419	Canadian Natural Resources Ltd	5,033,007	0.11	CAD 31,506	Rogers Communications Inc	1,439,050	0.03
CAD 79,258	Canadian Pacific Kansas City Ltd	6,408,922	0.14	CAD 112,789	Royal Bank of Canada	10,784,103	0.24
CAD 5,293	Canadian Tire Corp Ltd	724,480	0.02	CAD 24,624	Saputo Inc	552,307	0.01
CAD 9,863	Canadian Utilities Ltd	255,734	0.01	CAD 95,030	Shopify Inc	6,148,852	0.13
CAD 13,470	CCL Industries Inc	662,888	0.01	CAD 46,930	Sun Life Financial Inc	2,449,262	0.05
CAD 122,504	Cenovus Energy Inc	2,083,008	0.05	CAD 115,291	Suncor Energy Inc	3,385,761	0.07
CAD 17,851	CGI Inc	1,884,591	0.04	CAD 77,522	TC Energy Corp	3,136,617	0.07
CAD 1,608	Constellation Software Inc	3,335,405	0.07	CAD 30,304	Teck Resources Ltd	1,276,512	0.03
CAD 7,500	Descartes Systems Group Inc	601,474	0.01	CAD 38,304	Telus Corp	746,251	0.02
CAD 23,642	Dollarama Inc	1,602,993	0.04	CAD 2,938	Telus Corp	57,239	0.00
CAD 34,800	Element Fleet Management Corp	530,711	0.01	CAD 6,300	TFI International Inc	718,578	0.02
CAD 22,637	Emera Inc	933,365	0.02	CAD 15,077	Thomson Reuters Corp	2,037,916	0.04
CAD 15,163	Empire Co Ltd	431,199	0.01	CAD 20,290	Tmx Group Ltd	457,090	0.01
CAD 161,535	Enbridge Inc	6,010,945	0.13	CAD 8,600	Toromont Industries Ltd	707,302	0.02
CAD 1,506	Fairfax Financial Holdings Ltd	1,129,332	0.02	CAD 146,791	Toronto-Dominion Bank	9,108,641	0.20
CAD 48,025	First Quantum Minerals Ltd	1,137,429	0.02	CAD 27,800	Tourmaline Oil Corp	1,311,374	0.03
CAD 3,800	Firstservice Corp	585,888	0.01	USD 19,324	Waste Connections Inc	2,761,979	0.06
CAD 42,660	Fortis Inc	1,840,513	0.04	CAD 5,491	West Fraser Timber Co Ltd	472,270	0.01
CAD 16,935	Franco-Nevada Corp	2,416,397	0.05	CAD 31,212	Wheaton Precious Metals Corp	1,351,321	0.03
CAD 6,461	George Weston Ltd	764,725	0.02	CAD 11,100	WSP Global Inc	1,468,144	0.03
CAD 15,700	GFL Environmental Inc	610,322	0.01				
CAD 16,525	Gildan Activewear Inc	533,371	0.01	<b>Total Canada</b>		<b>154,515,770</b>	<b>3.38</b>
CAD 24,003	Great-West Lifeco Inc	697,824	0.02	Cayman Islands			
CAD 28,435	Hydro One Ltd	813,350	0.02	USD 123,500	Grab Holdings Ltd	423,605	0.01
CAD 7,760	iA Financial Corp Inc	529,257	0.01	HKD 136,577	Wharf Real Estate Investment Co Ltd	682,310	0.01
CAD 6,018	IGM Financial Inc	183,417	0.00	<b>Total Cayman Islands</b>		<b>1,105,915</b>	<b>0.02</b>
CAD 19,512	Imperial Oil Ltd	999,451	0.02	Chile			
CAD 13,821	Intact Financial Corp	2,136,367	0.05	GBP 25,802	Antofagasta PLC	479,258	0.01
CAD 64,200	Ivanhoe Mines Ltd	587,055	0.01	<b>Total Chile</b>		<b>479,258</b>	<b>0.01</b>
CAD 19,406	Keyera Corp	448,028	0.01	Denmark			
CAD 111,971	Kinross Gold Corp	534,787	0.01	DKK 337	AP Moller - Maersk A/S	591,306	0.01
CAD 13,885	Loblaw Cos Ltd	1,272,604	0.03	DKK 243	AP Moller - Maersk A/S	422,989	0.01
USD 10,432	Lululemon Athletica Inc	3,948,512	0.09	DKK 8,738	Carlsberg A/S	1,396,190	0.03
CAD 58,805	Lundin Mining Corp	461,285	0.01	DKK 6,168	Chr Hansen Holding A/S	428,019	0.01
CAD 23,986	Magna International Inc	1,355,687	0.03	DKK 10,344	Coloplast A/S	1,293,142	0.03
CAD 141,818	Manulife Financial Corp	2,683,637	0.06	DKK 55,534	Danske Bank A/S	1,350,747	0.03
CAD 18,007	Metro Inc	1,018,163	0.02	DKK 7,475	Demant AS	315,983	0.01
CAD 18,403	National Bank of Canada	1,372,663	0.03	DKK 15,663	Dsv As	3,288,729	0.07
CAD 21,447	Northland Power Inc	447,822	0.01	DKK 5,825	Genmab A/S	2,202,026	0.05
CAD 37,275	Nutrien Ltd	2,203,119	0.05	DKK 134,416	Novo Nordisk A/S	21,652,776	0.47
CAD 5,300	Nuvei Corp	156,687	0.00	DKK 16,849	Novozymes A/S	784,823	0.02
CAD 7,205	ONEX Corp	398,405	0.01	DKK 17,298	Orsted A/S	1,634,285	0.03
CAD 25,440	Open Text Corp	1,059,319	0.02	DKK 7,666	Pandora A/S	684,283	0.01
CAD 21,376	Pan American Silver Corp	311,775	0.01	DKK 1,081	Rockwool International AS	279,245	0.01
CAD 16,355	Parkland Corp	407,871	0.01	DKK 14,107	Tryg A/S	305,193	0.01
CAD 48,390	Pembina Pipeline Corp	1,523,101	0.03	<b>Total Denmark</b>		<b>36,629,736</b>	<b>0.80</b>
CAD 43,231	Power Corp of Canada	1,165,024	0.03				
CAD 14,986	Quebecor Inc	369,766	0.01				
CAD 16,139	RB Global Inc	969,621	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Finland				France (continued)			
EUR 12,768	Elisa OYJ	681,729	0.01	EUR 48,775	MICHELIN (CGDE)	1,439,958	0.03
EUR 40,410	Fortum Oyj	540,731	0.01	EUR 130,363	Orange SA	1,522,103	0.03
EUR 23,432	Kesko Oyj	440,984	0.01	EUR 18,372	Pernod Ricard SA	4,056,877	0.09
EUR 22,630	Kone Oyj	1,180,891	0.03	EUR 20,003	Publicis Groupe SA	1,604,011	0.04
EUR 58,547	Metso Oyj	705,497	0.02	EUR 1,484	Remy Cointreau SA	237,919	0.01
EUR 37,143	Neste Oyj	1,428,842	0.03	EUR 16,956	Renault SA	713,691	0.02
EUR 473,336	Nokia Oyj	1,980,690	0.04	EUR 27,005	Safran SA	4,226,685	0.09
SEK 240,511	Nordea Bank Abp	2,611,902	0.06	EUR 93,277	Sanofi	9,993,346	0.22
EUR 8,893	Orion Oyj	368,880	0.01	EUR 2,686	Sartorius Stedim Biotech	670,189	0.01
EUR 33,709	Sampo Oyj	1,512,251	0.03	EUR 43,892	Schneider Electric SE	7,971,135	0.17
EUR 46,045	Stora Enso OYJ	533,748	0.01	EUR 1,579	SEB SA	163,053	0.00
EUR 35,175	UPM-Kymmene Oyj	1,046,512	0.02	EUR 50,659	Societe Generale SA	1,315,402	0.03
EUR 30,520	Wartsila OYJ Abp	343,462	0.01	EUR 6,543	Sodexo SA	719,909	0.02
<b>Total Finland</b>		<b>13,376,119</b>	<b>0.29</b>	EUR 5,160	Teleperformance	863,856	0.02
France				EUR 8,783	Thales SA	1,314,685	0.03
EUR 12,077	Accor SA	448,248	0.01	EUR 193,477	TotalEnergies SE	11,092,436	0.24
EUR 2,670	Aeroports de Paris	383,056	0.01	EUR 10,785	Unibail-Rodamco-Westfield REIT	566,554	0.01
EUR 44,590	Air Liquide SA	7,987,953	0.17	EUR 21,991	Valeo SA	470,967	0.01
EUR 47,487	Airbus SE	6,857,351	0.15	EUR 58,908	Veolia Environnement SA	1,860,577	0.04
EUR 21,916	Alstom SA	653,231	0.01	EUR 43,452	Vinci SA	5,043,066	0.11
EUR 5,288	Amundi SA	311,826	0.01	EUR 72,142	Vivendi SE	661,611	0.01
EUR 5,276	Arkema SA	496,753	0.01	EUR 2,204	Wendel SE	226,029	0.01
EUR 143,345	AXA SA	4,226,425	0.09	EUR 22,179	Worldline SA	810,609	0.02
EUR 3,814	BioMerieux	399,963	0.01	<b>Total France</b>		<b>151,477,257</b>	<b>3.31</b>
EUR 88,467	BNP Paribas SA	5,570,992	0.12	Germany			
EUR 77,243	Bolloré SA	481,194	0.01	EUR 11,776	adidas AG	2,284,050	0.05
EUR 17,366	Bouygues SA	582,789	0.01	EUR 34,409	Allianz SE	8,003,577	0.18
EUR 26,483	Bureau Veritas SA	725,791	0.02	EUR 69,286	BASF SE	3,361,534	0.07
EUR 11,980	Capgemini SE	2,268,330	0.05	EUR 86,649	Bayer AG	4,790,042	0.10
EUR 54,153	Carrefour SA	1,025,350	0.02	EUR 26,948	Bayerische Motoren Werke AG	3,308,119	0.07
EUR 36,305	Cie de Saint-Gobain	2,207,397	0.05	EUR 5,269	Bayerische Motoren Werke AG—Preferred Stock	598,992	0.01
EUR 4,858	Covivio	228,857	0.01	EUR 6,933	Bechtle AG	274,721	0.01
EUR 108,074	Credit Agricole SA	1,281,904	0.03	EUR 6,798	Beiersdorf AG	899,265	0.02
EUR 45,582	Danone SA	2,791,841	0.06	EUR 12,285	Brenntag AG	956,970	0.02
EUR 2,440	Dassault Aviation SA	488,218	0.01	EUR 3,913	Carl Zeiss Meditec AG	422,810	0.01
EUR 58,635	Dassault Systemes SE	2,598,814	0.06	EUR 93,967	Commerzbank AG	1,040,558	0.02
EUR 16,289	Edenred	1,090,092	0.02	EUR 10,116	Continental AG	762,626	0.02
EUR 5,613	Eiffage SA	585,311	0.01	EUR 15,077	Covestro AG	782,644	0.02
EUR 133,639	Engie SA	2,220,245	0.05	EUR 63,489	Daimler AG	5,102,865	0.11
EUR 23,380	EssilorLuxottica SA	4,402,610	0.10	EUR 38,952	Daimler Truck Holding AG	1,402,389	0.03
EUR 4,174	Eurazeo SE	293,495	0.01	EUR 14,653	Delivery Hero SE	645,932	0.01
EUR 3,889	Gecina SA REIT	413,895	0.01	EUR 134,169	Deutsche Bank AG	1,407,868	0.03
EUR 11,677	Getlink	198,483	0.00	EUR 13,921	Deutsche Boerse AG	2,568,260	0.06
EUR 2,833	Hermes International	6,150,700	0.13	EUR 58,904	Deutsche Lufthansa AG	602,735	0.01
EUR 3,355	Ipsen SA	403,366	0.01	EUR 81,981	Deutsche Post AG	4,000,709	0.09
EUR 6,693	Kering SA	3,691,924	0.08	EUR 259,870	Deutsche Telekom AG	5,663,561	0.12
EUR 17,090	Klepierre SA REIT	423,619	0.01	EUR 10,058	Dr Ing hc F Porsche AG	1,248,211	0.03
EUR 10,045	La Francaise des Jeux SAEM	394,966	0.01	EUR 181,372	E.ON SE	2,311,202	0.05
EUR 23,543	Legrand SA	2,332,236	0.05	EUR 18,836	Evonik Industries AG	358,188	0.01
EUR 18,482	L'Oreal SA	8,611,988	0.19	EUR 19,382	Fresenius Medical Care AG & Co KGaA	925,550	0.02
EUR 21,989	LVMH Moët Hennessy Louis Vuitton SE	20,703,376	0.45	EUR 35,180	Fresenius SE & Co KGaA	973,736	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Germany (continued)				Hong Kong (continued)			
EUR 14,359	GEA Group AG	600,152	0.01	HKD 148,855	New World Development Co Ltd	366,221	0.01
EUR 3,607	Hannover Rueck SE	764,813	0.02	HKD 110,437	Power Assets Holdings Ltd	578,496	0.01
EUR 11,611	HeidelbergCement AG	952,604	0.02	HKD 312,254	Sino Land Co Ltd	383,713	0.01
EUR 14,098	Hellofresh SE	347,609	0.01	HKD 94,000	SITC International Holdings Co Ltd	171,528	0.00
EUR 9,328	Henkel AG & Co KGaA	656,407	0.01	HKD 130,215	Sun Hung Kai Properties Ltd	1,640,025	0.03
EUR 14,176	Henkel AG & Co KGaA—Preferred Stock	1,133,041	0.03	HKD 47,085	Swire Pacific Ltd	360,801	0.01
EUR 103,133	Infineon Technologies AG	4,251,498	0.09	HKD 117,193	Swire Properties Ltd	288,025	0.01
EUR 7,111	Knorr-Bremse AG	542,912	0.01	HKD 115,198	Techtronic Industries Co Ltd	1,251,705	0.03
EUR 8,056	LEG Immobilien AG	462,658	0.01	HKD 188,000	Xinyi Glass Holdings Ltd	292,678	0.01
EUR 9,130	Merck KGaA	1,509,564	0.03	<b>Total Hong Kong</b>		<b>29,911,307</b>	<b>0.65</b>
EUR 3,193	MTU Aero Engines AG	826,998	0.02	Ireland			
EUR 11,885	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	4,455,303	0.10	USD 51,436	Accenture PLC	15,872,121	0.35
EUR 5,692	Nemetschek SE	426,253	0.01	USD 9,900	AerCap Holdings NV	628,848	0.01
EUR 9,654	Puma SE	580,552	0.01	EUR 94,562	AIB Group PLC	397,194	0.01
EUR 302	Rational AG	218,447	0.01	USD 7,196	Allegion PLC	863,664	0.02
EUR 3,542	Rheinmetall AG	969,172	0.02	EUR 94,538	Bank of Ireland Group PLC	901,246	0.02
EUR 56,930	RWE AG	2,476,352	0.05	EUR 64,840	CRH PLC	3,572,393	0.08
EUR 85,604	SAP SE	11,687,324	0.26	GBP 9,056	DCC PLC	506,357	0.01
EUR 2,038	Sartorius AG—Preferred Stock	705,059	0.02	EUR 14,644	Flutter Entertainment PLC	2,943,690	0.06
EUR 8,796	Scout24 AG	557,361	0.01	AUD 37,455	James Hardie Industries PLC	991,044	0.02
EUR 59,394	Siemens AG	9,884,420	0.22	USD 5,353	Jazz Pharmaceuticals PLC	663,611	0.01
EUR 24,599	Siemens Healthineers AG	1,391,794	0.03	USD 52,744	Johnson Controls International PLC	3,593,976	0.08
EUR 10,426	Symrise AG	1,092,205	0.02	EUR 15,246	Kerry Group PLC	1,486,693	0.03
EUR 127,199	Telefonica Deutschland Holding AG	357,621	0.01	EUR 12,270	Kingspan Group PLC	815,242	0.02
EUR 66,513	Vonovia SE	1,298,563	0.03	USD 105,848	Medtronic PLC	9,325,209	0.20
EUR 17,468	Zalando SE	502,358	0.01	USD 14,948	Seagate Technology Holdings PLC	924,833	0.02
<b>Total Germany</b>		<b>103,348,154</b>	<b>2.26</b>	EUR 21,328	Smurfit Kappa Group PLC	710,398	0.02
Hong Kong				USD 19,197	Trane Technologies PLC	3,671,618	0.08
HKD 897,801	AIA Group Ltd	9,062,101	0.20	USD 9,465	Willis Towers Watson PLC	2,229,008	0.05
HKD 313,535	BOC Hong Kong Holdings Ltd	958,217	0.02	<b>Total Ireland</b>		<b>50,097,145</b>	<b>1.09</b>
HKD 164,684	CK Asset Holdings Ltd	912,039	0.02	Isle Of Man			
HKD 226,808	CK Hutchison Holdings Ltd	1,384,882	0.03	GBP 47,082	GVC Holdings PLC	761,390	0.02
HKD 58,436	CK Infrastructure Holdings Ltd	309,085	0.01	<b>Total Isle Of Man</b>		<b>761,390</b>	<b>0.02</b>
HKD 142,267	CLP Holdings Ltd	1,105,589	0.02	Israel			
HKD 145,800	ESR Cayman Ltd	250,051	0.00	ILS 3,064	Azrieli Group Ltd	171,738	0.00
USD 6,400	Futu Holdings Ltd	254,336	0.00	ILS 110,654	Bank Hapoalim BM	905,878	0.02
HKD 177,018	Galaxy Entertainment Group Ltd	1,122,654	0.02	ILS 108,422	Bank Leumi Le-Israel BM	806,091	0.02
HKD 188,108	Hang Lung Properties Ltd	290,446	0.01	USD 5,925	Check Point Software Technologies Ltd	744,299	0.02
HKD 39,031	Hang Seng Bank Ltd	555,337	0.01	USD 4,119	CyberArk Software Ltd	643,923	0.01
HKD 147,694	Henderson Land Development Co Ltd	439,128	0.01	ILS 2,690	Elbit Systems Ltd	559,609	0.01
HKD 343,075	HKT Trust & HKT Ltd	398,823	0.01	ILS 1	Isracard Ltd	3	0.00
HKD 943,693	Hong Kong & China Gas Co Ltd	815,252	0.02	ILS 74,529	Israel Chemicals Ltd	403,679	0.01
HKD 98,900	Hong Kong Exchanges & Clearing Ltd	3,725,503	0.08	ILS 116,551	Israel Discount Bank Ltd	577,895	0.01
USD 112,260	Hongkong Land Holdings Ltd	437,814	0.01	ILS 10,944	Mizrahi Tefahot Bank Ltd	363,625	0.01
USD 14,776	Jardine Matheson Holdings Ltd	748,404	0.02	ILS 5,501	Nice Ltd	1,122,154	0.02
HKD 219,337	Link REIT	1,217,513	0.03	USD 4,700	Solaredge Technologies Inc	1,264,535	0.03
HKD 128,638	MTR Corp Ltd	590,941	0.01	USD 95,509	Teva Pharmaceutical Industries Ltd—ADR	719,183	0.02



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Israel (continued)				Japan (continued)			
ILS 9,528	Tower Semiconductor Ltd	350,982	0.01	JPY 7,906	Dai Nippon Printing Co Ltd	223,065	0.00
USD 4,665	Wix.com Ltd	364,990	0.01	JPY 22,800	Daifuku Co Ltd	464,171	0.01
<b>Total Israel</b>		<b>8,998,584</b>	<b>0.20</b>	JPY 65,215	Dai-ichi Life Holdings Inc	1,235,401	0.03
Italy				JPY 155,442	Daiichi Sankyo Co Ltd	4,893,355	0.11
EUR 8,425	Amplifon SpA	308,748	0.01	JPY 22,025	Daikin Industries Ltd	4,459,554	0.10
EUR 88,759	Assicurazioni Generali SpA	1,803,088	0.04	JPY 2,050	Daito Trust Construction Co Ltd	206,865	0.00
EUR 46,701	Davide Campari-Milano NV	646,566	0.01	JPY 45,059	Daiwa House Industry Co Ltd	1,182,162	0.03
EUR 2,582	DiaSorin SpA	268,738	0.01	JPY 212	Daiwa House REIT Investment Corp	405,123	0.01
EUR 640,713	Enel SpA	4,311,544	0.09	JPY 99,743	Daiwa Securities Group Inc	510,878	0.01
EUR 170,002	Eni SpA	2,444,895	0.05	JPY 38,440	Denso Corp	2,565,149	0.06
EUR 10,465	Ferrari NV	3,419,487	0.07	JPY 4,443	Dentsu Group Inc	144,877	0.00
EUR 59,179	FinecoBank Banca Fineco SpA	795,109	0.02	JPY 7,200	Disco Corp	1,126,315	0.02
EUR 29,738	Infrastrutture Wireless Italiane SpA	391,926	0.01	JPY 25,732	East Japan Railway Co	1,421,950	0.03
EUR 1,269,087	Intesa Sanpaolo SpA	3,322,978	0.07	JPY 22,265	Eisai Co Ltd	1,497,941	0.03
EUR 58,402	Mediobanca Banca di Credito Finanziario SpA	698,334	0.02	JPY 76,460	FANUC Corp	2,661,962	0.06
EUR 18,425	Moncler SpA	1,273,241	0.03	JPY 13,545	Fast Retailing Co Ltd	3,441,190	0.07
EUR 54,989	Nexi SpA	430,870	0.01	JPY 12,206	Fuji Electric Co Ltd	531,191	0.01
EUR 36,850	Poste Italiane SpA	398,657	0.01	JPY 31,882	Fujifilm Holdings Corp	1,884,002	0.04
EUR 23,449	Prysmian SpA	979,312	0.02	JPY 13,500	Fujitsu Ltd	1,736,828	0.04
EUR 7,314	Recordati SpA	349,106	0.01	JPY 480	GLP J REIT	471,913	0.01
EUR 181,013	Snam SpA	945,362	0.02	JPY 3,700	GMO Payment Gateway Inc	286,713	0.01
EUR 806,432	Telecom Italia SpA	226,817	0.01	JPY 29,927	Hakuhodo DY Holdings Inc	313,070	0.01
EUR 126,299	Terna Rete Elettrica Nazionale SpA	1,075,606	0.02	JPY 12,746	Hamamatsu Photonics KK	619,597	0.01
EUR 146,129	UniCredit SpA	3,390,211	0.07	JPY 21,514	Hankyu Hanshin Holdings Inc	707,781	0.02
<b>Total Italy</b>		<b>27,480,595</b>	<b>0.60</b>	JPY 1,857	Hikari Tsushin Inc	264,671	0.01
Japan				JPY 3,229	Hirose Electric Co Ltd	426,147	0.01
JPY 16,000	Advantest Corp	2,119,902	0.05	JPY 7,987	Hitachi Construction Machinery Co Ltd	222,587	0.00
JPY 55,059	Aeon Co Ltd	1,120,722	0.02	JPY 76,323	Hitachi Ltd	4,697,612	0.10
JPY 14,785	AGC Inc	528,142	0.01	JPY 129,903	Honda Motor Co Ltd	3,901,539	0.09
JPY 15,531	Aisin Seiki Co Ltd	475,703	0.01	JPY 9,546	Hoshizaki Corp	340,535	0.01
JPY 33,502	Ajinomoto Co Inc	1,326,775	0.03	JPY 27,408	Hoya Corp	3,237,912	0.07
JPY 19,026	ANA Holdings Inc	450,985	0.01	JPY 30,913	Hulic Co Ltd	263,285	0.01
JPY 38,741	Asahi Group Holdings Ltd	1,494,049	0.03	JPY 9,100	Ibiden Co Ltd	509,980	0.01
JPY 16,400	Asahi Intecc Co Ltd	318,957	0.01	JPY 19,144	Idemitsu Kosan Co Ltd	382,257	0.01
JPY 65,001	Asahi Kasei Corp	437,133	0.01	JPY 10,548	Iida Group Holdings Co Ltd	177,047	0.00
JPY 149,989	Astellas Pharma Inc	2,230,092	0.05	JPY 89,285	Inpex Corp	987,148	0.02
JPY 7,800	Azbil Corp	244,521	0.01	JPY 53,299	Isuzu Motors Ltd	641,646	0.01
JPY 28,859	Bandai Namco Holdings Inc	663,097	0.01	JPY 91,157	Itochu Corp	3,586,743	0.08
JPY 11,700	BayCurrent Consulting Inc	434,536	0.01	JPY 9,900	Itochu Techno-Solutions Corp	249,050	0.01
JPY 48,901	Bridgestone Corp	1,993,460	0.04	JPY 10,906	Japan Airlines Co Ltd	235,422	0.00
JPY 20,021	Brother Industries Ltd	290,823	0.01	JPY 43,817	Japan Exchange Group Inc	760,321	0.02
JPY 88,145	Canon Inc	2,311,340	0.05	JPY 130,825	Japan Post Bank Co Ltd	1,017,382	0.02
JPY 15,800	Capcom Co Ltd	622,555	0.01	JPY 145,094	Japan Post Holdings Co Ltd	1,040,509	0.02
JPY 8,857	Central Japan Railway Co	1,106,704	0.02	JPY 16,400	Japan Post Insurance Co Ltd	245,827	0.01
JPY 59,179	Chiba Bank Ltd	357,813	0.01	JPY 119	Japan Real Estate Investment Corp REIT	451,185	0.01
JPY 39,386	Chubu Electric Power Co Inc	478,785	0.01	JPY 627	Japan Retail Fund Investment Corp REIT	417,754	0.01
JPY 46,402	Chugai Pharmaceutical Co Ltd	1,311,783	0.03	JPY 106,335	Japan Tobacco Inc	2,319,675	0.05
JPY 102,645	Concordia Financial Group Ltd	399,544	0.01	JPY 47,413	JFE Holdings Inc	672,478	0.01
JPY 34,000	CyberAgent Inc	246,529	0.01	JPY 14,959	JSR Corp	425,374	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Japan (continued)				Japan (continued)			
JPY 267,677	JXTG Holdings Inc	915,623	0.02	JPY 14,006	NEC Corp	674,935	0.01
JPY 41,819	Kajima Corp	627,856	0.01	JPY 11,116	Nexon Co Ltd	211,268	0.00
JPY 66,603	Kansai Electric Power Co Inc	831,990	0.02	JPY 23,450	NGK Insulators Ltd	278,087	0.01
JPY 30,973	Kao Corp	1,117,329	0.02	JPY 29,404	Nidec Corp	1,595,976	0.03
JPY 121,766	KDDI Corp	3,748,979	0.08	JPY 76,850	Nintendo Co Ltd	3,478,415	0.08
JPY 10,294	Keio Corp	322,135	0.01	JPY 6,721	Nippon Express Holdings Inc	376,843	0.01
JPY 11,848	Keisei Electric Railway Co Ltd	488,233	0.01	JPY 62,350	Nippon Paint Holdings Co Ltd	510,327	0.01
JPY 15,784	Keyence Corp	7,409,585	0.16	JPY 38	Nippon Prologis REIT Inc	76,060	0.00
JPY 14,088	Kikkoman Corp	798,484	0.02	JPY 4,200	Nippon Shinyaku Co Ltd	170,691	0.00
JPY 15,360	Kintetsu Group Holdings Co Ltd	529,659	0.01	JPY 68,403	Nippon Steel Corp	1,421,681	0.03
JPY 49,240	Kirin Holdings Co Ltd	715,936	0.02	JPY 2,256,900	Nippon Telegraph & Telephone Corp	2,662,341	0.06
JPY 5,100	Kobayashi Pharmaceutical Co Ltd	275,968	0.01	JPY 41,109	Nippon Yusen KK	907,308	0.02
JPY 12,400	Kobe Bussan Co Ltd	319,662	0.01	JPY 11,645	Nissan Chemical Corp	497,028	0.01
JPY 8,200	Koei Tecmo Holdings Co Ltd	141,012	0.00	JPY 216,029	Nissan Motor Co Ltd	879,152	0.02
JPY 19,874	Koito Manufacturing Co Ltd	356,477	0.01	JPY 19,686	Nisshin Seifun Group Inc	242,372	0.01
JPY 82,499	Komatsu Ltd	2,215,232	0.05	JPY 4,851	Nissin Foods Holdings Co Ltd	399,733	0.01
JPY 8,396	Konami Holdings Corp	436,893	0.01	JPY 7,353	Nitori Holdings Co Ltd	819,318	0.02
JPY 3,124	Kose Corp	298,059	0.01	JPY 7,635	Nitto Denko Corp	561,525	0.01
JPY 90,501	Kubota Corp	1,314,295	0.03	JPY 267,564	Nomura Holdings Inc	1,012,980	0.02
JPY 3,392	Kurita Water Industries Ltd	128,935	0.00	JPY 11,413	Nomura Real Estate Holdings Inc	269,582	0.01
JPY 28,411	Kyocera Corp	1,531,464	0.03	JPY 392	Nomura Real Estate Master Fund Inc REIT	450,487	0.01
JPY 24,240	Kyowa Kirin Co Ltd	446,780	0.01	JPY 31,250	Nomura Research Institute Ltd	856,410	0.02
JPY 5,800	Lasertec Corp	865,776	0.02	JPY 52,740	NTT Data Corp	732,343	0.02
JPY 31,314	LIXIL Group Corp	395,176	0.01	JPY 68,742	Obayashi Corp	591,656	0.01
JPY 37,272	M3 Inc	801,734	0.02	JPY 6,537	Obic Co Ltd	1,042,048	0.02
JPY 21,659	Makita Corp	604,807	0.01	JPY 22,949	Odakyu Electric Railway Co Ltd	305,727	0.01
JPY 133,103	Marubeni Corp	2,247,008	0.05	JPY 76,517	Oji Holdings Corp	284,606	0.01
JPY 10,100	MatsukiyoCocokara & Co	564,415	0.01	JPY 98,388	Olympus Corp	1,542,514	0.03
JPY 50,262	Mazda Motor Corp	484,589	0.01	JPY 7,551	Omron Corp	458,070	0.01
JPY 7,806	McDonald's Holdings Co Japan Ltd	302,983	0.01	JPY 29,661	Ono Pharmaceutical Co Ltd	534,795	0.01
JPY 23,506	MEIJI Holdings Co Ltd	523,349	0.01	JPY 7,400	Open House Group Co Ltd	264,544	0.01
JPY 33,111	MINEBEA MITSUMI Inc	619,679	0.01	JPY 4,200	Oracle Corp Japan	310,638	0.01
JPY 21,411	MISUMI Group Inc	425,005	0.01	JPY 87,750	Oriental Land Co Ltd	3,400,476	0.07
JPY 124,216	Mitsubishi Chemical Holdings Corp	741,850	0.02	JPY 82,517	ORIX Corp	1,491,512	0.03
JPY 97,960	Mitsubishi Corp	4,696,875	0.10	JPY 34,301	Osaka Gas Co Ltd	523,883	0.01
JPY 135,989	Mitsubishi Electric Corp	1,907,148	0.04	JPY 11,216	Otsuka Corp	433,554	0.01
JPY 100,885	Mitsubishi Estate Co Ltd	1,193,575	0.03	JPY 32,990	Otsuka Holdings Co Ltd	1,203,102	0.03
JPY 26,180	Mitsubishi Heavy Industries Ltd	1,215,581	0.03	JPY 30,784	Pan Pacific International Holdings Corp	548,014	0.01
JPY 928,429	Mitsubishi UFJ Financial Group Inc	6,841,090	0.15	JPY 186,583	Panasonic Corp	2,263,627	0.05
JPY 50,124	Mitsubishi UFJ Lease & Finance Co Ltd	296,336	0.01	JPY 16,100	Persol Holdings Co Ltd	288,393	0.01
JPY 100,461	Mitsui & Co Ltd	3,760,988	0.08	JPY 93,345	Rakuten Inc	322,269	0.01
JPY 16,983	Mitsui Chemicals Inc	496,912	0.01	JPY 111,688	Recruit Holdings Co Ltd	3,526,013	0.08
JPY 80,816	Mitsui Fudosan Co Ltd	1,599,434	0.03	JPY 107,200	Renesas Electronics Corp	2,003,672	0.04
JPY 27,200	Mitsui OSK Lines Ltd	650,384	0.01	JPY 199,849	Resona Holdings Inc	954,480	0.02
JPY 195,552	Mizuho Financial Group Inc	2,975,188	0.06	JPY 48,765	Ricoh Co Ltd	412,462	0.01
JPY 23,800	MonotaRO Co Ltd	300,186	0.01	JPY 7,227	Rohm Co Ltd	676,023	0.01
JPY 38,659	MS&AD Insurance Group Holdings Inc	1,363,035	0.03	JPY 20,647	SBI Holdings Inc	395,484	0.01
JPY 42,537	Murata Manufacturing Co Ltd	2,423,875	0.05	JPY 13,500	SCSK Corp	211,044	0.00
				JPY 18,038	Secom Co Ltd	1,215,429	0.03
				JPY 23,900	Seiko Epson Corp	370,236	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Japan (continued)				Japan (continued)			
JPY 33,434	Sekisui Chemical Co Ltd	479,297	0.01	JPY 20,555	Toyota Tsusho Corp	1,015,271	0.02
JPY 57,896	Sekisui House Ltd	1,163,848	0.03	JPY 11,073	Trend Micro Inc	532,065	0.01
JPY 65,951	Seven & i Holdings Co Ltd	2,831,328	0.06	JPY 34,180	Unicharm Corp	1,263,053	0.03
JPY 23,000	SG Holdings Co Ltd	325,821	0.01	JPY 13,850	USS Co Ltd	227,871	0.00
JPY 16,335	Sharp Corp	90,855	0.00	JPY 10,200	Welcia Holdings Co Ltd	211,396	0.00
JPY 23,025	Shimadzu Corp	705,398	0.02	JPY 21,274	West Japan Railway Co	881,664	0.02
JPY 6,972	Shimano Inc	1,155,769	0.02	JPY 11,809	Yakult Honsha Co Ltd	743,909	0.02
JPY 45,248	Shimizu Corp	284,978	0.01	JPY 13,330	Yamaha Corp	507,801	0.01
JPY 152,375	Shin-Etsu Chemical Co Ltd	5,026,630	0.11	JPY 24,162	Yamaha Motor Co Ltd	689,077	0.01
JPY 22,385	Shionogi & Co Ltd	940,097	0.02	JPY 28,571	Yamato Holdings Co Ltd	514,549	0.01
JPY 34,034	Shiseido Co Ltd	1,528,922	0.03	JPY 18,725	Yaskawa Electric Corp	852,850	0.02
JPY 50,778	Shizuoka Financial Group	365,021	0.01	JPY 24,774	Yokogawa Electric Corp	454,309	0.01
JPY 4,610	SMC Corp	2,535,045	0.06	JPY 249,346	Z Holding Corp	597,595	0.01
JPY 196,400	Softbank Corp	2,092,614	0.05	JPY 10,250	ZOZO Inc	210,695	0.00
JPY 86,740	SoftBank Group Corp	4,064,690	0.09	Total Japan		281,653,689	6.16
JPY 26,956	Sompo Holdings Inc	1,204,613	0.03	Jersey			
JPY 101,552	Sony Corp	9,109,362	0.20	USD 17,161	Ferguson PLC	2,699,597	0.06
JPY 8,300	Square Enix Holdings Co Ltd	384,062	0.01	USD 8,800	Novocure Ltd	365,200	0.01
JPY 49,306	Subaru Corp	922,089	0.02	Total Jersey		3,064,797	0.07
JPY 27,400	SUMCO Corp	384,455	0.01	Jordan			
JPY 134,766	Sumitomo Chemical Co Ltd	406,997	0.01	GBP 15,921	Hikma Pharmaceuticals PLC	382,659	0.01
JPY 98,409	Sumitomo Corp	2,070,514	0.04	Total Jordan		382,659	0.01
JPY 59,066	Sumitomo Electric Industries Ltd	718,020	0.02	Luxembourg			
JPY 24,065	Sumitomo Metal Mining Co Ltd	771,059	0.02	EUR 14,695	ArcelorMittal SA	399,684	0.01
JPY 102,354	Sumitomo Mitsui Financial Group Inc	4,361,561	0.10	EUR 11,717	Eurofins Scientific SE	743,474	0.02
JPY 28,284	Sumitomo Mitsui Trust Holdings Inc	1,000,561	0.02	EUR 45,781	Tenaris SA	685,024	0.01
JPY 6,314	Sumitomo Realty & Development Co Ltd	155,213	0.00	Total Luxembourg		1,828,182	0.04
JPY 12,969	Suntory Beverage & Food Ltd	467,668	0.01	Macau			
JPY 25,754	Suzuki Motor Corp	926,741	0.02	HKD 218,048	Sands China Ltd	742,909	0.02
JPY 9,530	Sysmex Corp	646,301	0.01	Total Macau		742,909	0.02
JPY 9,807	T&D Holdings Inc	142,863	0.00	Netherlands			
JPY 18,331	Taisei Corp	636,800	0.01	EUR 39,712	ABN AMRO Bank NV	616,526	0.01
JPY 18,418	Taiyo Nippon Sanso Corp	396,560	0.01	EUR 1,755	Adyen NV	3,036,340	0.07
JPY 133,114	Takeda Pharmaceutical Co Ltd	4,169,281	0.09	EUR 55,276	Aegon NV	279,217	0.01
JPY 32,851	TDK Corp	1,265,310	0.03	EUR 12,492	Akzo Nobel NV	1,018,342	0.02
JPY 57,668	Terumo Corp	1,820,192	0.04	EUR 4,996	Argenx SE	1,937,157	0.04
JPY 18,400	TIS Inc	457,152	0.01	EUR 3,866	ASM International NV	1,637,985	0.04
JPY 16,771	Tobu Railway Co Ltd	447,660	0.01	EUR 32,855	ASML Holding NV	23,765,113	0.52
JPY 10,123	Toho Co Ltd	383,180	0.01	EUR 8,291	Euronext NV	563,534	0.01
JPY 140,594	Tokio Marine Holdings Inc	3,224,611	0.07	EUR 43,536	Ferrovial SE	1,376,011	0.03
JPY 35,348	Tokyo Electron Ltd	5,028,228	0.11	EUR 7,663	Heineken Holding NV	665,901	0.02
JPY 21,787	Tokyo Gas Co Ltd	473,771	0.01	EUR 22,970	Heineken NV	2,360,177	0.05
JPY 46,395	Tokyu Corp	556,766	0.01	EUR 3,589	IMCD NV	515,685	0.01
JPY 23,996	Toppan Printing Co Ltd	514,668	0.01	EUR 308,391	ING Groep NV	4,151,178	0.09
JPY 126,732	Toray Industries Inc	701,811	0.02	EUR 11,045	JDE Peet's NV	328,486	0.01
JPY 35,046	Toshiba Corp	1,095,256	0.02	EUR 19,203	Just Eat Takeaway.com NV	294,061	0.01
JPY 22,400	Tosoh Corp	263,311	0.01	EUR 81,422	Koninklijke Ahold Delhaize NV	2,776,870	0.06
JPY 14,793	TOTO Ltd	442,659	0.01	EUR 268,027	Koninklijke KPN NV	955,913	0.02
JPY 11,626	Toyota Industries Corp	824,884	0.02	EUR 83,651	Koninklijke Philips NV	1,807,743	0.04
JPY 853,455	Toyota Motor Corp	13,631,306	0.30	EUR 14,432	NN Group NV	533,924	0.01
				USD 19,974	NXP Semiconductors NV	4,088,278	0.09

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
Netherlands (continued)				Singapore (continued)			
EUR 11,088	OCI NV	265,771	0.01	SGD 160,449	Singapore Technologies Engineering Ltd	436,289	0.01
EUR 63,351	Prosus NV	4,638,372	0.10	SGD 634,307	Singapore Telecommunications Ltd	1,171,735	0.03
EUR 20,417	Qiagen Nv	916,392	0.02	SGD 104,324	United Overseas Bank Ltd	2,158,401	0.05
EUR 10,857	Randstad NV	572,232	0.01	SGD 34,898	UOL Group Ltd	165,549	0.00
EUR 186,168	Stellantis NV	3,268,029	0.07	SGD 22,100	Venture Corp Ltd	240,212	0.01
EUR 19,218	Wolters Kluwer NV	2,438,444	0.05	SGD 188,604	Wilmar International Ltd	529,571	0.01
<b>Total Netherlands</b>		<b>64,807,681</b>	<b>1.42</b>	<b>Total Singapore</b>		<b>17,745,591</b>	<b>0.39</b>
New Zealand				South Africa			
NZD 120,689	Auckland International Airport Ltd	632,188	0.01	GBP 47,197	Mondi PLC	719,447	0.02
NZD 50,163	Fisher & Paykel Healthcare Corp Ltd	752,943	0.02	<b>Total South Africa</b>		<b>719,447</b>	<b>0.02</b>
NZD 37,898	Mercury NZ Ltd	150,918	0.00	Spain			
NZD 117,189	Meridian Energy Ltd	402,057	0.01	EUR 2,156	Acciona SA	365,531	0.01
NZD 174,689	Spark New Zealand Ltd	544,748	0.01	EUR 8,887	ACS Actividades de Construccion y Servicios SA	311,911	0.01
AUD 12,390	Xero Ltd	980,864	0.02	EUR 3,547	Aena SME SA	572,727	0.01
<b>Total New Zealand</b>		<b>3,463,718</b>	<b>0.07</b>	EUR 39,923	Amadeus IT Group SA	3,035,854	0.07
Norway				EUR 511,895	Banco Bilbao Vizcaya Argentaria SA	3,927,215	0.09
NOK 34,259	Adevinta ASA	225,120	0.01	EUR 1,296,744	Banco Santander SA	4,788,922	0.10
NOK 28,367	Aker BP ASA	666,708	0.02	EUR 165,596	CaixaBank SA	684,179	0.01
NOK 81,652	DNB Bank ASA	1,529,610	0.03	EUR 48,161	Cellnex Telecom SA	1,943,590	0.04
NOK 69,184	Equinor ASA	2,015,422	0.04	EUR 28,200	EDP Renovaveis SA	562,868	0.01
NOK 13,202	Gjensidige Forsikring ASA	211,704	0.01	EUR 18,203	Enagas SA	357,471	0.01
NOK 8,574	Kongsberg Gruppen ASA	390,704	0.01	EUR 28,962	Endesa SA	620,892	0.01
NOK 38,224	Mowi ASA	607,243	0.01	EUR 33,336	Grifols SA	426,979	0.01
NOK 116,750	Norsk Hydro ASA	695,255	0.02	EUR 492,954	Iberdrola SA	6,426,865	0.14
NOK 63,884	Orkla ASA	459,741	0.01	EUR 90,625	Industria de Diseno Textil SA	3,505,998	0.08
NOK 5,145	Salmar ASA	207,893	0.00	EUR 13,913	Naturgy Energy Group SA	413,782	0.01
NOK 60,584	Telenor ASA	615,253	0.01	EUR 33,412	Red Electrica Corp SA	560,822	0.01
NOK 16,064	Yara International ASA	568,276	0.01	EUR 94,479	Repsol SA	1,374,011	0.03
<b>Total Norway</b>		<b>8,192,929</b>	<b>0.18</b>	EUR 464,368	Telefonica SA	1,882,621	0.04
Portugal				<b>Total Spain</b>		<b>31,762,238</b>	<b>0.69</b>
EUR 252,447	EDP - Energias de Portugal SA	1,232,779	0.03	Sweden			
EUR 44,997	Galp Energia SGPS SA	526,263	0.01	SEK 15,731	Alfa Laval AB	572,365	0.01
EUR 23,874	Jeronimo Martins SGPS SA	657,415	0.01	SEK 88,822	Assa Abloy AB	2,129,827	0.05
<b>Total Portugal</b>		<b>2,416,457</b>	<b>0.05</b>	SEK 296,219	Atlas Copco AB	4,054,080	0.09
Singapore				SEK 25,661	Boliden AB	740,159	0.02
SGD 330,203	Ascendas REIT	663,651	0.01	SEK 54,500	Embracer Group AB	136,032	0.00
SGD 525,283	CapitaLand Integrated Commercial Trust	741,338	0.02	SEK 91,529	Epiroc AB	1,647,613	0.04
SGD 255,637	Capitaland Investment Ltd/Singapore	625,233	0.01	SEK 27,618	EQT AB	530,304	0.01
SGD 33,816	City Developments Ltd	167,912	0.00	SEK 56,444	Essity AB	1,500,289	0.03
SGD 158,001	DBS Group Holdings Ltd	3,678,732	0.08	SEK 14,046	Evolution Gaming Group AB	1,776,085	0.04
SGD 555,387	Genting Singapore Ltd	385,757	0.01	SEK 44,136	Fastighets AB Balder	160,832	0.00
SGD 144,900	Keppel Corp Ltd	718,424	0.02	SEK 17,245	Getinge AB	301,671	0.01
SGD 248,000	Mapletree Commercial Trust REIT	296,863	0.01	SEK 57,915	Hennes & Mauritz AB	992,908	0.02
SGD 381,603	Mapletree Logistics Trust REIT	456,790	0.01	SEK 172,490	Hexagon AB	2,119,934	0.05
SGD 250,993	Oversea-Chinese Banking Corp Ltd	2,277,455	0.05	SEK 8,195	Holmen AB	293,922	0.01
USD 32,100	Sea Ltd	1,863,084	0.04	SEK 26,940	Husqvarna AB	243,528	0.00
SGD 104,870	Singapore Airlines Ltd	554,048	0.01	SEK 15,524	Industrivarden AB	427,146	0.01
SGD 86,545	Singapore Exchange Ltd	614,547	0.01	SEK 13,213	Industrivarden AB	365,516	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)				
Sweden (continued)				Switzerland (continued)				
SEK 23,859	Indutrade AB	536,542	0.01	CHF 166,641	Novartis AG	16,763,751	0.37	
SEK 17,586	Investment AB Latour	348,096	0.01	CHF 1,999	Partners Group Holding AG	1,880,465	0.04	
SEK 156,564	Investor AB	3,125,953	0.07	CHF 55,773	Roche Holding AG	17,050,149	0.37	
SEK 26,902	Kinnevik AB	372,100	0.01	CHF 2,394	Roche Holding AG	785,646	0.02	
SEK 9,693	L E Lundbergforetagen AB	411,723	0.01	CHF 3,745	Schindler Holding AG	877,803	0.02	
SEK 16,059	Lifco AB	348,349	0.01	CHF 2,051	Schindler Holding AG	460,796	0.01	
SEK 139,164	Nibe Industrier AB	1,319,322	0.03	CHF 13,125	SGS SA	1,240,541	0.03	
SEK 9,550	Sagax AB	188,325	0.00	EUR 46,335	Siemens Energy AG	817,923	0.02	
SEK 95,870	Sandvik AB	1,865,690	0.04	CHF 27,155	SIG Combibloc Group AG	749,103	0.02	
SEK 41,262	Securitas AB	337,926	0.01	CHF 12,749	Sika AG	3,643,793	0.08	
SEK 144,228	Skandinaviska Enskilda Banken AB	1,590,991	0.03	CHF 4,713	Sonova Holding AG	1,254,833	0.03	
SEK 17,308	Skanska AB	242,203	0.00	EUR 60,225	STMicroelectronics NV	2,993,871	0.07	
SEK 28,782	SKF AB	499,894	0.01	CHF 9,803	Straumann Holding AG	1,590,461	0.03	
SEK 56,922	Svenska Cellulosa AB SCA	724,351	0.02	CHF 2,480	Swatch Group AG	723,778	0.02	
SEK 135,199	Svenska Handelsbanken AB	1,130,778	0.02	CHF 4,315	Swatch Group AG	237,056	0.01	
SEK 79,124	Swedbank AB	1,332,127	0.03	CHF 2,708	Swiss Life Holding AG	1,583,059	0.03	
SEK 17,763	Swedish Orphan Biovitrum AB	346,008	0.01	CHF 6,424	Swiss Prime Site AG	557,563	0.01	
SEK 49,463	Tele2 AB	408,112	0.01	CHF 26,577	Swiss Re AG	2,674,781	0.06	
SEK 249,909	Telefonaktiebolaget LM Ericsson	1,351,428	0.03	CHF 1,700	Swisscom AG	1,059,923	0.02	
SEK 220,221	Telia Co AB	482,185	0.01	USD 24,126	TE Connectivity Ltd	3,381,500	0.07	
SEK 107,844	Volvo AB	2,226,511	0.05	CHF 6,112	Temenos AG	486,009	0.01	
SEK 21,278	Volvo AB	452,300	0.01	CHF 250,547	UBS Group AG	5,067,510	0.11	
SEK 52,054	Volvo Car AB	206,360	0.00	CHF 2,484	VAT Group AG	1,027,307	0.02	
Total Sweden		37,839,485	0.83	CHF 12,015	Zurich Insurance Group AG	5,706,336	0.12	
Switzerland				Total Switzerland				
CHF 126,370	ABB Ltd	4,969,202	0.11				142,785,584	3.12
CHF 16,191	Adecco Group AG	528,992	0.01	United Kingdom				
CHF 32,326	Alcon Inc	2,677,423	0.06	GBP 85,175	3i Group PLC	2,109,978	0.05	
CHF 645	Bachem Holdings AG	56,234	0.00	GBP 184,461	abrdn PLC	511,711	0.01	
CHF 4,441	Baloise Holding AG	652,263	0.01	GBP 13,755	Admiral Group PLC	364,088	0.01	
CHF 2,145	Banque Cantonale Vaudoise	226,572	0.01	USD 118,706	Amcor PLC	1,184,686	0.03	
CHF 307	Barry Callebaut AG	592,622	0.01	GBP 99,233	Anglo American PLC	2,817,152	0.06	
CHF 558	BKW AG	98,546	0.00	USD 15,497	Aon PLC	5,349,564	0.12	
CHF 92	Chocoladefabriken Lindt & Spruengli AG	1,155,849	0.03	USD 21,414	Aptiv PLC	2,186,155	0.05	
CHF 7	Chocoladefabriken Lindt & Spruengli AG	868,496	0.02	GBP 37,853	Ashtead Group PLC	2,619,895	0.06	
USD 31,564	Chubb Ltd	6,077,964	0.13	GBP 30,604	Associated British Foods PLC	774,667	0.02	
CHF 44,334	Cie Financiere Richemont SA	7,514,951	0.16	GBP 125,633	Astrazeneca PLC	18,010,434	0.39	
CHF 21,678	Clariant AG	313,061	0.01	GBP 86,500	Auto Trader Group PLC	671,268	0.01	
GBP 16,833	Coca-Cola HBC AG	501,845	0.01	GBP 234,258	Aviva PLC	1,177,001	0.03	
EUR 14,388	DSM-Firmenich AG	1,548,069	0.03	GBP 265,384	BAE Systems PLC	3,127,662	0.07	
CHF 504	EMS-Chemie Holding AG	381,387	0.01	GBP 1,177,621	Barclays PLC	2,296,358	0.05	
USD 9,909	Garmin Ltd	1,033,410	0.02	GBP 76,307	Barratt Developments PLC	401,149	0.01	
CHF 2,240	Geberit AG	1,172,016	0.03	GBP 8,250	Berkeley Group Holdings PLC	411,469	0.01	
CHF 816	Givaudan SA	2,704,343	0.06	GBP 1,491,315	BP PLC	8,690,245	0.19	
CHF 19,858	Julius Baer Group Ltd	1,250,545	0.03	GBP 166,200	British American Tobacco PLC	5,510,665	0.12	
CHF 4,878	Kuehne + Nagel International AG	1,443,253	0.03	GBP 68,770	British Land Co PLC REIT	264,740	0.01	
CHF 45,990	LafargeHolcim Ltd	3,094,616	0.07	GBP 590,958	BT Group PLC	919,234	0.02	
CHF 16,217	Logitech International SA	965,062	0.02	GBP 30,287	Bunzl PLC	1,154,777	0.02	
CHF 5,743	Lonza Group AG	3,424,039	0.07	GBP 26,269	Burberry Group PLC	708,019	0.02	
CHF 223,836	Nestle SA	26,920,867	0.59	GBP 479,230	Centrica PLC	755,189	0.02	
				EUR 50,812	CNH Industrial NV	732,031	0.02	
				USD 12,497	Coca-Cola European Partners PLC	805,182	0.02	



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 145,761	Compass Group PLC	4,080,600	0.09	GBP 327,523	Taylor Wimpey PLC	427,848	0.01
GBP 10,568	Croda International PLC	755,889	0.02	GBP 395,865	Tesco PLC	1,250,156	0.03
GBP 177,952	Diageo PLC	7,644,630	0.17	GBP 207,618	Unilever PLC	10,815,568	0.24
GBP 80,454	Experian PLC	3,086,969	0.07	GBP 45,950	United Utilities Group PLC	561,753	0.01
GBP 324,938	GSK PLC	5,737,274	0.12	GBP 2,010,014	Vodafone Group PLC	1,890,254	0.04
GBP 455,146	Haleon PLC	1,864,700	0.04	GBP 19,524	Whitbread PLC	840,468	0.02
GBP 35,503	Halma PLC	1,027,764	0.02	GBP 61,441	Wpp PLC	643,183	0.01
GBP 39,631	Hargreaves Lansdown PLC	410,939	0.01				
GBP 1,634,831	HSBC Holdings PLC	12,921,684	0.28		Total United Kingdom	205,801,983	4.50
GBP 51,027	Imperial Brands PLC	1,127,821	0.02		United States		
GBP 124,506	Informa PLC	1,149,191	0.02	USD 43,420	3M Co	4,345,908	0.10
GBP 14,793	InterContinental Hotels Group PLC	1,021,977	0.02	USD 143,986	Abbott Laboratories	15,697,354	0.34
				USD 143,098	AbbVie Inc	19,279,594	0.42
GBP 15,703	Intertek Group PLC	851,465	0.02	USD 58,675	Activision Blizzard Inc	4,946,302	0.11
GBP 163,607	J Sainsbury PLC	559,525	0.01	USD 37,293	Adobe Inc	18,235,904	0.40
GBP 232,880	JD Sports Fashion PLC	432,265	0.01	USD 6,064	Advance Auto Parts Inc	426,299	0.01
GBP 18,647	Johnson Matthey PLC	413,922	0.01	USD 126,101	Advanced Micro Devices Inc	14,364,165	0.31
GBP 189,909	Kingfisher PLC	559,419	0.01	USD 11,600	AECOM	982,404	0.02
GBP 72,931	Land Securities Group PLC REIT	532,403	0.01	USD 59,201	AES Corp	1,227,237	0.03
GBP 524,372	Legal & General Group PLC	1,515,320	0.03	USD 50,561	Aflac Inc	3,529,158	0.08
USD 10,308	Liberty Global PLC	173,793	0.00	USD 25,008	Agilent Technologies Inc	3,007,212	0.07
USD 11,512	Liberty Global PLC	204,568	0.00	USD 19,049	Air Products and Chemicals Inc	5,705,747	0.12
USD 38,782	Linde PLC	14,779,045	0.32	USD 28,900	Airbnb Inc	3,703,824	0.08
GBP 5,479,413	Lloyds Banking Group PLC	3,036,591	0.07	USD 13,739	Akamai Technologies Inc	1,234,724	0.03
GBP 33,270	London Stock Exchange Group PLC	3,538,637	0.08	USD 10,349	Albemarle Corp	2,308,758	0.05
				USD 18,000	Alcoa Corp	610,740	0.01
GBP 250,256	M&G PLC	608,964	0.01	USD 14,178	Alexandria Real Estate Equities Inc REIT	1,609,061	0.04
GBP 285,575	National Grid PLC	3,777,702	0.08	USD 4,586	Align Technology Inc	1,621,793	0.04
GBP 420,142	NatWest Group PLC	1,286,228	0.03	USD 15,780	Alliant Energy Corp	828,134	0.02
GBP 1,806	Next PLC	158,428	0.00	USD 19,648	Allstate Corp	2,142,418	0.05
GBP 38,579	Ocado Group PLC	278,589	0.01	USD 21,716	Ally Financial Inc	586,549	0.01
GBP 43,526	Pearson PLC	454,869	0.01	USD 10,686	Alnylam Pharmaceuticals Inc	2,029,699	0.04
USD 16,092	Pentair PLC	1,039,543	0.02	USD 430,740	Alphabet Inc	52,106,618	1.14
GBP 27,562	Persimmon PLC	359,345	0.01	USD 483,060	Alphabet Inc	57,822,282	1.26
GBP 43,206	Phoenix Group Holdings PLC	292,118	0.01	USD 135,856	Altria Group Inc	6,154,277	0.13
GBP 240,582	Prudential PLC	3,390,504	0.07	USD 747,080	Amazon.com Inc	97,389,349	2.13
GBP 56,376	Reckitt Benckiser Group PLC	4,237,347	0.09	USD 22,709	Ameren Corp	1,854,644	0.04
GBP 151,210	RELX PLC	5,038,635	0.11	USD 39,634	American Electric Power Co Inc	3,337,183	0.07
GBP 225,696	Rentokil Initial PLC	1,764,674	0.04	USD 51,475	American Express Co	8,966,945	0.20
AUD 24,200	Rio Tinto Ltd	1,847,510	0.04	USD 6,286	American Financial Group Inc	746,463	0.02
GBP 87,284	Rio Tinto PLC	5,532,338	0.12	USD 27,300	American Homes 4 Rent REIT	967,785	0.02
GBP 777,433	Rolls-Royce Holdings PLC	1,492,963	0.03	USD 63,341	American International Group Inc	3,644,641	0.08
GBP 91,442	Sage Group PLC	1,075,125	0.02	USD 35,315	American Tower Corp REIT	6,848,991	0.15
GBP 70,069	Schroders PLC	389,557	0.01	USD 16,374	American Water Works Co Inc	2,337,389	0.05
GBP 109,169	Segro PLC REIT	994,862	0.02	USD 9,099	Ameriprise Financial Inc	3,022,324	0.07
GBP 22,468	Severn Trent PLC	732,970	0.02	USD 13,707	AmerisourceBergen Corp	2,637,638	0.06
GBP 564,583	Shell PLC	16,814,067	0.37	USD 20,316	AMETEK Inc	3,288,754	0.07
GBP 76,806	Smith & Nephew PLC	1,238,169	0.03	USD 42,902	Amgen Inc	9,525,102	0.21
GBP 36,344	Smiths Group PLC	759,626	0.02	USD 44,904	Amphenol Corp	3,814,595	0.08
GBP 6,888	Spirax-Sarco Engineering PLC	907,670	0.02	USD 41,168	Analog Devices Inc	8,019,938	0.18
GBP 77,626	SSE PLC	1,816,881	0.04	USD 40,680	Annaly Capital Management Inc	814,007	0.02
GBP 46,643	St James's Place PLC	644,883	0.01	USD 7,440	ANSYS Inc	2,457,209	0.05
GBP 168,078	Standard Chartered PLC	1,459,476	0.03				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 19,285	Anthem Inc	8,568,133	0.19	USD 13,586	Bunge Ltd	1,281,839	0.03
USD 7,147	AO Smith Corp	520,159	0.01	USD 3,586	Burlington Stores Inc	564,401	0.01
USD 12,500	APA Corp	427,125	0.01	USD 24,126	Cadence Design Systems Inc	5,658,030	0.12
USD 35,439	Apollo Global Management Inc	2,722,070	0.06	USD 16,800	Caesars Entertainment Inc	856,296	0.02
USD 1,282,052	Apple Inc	248,679,626	5.44	USD 2,812	Camden Property Trust REIT	306,142	0.01
USD 68,410	Applied Materials Inc	9,887,981	0.22	USD 19,090	Campbell Soup Co	872,604	0.02
USD 22,381	Aramark	963,502	0.02	USD 29,771	Capital One Financial Corp	3,256,054	0.07
USD 47,389	Archer-Daniels-Midland Co	3,580,713	0.08	USD 20,062	Cardinal Health Inc	1,897,263	0.04
USD 13,700	Ares Management Corp	1,319,995	0.03	USD 4,600	Carlisle Cos Inc	1,180,038	0.03
USD 21,468	Arista Networks Inc	3,479,104	0.08	USD 15,062	Carlyle Group Inc	481,231	0.01
USD 1,683	Arrow Electronics Inc	241,056	0.01	USD 14,361	CarMax Inc	1,202,016	0.03
USD 17,708	Arthur J Gallagher & Co	3,888,146	0.09	USD 81,327	Carnival Corp	1,531,387	0.03
USD 2,600	Aspen Technology Inc	435,786	0.01	USD 63,381	Carrier Global Corp	3,150,670	0.07
USD 4,963	Assurant Inc	623,948	0.01	USD 14,545	Catalent Inc	630,671	0.01
USD 579,354	AT&T Inc	9,240,696	0.20	USD 42,405	Caterpillar Inc	10,433,750	0.23
USD 12,707	Atmos Energy Corp	1,478,332	0.03	USD 9,733	Cboe Global Markets Inc	1,343,251	0.03
USD 16,942	Autodesk Inc	3,466,503	0.08	USD 22,412	Cbre Group Inc	1,808,873	0.04
USD 33,365	Automatic Data Processing Inc	7,333,293	0.16	USD 11,980	CDW Corp	2,198,330	0.05
USD 1,284	AutoZone Inc	3,201,474	0.07	USD 8,447	Celanese Corp	978,163	0.02
USD 12,310	AvalonBay Communities Inc REIT	2,329,914	0.05	USD 47,279	Centene Corp	3,188,969	0.07
USD 45,945	Avantor Inc	943,710	0.02	USD 54,957	CenterPoint Energy Inc	1,601,997	0.04
USD 7,273	Avery Dennison Corp	1,249,501	0.03	USD 10,300	Ceridian HCM Holding Inc	689,791	0.02
USD 74,108	Baker Hughes a GE Co	2,342,554	0.05	USD 11,763	CF Industries Holdings Inc	816,587	0.02
USD 28,530	Ball Corp	1,660,731	0.04	USD 10,894	CH Robinson Worldwide Inc	1,027,849	0.02
USD 580,434	Bank of America Corp	16,652,651	0.36	USD 4,900	Charles River Laboratories International Inc	1,030,225	0.02
USD 69,534	Bank of New York Mellon Corp	3,095,654	0.07	USD 122,955	Charles Schwab Corp	6,969,089	0.15
USD 31,052	Baxter International Inc	1,414,729	0.03	USD 6,769	Charter Communications Operating LLC Via Charter Communications Operating Capital	2,486,728	0.05
USD 22,586	Becton Dickinson and Co	5,962,930	0.13	USD 17,509	Cheniere Energy Inc	2,667,671	0.06
USD 14,800	Bentley Systems Inc	802,604	0.02	USD 9,100	Chesapeake Energy Corp	761,488	0.02
USD 104,262	Berkshire Hathaway Inc	35,553,342	0.78	USD 147,878	Chevron Corp	23,268,603	0.51
USD 7,302	Best Buy Co Inc	598,399	0.01	USD 7,900	Chewy Inc	311,813	0.01
USD 9,100	Bill.com Holdings Inc	1,063,335	0.02	USD 2,172	Chipotle Mexican Grill Inc	4,645,908	0.10
USD 12,639	Biogen Inc	3,600,219	0.08	USD 21,467	Church & Dwight Co Inc	2,151,637	0.05
USD 16,342	BioMarin Pharmaceutical Inc	1,416,525	0.03	USD 23,661	Cigna Corp	6,639,277	0.15
USD 2,131	Bio-Rad Laboratories Inc	807,905	0.02	USD 13,413	Cincinnati Financial Corp	1,305,353	0.03
USD 9,400	Bio-Techne Corp	767,322	0.02	USD 7,045	Cintas Corp	3,501,929	0.08
USD 15,133	Black Knight Inc	903,894	0.02	USD 324,797	Cisco Systems Inc	16,804,997	0.37
USD 12,215	BlackRock Inc	8,442,275	0.18	USD 156,220	Citigroup Inc	7,192,369	0.16
USD 60,253	Blackstone Group Inc	5,601,721	0.12	USD 43,931	Citizens Financial Group Inc	1,145,720	0.03
USD 46,324	Block Inc	3,083,789	0.07	USD 27,500	Cleveland-Cliffs Inc	460,900	0.01
USD 3,070	Booking Holdings Inc	8,290,013	0.18	USD 10,926	Clorox Co	1,737,671	0.04
USD 11,120	Booz Allen Hamilton Holding Corp	1,240,992	0.03	USD 21,100	Cloudflare Inc	1,379,307	0.03
USD 12,963	BorgWarner Inc	634,020	0.01	USD 30,195	CME Group Inc	5,594,832	0.12
USD 14,504	Boston Properties Inc REIT	835,285	0.02	USD 22,508	CMS Energy Corp	1,322,345	0.03
USD 117,441	Boston Scientific Corp	6,352,384	0.14	USD 332,818	Coca-Cola Co	20,042,300	0.44
USD 163,305	Bristol-Myers Squibb Co	10,443,355	0.23	USD 13,564	Cognex Corp	759,855	0.02
USD 34,073	Broadcom Inc	29,555,942	0.65	USD 38,318	Cognizant Technology Solutions Corp	2,501,399	0.05
USD 10,239	Broadridge Financial Solutions Inc	1,695,886	0.04	USD 12,000	Coinbase Global Inc	858,600	0.02
CAD 11,196	Brookfield Renewable Corp	353,585	0.01				
USD 22,365	Brown & Brown Inc	1,539,607	0.03				
USD 27,333	Brown-Forman Corp	1,825,298	0.04				
USD 11,600	Builders FirstSource Inc	1,577,600	0.03				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 61,164	Colgate-Palmolive Co	4,712,075	0.10	USD 41,536	eBay Inc	1,856,244	0.04
USD 335,144	Comcast Corp	13,925,233	0.30	USD 18,619	Ecolab Inc	3,475,981	0.08
USD 42,525	Conagra Brands Inc	1,433,943	0.03	USD 24,528	Edison International	1,703,470	0.04
USD 98,053	ConocoPhillips	10,159,271	0.22	USD 51,163	Edwards Lifesciences Corp	4,826,206	0.11
USD 26,441	Consolidated Edison Inc	2,390,266	0.05	USD 23,275	Electronic Arts Inc	3,018,767	0.07
USD 13,557	Constellation Brands Inc	3,336,784	0.07	USD 64,344	Eli Lilly & Co	30,176,049	0.66
USD 28,500	Constellation Energy Corp	2,609,175	0.06	USD 45,569	Emerson Electric Co	4,118,982	0.09
USD 4,323	Cooper Cos Inc	1,657,568	0.04	USD 12,000	Enphase Energy Inc	2,009,760	0.04
USD 37,590	Copart Inc	3,428,584	0.08	USD 13,200	Entegris Inc	1,462,824	0.03
USD 63,934	Corning Inc	2,240,247	0.05	USD 17,751	Entergy Corp	1,728,415	0.04
USD 54,561	Corteva Inc	3,126,345	0.07	USD 50,496	EOG Resources Inc	5,778,762	0.13
USD 34,990	CoStar Group Inc	3,114,110	0.07	USD 5,017	Epam Systems Inc	1,127,571	0.02
USD 36,106	Costco Wholesale Corp	19,438,748	0.43	USD 29,600	EQT Corp	1,217,448	0.03
USD 36,100	Coterra Energy Inc	913,330	0.02	USD 10,701	Equifax Inc	2,517,945	0.06
USD 17,124	CrowdStrike Holdings Inc	2,515,002	0.06	USD 7,466	Equinix Inc REIT	5,852,896	0.13
USD 33,670	Crown Castle International Corp REIT	3,836,360	0.08	USD 35,419	Equitable Holdings Inc	961,980	0.02
USD 10,618	Crown Holdings Inc	922,386	0.02	USD 17,059	Equity LifeStyle Properties Inc REIT	1,141,077	0.03
USD 173,605	CSX Corp	5,919,930	0.13	USD 28,802	Equity Residential REIT	1,900,068	0.04
USD 12,600	Cummins Inc	3,089,016	0.07	USD 2,407	Erie Indemnity Co	505,494	0.01
USD 103,350	CVS Health Corp	7,144,585	0.16	USD 23,038	Essential Utilities Inc	919,447	0.02
USD 55,667	Danaher Corp	13,360,080	0.29	USD 5,693	Essex Property Trust Inc	1,333,870	0.03
USD 10,066	Darden Restaurants Inc	1,681,827	0.04	USD 19,783	Estee Lauder Cos Inc	3,884,986	0.08
USD 8,700	Darling Ingredients Inc	554,973	0.01	USD 10,700	Etsy Inc	905,327	0.02
USD 21,818	Datadog Inc	2,146,455	0.05	USD 19,367	Evergy Inc	1,131,420	0.02
USD 5,333	DaVita Inc	535,807	0.01	USD 30,004	Eversource Energy	2,127,884	0.05
USD 1,900	Deckers Outdoor Corp	1,002,554	0.02	USD 14,256	Exact Sciences Corp	1,338,638	0.03
USD 22,954	Deere & Co	9,300,731	0.20	USD 76,220	Exelon Corp	3,105,203	0.07
USD 15,017	Dell Technologies	812,570	0.02	USD 5,971	Expedia Group Inc	653,168	0.01
USD 15,613	Delta Air Lines Inc	742,242	0.02	USD 14,208	Expeditors International of Washington Inc	1,721,015	0.04
USD 16,737	Dentsply Sirona Inc	669,815	0.01	USD 11,799	Extra Space Storage Inc	1,756,281	0.04
USD 52,100	Devon Energy Corp	2,518,514	0.06	USD 325,990	Exxon Mobil Corp	34,962,427	0.76
USD 31,780	Dexcom Inc	4,084,048	0.09	USD 3,666	F5 Inc	536,189	0.01
USD 11,800	Diamondback Energy Inc	1,550,048	0.03	USD 180,524	Facebook Inc	51,806,778	1.13
USD 2,600	Dick's Sporting Goods Inc	343,694	0.01	USD 3,272	FactSet Research Systems Inc	1,310,927	0.03
USD 26,047	Digital Realty Trust Inc REIT	2,965,972	0.06	USD 1,886	Fair Isaac Corp	1,526,170	0.03
USD 18,721	Discover Financial Services	2,187,549	0.05	USD 42,486	Fastenal Co	2,506,249	0.05
USD 19,247	DocuSign Inc	983,329	0.02	USD 20,945	FedEx Corp	5,192,265	0.11
USD 17,486	Dollar General Corp	2,968,773	0.06	USD 25,134	Fidelity National Financial	904,824	0.02
USD 19,863	Dollar Tree Inc	2,850,340	0.06	USD 51,880	Fidelity National Information Services Inc	2,837,836	0.06
USD 74,020	Dominion Energy Inc	3,833,496	0.08	USD 55,836	Fifth Third Bancorp	1,463,462	0.03
USD 3,098	Domino's Pizza Inc	1,043,995	0.02	USD 1,000	First Citizens BancShares Inc/NC	1,283,450	0.03
USD 18,400	DoorDash Inc	1,406,128	0.03	USD 47,400	First Horizon Corp	534,198	0.01
USD 12,095	Dover Corp	1,785,827	0.04	USD 8,500	First Solar Inc	1,615,765	0.04
USD 61,729	Dow Inc	3,287,687	0.07	USD 46,188	FirstEnergy Corp	1,795,789	0.04
USD 24,614	DR Horton Inc	2,995,278	0.07	USD 51,722	Fiserv Inc	6,524,730	0.14
USD 22,585	Dropbox Inc	602,342	0.01	USD 4,523	FleetCor Technologies Inc	1,135,635	0.02
USD 17,072	DTE Energy Co	1,878,261	0.04	USD 11,953	FMC Corp	1,247,176	0.03
USD 61,494	Duke Energy Corp	5,518,472	0.12	USD 328,482	Ford Motor Co	4,969,933	0.11
USD 40,161	Dupont De Nemours Inc	2,869,102	0.06	USD 58,130	Fortinet Inc	4,394,047	0.10
USD 19,693	Dynatrace Inc	1,013,599	0.02	USD 26,450	Fortive Corp	1,977,667	0.04
USD 11,488	Eastman Chemical Co	961,775	0.02				
USD 31,618	Eaton Corp PLC	6,358,380	0.14				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 10,461	Fortune Brands Home & Security Inc	752,669	0.02	USD 35,787	Ingersoll Rand Inc	2,339,038	0.05
USD 4,296	Fox Corp	146,064	0.00	USD 6,025	Insulet Corp	1,737,249	0.04
USD 10,167	Fox Corp	324,226	0.01	USD 337,129	Intel Corp	11,273,594	0.25
USD 22,790	Franklin Resources Inc	608,721	0.01	USD 49,347	Intercontinental Exchange Inc	5,580,159	0.12
USD 113,300	Freeport-McMoRan Inc	4,532,000	0.10	USD 73,767	International Business Machines Corp	9,870,762	0.22
USD 22,700	Gaming and Leisure Properties Inc	1,100,042	0.02	USD 22,455	International Flavors & Fragrances Inc	1,787,193	0.04
USD 6,988	Gartner Inc	2,447,966	0.05	USD 29,488	International Paper Co	938,013	0.02
USD 32,000	GE HealthCare Technologies Inc	2,599,680	0.06	USD 25,191	Interpublic Group of Cos Inc	971,869	0.02
USD 5,500	Generac Holdings Inc	820,215	0.02	USD 22,985	Intuit Inc	10,531,497	0.23
USD 88,979	General Electric Co	9,774,343	0.21	USD 28,412	Intuitive Surgical Inc	9,715,199	0.21
USD 49,402	General Mills Inc	3,789,133	0.08	USD 33,418	Invesco Ltd	561,757	0.01
USD 102,056	General Motors Co	3,935,279	0.09	USD 49,424	Invitation Homes Inc REIT	1,700,186	0.04
USD 12,380	Genuine Parts Co	2,095,067	0.05	USD 15,613	IQVIA Holdings Inc	3,509,334	0.08
USD 99,985	Gilead Sciences Inc	7,705,844	0.17	USD 25,641	Iron Mountain Inc	1,456,922	0.03
USD 19,640	Global Payments Inc	1,934,933	0.04	USD 6,955	Jack Henry & Associates Inc	1,163,780	0.03
USD 8,257	Globe Life Inc	905,132	0.02	USD 10,840	Jacobs Solutions Inc	1,288,768	0.03
USD 13,535	GoDaddy Inc	1,016,885	0.02	USD 5,359	JB Hunt Transport Services Inc	970,140	0.02
USD 27,230	Goldman Sachs Group Inc	8,782,764	0.19	USD 9,649	JM Smucker Co	1,424,868	0.03
USD 14,800	Graco Inc	1,277,980	0.03	USD 208,655	Johnson & Johnson	34,536,576	0.76
USD 79,581	Halliburton Co	2,625,377	0.06	USD 233,916	JPMorgan Chase & Co	34,020,743	0.74
USD 28,329	Hartford Financial Services Group Inc	2,040,255	0.04	USD 26,574	Juniper Networks Inc	832,563	0.02
USD 10,324	Hasbro Inc	668,685	0.01	USD 20,597	Kellogg Co	1,388,238	0.03
USD 15,551	HCA Healthcare Inc	4,719,417	0.10	USD 68,107	Keurig Dr Pepper Inc	2,129,706	0.05
USD 15,564	Healthpeak Properties Inc REIT	312,836	0.01	USD 74,583	KeyCorp	689,147	0.02
USD 3,727	HEICO Corp	659,455	0.01	USD 11,678	Keysight Technologies Inc	1,955,481	0.04
USD 7,114	HEICO Corp	1,000,228	0.02	USD 26,196	Kimberly-Clark Corp	3,616,620	0.08
USD 11,230	Henry Schein Inc	910,753	0.02	USD 34,900	Kimco Realty Corp REIT	688,228	0.02
USD 12,872	Hershey Co	3,214,138	0.07	USD 151,590	Kinder Morgan Inc	2,610,380	0.06
USD 23,939	Hess Corp	3,254,507	0.07	USD 49,275	KKR & Co Inc	2,759,400	0.06
USD 98,799	Hewlett Packard Enterprise Co	1,659,823	0.04	USD 10,964	KLA Corp	5,317,759	0.12
USD 22,718	Hilton Worldwide Holdings Inc	3,306,605	0.07	USD 15,251	Knight-Swift Transportation Holdings Inc	847,346	0.02
USD 14,400	Hippo Parent Corp	642,384	0.01	USD 64,118	Kraft Heinz Co	2,276,189	0.05
USD 22,079	Hologic Inc	1,787,737	0.04	USD 60,414	Kroger Co	2,839,458	0.06
USD 82,397	Home Depot Inc	25,595,804	0.56	USD 16,000	L Brands Inc	600,000	0.01
USD 54,341	Honeywell International Inc	11,275,757	0.25	USD 14,312	L3Harris Technologies Inc	2,801,860	0.06
USD 18,900	Horizon Therapeutics Plc	1,943,865	0.04	USD 6,002	Laboratory Corp of America Holdings	1,448,463	0.03
USD 22,447	Hormel Foods Corp	902,818	0.02	USD 10,884	Lam Research Corp	6,996,888	0.15
USD 41,517	Host Hotels & Resorts Inc	698,731	0.02	USD 9,300	Lamb Weston Holdings Inc	1,069,035	0.02
USD 24,149	Howmet Aerospace Inc	1,196,824	0.03	USD 31,300	Las Vegas Sands Corp	1,815,400	0.04
USD 77,600	HP Inc	2,383,096	0.05	USD 3,100	Lattice Semiconductor Corp	297,817	0.01
USD 4,700	Hubbell Inc	1,558,332	0.03	USD 5,172	Lear Corp	742,441	0.02
USD 3,300	HubSpot Inc	1,755,897	0.04	USD 11,876	Leidos Holdings Inc	1,050,788	0.02
USD 10,050	Humana Inc	4,493,656	0.10	USD 22,503	Lennar Corp	2,819,851	0.06
USD 131,481	Huntington Bancshares Inc	1,417,365	0.03	USD 2,266	Lennox International Inc	738,875	0.02
USD 3,895	Huntington Ingalls Industries Inc	886,502	0.02	USD 11,227	Liberty Broadband Corp	899,395	0.02
USD 4,790	IDEX Corp	1,031,095	0.02	USD 18,885	Liberty Media Corp-Liberty Formula One	1,421,663	0.03
USD 6,334	IDEXX Laboratories Inc	3,181,125	0.07	USD 12,464	Liberty Media Corp-Liberty SiriusXM	407,947	0.01
USD 23,051	Illinois Tool Works Inc	5,766,438	0.13	USD 11,847	Live Nation Entertainment Inc	1,079,380	0.02
USD 13,042	Illumina Inc	2,445,245	0.05				
USD 16,682	Incyte Corp	1,038,455	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 23,997	LKQ Corp	1,398,305	0.03	USD 4,197	Nordson Corp	1,041,611	0.02
USD 17,213	Loews Corp	1,022,108	0.02	USD 17,757	Norfolk Southern Corp	4,026,577	0.09
USD 49,464	Lowe's Cos Inc	11,164,025	0.24	USD 17,325	Northern Trust Corp	1,284,476	0.03
USD 7,100	LPL Financial Holdings Inc	1,543,753	0.03	USD 51,593	NortonLifeLock Inc	957,050	0.02
USD 31,000	Lucid Group Inc	213,590	0.00	USD 21,740	Nucor Corp	3,564,925	0.08
USD 23,281	LyondellBasell Industries NV	2,137,894	0.05	USD 199,816	Nvidia Corp	84,526,164	1.85
USD 11,872	M&T Bank Corp	1,469,279	0.03	USD 257	NVR Inc	1,632,109	0.04
USD 46,100	Marathon Oil Corp	1,061,222	0.02	USD 51,258	Occidental Petroleum Corp	3,013,970	0.07
USD 36,249	Marathon Petroleum Corp	4,226,633	0.09	USD 13,862	Okta Inc	961,330	0.02
USD 1,199	Markel Corp	1,658,433	0.04	USD 7,890	Old Dominion Freight Line Inc	2,917,327	0.06
USD 3,296	MarketAxess Holdings Inc	861,640	0.02	USD 18,539	Omnicom Group Inc	1,763,986	0.04
USD 22,983	Marriott International Inc	4,221,747	0.09	USD 30,081	On Semiconductor Corp	2,845,061	0.06
USD 40,249	Marsh & McLennan Cos Inc	7,570,032	0.17	USD 39,565	ONEOK Inc	2,441,952	0.05
USD 5,495	Martin Marietta Materials Inc	2,536,987	0.06	USD 132,698	Oracle Corp	15,803,005	0.35
USD 65,113	Marvell Technology Inc	3,892,455	0.09	USD 5,357	O'Reilly Automotive Inc	5,117,542	0.11
USD 21,321	Masco Corp	1,223,399	0.03	USD 31,334	Otis Worldwide Corp	2,789,039	0.06
USD 4,465	Masimo Corp	734,716	0.02	USD 7,759	Owens Corning	1,012,550	0.02
USD 69,951	Mastercard Inc	27,511,728	0.60	USD 46,014	Paccar Inc	3,849,071	0.08
USD 25,247	Match Group Inc	1,056,587	0.02	USD 7,664	Packaging Corp of America	1,012,874	0.02
USD 21,906	McCormick & Co Inc	1,910,860	0.04	USD 116,300	Palantir Technologies Inc	1,782,879	0.04
USD 58,869	McDonald's Corp	17,567,098	0.38	USD 26,220	Palo Alto Networks Inc	6,699,472	0.15
USD 10,940	McKesson Corp	4,674,771	0.10	USD 11,329	Parker-Hannifin Corp	4,418,763	0.10
USD 206,366	Merck & Co Inc	23,812,573	0.52	USD 26,121	Paychex Inc	2,922,156	0.06
USD 51,091	MetLife Inc	2,888,174	0.06	USD 4,459	Paycom Software Inc	1,432,409	0.03
USD 1,698	Mettler-Toledo International Inc	2,227,165	0.05	USD 3,700	Paylocity Holding Corp	682,761	0.01
USD 18,040	MGM Resorts International	792,317	0.02	USD 86,523	PayPal Holdings Inc	5,773,680	0.13
USD 42,082	Microchip Technology Inc	3,770,126	0.08	USD 111,602	PepsiCo Inc	20,670,922	0.45
USD 87,164	Micron Technology Inc	5,500,920	0.12	USD 11,110	PerkinElmer Inc	1,319,757	0.03
USD 570,740	Microsoft Corp	194,359,800	4.25	USD 465,009	Pfizer Inc	17,056,530	0.37
USD 10,092	Mid-America Apartment Communities Inc	1,532,571	0.03	USD 131,500	PG&E Corp	2,272,320	0.05
USD 28,531	Moderna Inc	3,466,516	0.08	USD 126,068	Philip Morris International Inc	12,306,758	0.27
USD 5,276	Mohawk Industries Inc	544,272	0.01	USD 36,564	Phillips 66	3,487,474	0.08
USD 5,177	Molina Healthcare Inc	1,559,519	0.03	USD 51,895	Pinterest Inc	1,418,809	0.03
USD 15,989	Molson Coors Brewing Co	1,052,716	0.02	USD 19,284	Pioneer Natural Resources Co	3,995,259	0.09
USD 109,647	Mondelez International Inc	7,997,652	0.17	USD 33,506	PNC Financial Services Group Inc	4,220,081	0.09
USD 5,808	MongoDB Inc	2,387,030	0.05	USD 2,400	Pool Corp	899,136	0.02
USD 3,000	Monolithic Power Systems Inc	1,620,690	0.04	USD 16,274	PPG Industries Inc	2,413,434	0.05
USD 63,854	Monster Beverage Corp	3,667,774	0.08	USD 62,347	PPL Corp	1,649,702	0.04
USD 12,840	Moody's Corp	4,464,725	0.10	USD 21,782	Principal Financial Group Inc	1,651,947	0.04
USD 103,034	Morgan Stanley	8,799,104	0.19	USD 189,014	Procter & Gamble Co	28,680,984	0.63
USD 30,836	Mosaic Co	1,079,260	0.02	USD 46,963	Progressive Corp	6,216,492	0.14
USD 12,993	Motorola Solutions Inc	3,810,587	0.08	USD 75,914	Prologis Inc REIT	9,309,334	0.20
USD 6,578	MSCI Inc	3,086,990	0.07	USD 27,121	Prudential Financial Inc	2,392,615	0.05
USD 30,894	Nasdaq Inc	1,540,066	0.03	USD 10,457	PTC Inc	1,488,031	0.03
USD 19,677	NetApp Inc	1,503,323	0.03	USD 30,150	Public Service Enterprise Group Inc	1,887,692	0.04
USD 36,183	Netflix Inc	15,938,250	0.35	USD 13,140	Public Storage REIT	3,835,303	0.08
USD 7,855	Neurocrine Biosciences Inc	740,727	0.02	USD 19,953	PulteGroup Inc	1,549,949	0.03
USD 69,992	Newmont Goldcorp Corp	2,985,859	0.07	USD 8,276	Qorvo Inc	844,400	0.02
USD 29,046	News Corp	566,397	0.01	USD 90,520	Qualcomm Inc	10,775,501	0.24
USD 163,268	NextEra Energy Inc	12,114,486	0.26	USD 12,600	Quanta Services Inc	2,475,270	0.05
USD 96,435	Nika Inc	10,643,531	0.23	USD 4,221	Quest Diagnostics Inc	593,304	0.01
USD 38,265	NiSource Inc	1,046,548	0.02	USD 18,084	Raymond James Financial Inc	1,876,577	0.04



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 120,624	Raytheon Technologies Corp	11,816,327	0.26	USD 14,262	Take-Two Interactive Software Inc	2,098,796	0.05
USD 55,358	Realty Income Corp REIT	3,309,855	0.07	USD 18,900	Targa Resources Corp	1,438,290	0.03
USD 12,008	Regency Centers Corp	741,734	0.02	USD 37,006	Target Corp	4,881,091	0.11
USD 8,606	Regeneron Pharmaceuticals Inc	6,183,755	0.14	USD 4,124	Teledyne Technologies Inc	1,695,418	0.04
USD 76,202	Regions Financial Corp	1,357,920	0.03	USD 2,640	Teleflex Inc	638,959	0.01
USD 5,200	Reliance Steel & Aluminum Co	1,412,268	0.03	USD 14,383	Teradyne Inc	1,601,259	0.04
USD 4,700	Repligen Corp	664,862	0.01	USD 232,965	Tesla Inc	60,983,248	1.33
USD 16,030	Republic Services Inc	2,455,315	0.05	USD 71,075	Texas Instruments Inc	12,794,921	0.28
USD 12,877	ResMed Inc	2,813,624	0.06	USD 500	Texas Pacific Land Corp	658,250	0.01
USD 27,800	Rivian Automotive Inc	463,148	0.01	USD 19,012	Textron Inc	1,285,782	0.03
USD 10,811	Robert Half International Inc	813,203	0.02	USD 31,131	Thermo Fisher Scientific Inc	16,242,599	0.36
USD 31,100	Roblox Corp	1,253,330	0.03	USD 93,788	TJX Cos Inc	7,952,285	0.17
USD 7,897	Rockwell Automation Inc	2,601,667	0.06	USD 48,319	T-Mobile US Inc	6,711,509	0.15
USD 9,988	Roku Inc	638,832	0.01	USD 21,800	Toast Inc	492,026	0.01
USD 16,785	Rollins Inc	718,902	0.02	USD 9,200	Toro Co	935,180	0.02
USD 9,365	Roper Technologies Inc	4,502,692	0.10	USD 9,979	Tractor Supply Co	2,206,357	0.05
USD 28,874	Ross Stores Inc	3,237,642	0.07	USD 39,050	Trade Desk Inc	3,015,441	0.07
USD 18,351	Royal Caribbean Cruises Ltd	1,903,733	0.04	USD 10,772	Tradeweb Markets Inc	737,667	0.02
USD 30,700	Royalty Pharma PLC	943,718	0.02	USD 4,625	TransDigm Group Inc	4,135,536	0.09
USD 5,282	RPM International Inc	473,954	0.01	USD 11,893	TransUnion	931,579	0.02
USD 25,385	S&P Global Inc	10,176,593	0.22	USD 20,018	Travelers Cos Inc	3,476,326	0.08
USD 81,446	salesforce.com Inc	17,206,282	0.38	USD 19,746	Trimble Inc	1,045,353	0.02
USD 9,666	SBA Communications Corp REIT	2,240,192	0.05	USD 94,510	Truist Financial Corp	2,868,378	0.06
USD 119,879	Schlumberger Ltd	5,888,456	0.13	USD 14,818	Twilio Inc	942,721	0.02
USD 12,084	Seagen Inc	2,325,687	0.05	USD 3,624	Tyler Technologies Inc	1,509,287	0.03
USD 11,951	Sealed Air Corp	478,040	0.01	USD 25,105	Tyson Foods Inc	1,281,359	0.03
USD 11,830	SEI Investments Co	705,305	0.02	USD 152,712	Uber Technologies Inc	6,592,577	0.14
USD 25,980	Sempra Energy	3,782,428	0.08	USD 9,806	UDR Inc REIT	421,266	0.01
USD 11,838	Sensata Technologies Holding PLC	532,592	0.01	USD 20,349	UGI Corp	548,813	0.01
USD 16,395	ServiceNow Inc	9,213,498	0.20	USD 8,595	U-Haul Holding Co	435,509	0.01
USD 20,769	Sherwin-Williams Co	5,514,585	0.12	USD 21,000	UiPath Inc	347,970	0.01
USD 24,516	Simon Property Group Inc REIT	2,831,108	0.06	USD 4,215	Ulta Beauty Inc	1,983,558	0.04
USD 51,261	Sirius XM Holdings Inc	232,212	0.01	USD 50,177	Union Pacific Corp	10,267,218	0.22
USD 13,996	Skyworks Solutions Inc	1,549,217	0.03	USD 58,635	United Parcel Service Inc	10,510,324	0.23
USD 90,421	Snap Inc	1,070,585	0.02	USD 6,089	United Rentals Inc	2,711,858	0.06
USD 3,531	Snap-on Inc	1,017,599	0.02	USD 4,000	United Therapeutics Corp	883,000	0.02
USD 18,300	Snowflake Inc	3,220,434	0.07	USD 74,515	UnitedHealth Group Inc	35,814,890	0.78
USD 90,931	Southern Co	6,387,903	0.14	USD 7,700	Unity Software Inc	334,334	0.01
USD 14,244	Southwest Airlines Co	515,775	0.01	USD 5,594	Universal Health Services Inc	882,565	0.02
USD 13,142	Splunk Inc	1,394,235	0.03	EUR 65,546	Universal Music Group Inc	1,455,243	0.03
USD 18,500	SS&C Technologies Holdings Inc	1,121,100	0.02	USD 108,901	US Bancorp	3,598,089	0.08
USD 14,314	Stanley Black & Decker Inc	1,341,365	0.03	USD 3,948	Vail Resorts Inc	993,948	0.02
USD 93,588	Starbucks Corp	9,270,827	0.20	USD 29,138	Valero Energy Corp	3,417,887	0.07
USD 25,709	State Street Corp	1,881,385	0.04	USD 12,235	Veeva Systems Inc	2,419,227	0.05
USD 10,273	Steel Dynamics Inc	1,119,038	0.02	USD 33,663	Ventas Inc REIT	1,591,250	0.03
USD 8,828	Steris Plc	1,986,123	0.04	USD 6,663	VeriSign Inc	1,505,638	0.03
USD 26,880	Stryker Corp	8,200,819	0.18	USD 12,652	Verisk Analytics Inc	2,859,732	0.06
USD 10,188	Sun Communities Inc REIT	1,329,126	0.03	USD 337,343	Verizon Communications Inc	12,545,786	0.27
USD 30,221	Synchrony Financial	1,025,096	0.02	USD 20,732	Vertex Pharmaceuticals Inc	7,295,798	0.16
USD 12,215	Synopsys Inc	5,318,533	0.12	USD 29,241	VF Corp	558,211	0.01
USD 38,330	Sysco Corp	2,844,086	0.06	USD 50,129	ViacomCBS Inc	797,552	0.02
USD 19,793	T Rowe Price Group Inc	2,217,212	0.05	USD 67,768	Viatis Inc	676,325	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 77,468	Vici Properties Inc	2,434,819	0.05	USD 17,624	Xylem Inc	1,984,815	0.04
USD 129,672	Visa Inc	30,794,507	0.67	USD 22,750	Yum! Brands Inc	3,152,012	0.07
USD 34,321	Vistra Energy Corp	900,926	0.02	USD 4,465	Zebra Technologies Corp	1,320,881	0.03
USD 18,456	VMware Inc	2,651,943	0.06	USD 12,558	Zillow Group Inc	631,165	0.01
USD 11,716	Vulcan Materials Co	2,641,255	0.06	USD 18,374	Zimmer Biomet Holdings Inc	2,675,254	0.06
USD 19,559	W R Berkley Corp	1,164,934	0.03	USD 37,130	Zoetis Inc	6,394,157	0.14
USD 65,316	Walgreens Boots Alliance Inc	1,860,853	0.04	USD 19,181	Zoom Video Communications Inc	1,302,006	0.03
USD 121,600	Walmart Inc	19,113,088	0.42	USD 21,700	ZoomInfo Technologies Inc	550,963	0.01
USD 151,217	Walt Disney Co	13,500,654	0.30	USD 7,700	Zscaler Inc	1,126,510	0.02
USD 207,860	Warner Bros Discovery Inc	2,606,564	0.06	<b>Total United States</b>		<b>3,057,301,670</b>	<b>66.83</b>
USD 31,413	Waste Management Inc	5,447,642	0.12	<b>Total Common and Preferred Stocks</b>		<b>4,537,276,748</b>	<b>99.18</b>
USD 5,353	Waters Corp	1,426,789	0.03	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 1,400	Watsco Inc	534,058	0.01			<b>4,537,276,748</b>	<b>99.18</b>
USD 13,700	Webster Financial Corp	517,175	0.01	Other transferable securities			
USD 27,685	WEC Energy Group Inc	2,442,924	0.05	Common and Preferred Stocks - 0.10%			
USD 303,757	Wells Fargo & Co	12,964,349	0.28	Denmark			
USD 40,305	Welltower Inc REIT	3,260,271	0.07				
USD 6,514	West Pharmaceutical Services Inc	2,491,410	0.05	DKK 74,939	Vestas Wind Systems As	1,992,488	0.04
USD 25,586	Western Digital Corp	970,477	0.02	<b>Total Denmark</b>		<b>1,992,488</b>	<b>0.04</b>
USD 15,557	Westinghouse Air Brake Technologies Corp	1,706,136	0.04	Netherlands			
USD 4,000	Westlake Corp	477,880	0.01	EUR 8,381	EXOR NV	746,855	0.02
USD 20,291	WestRock Co	589,859	0.01	<b>Total Netherlands</b>		<b>746,855</b>	<b>0.02</b>
USD 63,607	Weyerhaeuser Co REIT	2,131,471	0.05	United States			
USD 2,281	Whirlpool Corp	339,390	0.01	USD 6,000	Axon Enterprise Inc	1,170,720	0.03
USD 92,022	Williams Cos Inc	3,002,678	0.07	USD 33,800	Healthcare Realty Trust Inc	637,468	0.01
USD 11,000	Wolfspeed Inc	611,490	0.01	<b>Total United States</b>		<b>1,808,188</b>	<b>0.04</b>
USD 16,273	Workday Inc	3,675,908	0.08	<b>Total Common and Preferred Stocks</b>		<b>4,547,531</b>	<b>0.10</b>
USD 17,152	WP Carey Inc REIT	1,158,789	0.03	Total Other transferable securities			
USD 4,003	WW Grainger Inc	3,156,726	0.07			<b>4,547,531</b>	<b>0.10</b>
USD 6,989	Wynn Resorts Ltd	738,108	0.02	<b>TOTAL INVESTMENTS</b>		<b>4,541,824,279</b>	<b>99.28</b>
USD 41,200	Xcel Energy Inc	2,561,404	0.06				

### Derivatives

Forward Foreign Exchange Contracts – 0.02%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold SEK, due 05/07/23	Westpac Banking Corporation	17,000	119,663	237	0.00
Bought CAD / Sold CHF, due 05/07/23	Westpac Banking Corporation	78,000	52,302	485	0.00
Bought CAD / Sold SEK, due 05/07/23	Barclays Bank PLC	9,000	73,372	9	0.00
Bought CAD / Sold SEK, due 05/07/23	Westpac Banking Corporation	26,000	208,002	391	0.00
Bought CAD / Sold USD, due 05/07/23	Westpac Banking Corporation	39,000	28,717	755	0.00
Bought CHF / Sold HKD, due 05/07/23	Barclays Bank PLC	357,500	3,085,000	5,932	0.00
Bought CHF / Sold ILS, due 05/07/23	Barclays Bank PLC	49,210	201,000	841	0.00
Bought CHF / Sold JPY, due 05/07/23	Merrill Lynch International	2,909,806	446,322,000	164,466	0.00
Bought CHF / Sold JPY, due 05/07/23	Westpac Banking Corporation	254,503	38,849,000	15,686	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold SEK, due 05/07/23	Barclays Bank PLC	5,000	60,278	8	0.00
Bought CHF / Sold SEK, due 05/07/23	BNP Paribas SA	440,715	5,303,000	1,653	0.00
Bought CHF / Sold SEK, due 05/07/23	Westpac Banking Corporation	16,000	190,898	210	0.00
Bought CHF / Sold SGD, due 05/07/23	Barclays Bank PLC	176,291	263,000	2,718	0.00
Bought CHF / Sold USD, due 05/07/23	BNP Paribas SA	115,022	127,000	1,566	0.00
Bought CHF / Sold USD, due 05/07/23	Citibank NA	10,991,826	12,113,166	173,008	0.01
Bought CHF / Sold USD, due 05/07/23	Goldman Sachs International	10,991,392	12,113,168	172,521	0.01
Bought CHF / Sold USD, due 05/07/23	Royal Bank of Canada	10,992,516	12,113,166	173,780	0.01
Bought CHF / Sold USD, due 05/07/23	Westpac Banking Corporation	572,808	629,000	11,259	0.00
Bought EUR / Sold CHF, due 05/07/23	Westpac Banking Corporation	110,000	106,999	411	0.00
Bought EUR / Sold GBP, due 05/07/23	Barclays Bank PLC	5,000	4,283	10	0.00
Bought EUR / Sold SEK, due 05/07/23	Westpac Banking Corporation	54,000	626,707	893	0.00
Bought EUR / Sold USD, due 05/07/23	Barclays Bank PLC	34,000	36,621	473	0.00
Bought EUR / Sold USD, due 05/07/23	Westpac Banking Corporation	73,000	78,351	1,292	0.00
Bought GBP / Sold AUD, due 05/07/23	BNP Paribas SA	91,318	174,000	275	0.00
Bought GBP / Sold CHF, due 05/07/23	BNP Paribas SA	146,180	164,000	2,534	0.00
Bought GBP / Sold CHF, due 05/07/23	Westpac Banking Corporation	79,656	89,972	704	0.00
Bought GBP / Sold DKK, due 05/07/23	BNP Paribas SA	45,185	389,000	448	0.00
Bought GBP / Sold EUR, due 05/07/23	Merrill Lynch International	483,179	559,000	4,421	0.00
Bought GBP / Sold EUR, due 05/07/23	State Street Bank London	6,059	7,000	66	0.00
Bought GBP / Sold HKD, due 05/07/23	Barclays Bank PLC	40,283	390,000	1,447	0.00
Bought GBP / Sold ILS, due 05/07/23	Barclays Bank PLC	6,111	28,000	224	0.00
Bought GBP / Sold JPY, due 05/07/23	Merrill Lynch International	300,334	51,706,000	24,090	0.00
Bought GBP / Sold JPY, due 05/07/23	State Street Bank London	4,423	764,000	338	0.00
Bought GBP / Sold JPY, due 05/07/23	Westpac Banking Corporation	28,560	4,924,000	2,242	0.00
Bought GBP / Sold NZD, due 05/07/23	Barclays Bank PLC	3,400	7,000	34	0.00
Bought GBP / Sold SEK, due 05/07/23	Barclays Bank PLC	7,000	95,452	62	0.00
Bought GBP / Sold SEK, due 05/07/23	BNP Paribas SA	49,418	667,000	1,076	0.00
Bought GBP / Sold SEK, due 05/07/23	Westpac Banking Corporation	20,000	269,517	475	0.00
Bought GBP / Sold SGD, due 05/07/23	Barclays Bank PLC	19,119	32,000	662	0.00
Bought GBP / Sold USD, due 05/07/23	Barclays Bank PLC	12,000	15,103	153	0.00
Bought GBP / Sold USD, due 05/07/23	HSBC Bank PLC	1,141,056	1,410,833	39,850	0.00
Bought GBP / Sold USD, due 05/07/23	Standard Chartered Bank	1,140,574	1,410,833	39,237	0.00
Bought GBP / Sold USD, due 05/07/23	State Street Bank London	46,703	58,000	1,375	0.00
Bought GBP / Sold USD, due 05/07/23	Westpac Banking Corporation	1,222,357	1,511,439	42,607	0.00
Bought SEK / Sold HKD, due 05/07/23	Barclays Bank PLC	973,384	698,000	1,048	0.00
Bought SEK / Sold ILS, due 05/07/23	Barclays Bank PLC	132,577	45,000	148	0.00
Bought SEK / Sold JPY, due 05/07/23	BNP Paribas SA	863,533	11,050,000	3,495	0.00
Bought SEK / Sold JPY, due 05/07/23	Merrill Lynch International	8,037,423	102,492,000	35,001	0.00
Bought SEK / Sold SGD, due 05/07/23	Barclays Bank PLC	459,756	57,000	447	0.00
Bought SEK / Sold USD, due 05/07/23	BNP Paribas SA	2,377,122	219,000	1,078	0.00
Bought SEK / Sold USD, due 05/07/23	Citibank NA	30,882,798	2,827,000	32,174	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SEK / Sold USD, due 05/07/23	Royal Bank of Canada	30,870,557	2,827,000	31,041	0.00
Bought SEK / Sold USD, due 05/07/23	Westpac Banking Corporation	31,155,129	2,853,000	31,387	0.00
Bought USD / Sold HKD, due 05/07/23	Barclays Bank PLC	211,956	1,659,000	257	0.00
Bought USD / Sold ILS, due 05/07/23	Barclays Bank PLC	34,827	129,000	65	0.00
Bought USD / Sold JPY, due 05/07/23	UBS AG	1,697,627	236,281,000	62,860	0.00
Bought USD / Sold JPY, due 05/07/23	Westpac Banking Corporation	180,237	25,054,000	6,895	0.00
Bought USD / Sold SGD, due 05/07/23	Barclays Bank PLC	111,591	151,000	16	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				1,096,836	0.03

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold AUD, due 05/07/23	BNP Paribas SA	862,033	1,464,000	(10,969)	(0.00)
Bought CHF / Sold AUD, due 05/07/23	Westpac Banking Corporation	26,553	45,000	(274)	(0.00)
Bought CHF / Sold CAD, due 05/07/23	Barclays Bank PLC	1,605,323	2,412,000	(28,426)	(0.00)
Bought CHF / Sold DKK, due 05/07/23	BNP Paribas SA	427,055	3,277,000	(2,813)	(0.00)
Bought CHF / Sold EUR, due 05/07/23	Merrill Lynch International	4,631,261	4,773,000	(30,727)	(0.00)
Bought CHF / Sold GBP, due 05/07/23	Merrill Lynch International	2,049,477	1,826,000	(30,672)	(0.00)
Bought CHF / Sold NOK, due 05/07/23	BNP Paribas SA	74,840	927,000	(2,873)	(0.00)
Bought CHF / Sold NZD, due 05/07/23	Barclays Bank PLC	22,339	41,000	(149)	(0.00)
Bought EUR / Sold GBP, due 05/07/23	Westpac Banking Corporation	10,000	8,611	(38)	(0.00)
Bought EUR / Sold SEK, due 05/07/23	Barclays Bank PLC	19,000	223,995	(9)	(0.00)
Bought GBP / Sold CAD, due 05/07/23	Barclays Bank PLC	162,541	274,000	(420)	(0.00)
Bought GBP / Sold NOK, due 05/07/23	BNP Paribas SA	11,154	155,000	(288)	(0.00)
Bought HKD / Sold GBP, due 05/07/23	Westpac Banking Corporation	41,000	4,226	(141)	(0.00)
Bought JPY / Sold CHF, due 05/07/23	Westpac Banking Corporation	6,100,000	39,962	(2,463)	(0.00)
Bought JPY / Sold GBP, due 05/07/23	Barclays Bank PLC	595,000	3,330	(117)	(0.00)
Bought JPY / Sold SEK, due 05/07/23	Barclays Bank PLC	2,019,000	151,143	(24)	(0.00)
Bought JPY / Sold SEK, due 05/07/23	Westpac Banking Corporation	5,542,000	433,195	(1,762)	(0.00)
Bought JPY / Sold USD, due 05/07/23	Barclays Bank PLC	3,533,000	25,436	(992)	(0.00)
Bought JPY / Sold USD, due 05/07/23	Westpac Banking Corporation	4,993,000	35,863	(1,317)	(0.00)
Bought SEK / Sold AUD, due 05/07/23	BNP Paribas SA	2,500,290	353,000	(3,494)	(0.00)
Bought SEK / Sold CAD, due 05/07/23	Barclays Bank PLC	4,388,740	548,000	(7,816)	(0.00)
Bought SEK / Sold CHF, due 05/07/23	BNP Paribas SA	3,994,225	332,000	(1,304)	(0.00)
Bought SEK / Sold DKK, due 05/07/23	BNP Paribas SA	1,191,581	760,000	(1,039)	(0.00)
Bought SEK / Sold EUR, due 05/07/23	Merrill Lynch International	12,851,439	1,101,000	(11,387)	(0.00)
Bought SEK / Sold GBP, due 05/07/23	Merrill Lynch International	5,616,480	416,000	(8,900)	(0.00)
Bought SEK / Sold GBP, due 05/07/23	Westpac Banking Corporation	38,000	2,820	(67)	(0.00)
Bought SEK / Sold NOK, due 05/07/23	BNP Paribas SA	229,212	236,000	(807)	(0.00)
Bought SEK / Sold NZD, due 05/07/23	BNP Paribas SA	59,005	9,000	(51)	(0.00)
Bought SEK / Sold USD, due 05/07/23	Barclays Bank PLC	182,937	17,000	(64)	(0.00)
Bought SEK / Sold USD, due 05/07/23	State Street Bank London	276,345	26,000	(416)	(0.00)
Bought USD / Sold AUD, due 05/07/23	BNP Paribas SA	520,621	802,000	(13,230)	(0.00)
Bought USD / Sold CAD, due 05/07/23	Royal Bank of Canada	950,713	1,296,000	(28,694)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 05/07/23	Barclays Bank PLC	133,000	119,175	(209)	(0.00)
Bought USD / Sold CHF, due 05/07/23	Goldman Sachs International	836,463	759,000	(11,913)	(0.00)
Bought USD / Sold CHF, due 05/07/23	Westpac Banking Corporation	724,000	655,716	(8,929)	(0.00)
Bought USD / Sold DKK, due 05/07/23	BNP Paribas SA	254,162	1,769,000	(5,037)	(0.00)
Bought USD / Sold EUR, due 05/07/23	HSBC Bank PLC	915,773	856,333	(18,487)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Standard Chartered Bank	915,690	856,333	(18,570)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	934,918	874,334	(18,981)	(0.00)
Bought USD / Sold GBP, due 05/07/23	Barclays Bank PLC	63,000	49,580	(34)	(0.00)
Bought USD / Sold GBP, due 05/07/23	HSBC Bank PLC	1,198,098	969,000	(33,841)	(0.01)
Bought USD / Sold GBP, due 05/07/23	Westpac Banking Corporation	33,000	26,103	(186)	(0.00)
Bought USD / Sold NOK, due 05/07/23	BNP Paribas SA	54,828	616,000	(2,670)	(0.00)
Bought USD / Sold NZD, due 05/07/23	Barclays Bank PLC	15,618	26,000	(311)	(0.00)
Bought USD / Sold SEK, due 05/07/23	Barclays Bank PLC	155,000	1,675,881	(156)	(0.00)
Bought USD / Sold SEK, due 05/07/23	BNP Paribas SA	264,253	2,883,218	(2,680)	(0.00)
Bought USD / Sold SEK, due 05/07/23	Westpac Banking Corporation	442,000	4,801,288	(2,510)	(0.00)
Bought USD / Sold SEK, due 02/08/23	Barclays Bank PLC	13,000	140,907	(62)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(316,319)	(0.01)
Total Forward Foreign Exchange Contracts				780,517	0.02

Forward Foreign Exchange Contracts Hedge – 0.13%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold SEK, due 05/07/23	Westpac Banking Corporation	111,000	781,331	1,550	0.00
Bought CAD / Sold EUR, due 05/07/23	Westpac Banking Corporation	445,000	306,743	1,637	0.00
Bought CAD / Sold SEK, due 05/07/23	BNP Paribas SA	119,000	951,993	1,793	0.00
Bought CAD / Sold SEK, due 05/07/23	Westpac Banking Corporation	170,000	1,360,015	2,559	0.00
Bought CAD / Sold USD, due 05/07/23	Westpac Banking Corporation	162,000	119,288	3,138	0.00
Bought CHF / Sold SEK, due 05/07/23	Westpac Banking Corporation	103,000	1,228,903	1,355	0.00
Bought CHF / Sold USD, due 05/07/23	Barclays Bank PLC	459,000	512,630	420	0.00
Bought EUR / Sold AUD, due 05/07/23	Barclays Bank PLC	78,462	126,000	1,730	0.00
Bought EUR / Sold CHF, due 05/07/23	Barclays Bank PLC	122,687	119,000	839	0.00
Bought EUR / Sold CHF, due 05/07/23	BNP Paribas SA	6,387,244	6,197,000	41,754	0.00
Bought EUR / Sold DKK, due 05/07/23	BNP Paribas SA	1,956,896	14,569,000	276	0.00
Bought EUR / Sold HKD, due 05/07/23	BNP Paribas SA	1,692,932	14,174,000	38,296	0.00
Bought EUR / Sold ILS, due 05/07/23	Barclays Bank PLC	282,917	1,121,000	6,583	0.00
Bought EUR / Sold JPY, due 05/07/23	Barclays Bank PLC	276,272	41,179,000	16,507	0.00
Bought EUR / Sold JPY, due 05/07/23	UBS AG	13,130,319	1,951,105,000	825,996	0.02
Bought EUR / Sold JPY, due 05/07/23	Westpac Banking Corporation	1,164,240	172,870,000	74,142	0.00
Bought EUR / Sold NZD, due 05/07/23	Barclays Bank PLC	118,501	211,000	16	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.13% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold SEK, due 05/07/23	Barclays Bank PLC	38,998	455,000	422	0.00
Bought EUR / Sold SEK, due 05/07/23	BNP Paribas SA	1,982,958	23,147,000	20,424	0.00
	Westpac Banking Corporation	353,000	4,096,805	5,835	0.00
Bought EUR / Sold SGD, due 05/07/23	Barclays Bank PLC	756,530	1,095,000	16,271	0.00
Bought EUR / Sold USD, due 05/07/23	Barclays Bank PLC	4,477,080	4,832,079	52,416	0.00
Bought EUR / Sold USD, due 05/07/23	BNP Paribas SA	397,241	426,000	7,390	0.00
Bought EUR / Sold USD, due 05/07/23	HSBC Bank PLC	49,531,954	52,970,066	1,069,313	0.03
Bought EUR / Sold USD, due 05/07/23	Standard Chartered Bank	49,536,448	52,970,067	1,074,214	0.03
	Westpac Banking Corporation	52,389,416	56,017,569	1,139,302	0.03
Bought GBP / Sold AUD, due 05/07/23	BNP Paribas SA	936,276	1,784,000	2,816	0.00
Bought GBP / Sold CHF, due 05/07/23	BNP Paribas SA	1,509,037	1,693,000	26,155	0.00
Bought GBP / Sold DKK, due 05/07/23	BNP Paribas SA	475,429	4,093,000	4,717	0.00
Bought GBP / Sold EUR, due 05/07/23	BNP Paribas SA	32,683	38,000	94	0.00
Bought GBP / Sold EUR, due 05/07/23	Merrill Lynch International	4,921,689	5,694,000	45,037	0.00
	Westpac Banking Corporation	478,734	555,959	2,087	0.00
Bought GBP / Sold HKD, due 05/07/23	Barclays Bank PLC	373,492	3,616,000	13,414	0.00
Bought GBP / Sold ILS, due 05/07/23	Barclays Bank PLC	85,990	394,000	3,151	0.00
Bought GBP / Sold JPY, due 05/07/23	Barclays Bank PLC	164,246	29,128,000	7,285	0.00
Bought GBP / Sold JPY, due 05/07/23	Merrill Lynch International	3,073,312	529,106,000	246,511	0.01
Bought GBP / Sold JPY, due 05/07/23	State Street Bank London	317,790	54,790,000	24,945	0.00
Bought GBP / Sold NZD, due 05/07/23	Barclays Bank PLC	17,969	37,000	177	0.00
Bought GBP / Sold SEK, due 05/07/23	BNP Paribas SA	574,213	7,748,335	12,674	0.00
	Westpac Banking Corporation	129,000	1,738,382	3,062	0.00
Bought GBP / Sold SGD, due 05/07/23	Barclays Bank PLC	169,082	283,000	5,852	0.00
Bought GBP / Sold USD, due 05/07/23	Barclays Bank PLC	3,011,119	3,818,303	9,886	0.00
Bought GBP / Sold USD, due 05/07/23	BNP Paribas SA	305,337	381,000	7,190	0.00
Bought GBP / Sold USD, due 05/07/23	HSBC Bank PLC	11,791,234	14,579,000	411,794	0.01
Bought GBP / Sold USD, due 05/07/23	Standard Chartered Bank	11,786,248	14,579,000	405,456	0.01
Bought GBP / Sold USD, due 05/07/23	State Street Bank London	607,892	754,000	18,844	0.00
	Westpac Banking Corporation	13,167,140	16,318,080	421,974	0.01
Bought GBP / Sold USD, due 02/08/23	Barclays Bank PLC	92,704	117,000	883	0.00
Bought SEK / Sold HKD, due 05/07/23	Barclays Bank PLC	6,395,328	4,586,000	6,886	0.00
Bought SEK / Sold ILS, due 05/07/23	Barclays Bank PLC	1,225,599	416,000	1,367	0.00
Bought SEK / Sold JPY, due 05/07/23	BNP Paribas SA	5,707,055	73,029,000	23,099	0.00
Bought SEK / Sold JPY, due 05/07/23	Merrill Lynch International	51,807,075	660,636,000	225,606	0.00
Bought SEK / Sold SGD, due 05/07/23	Barclays Bank PLC	3,016,642	374,000	2,934	0.00
Bought SEK / Sold USD, due 05/07/23	BNP Paribas SA	11,145,037	1,026,000	5,824	0.00
Bought SEK / Sold USD, due 05/07/23	Citibank NA	199,829,653	18,292,333	208,186	0.00
Bought SEK / Sold USD, due 05/07/23	Royal Bank of Canada	199,750,447	18,292,333	200,853	0.00
	Westpac Banking Corporation	199,792,530	18,292,334	204,748	0.00
Bought USD / Sold HKD, due 05/07/23	UBS AG	862,937	6,754,000	1,084	0.00
Bought USD / Sold ILS, due 05/07/23	Barclays Bank PLC	124,460	461,000	233	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.13% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 05/07/23	Barclays Bank PLC	6,977,636	971,201,000	258,150	0.01
Bought USD / Sold JPY, due 05/07/23	Westpac Banking Corporation	633,463	88,055,000	24,233	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				7,241,385	0.16

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold USD, due 05/07/23	Barclays Bank PLC	488,000	326,650	(1,813)	(0.00)
Bought CAD / Sold EUR, due 05/07/23	Barclays Bank PLC	130,000	90,104	(61)	(0.00)
Bought CAD / Sold USD, due 05/07/23	Barclays Bank PLC	757,000	574,602	(2,526)	(0.00)
Bought CHF / Sold EUR, due 05/07/23	Barclays Bank PLC	79,000	81,134	(215)	(0.00)
Bought CHF / Sold EUR, due 05/07/23	Westpac Banking Corporation	146,000	150,095	(562)	(0.00)
Bought DKK / Sold USD, due 05/07/23	Barclays Bank PLC	1,044,000	153,562	(592)	(0.00)
Bought EUR / Sold AUD, due 05/07/23	BNP Paribas SA	3,895,650	6,419,000	(22,652)	(0.00)
Bought EUR / Sold AUD, due 05/07/23	Westpac Banking Corporation	99,487	164,000	(626)	(0.00)
Bought EUR / Sold CAD, due 05/07/23	Barclays Bank PLC	7,283,131	10,614,000	(75,262)	(0.00)
Bought EUR / Sold DKK, due 05/07/23	Barclays Bank PLC	36,253	270,000	(9)	(0.00)
Bought EUR / Sold GBP, due 05/07/23	Barclays Bank PLC	171,595	148,000	(950)	(0.00)
Bought EUR / Sold GBP, due 05/07/23	Merrill Lynch International	9,138,511	7,899,000	(72,281)	(0.00)
Bought EUR / Sold NOK, due 05/07/23	BNP Paribas SA	350,458	4,212,000	(10,797)	(0.00)
Bought GBP / Sold CAD, due 05/07/23	Barclays Bank PLC	1,721,415	2,902,000	(4,564)	(0.00)
Bought GBP / Sold CHF, due 05/07/23	Barclays Bank PLC	28,853	33,000	(203)	(0.00)
Bought GBP / Sold EUR, due 05/07/23	Barclays Bank PLC	468,214	545,933	(349)	(0.00)
Bought GBP / Sold NOK, due 05/07/23	BNP Paribas SA	83,328	1,158,000	(2,148)	(0.00)
Bought GBP / Sold USD, due 05/07/23	JPMorgan Chase Bank NA London	1,122,786	1,439,500	(12,045)	(0.00)
Bought HKD / Sold EUR, due 05/07/23	Westpac Banking Corporation	1,257,000	150,458	(3,750)	(0.00)
Bought HKD / Sold USD, due 05/07/23	Barclays Bank PLC	969,000	123,692	(42)	(0.00)
Bought JPY / Sold EUR, due 05/07/23	Barclays Bank PLC	47,289,000	314,499	(15,939)	(0.00)
Bought JPY / Sold EUR, due 05/07/23	Westpac Banking Corporation	84,150,000	560,286	(29,061)	(0.00)
Bought JPY / Sold SEK, due 05/07/23	Westpac Banking Corporation	35,645,000	2,786,222	(11,334)	(0.00)
Bought JPY / Sold USD, due 05/07/23	Barclays Bank PLC	164,375,000	1,142,297	(5,029)	(0.00)
Bought SEK / Sold AUD, due 05/07/23	BNP Paribas SA	16,194,665	2,286,000	(22,350)	(0.00)
Bought SEK / Sold CAD, due 05/07/23	Barclays Bank PLC	29,215,553	3,648,000	(52,030)	(0.00)
Bought SEK / Sold CHF, due 05/07/23	BNP Paribas SA	26,098,939	2,169,000	(8,134)	(0.00)
Bought SEK / Sold DKK, due 05/07/23	BNP Paribas SA	7,629,257	4,866,000	(6,655)	(0.00)
Bought SEK / Sold EUR, due 05/07/23	Merrill Lynch International	83,516,845	7,155,000	(73,997)	(0.00)
Bought SEK / Sold GBP, due 05/07/23	Merrill Lynch International	37,384,693	2,769,000	(59,241)	(0.00)
Bought SEK / Sold NOK, due 05/07/23	BNP Paribas SA	1,407,323	1,449,000	(4,957)	(0.00)
Bought SEK / Sold NZD, due 05/07/23	BNP Paribas SA	485,153	74,000	(420)	(0.00)
Bought SEK / Sold USD, due 05/07/23	Barclays Bank PLC	4,001,296	373,906	(3,460)	(0.00)
Bought USD / Sold AUD, due 05/07/23	Citibank NA	2,087,497	3,217,000	(53,899)	(0.00)
Bought USD / Sold CAD, due 05/07/23	Royal Bank of Canada	3,856,401	5,257,000	(116,393)	(0.01)
Bought USD / Sold CHF, due 05/07/23	Goldman Sachs International	3,446,140	3,127,000	(49,081)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.13% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold DKK, due 05/07/23	BNP Paribas SA	1,016,219	7,073,000	(20,141)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Barclays Bank PLC	3,785,000	3,492,260	(25,057)	(0.00)
Bought USD / Sold EUR, due 05/07/23	BNP Paribas SA	3,000	2,797	(52)	(0.00)
Bought USD / Sold EUR, due 05/07/23	HSBC Bank PLC	3,713,711	3,472,666	(74,969)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Standard Chartered Bank	3,713,374	3,472,666	(75,306)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	10,608,487	9,883,690	(174,619)	(0.01)
Bought USD / Sold EUR, due 02/08/23	Barclays Bank PLC	203,000	186,163	(382)	(0.00)
Bought USD / Sold GBP, due 05/07/23	Merrill Lynch International	4,931,724	3,987,000	(137,152)	(0.01)
Bought USD / Sold GBP, due 05/07/23	Westpac Banking Corporation	92,000	74,174	(2,301)	(0.00)
Bought USD / Sold NOK, due 05/07/23	BNP Paribas SA	185,489	2,084,000	(9,031)	(0.00)
Bought USD / Sold NZD, due 05/07/23	Barclays Bank PLC	75,687	126,000	(1,506)	(0.00)
Bought USD / Sold SEK, due 05/07/23	Barclays Bank PLC	219,000	2,377,120	(1,077)	(0.00)
Bought USD / Sold SEK, due 05/07/23	BNP Paribas SA	40,000	433,009	(89)	(0.00)
Bought USD / Sold SEK, due 05/07/23	Merrill Lynch International	1,087,332	11,868,000	(11,425)	(0.00)
Bought USD / Sold SEK, due 05/07/23	Westpac Banking Corporation	2,733,000	29,693,824	(16,097)	(0.00)
Bought USD / Sold SGD, due 05/07/23	HSBC Bank PLC	422,572	572,000	(83)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,272,714)	(0.03)
Total Forward Foreign Exchange Contracts Hedge				5,968,671	0.13

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/09/23	USD	34	3,664,350	33,990	0.00
S&P EMINI INDEX FUTURE, due 15/09/23	USD	90	20,197,125	415,811	0.01
S&P/TSX 60 INDEX FUTURE, due 14/09/23	CAD	3	552,549	8,852	0.00
Unrealised Gain on Futures Contracts			24,414,024	458,653	0.01
Total Futures Contracts			24,414,024	458,653	0.01
Other Net Assets/(Liabilities)				25,425,928	0.56
TOTAL NET ASSETS				4,574,458,048	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 1,089,248 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.26%				Common and Preferred Stocks - 99.26% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 1,102	MercadoLibre Inc	1,305,429	0.07	AUD 32,276	Treasury Wine Estates Ltd	241,271	0.01
<b>Total Argentina</b>		<b>1,305,429</b>	<b>0.07</b>	AUD 126,158	Vicinity Centres REIT	154,938	0.01
Australia				AUD 3,919	Washington H Soul Pattinson & Co Ltd	82,904	0.00
AUD 11,851	Ampol Ltd	236,185	0.01	AUD 34,907	Wesfarmers Ltd	1,146,457	0.06
AUD 36,600	APA Group	236,075	0.01	AUD 88,706	Westpac Banking Corp	1,260,066	0.06
AUD 28,659	Aristocrat Leisure Ltd	737,512	0.04	AUD 3,149	WiseTech Global Ltd	167,292	0.01
AUD 7,568	ASX Ltd	317,371	0.02	AUD 92,408	Woodside Energy Group Ltd	2,118,452	0.11
USD 6,900	Atlassian Corp	1,157,889	0.06	AUD 32,691	Woolworths Group Ltd	864,555	0.04
AUD 77,956	Aurizon Holdings Ltd	203,414	0.01	<b>Total Australia</b>		<b>35,311,296</b>	<b>1.79</b>
AUD 149,906	Australia & New Zealand Banking Group Ltd	2,365,901	0.12	Austria			
AUD 29,808	BlueScope Steel Ltd	407,747	0.02	EUR 20,123	Erste Group Bank AG	704,510	0.03
AUD 64,503	Brambles Ltd	618,714	0.03	EUR 4,471	OMV AG	189,456	0.01
AUD 2,870	Cochlear Ltd	437,619	0.02	EUR 1,586	Verbund AG	127,093	0.01
AUD 71,893	Coles Group Ltd	881,500	0.05	EUR 3,401	voestalpine AG	122,075	0.01
AUD 31,752	Commonwealth Bank of Australia	2,119,279	0.11	<b>Total Austria</b>		<b>1,143,134</b>	<b>0.06</b>
AUD 26,137	Computershare Ltd	406,767	0.02	Belgium			
AUD 11,794	CSL Ltd	2,177,621	0.11	EUR 3,881	Ageas	157,130	0.01
AUD 34,849	Dexus REIT	180,938	0.01	EUR 41,718	Anheuser-Busch InBev SA	2,359,009	0.12
AUD 68,751	Endeavour Group Ltd	288,771	0.01	EUR 749	D'ieteren SA/NV	132,298	0.01
AUD 83,022	Fortescue Metals Group Ltd	1,225,747	0.06	EUR 6,965	Groupe Bruxelles Lambert SA	548,331	0.03
AUD 78,858	Goodman Group REIT	1,053,511	0.05	EUR 13,117	KBC Group NV	914,737	0.05
AUD 85,492	GPT Group REIT	235,598	0.01	EUR 489	Sofina SA	101,205	0.00
AUD 6,272	IDP Education Ltd	92,267	0.00	EUR 3,994	Solvay SA	445,768	0.02
AUD 32,707	IGO Ltd	330,925	0.02	EUR 5,873	Ucb SA	520,284	0.03
AUD 115,229	Insurance Australia Group Ltd	437,202	0.02	EUR 11,115	Umicore SA	310,316	0.01
AUD 27,563	LendLease Group	142,192	0.01	EUR 4,395	Warehouses De Pauw CVA REIT	120,449	0.00
AUD 84,325	Lottery Corp	287,952	0.01	<b>Total Belgium</b>		<b>5,609,527</b>	<b>0.28</b>
AUD 18,445	Macquarie Group Ltd	2,180,803	0.11	Bermuda			
AUD 46,890	Medibank Pvt Ltd	109,867	0.01	USD 8,712	Arch Capital Group Ltd	652,093	0.03
AUD 7,392	Mineral Resources Ltd	351,470	0.02	USD 1,701	Everest Re Group Ltd	581,504	0.03
AUD 121,350	Mirvac Group REIT	182,555	0.01	<b>Total Bermuda</b>		<b>1,233,597</b>	<b>0.06</b>
AUD 75,983	National Australia Bank Ltd	1,333,744	0.07	Canada			
AUD 43,798	Newcrest Mining Ltd	770,252	0.04	USD 9,800	1847432 Alberta ULC	373,086	0.02
AUD 72,618	Northern Star Resources Ltd	583,925	0.03	CAD 22,324	Agnico Eagle Mines Ltd	1,115,989	0.06
AUD 18,291	Orica Ltd	180,561	0.01	CAD 7,600	Air Canada	143,528	0.01
AUD 43,466	Origin Energy Ltd	243,328	0.01	CAD 58,600	Algonquin Power & Utilities Corp	484,920	0.02
AUD 175,550	Pilbara Minerals Ltd	571,420	0.03	CAD 39,228	Alimentation Couche-Tard Inc	2,013,798	0.10
AUD 17,505	Qantas Airways Ltd	72,244	0.00	CAD 11,044	AltaGas Ltd	198,638	0.01
AUD 64,468	QBE Insurance Group Ltd	672,449	0.03	CAD 32,800	ARC Resources Ltd	437,994	0.02
AUD 5,487	Ramsay Health Care Ltd	205,595	0.01	CAD 35,283	Bank of Montreal	3,190,069	0.16
AUD 1,867	REA Group Ltd	177,753	0.01	CAD 59,271	Bank of Nova Scotia	2,968,813	0.15
AUD 6,418	Reece Ltd	79,334	0.00	CAD 655	BCE Inc	29,898	0.00
AUD 146,020	Santos Ltd	730,931	0.04	CAD 68,103	Brookfield Asset Management Inc	2,295,404	0.12
AUD 289,807	Scentre Group REIT	511,212	0.03	CAD 15,376	Brookfield Asset Management Ltd	502,443	0.03
AUD 12,192	SEEK Ltd	176,271	0.01	CAD 28,330	CAE Inc	634,789	0.03
AUD 18,652	Sonic Healthcare Ltd	441,627	0.02	CAD 18,612	Cameco Corp	583,572	0.03
AUD 121,020	South32 Ltd	302,894	0.02	CAD 300	Can Apartment Prop REIT	11,531	0.00
AUD 72,560	Stockland REIT	194,647	0.01	CAD 44,754	Canadian Imperial Bank of Commerce	1,912,931	0.10
AUD 60,573	Suncorp Group Ltd	543,922	0.03	CAD 28,523	Canadian National Railway Co	3,457,895	0.17
AUD 197,651	Telstra Corp Ltd	565,735	0.03	CAD 26,518	Canadian Natural Resources Ltd	1,492,583	0.08
AUD 159,625	Transurban Group	1,514,125	0.08				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Canada (continued)				Canada (continued)			
CAD 22,169	Canadian Pacific Kansas City Ltd	1,792,619	0.09	CAD 31,493	Suncor Energy Inc	924,858	0.05
CAD 3,305	Canadian Tire Corp Ltd	452,372	0.02	CAD 48,966	TC Energy Corp	1,981,213	0.10
CAD 7,503	CCL Industries Inc	369,239	0.02	CAD 22,034	Teck Resources Ltd	928,151	0.05
CAD 32,167	Cenovus Energy Inc	546,954	0.03	CAD 2,650	Telus Corp	51,628	0.00
CAD 4,811	CGI Inc	507,914	0.03	CAD 13,274	Telus Corp	258,609	0.01
CAD 600	Constellation Software Inc	1,244,554	0.06	CAD 1,600	TFI International Inc	182,496	0.01
CAD 3,900	Descartes Systems Group Inc	312,766	0.02	CAD 4,231	Thomson Reuters Corp	571,892	0.03
CAD 10,011	Dollarama Inc	678,773	0.03	CAD 9,000	Tmx Group Ltd	202,751	0.01
CAD 15,100	Element Fleet Management Corp	230,280	0.01	CAD 3,000	Toromont Industries Ltd	246,733	0.01
CAD 12,100	Emera Inc	498,905	0.02	CAD 91,736	Toronto-Dominion Bank	5,692,381	0.29
CAD 7,105	Empire Co Ltd	202,049	0.01	CAD 4,700	Tourmaline Oil Corp	221,707	0.01
CAD 103,650	Enbridge Inc	3,856,963	0.20	USD 6,737	Waste Connections Inc	962,919	0.05
CAD 301	Fairfax Financial Holdings Ltd	225,716	0.01	CAD 3,599	West Fraser Timber Co Ltd	309,543	0.02
CAD 17,158	First Quantum Minerals Ltd	406,372	0.02	CAD 20,464	Wheaton Precious Metals Corp	885,987	0.04
CAD 800	Firstservice Corp	123,345	0.01	CAD 2,903	WSP Global Inc	383,966	0.02
CAD 20,782	Fortis Inc	896,614	0.05	<b>Total Canada</b>		<b>75,583,423</b>	<b>3.83</b>
CAD 9,312	Franco-Nevada Corp	1,328,697	0.07	Cayman Islands			
CAD 4,472	George Weston Ltd	529,306	0.03	USD 83,400	Grab Holdings Ltd	286,062	0.02
CAD 5,900	GFL Environmental Inc	229,357	0.01	HKD 43,000	Wharf Real Estate Investment Co Ltd	214,819	0.01
CAD 6,512	Gildan Activewear Inc	210,185	0.01	<b>Total Cayman Islands</b>		<b>500,881</b>	<b>0.03</b>
CAD 7,100	Great-West Lifeco Inc	206,414	0.01	Chile			
CAD 17,706	Hydro One Ltd	506,459	0.03	GBP 22,904	Antofagasta PLC	425,429	0.02
CAD 1,802	iA Financial Corp Inc	122,902	0.01	<b>Total Chile</b>		<b>425,429</b>	<b>0.02</b>
CAD 2,000	IGM Financial Inc	60,956	0.00	Denmark			
CAD 5,111	Imperial Oil Ltd	261,798	0.01	DKK 230	AP Moller - Maersk A/S	403,562	0.02
CAD 9,004	Intact Financial Corp	1,391,784	0.07	DKK 155	AP Moller - Maersk A/S	269,808	0.01
CAD 11,100	Ivanhoe Mines Ltd	101,500	0.00	DKK 5,522	Carlsberg A/S	882,326	0.04
CAD 2,140	Keyera Corp	49,406	0.00	DKK 6,253	Chr Hansen Holding A/S	433,917	0.02
CAD 45,211	Kinross Gold Corp	215,933	0.01	DKK 5,160	Coloplast A/S	645,071	0.03
CAD 4,370	Loblaw Cos Ltd	400,524	0.02	DKK 16,851	Danske Bank A/S	409,865	0.02
USD 2,703	Lululemon Athletica Inc	1,023,086	0.05	DKK 3,440	Demant AS	145,416	0.01
CAD 27,620	Lundin Mining Corp	216,660	0.01	DKK 8,943	Dsv As	1,877,744	0.09
CAD 4,711	Magna International Inc	266,265	0.01	DKK 3,083	Genmab A/S	1,165,467	0.06
CAD 85,065	Manulife Financial Corp	1,609,694	0.08	DKK 80,218	Novo Nordisk A/S	12,922,140	0.66
CAD 13,063	Metro Inc	738,616	0.04	DKK 7,736	Novozymes A/S	360,341	0.02
CAD 15,920	National Bank of Canada	1,187,458	0.06	DKK 8,817	Orsted A/S	833,015	0.04
CAD 6,960	Northland Power Inc	145,328	0.01	DKK 3,965	Pandora A/S	353,924	0.02
CAD 23,500	Nutrien Ltd	1,388,955	0.07	DKK 521	Rockwool International AS	134,585	0.01
CAD 300	Nuvei Corp	8,869	0.00	DKK 14,075	Tryg A/S	304,501	0.02
CAD 403	ONEX Corp	22,284	0.00	<b>Total Denmark</b>		<b>21,141,682</b>	<b>1.07</b>
CAD 11,907	Open Text Corp	495,806	0.02	Finland			
CAD 7,300	Pan American Silver Corp	106,473	0.00	EUR 8,330	Elisa OYJ	444,768	0.02
CAD 4,500	Parkland Corp	112,224	0.01	EUR 8,640	Fortum Oyj	115,613	0.00
CAD 23,172	Pembina Pipeline Corp	729,351	0.04	EUR 17,049	Kesko Oyj	320,858	0.02
CAD 18,687	Power Corp of Canada	503,592	0.03	EUR 9,913	Kone Oyj	517,285	0.03
CAD 8,100	RB Global Inc	486,643	0.02	EUR 32,057	Metso Oyj	386,290	0.02
CAD 6,787	Restaurant Brands International Inc	526,804	0.03	EUR 20,167	Neste Oyj	775,798	0.04
CAD 4,317	Rogers Communications Inc	197,181	0.01	EUR 279,538	Nokia Oyj	1,169,736	0.06
CAD 70,844	Royal Bank of Canada	6,773,613	0.34	SEK 158,547	Nordea Bank Abp	1,721,789	0.09
CAD 5,500	Saputo Inc	123,363	0.01	EUR 2,932	Orion Oyj	121,619	0.01
CAD 61,190	Shopify Inc	3,959,258	0.20	EUR 21,104	Sampo Oyj	946,766	0.05
CAD 25,839	Sun Life Financial Inc	1,348,529	0.07				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Finland (continued)				France (continued)			
EUR 15,319	Stora Enso OYJ	177,576	0.01	EUR 2,905	Teleperformance	486,338	0.02
EUR 23,376	UPM-Kymmene Oyj	695,473	0.03	EUR 60,850	TotalEnergies SE	3,488,656	0.18
EUR 18,539	Wartsila OYJ Abp	208,632	0.01	EUR 5,049	Unibail-Rodamco-Westfield REIT	265,232	0.01
<b>Total Finland</b>		<b>7,602,203</b>	<b>0.39</b>	EUR 8,111	Valeo SA	173,708	0.01
France				EUR 16,364	Veolia Environnement SA	516,848	0.03
EUR 2,990	Accor SA	110,976	0.01	EUR 14,508	Vinci SA	1,683,807	0.08
EUR 2,027	Aeroports de Paris	290,807	0.01	EUR 19,131	Vivendi SE	175,449	0.01
EUR 13,688	Air Liquide SA	2,452,099	0.12	EUR 1,041	Wendel SE	106,759	0.01
EUR 16,023	Alstom SA	477,584	0.02	EUR 11,579	Worldline SA	423,195	0.02
EUR 2,391	Amundi SA	140,994	0.01	<b>Total France</b>		<b>70,766,819</b>	<b>3.59</b>
EUR 1,658	Arkema SA	156,106	0.01	Germany			
EUR 89,305	AXA SA	2,633,094	0.13	EUR 7,800	adidas AG	1,512,873	0.08
EUR 1,425	BioMerieux	149,435	0.01	EUR 15,798	Allianz SE	3,674,635	0.19
EUR 55,204	BNP Paribas SA	3,476,336	0.18	EUR 21,381	BASF SE	1,037,337	0.05
EUR 41,532	Bollore SA	258,728	0.01	EUR 29,241	Bayer AG	1,616,471	0.08
EUR 15,812	Bouygues SA	530,638	0.03	EUR 15,373	Bayerische Motoren Werke AG	1,887,180	0.09
EUR 17,923	Bureau Veritas SA	491,197	0.02	EUR 1,629	Bayerische Motoren Werke AG—Preferred Stock	185,188	0.01
EUR 3,287	Capgemini SE	622,371	0.03	EUR 666	Bechtle AG	26,390	0.00
EUR 32,641	Carrefour SA	618,035	0.03	EUR 2,613	Beiersdorf AG	345,658	0.02
EUR 12,824	Cie de Saint-Gobain	779,718	0.04	EUR 7,286	Brenntag AG	567,561	0.03
EUR 2,343	Covivio	110,377	0.01	EUR 1,180	Carl Zeiss Meditec AG	127,502	0.01
EUR 67,952	Credit Agricole SA	806,003	0.04	EUR 48,408	Commerzbank AG	536,053	0.03
EUR 32,150	Danone SA	1,969,148	0.10	EUR 1,657	Continental AG	124,918	0.01
EUR 3,656	Dassault Aviation SA	731,527	0.04	EUR 9,802	Covestro AG	508,820	0.02
EUR 33,011	Dassault Systemes SE	1,463,110	0.07	EUR 22,113	Daimler AG	1,777,310	0.09
EUR 11,266	Edenred	753,943	0.04	EUR 15,828	Daimler Truck Holding AG	569,856	0.03
EUR 5,462	Eiffage SA	569,565	0.03	EUR 2,731	Delivery Hero SE	120,388	0.01
EUR 89,533	Engie SA	1,487,479	0.08	EUR 39,833	Deutsche Bank AG	417,977	0.02
EUR 7,664	EssilorLuxottica SA	1,443,182	0.07	EUR 8,919	Deutsche Boerse AG	1,645,450	0.08
EUR 1,962	Eurazeo SE	137,958	0.01	EUR 32,414	Deutsche Lufthansa AG	331,676	0.02
EUR 3,380	Gecina SA REIT	359,724	0.02	EUR 52,992	Deutsche Post AG	2,586,033	0.13
EUR 32,228	Getlink	547,805	0.03	EUR 76,985	Deutsche Telekom AG	1,677,797	0.08
EUR 1,569	Hermes International	3,406,441	0.17	EUR 2,803	Dr Ing hc F Porsche AG	347,856	0.02
EUR 783	Ipsen SA	94,139	0.00	EUR 98,675	E.ON SE	1,257,404	0.06
EUR 3,629	Kering SA	2,001,792	0.10	EUR 6,459	Evonik Industries AG	122,825	0.01
EUR 9,381	Klepierre SA REIT	232,532	0.01	EUR 7,352	Fresenius Medical Care AG & Co KGaA	351,081	0.02
EUR 3,006	La Francaise des Jeux SAEM	118,195	0.01	EUR 11,782	Fresenius SE & Co KGaA	326,110	0.02
EUR 14,393	Legrand SA	1,425,811	0.07	EUR 8,544	GEA Group AG	357,107	0.02
EUR 12,143	L'Oreal SA	5,658,228	0.29	EUR 1,473	Hannover Rueck SE	312,329	0.02
EUR 13,511	LVMH Moet Hennessy Louis Vuitton SE	12,721,056	0.64	EUR 6,524	HeidelbergCement AG	535,250	0.03
EUR 32,854	MICHELIN (CGDE)	969,931	0.05	EUR 7,613	Hellofresh SE	187,711	0.01
EUR 97,502	Orange SA	1,138,422	0.06	EUR 7,397	Henkel AG & Co KGaA	520,523	0.03
EUR 9,653	Pernod Ricard SA	2,131,561	0.11	EUR 5,548	Henkel AG & Co KGaA—Preferred Stock	443,433	0.02
EUR 4,541	Publicis Groupe SA	364,136	0.02	EUR 62,424	Infineon Technologies AG	2,573,332	0.13
EUR 858	Remy Cointreau SA	137,557	0.01	EUR 3,242	Knorr-Bremse AG	247,521	0.01
EUR 5,236	Renault SA	220,387	0.01	EUR 3,330	LEG Immobilien AG	191,243	0.01
EUR 27,394	Sanofi	2,934,890	0.15	EUR 6,104	Merck KGaA	1,009,242	0.05
EUR 498	Sartorius Stedim Biotech	124,257	0.01	EUR 3,142	MTU Aero Engines AG	813,789	0.04
EUR 27,479	Schneider Electric SE	4,990,404	0.25				
EUR 38,321	Societe Generale SA	995,036	0.05				
EUR 1,946	Sodexo SA	214,113	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Germany (continued)				Ireland			
EUR 6,731	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	2,523,235	0.13	USD 30,237	Accenture PLC	9,330,534	0.47
EUR 2,132	Nemetschek SE	159,658	0.01	USD 4,000	AerCap Holdings NV	254,080	0.01
EUR 3,889	Puma SE	233,869	0.01	EUR 62,717	AIB Group PLC	263,433	0.01
EUR 151	Rational AG	109,223	0.00	USD 3,406	Allegion PLC	408,788	0.02
EUR 2,734	Rheinmetall AG	748,085	0.04	EUR 38,908	Bank of Ireland Group PLC	370,916	0.02
EUR 15,400	RWE AG	669,872	0.03	EUR 35,978	CRH PLC	1,982,227	0.10
EUR 52,238	SAP SE	7,131,938	0.36	GBP 7,302	DCC PLC	408,284	0.02
EUR 379	Sartorius AG—Preferred Stock	131,117	0.01	EUR 8,319	Flutter Entertainment PLC	1,672,259	0.08
EUR 574	Scout24 AG	36,372	0.00	AUD 21,818	James Hardie Industries PLC	577,295	0.03
EUR 38,798	Siemens AG	6,456,809	0.33	USD 1,403	Jazz Pharmaceuticals PLC	173,930	0.01
EUR 7,124	Siemens Healthineers AG	403,071	0.02	USD 33,336	Johnson Controls International PLC	2,271,515	0.12
EUR 6,282	Symrise AG	658,089	0.03	EUR 7,335	Kerry Group PLC	715,262	0.04
EUR 67,733	Telefonica Deutschland Holding AG	190,432	0.01	EUR 6,223	Kingspan Group PLC	413,468	0.02
EUR 31,999	Vonovia SE	624,731	0.03	USD 42,592	Medtronic PLC	3,752,355	0.19
EUR 10,082	Zalando SE	289,946	0.01	USD 9,609	Seagate Technology Holdings PLC	594,509	0.03
<b>Total Germany</b>		<b>51,240,276</b>	<b>2.60</b>	EUR 9,647	Smurfit Kappa Group PLC	321,325	0.02
Hong Kong				USD 11,021	Trane Technologies PLC	2,107,876	0.11
HKD 591,312	AIA Group Ltd	5,968,504	0.30	USD 2,528	Willis Towers Watson PLC	595,344	0.03
HKD 181,000	BOC Hong Kong Holdings Ltd	553,167	0.03	<b>Total Ireland</b>		<b>26,213,400</b>	<b>1.33</b>
HKD 51,400	Budweiser Brewing Co APAC Ltd	132,491	0.01	Isle Of Man			
HKD 71,811	CK Asset Holdings Ltd	397,698	0.02	GBP 28,969	GVC Holdings PLC	468,475	0.02
HKD 129,172	CK Hutchison Holdings Ltd	788,720	0.04	<b>Total Isle Of Man</b>		<b>468,475</b>	<b>0.02</b>
HKD 1,500	CK Infrastructure Holdings Ltd	7,934	0.00	Israel			
HKD 22,000	CLP Holdings Ltd	170,967	0.01	ILS 2,136	Azrieli Group Ltd	119,723	0.01
HKD 21,400	ESR Cayman Ltd	36,702	0.00	ILS 60,497	Bank Hapoalim BM	495,264	0.02
USD 1,500	Futu Holdings Ltd	59,610	0.00	ILS 81,242	Bank Leumi Le-Israel BM	604,014	0.03
HKD 57,000	Galaxy Entertainment Group Ltd	361,496	0.02	USD 3,167	Check Point Software Technologies Ltd	397,839	0.02
HKD 17,000	Hang Lung Properties Ltd	26,249	0.00	USD 2,000	CyberArk Software Ltd	312,660	0.01
HKD 38,300	Hang Seng Bank Ltd	544,936	0.03	ILS 1	Isracard Ltd	3	0.00
HKD 54,027	Henderson Land Development Co Ltd	160,635	0.01	ILS 22,227	Israel Chemicals Ltd	120,390	0.01
HKD 115,000	HKT Trust & HKT Ltd	133,687	0.01	ILS 29,719	Israel Discount Bank Ltd	147,356	0.01
HKD 302,804	Hong Kong & China Gas Co Ltd	261,591	0.01	ILS 6,194	Mizrahi Tefahot Bank Ltd	205,802	0.01
HKD 55,915	Hong Kong Exchanges & Clearing Ltd	2,106,284	0.11	ILS 3,176	Nice Ltd	647,875	0.03
USD 31,200	Hongkong Land Holdings Ltd	121,680	0.01	USD 1,200	Solaredge Technologies Inc	322,860	0.02
USD 3,585	Jardine Matheson Holdings Ltd	181,580	0.01	ILS 4,255	Tower Semiconductor Ltd	156,741	0.01
HKD 47,251	Link REIT	262,284	0.01	USD 1,900	Wix.com Ltd	148,656	0.01
HKD 86,498	MTR Corp Ltd	397,357	0.02	<b>Total Israel</b>		<b>3,679,183</b>	<b>0.19</b>
HKD 37,842	New World Development Co Ltd	93,101	0.00	Italy			
HKD 21,000	Power Assets Holdings Ltd	110,003	0.01	EUR 4,426	Amplifon SpA	162,198	0.01
HKD 167,210	Sino Land Co Ltd	205,476	0.01	EUR 48,016	Assicurazioni Generali SpA	975,417	0.05
HKD 10,000	SITC International Holdings Co Ltd	18,248	0.00	EUR 14,145	Davide Campari-Milano NV	195,835	0.01
HKD 32,133	Sun Hung Kai Properties Ltd	404,707	0.02	EUR 217	DiaSorin SpA	22,586	0.00
HKD 18,500	Swire Pacific Ltd	141,761	0.01	EUR 390,379	Enel SpA	2,626,973	0.13
HKD 60,725	Swire Properties Ltd	149,244	0.01	EUR 56,030	Eni SpA	805,799	0.04
HKD 28,000	Techtronic Industries Co Ltd	304,239	0.01	EUR 2,550	Ferrari NV	833,224	0.04
HKD 176,271	WH Group Ltd	93,347	0.00	EUR 23,850	FinecoBank Banca Fineco SpA	320,441	0.02
<b>Total Hong Kong</b>		<b>14,193,698</b>	<b>0.72</b>	EUR 10,707	Infrastrutture Wireless Italiane SpA	141,111	0.01
				EUR 607,461	Intesa Sanpaolo SpA	1,590,576	0.08



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Italy (continued)				Japan (continued)			
EUR 22,012	Mediobanca Banca di Credito Finanziario SpA	263,205	0.01	JPY 8,400	Fast Retailing Co Ltd	2,134,071	0.11
EUR 9,582	Moncler SpA	662,154	0.03	JPY 8,400	Fuji Electric Co Ltd	365,559	0.02
EUR 18,861	Nexi SpA	147,787	0.01	JPY 17,800	Fujifilm Holdings Corp	1,051,855	0.05
EUR 20,422	Poste Italiane SpA	220,933	0.01	JPY 8,700	Fujitsu Ltd	1,119,289	0.06
EUR 13,225	Prismian SpA	552,322	0.03	JPY 104	GLP J REIT	102,248	0.01
EUR 909	Recordati SpA	43,388	0.00	JPY 1,100	GMO Payment Gateway Inc	85,239	0.00
EUR 89,048	Snam SpA	465,064	0.03	JPY 7,500	Hakuhodo DY Holdings Inc	78,459	0.00
EUR 94,284	Telecom Italia SpA	26,518	0.00	JPY 2,700	Hamamatsu Photonics KK	131,250	0.01
EUR 69,036	Terna Rete Elettrica Nazionale SpA	587,935	0.03	JPY 9,000	Hankyu Hanshin Holdings Inc	296,087	0.02
EUR 43,067	UniCredit SpA	999,160	0.05	JPY 800	Hikari Tsushin Inc	114,021	0.01
Total Italy		11,642,626	0.59	JPY 320	Hirose Electric Co Ltd	42,232	0.00
Japan				JPY 9,500	Hitachi Construction Machinery Co Ltd	264,752	0.01
JPY 8,600	Advantest Corp	1,139,447	0.06	JPY 48,600	Hitachi Ltd	2,991,287	0.15
JPY 35,800	Aeon Co Ltd	728,707	0.04	JPY 77,200	Honda Motor Co Ltd	2,318,644	0.12
JPY 4,700	AGC Inc	167,891	0.01	JPY 5,400	Hoshizaki Corp	192,634	0.01
JPY 5,500	Aisin Seiki Co Ltd	168,461	0.01	JPY 17,100	Hoya Corp	2,020,151	0.10
JPY 20,200	Ajinomoto Co Inc	799,978	0.04	JPY 5,100	Hulic Co Ltd	43,437	0.00
JPY 17,000	ANA Holdings Inc	402,961	0.02	JPY 5,600	Ibiden Co Ltd	313,834	0.02
JPY 20,900	Asahi Group Holdings Ltd	806,010	0.04	JPY 6,817	Idemitsu Kosan Co Ltd	136,118	0.01
JPY 5,100	Asahi Intecc Co Ltd	99,188	0.01	JPY 45,600	Impex Corp	504,160	0.03
JPY 41,900	Asahi Kasei Corp	281,778	0.01	JPY 7,300	Isuzu Motors Ltd	87,882	0.00
JPY 79,500	Astellas Pharma Inc	1,182,035	0.06	JPY 60,700	Itochu Corp	2,388,355	0.12
JPY 3,400	Azbil Corp	106,586	0.01	JPY 3,200	Itochu Techno-Solutions Corp	80,501	0.00
JPY 4,950	Bandai Namco Holdings Inc	113,737	0.01	JPY 2,800	Japan Airlines Co Ltd	60,442	0.00
JPY 3,000	BayCurrent Consulting Inc	111,419	0.01	JPY 8,200	Japan Exchange Group Inc	142,288	0.01
JPY 24,400	Bridgestone Corp	994,671	0.05	JPY 56,200	Japan Post Bank Co Ltd	437,048	0.02
JPY 6,700	Brother Industries Ltd	97,323	0.00	JPY 57,200	Japan Post Holdings Co Ltd	410,197	0.02
JPY 22,200	Canon Inc	582,129	0.03	JPY 4,900	Japan Post Insurance Co Ltd	73,448	0.00
JPY 3,900	Capcom Co Ltd	153,669	0.01	JPY 11	Japan Real Estate Investment Corp REIT	41,706	0.00
JPY 3,900	Central Japan Railway Co	487,314	0.02	JPY 45	Japan Retail Fund Investment Corp REIT	29,982	0.00
JPY 20,900	Chiba Bank Ltd	126,367	0.01	JPY 29,200	Japan Tobacco Inc	636,992	0.03
JPY 33,900	Chubu Electric Power Co Inc	412,096	0.02	JPY 28,600	JFE Holdings Inc	405,646	0.02
JPY 12,600	Chugai Pharmaceutical Co Ltd	356,202	0.02	JPY 2,100	JSR Corp	59,716	0.00
JPY 19,800	Concordia Financial Group Ltd	77,071	0.00	JPY 144,300	JXTG Holdings Inc	493,596	0.03
JPY 8,800	CyberAgent Inc	63,807	0.00	JPY 11,900	Kajima Corp	178,663	0.01
JPY 19,500	Dai Nippon Printing Co Ltd	550,185	0.03	JPY 13,900	Kansai Electric Power Co Inc	173,636	0.01
JPY 13,900	Daifuku Co Ltd	282,982	0.01	JPY 18,900	Kao Corp	681,804	0.03
JPY 24,400	Dai-ichi Life Holdings Inc	462,222	0.02	JPY 4,000	Kawasaki Kisen Kaisha Ltd	97,388	0.00
JPY 91,900	Daiichi Sankyo Co Ltd	2,893,036	0.15	JPY 76,200	KDDI Corp	2,346,075	0.12
JPY 13,300	Daikin Industries Ltd	2,692,943	0.14	JPY 4,600	Keio Corp	143,950	0.01
JPY 1,500	Daito Trust Construction Co Ltd	151,365	0.01	JPY 3,500	Keisei Electric Railway Co Ltd	144,228	0.01
JPY 29,200	Daiwa House Industry Co Ltd	766,087	0.04	JPY 4,800	Keyence Corp	2,253,295	0.11
JPY 42	Daiwa House REIT Investment Corp	80,260	0.00	JPY 6,100	Kikkoman Corp	345,738	0.02
JPY 52,000	Daiwa Securities Group Inc	266,341	0.01	JPY 4,300	Kintetsu Group Holdings Co Ltd	148,277	0.01
JPY 9,500	Denso Corp	633,947	0.03	JPY 42,500	Kirin Holdings Co Ltd	617,939	0.03
JPY 4,400	Dentsu Group Inc	143,475	0.01	JPY 200	Kobayashi Pharmaceutical Co Ltd	10,822	0.00
JPY 2,800	Disco Corp	438,012	0.02	JPY 3,000	Kobe Bussan Co Ltd	77,338	0.00
JPY 6,800	East Japan Railway Co	375,768	0.02	JPY 52,200	Komatsu Ltd	1,401,655	0.07
JPY 11,900	Eisai Co Ltd	800,606	0.04	JPY 2,400	Konami Holdings Corp	124,886	0.01
JPY 48,200	FANUC Corp	1,678,088	0.09	JPY 200	Kose Corp	19,082	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Japan (continued)				Japan (continued)			
JPY 48,000	Kubota Corp	697,077	0.04	JPY 127,000	Nomura Holdings Inc	480,814	0.02
JPY 4,500	Kurita Water Industries Ltd	171,052	0.01	JPY 7,600	Nomura Real Estate Holdings Inc	179,516	0.01
JPY 5,200	Kyocera Corp	280,300	0.01	JPY 162	Nomura Real Estate Master Fund Inc REIT	186,171	0.01
JPY 11,700	Kyowa Kirin Co Ltd	215,649	0.01	JPY 16,200	Nomura Research Institute Ltd	443,963	0.02
JPY 700	Lasertec Corp	104,490	0.01	JPY 14,900	NTT Data Corp	206,900	0.01
JPY 13,200	LIXIL Group Corp	166,581	0.01	JPY 29,700	Obayashi Corp	255,625	0.01
JPY 5,700	M3 Inc	122,609	0.01	JPY 2,000	Obic Co Ltd	318,816	0.02
JPY 5,400	Makita Corp	150,790	0.01	JPY 8,600	Odakyu Electric Railway Co Ltd	114,569	0.01
JPY 74,300	Marubeni Corp	1,254,312	0.06	JPY 4,300	Oji Holdings Corp	15,994	0.00
JPY 6,600	MatsukiyoCocokara & Co	368,826	0.02	JPY 36,100	Olympus Corp	565,971	0.03
JPY 39,500	Mazda Motor Corp	380,830	0.02	JPY 8,100	Omron Corp	491,374	0.02
JPY 2,000	McDonald's Holdings Co Japan Ltd	77,628	0.00	JPY 10,600	Ono Pharmaceutical Co Ltd	191,120	0.01
JPY 6,600	MEIJI Holdings Co Ltd	146,946	0.01	JPY 1,600	Open House Group Co Ltd	57,199	0.00
JPY 8,700	MINEBEA MITSUMI Inc	162,822	0.01	JPY 1,400	Oracle Corp Japan	103,546	0.01
JPY 9,000	MISUMI Group Inc	178,649	0.01	JPY 53,300	Oriental Land Co Ltd	2,065,474	0.10
JPY 78,300	Mitsubishi Chemical Holdings Corp	467,628	0.02	JPY 48,800	ORIX Corp	882,070	0.04
JPY 30,400	Mitsubishi Corp	1,457,585	0.07	JPY 7,600	Osaka Gas Co Ltd	116,076	0.01
JPY 61,700	Mitsubishi Electric Corp	865,298	0.04	JPY 2,800	Otsuka Corp	108,234	0.01
JPY 20,300	Mitsubishi Estate Co Ltd	240,170	0.01	JPY 8,500	Otsuka Holdings Co Ltd	309,984	0.02
JPY 16,600	Mitsubishi Heavy Industries Ltd	770,766	0.04	JPY 9,600	Pan Pacific International Holdings Corp	170,898	0.01
JPY 280,800	Mitsubishi UFJ Financial Group Inc	2,069,063	0.10	JPY 104,200	Panasonic Corp	1,264,155	0.06
JPY 36,800	Mitsui & Co Ltd	1,377,693	0.07	JPY 10,000	Persol Holdings Co Ltd	179,126	0.01
JPY 8,300	Mitsui Chemicals Inc	242,853	0.01	JPY 42,700	Rakuten Inc	147,420	0.01
JPY 44,900	Mitsui Fudosan Co Ltd	888,618	0.05	JPY 71,200	Recruit Holdings Co Ltd	2,247,799	0.11
JPY 7,700	Mitsui OSK Lines Ltd	184,116	0.01	JPY 60,200	Renesas Electronics Corp	1,125,197	0.06
JPY 118,530	Mizuho Financial Group Inc	1,803,352	0.09	JPY 96,900	Resona Holdings Inc	462,795	0.02
JPY 7,800	MonotaRO Co Ltd	98,380	0.01	JPY 19,800	Ricoh Co Ltd	167,472	0.01
JPY 19,400	MS&AD Insurance Group Holdings Inc	684,003	0.03	JPY 1,500	Rohm Co Ltd	140,312	0.01
JPY 12,000	Murata Manufacturing Co Ltd	683,793	0.03	JPY 4,824	SBI Holdings Inc	92,401	0.00
JPY 11,400	NEC Corp	549,355	0.03	JPY 3,300	SCSK Corp	51,589	0.00
JPY 11,000	Nexon Co Ltd	209,064	0.01	JPY 10,100	Secom Co Ltd	680,554	0.03
JPY 14,600	NGK Insulators Ltd	173,137	0.01	JPY 10,700	Seiko Epson Corp	165,754	0.01
JPY 12,700	Nidec Corp	689,324	0.03	JPY 14,500	Sekisui Chemical Co Ltd	207,867	0.01
JPY 51,000	Nintendo Co Ltd	2,308,382	0.12	JPY 25,700	Sekisui House Ltd	516,632	0.03
JPY 23	Nippon Building Fund Inc REIT	90,068	0.00	JPY 24,900	Seven & i Holdings Co Ltd	1,068,976	0.05
JPY 3,300	Nippon Express Holdings Inc	185,029	0.01	JPY 15,900	SG Holdings Co Ltd	225,241	0.01
JPY 28,000	Nippon Paint Holdings Co Ltd	229,176	0.01	JPY 4,000	Shimadzu Corp	122,545	0.01
JPY 60	Nippon Prologis REIT Inc	120,095	0.01	JPY 1,600	Shimano Inc	265,237	0.01
JPY 500	Nippon Shinyaku Co Ltd	20,320	0.00	JPY 42,100	Shimizu Corp	265,151	0.01
JPY 17,400	Nippon Steel Corp	361,640	0.02	JPY 54,300	Shin-Etsu Chemical Co Ltd	1,791,278	0.09
JPY 775,000	Nippon Telegraph & Telephone Corp	914,225	0.05	JPY 12,200	Shionogi & Co Ltd	512,360	0.03
JPY 21,700	Nippon Yusen KK	478,936	0.02	JPY 10,800	Shiseido Co Ltd	485,172	0.02
JPY 2,300	Nissan Chemical Corp	98,168	0.01	JPY 18,200	Shizuoka Financial Group	130,832	0.01
JPY 64,700	Nissan Motor Co Ltd	263,303	0.01	JPY 1,400	SMC Corp	769,862	0.04
JPY 2,200	Nisshin Seifun Group Inc	27,086	0.00	JPY 145,400	Softbank Corp	1,549,216	0.08
JPY 1,500	Nissin Foods Holdings Co Ltd	123,603	0.01	JPY 31,000	SoftBank Group Corp	1,452,679	0.07
JPY 1,700	Nitori Holdings Co Ltd	189,425	0.01	JPY 19,800	Sompo Holdings Inc	884,825	0.04
JPY 8,000	Nitto Denko Corp	588,370	0.03	JPY 63,400	Sony Corp	5,687,072	0.29
				JPY 1,900	Square Enix Holdings Co Ltd	87,918	0.00
				JPY 22,800	Subaru Corp	426,391	0.02
				JPY 7,100	SUMCO Corp	99,622	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Japan (continued)				Luxembourg			
JPY 55,900	Sumitomo Chemical Co Ltd	168,820	0.01	EUR 16,268	ArcelorMittal SA	442,467	0.02
JPY 34,300	Sumitomo Corp	721,668	0.04	EUR 3,658	Eurofins Scientific SE	232,110	0.01
JPY 11,900	Sumitomo Electric Industries Ltd	144,659	0.01	EUR 20,959	Tenaris SA	313,611	0.02
JPY 11,700	Sumitomo Metal Mining Co Ltd	374,876	0.02				
JPY 63,900	Sumitomo Mitsui Financial Group Inc	2,722,940	0.14			988,188	0.05
JPY 15,900	Sumitomo Mitsui Trust Holdings Inc	562,471	0.03				
JPY 6,600	Sumitomo Realty & Development Co Ltd	162,243	0.01				
JPY 4,800	Suntory Beverage & Food Ltd	173,090	0.01	HKD 33,200	Sands China Ltd	113,115	0.01
JPY 10,300	Suzuki Motor Corp	370,639	0.02			113,115	0.01
JPY 7,800	Sysmex Corp	528,976	0.03				
JPY 21,400	T&D Holdings Inc	311,742	0.02				
JPY 4,500	Taisei Corp	156,325	0.01				
JPY 5,800	Taiyo Nippon Sanso Corp	124,880	0.01				
JPY 35,537	Takeda Pharmaceutical Co Ltd	1,113,059	0.06				
JPY 17,000	TDK Corp	654,783	0.03				
JPY 29,200	Terumo Corp	921,648	0.05				
JPY 15,800	TIS Inc	392,554	0.02				
JPY 8,400	Tobu Railway Co Ltd	224,217	0.01				
JPY 500	Toho Co Ltd	18,926	0.00				
JPY 86,500	Tokio Marine Holdings Inc	1,983,931	0.10				
JPY 22,100	Tokyo Electron Ltd	3,143,709	0.16				
JPY 17,700	Tokyo Gas Co Ltd	384,897	0.02				
JPY 28,900	Tokyu Corp	346,816	0.02				
JPY 10,500	Toppan Printing Co Ltd	225,205	0.01				
JPY 61,800	Toray Industries Inc	342,234	0.02				
JPY 12,200	Toshiba Corp	381,274	0.02				
JPY 3,300	Tosoh Corp	38,791	0.00				
JPY 5,900	TOTO Ltd	176,549	0.01				
JPY 4,100	Toyota Industries Corp	290,902	0.01				
JPY 275,500	Toyota Motor Corp	4,400,261	0.22				
JPY 4,500	Toyota Tsusho Corp	222,268	0.01				
JPY 3,600	Trend Micro Inc	172,982	0.01				
JPY 12,100	Unicharm Corp	447,131	0.02				
JPY 3,800	USS Co Ltd	62,521	0.00				
JPY 2,400	Welcia Holdings Co Ltd	49,740	0.00				
JPY 15,300	West Japan Railway Co	634,082	0.03				
JPY 2,300	Yakult Honsha Co Ltd	144,889	0.01				
JPY 4,200	Yamaha Corp	159,997	0.01				
JPY 10,800	Yamaha Motor Co Ltd	308,006	0.02				
JPY 13,000	Yamato Holdings Co Ltd	234,123	0.01				
JPY 15,900	Yaskawa Electric Corp	724,182	0.04				
JPY 6,900	Yokogawa Electric Corp	126,533	0.01				
JPY 86,100	Z Holding Corp	206,352	0.01				
JPY 4,100	ZOZO Inc	84,278	0.00				
<b>Total Japan</b>		<b>129,700,584</b>	<b>6.58</b>				
Jersey				New Zealand			
USD 10,394	Ferguson PLC	1,635,080	0.08	NZD 59,988	Auckland International Airport Ltd	314,226	0.01
USD 1,400	Novocure Ltd	58,100	0.01	NZD 29,587	Fisher & Paykel Healthcare Corp Ltd	444,099	0.02
<b>Total Jersey</b>		<b>1,693,180</b>	<b>0.09</b>	NZD 12,282	Mercury NZ Ltd	48,910	0.00
				NZD 44,589	Meridian Energy Ltd	152,978	0.01
				NZD 56,432	Spark New Zealand Ltd	175,977	0.01
				AUD 6,504	Xero Ltd	514,894	0.03
				<b>Total New Zealand</b>		<b>1,651,084</b>	<b>0.08</b>
				Norway			
				NOK 2,370	Adevinta ASA	15,573	0.00
				NOK 2,979	Aker BP ASA	70,015	0.00
				NOK 44,548	DNB Bank ASA	834,530	0.04
				NOK 46,292	Equinor ASA	1,348,548	0.07
				NOK 6,399	Gjensidige Forsikring ASA	102,613	0.01
				NOK 12,759	Kongsberg Gruppen ASA	581,408	0.03
				NOK 19,032	Mowi ASA	302,350	0.02
				NOK 61,243	Norsk Hydro ASA	364,707	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Norway (continued)				Spain (continued)			
NOK 27,058	Orkla ASA	194,723	0.01	EUR 298,081	Iberdrola SA	3,886,217	0.20
NOK 42,234	Telenor ASA	428,902	0.02	EUR 40,141	Industria de Diseno Textil SA	1,552,930	0.08
NOK 2,339	Yara International ASA	82,744	0.00	EUR 4,979	Naturgy Energy Group SA	148,079	0.01
<b>Total Norway</b>		<b>4,326,113</b>	<b>0.22</b>	EUR 14,155	Red Electrica Corp SA	237,592	0.01
Portugal				EUR 27,352	Repsol SA	397,781	0.02
EUR 138,620	EDP - Energias de Portugal SA	676,925	0.03	EUR 113,409	Telefonica SA	459,778	0.02
EUR 14,255	Galp Energia SGPS SA	166,720	0.01	<b>Total Spain</b>		<b>15,682,474</b>	<b>0.80</b>
EUR 8,842	Jeronimo Martins SGPS SA	243,481	0.01	Sweden			
<b>Total Portugal</b>		<b>1,087,126</b>	<b>0.05</b>	SEK 15,221	Alfa Laval AB	553,809	0.03
Singapore				SEK 57,030	Assa Abloy AB	1,367,499	0.07
SGD 94,000	Ascendas REIT	188,924	0.01	SEK 207,260	Atlas Copco AB	2,824,545	0.14
SGD 172,960	CapitaLand Integrated Commercial Trust	244,101	0.01	SEK 15,000	Beijer Ref AB	191,088	0.01
SGD 101,506	Capitaland Investment Ltd/Singapore	248,262	0.01	SEK 10,825	Boliden AB	312,234	0.02
SGD 3,100	City Developments Ltd	15,393	0.00	SEK 13,933	Embracer Group AB	34,777	0.00
SGD 52,620	DBS Group Holdings Ltd	1,225,150	0.06	SEK 52,355	Epiroc AB	928,454	0.05
SGD 289,100	Genting Singapore Ltd	200,801	0.01	SEK 9,316	EQT AB	178,880	0.01
SGD 2,400	Jardine Cycle & Carriage Ltd	61,713	0.01	SEK 28,373	Essity AB	754,158	0.04
SGD 98,400	Keppel Corp Ltd	487,874	0.03	SEK 4,049	Evolution Gaming Group AB	511,987	0.03
SGD 157,575	Oversea-Chinese Banking Corp Ltd	1,429,801	0.07	SEK 5,286	Fastighets AB Balder	19,262	0.00
USD 4,000	Sea Ltd	232,160	0.01	SEK 1,890	Getinge AB	33,062	0.00
SGD 1,221,442	Sembcorp Marine Ltd	112,816	0.01	SEK 32,676	Hennes & Mauritz AB	560,205	0.03
SGD 48,200	Singapore Airlines Ltd	254,650	0.01	SEK 42,447	Hexagon AB	521,681	0.03
SGD 33,500	Singapore Exchange Ltd	237,880	0.01	SEK 2,135	Holmen AB	76,574	0.00
SGD 233,600	Singapore Technologies Engineering Ltd	635,200	0.03	SEK 20,957	Husqvarna AB	189,444	0.01
SGD 103,400	Singapore Telecommunications Ltd	191,007	0.01	SEK 8,031	Industrivarden AB	220,975	0.01
SGD 53,192	United Overseas Bank Ltd	1,100,511	0.06	SEK 1,911	Industrivarden AB	52,865	0.00
SGD 54,100	Wilmar International Ltd	151,904	0.01	SEK 4,995	Indutrade AB	112,328	0.01
<b>Total Singapore</b>		<b>7,018,147</b>	<b>0.36</b>	SEK 6,759	Investment AB Latour	133,787	0.01
South Africa				SEK 52,371	Investor AB	1,045,664	0.05
GBP 15,057	Mondi PLC	229,521	0.01	SEK 9,487	Kinnevik AB	131,221	0.01
<b>Total South Africa</b>		<b>229,521</b>	<b>0.01</b>	SEK 6,368	Lifco AB	138,134	0.01
Spain				SEK 66,123	Nibe Industrier AB	626,868	0.03
EUR 776	Acciona SA	131,564	0.01	SEK 6,258	Saab AB	337,891	0.02
EUR 11,859	ACS Actividades de Construccion y Servicios SA	416,221	0.02	SEK 7,811	Sagax AB	154,032	0.01
EUR 2,474	Aena SME SA	399,472	0.02	SEK 51,608	Sandvik AB	1,004,324	0.05
EUR 21,714	Amadeus IT Group SA	1,651,192	0.08	SEK 16,852	Securitas AB	138,014	0.01
EUR 224,112	Banco Bilbao Vizcaya Argentaria SA	1,719,368	0.09	SEK 78,486	Skandinaviska Enskilda Banken AB	865,785	0.04
EUR 805,757	Banco Santander SA	2,975,690	0.15	SEK 7,469	Skanska AB	104,519	0.00
EUR 102,917	CaixaBank SA	425,214	0.02	SEK 16,980	SKF AB	294,913	0.01
EUR 12,628	Cellnex Telecom SA	509,617	0.03	SEK 23,059	Svenska Cellulosa AB SCA	293,433	0.01
EUR 2,656	Corp ACCIONA Energias Renovables SA	88,728	0.01	SEK 71,052	Svenska Handelsbanken AB	594,265	0.03
EUR 11,849	EDP Renovaveis SA	236,504	0.01	SEK 40,630	Swedbank AB	684,044	0.03
EUR 8,425	Enagas SA	165,450	0.01	SEK 26,425	Tele2 AB	218,029	0.01
EUR 11,765	Endesa SA	252,220	0.01	SEK 87,345	Telefonaktiebolaget LM Ericsson	472,334	0.02
EUR 2,253	Grifols SA	28,857	0.00	SEK 81,600	Telia Co AB	178,667	0.01
				SEK 82,922	Volvo AB	1,711,980	0.09
				SEK 14,790	Volvo AB	314,387	0.02
				SEK 13,049	Volvo Car AB	51,731	0.00
				<b>Total Sweden</b>		<b>18,937,849</b>	<b>0.96</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
Switzerland				United Kingdom			
CHF 79,167	ABB Ltd	3,113,055	0.16	GBP 42,803	3i Group PLC	1,060,327	0.05
CHF 2,339	Adecco Group AG	76,420	0.00	GBP 84,103	abrdn PLC	233,309	0.01
CHF 11,024	Alcon Inc	913,070	0.05	GBP 10,770	Admiral Group PLC	285,077	0.01
CHF 1,790	Baloise Holding AG	262,903	0.01	USD 65,196	Amcor PLC	650,656	0.03
CHF 1,711	Banque Cantonale Vaudoise	180,729	0.01	GBP 61,598	Anglo American PLC	1,748,722	0.09
CHF 200	Barry Callebaut AG	386,073	0.02	USD 5,065	Aon PLC	1,748,438	0.09
CHF 18	Chocoladefabriken Lindt & Spruengli AG	226,144	0.01	USD 12,109	Aptiv PLC	1,236,208	0.06
CHF 4	Chocoladefabriken Lindt & Spruengli AG	496,283	0.03	GBP 21,745	Ashtead Group PLC	1,505,022	0.08
USD 7,944	Chubb Ltd	1,529,697	0.08	GBP 19,667	Associated British Foods PLC	497,823	0.03
CHF 26,543	Cie Financiere Richemont SA	4,499,241	0.23	GBP 75,146	Astrazeneca PLC	10,772,743	0.55
CHF 9,615	Clariant AG	138,854	0.01	GBP 40,908	Auto Trader Group PLC	317,459	0.02
GBP 12,122	Coca-Cola HBC AG	361,395	0.02	GBP 127,923	Aviva PLC	642,734	0.03
EUR 8,116	DSM-Firmenich AG	873,237	0.04	GBP 779,859	Barclays PLC	1,520,723	0.08
CHF 137	EMS-Chemie Holding AG	103,671	0.01	GBP 36,330	Barratt Developments PLC	190,988	0.01
USD 3,604	Garmin Ltd	375,861	0.02	GBP 2,881	Berkeley Group Holdings PLC	143,690	0.01
CHF 1,534	Geberit AG	802,622	0.04	GBP 441,811	BP PLC	2,574,537	0.13
CHF 437	Givaudan SA	1,448,281	0.07	GBP 49,092	British American Tobacco PLC	1,627,735	0.08
CHF 9,611	Julius Baer Group Ltd	605,246	0.03	GBP 28,793	British Land Co PLC REIT	110,843	0.01
CHF 2,705	Kuehne + Nagel International AG	800,328	0.04	GBP 350,729	BT Group PLC	545,558	0.03
CHF 26,938	LafargeHolcim Ltd	1,812,628	0.09	GBP 17,523	Bunzl PLC	668,114	0.03
CHF 8,174	Logitech International SA	486,429	0.03	GBP 17,954	Burberry Group PLC	483,908	0.02
CHF 3,519	Lonza Group AG	2,098,066	0.11	GBP 286,623	Centrica PLC	451,672	0.02
CHF 134,594	Nestle SA	16,187,687	0.82	USD 10,200	Clarivate PLC	97,206	0.01
CHF 99,596	Novartis AG	10,019,158	0.51	EUR 47,088	CNH Industrial NV	678,381	0.03
CHF 451	Partners Group Holding AG	424,257	0.02	USD 9,860	Coca-Cola European Partners PLC	635,280	0.03
CHF 17,706	Roche Holding AG	5,412,833	0.27	GBP 42,637	Compass Group PLC	1,193,629	0.06
CHF 774	Roche Holding AG	254,006	0.01	GBP 5,530	Croda International PLC	395,540	0.02
CHF 1,552	Schindler Holding AG	363,778	0.02	GBP 114,202	Diageo PLC	4,905,997	0.25
CHF 2,026	Schindler Holding AG	455,179	0.02	GBP 13,918	Endeavour Mining PLC	333,544	0.02
CHF 8,838	SGS SA	835,345	0.04	GBP 22,658	Experian PLC	869,373	0.04
EUR 16,075	Siemens Energy AG	283,762	0.01	GBP 209,704	GSK PLC	3,702,643	0.19
CHF 13,775	SIG Combibloc Group AG	380,000	0.02	GBP 123,389	Haleon PLC	505,516	0.03
CHF 3,264	Sika AG	932,884	0.05	GBP 21,472	Halma PLC	621,586	0.03
CHF 2,234	Sonova Holding AG	594,801	0.03	GBP 3,399	Hargreaves Lansdown PLC	35,245	0.00
EUR 32,613	STMicroelectronics NV	1,621,239	0.08	GBP 1,007,487	HSBC Holdings PLC	7,963,165	0.40
CHF 2,492	Straumann Holding AG	404,308	0.02	GBP 38,320	Imperial Brands PLC	846,965	0.04
CHF 728	Swatch Group AG	212,464	0.01	GBP 69,570	Informa PLC	642,132	0.03
CHF 463	Swatch Group AG	25,436	0.00	GBP 8,291	InterContinental Hotels Group PLC	572,785	0.03
CHF 1,354	Swiss Life Holding AG	791,530	0.04	GBP 10,302	Intertek Group PLC	558,606	0.03
CHF 1,641	Swiss Prime Site AG	142,429	0.01	GBP 101,192	J Sainsbury PLC	346,070	0.02
CHF 14,073	Swiss Re AG	1,416,345	0.07	GBP 61,577	JD Sports Fashion PLC	114,297	0.01
CHF 1,334	Swisscom AG	831,728	0.04	GBP 6,085	Johnson Matthey PLC	135,074	0.01
USD 7,072	TE Connectivity Ltd	991,212	0.05	GBP 79,977	Kingfisher PLC	235,590	0.01
CHF 2,840	Temenos AG	225,829	0.01	GBP 24,469	Land Securities Group PLC REIT	178,626	0.01
CHF 152,140	UBS Group AG	3,077,151	0.16	GBP 270,497	Legal & General Group PLC	781,677	0.04
CHF 1,334	VAT Group AG	551,702	0.03	USD 8,200	Liberty Global PLC	138,252	0.01
CHF 7,719	Zurich Insurance Group AG	3,666,018	0.19	USD 11,500	Liberty Global PLC	204,355	0.01
Total Switzerland		71,691,314	3.64	USD 12,523	Linde PLC	4,772,265	0.24
				GBP 3,330,985	Lloyds Banking Group PLC	1,845,971	0.09
				GBP 19,489	London Stock Exchange Group PLC	2,072,873	0.11

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 40,442	M&G PLC	98,410	0.01	USD 8,700	Alcoa Corp	295,191	0.02
GBP 178,291	National Grid PLC	2,358,505	0.12	USD 4,003	Alexandria Real Estate Equities Inc REIT	454,300	0.02
GBP 299,525	NatWest Group PLC	916,970	0.05	USD 2,102	Align Technology Inc	743,351	0.04
GBP 6,665	Next PLC	584,675	0.03	USD 12,109	Alliant Energy Corp	635,480	0.03
GBP 8,844	Ocado Group PLC	63,865	0.00	USD 6,612	Allstate Corp	720,972	0.04
GBP 30,588	Pearson PLC	319,660	0.02	USD 4,114	Ally Financial Inc	111,119	0.01
USD 8,300	Pentair PLC	536,180	0.03	USD 3,101	Alnylam Pharmaceuticals Inc	589,004	0.03
GBP 4,857	Persimmon PLC	63,324	0.00	USD 130,020	Alphabet Inc	15,728,519	0.80
GBP 29,319	Phoenix Group Holdings PLC	198,227	0.01	USD 145,020	Alphabet Inc	17,358,894	0.88
GBP 134,967	Prudential PLC	1,902,080	0.10	USD 51,356	Altria Group Inc	2,326,427	0.12
GBP 34,208	Reckitt Benckiser Group PLC	2,571,150	0.13	USD 280,580	Amazon.com Inc	36,576,409	1.86
GBP 96,450	RELX PLC	3,213,917	0.16	USD 8,308	Ameren Corp	678,514	0.03
GBP 124,709	Rentokil Initial PLC	975,076	0.05	USD 12,915	American Electric Power Co Inc	1,087,443	0.06
AUD 8,777	Rio Tinto Ltd	670,066	0.03	USD 31,943	American Express Co	5,564,471	0.28
GBP 28,571	Rio Tinto PLC	1,810,921	0.09	USD 703	American Financial Group Inc	83,481	0.00
GBP 349,366	Rolls-Royce Holdings PLC	670,914	0.03	USD 11,200	American Homes 4 Rent REIT	397,040	0.02
GBP 49,552	Sage Group PLC	582,605	0.03	USD 19,093	American International Group Inc	1,098,611	0.06
GBP 48,588	Schroders PLC	270,131	0.01	USD 23,826	American Tower Corp REIT	4,620,814	0.23
GBP 63,152	Segro PLC REIT	575,507	0.03	USD 5,207	American Water Works Co Inc	743,299	0.04
GBP 13,757	Severn Trent PLC	448,793	0.02	USD 2,565	Ameriprise Financial Inc	851,990	0.04
GBP 330,470	Shell PLC	9,841,856	0.50	USD 5,204	AmerisourceBergen Corp	1,001,406	0.05
GBP 23,100	Smith & Nephew PLC	372,389	0.02	USD 8,406	AMETEK Inc	1,360,763	0.07
GBP 27,716	Smiths Group PLC	579,292	0.03	USD 27,220	Amgen Inc	6,043,384	0.31
GBP 3,294	Spirax-Sarco Engineering PLC	434,068	0.02	USD 14,620	Amphenol Corp	1,241,969	0.06
GBP 50,430	SSE PLC	1,180,343	0.06	USD 12,308	Analog Devices Inc	2,397,721	0.12
GBP 21,233	St James's Place PLC	293,566	0.01	USD 12,093	Annaly Capital Management Inc	241,981	0.01
GBP 118,360	Standard Chartered PLC	1,027,758	0.05	USD 4,002	ANSYS Inc	1,321,741	0.07
GBP 87,080	Taylor Wimpey PLC	113,754	0.01	USD 12,008	Anthem Inc	5,335,034	0.27
GBP 404,071	Tesco PLC	1,276,070	0.06	USD 2,500	AO Smith Corp	181,950	0.01
GBP 128,261	Unilever PLC	6,681,577	0.34	USD 7,100	APA Corp	242,607	0.01
GBP 31,426	United Utilities Group PLC	384,193	0.02	USD 12,025	Apollo Global Management Inc	923,640	0.05
GBP 1,146,984	Vodafone Group PLC	1,078,645	0.05	USD 288,588	Apple Inc	55,977,414	2.84
GBP 11,651	Whitbread PLC	501,551	0.03	USD 43,663	Applied Materials Inc	6,311,050	0.32
GBP 51,984	Wpp PLC	544,184	0.03	USD 6,607	Aramark	284,431	0.01
<b>Total United Kingdom</b>		<b>107,539,151</b>	<b>5.45</b>	USD 27,413	Archer-Daniels-Midland Co	2,071,326	0.11
United States				USD 3,000	Ares Management Corp	289,050	0.01
USD 29,037	3M Co	2,906,313	0.15	USD 8,304	Arista Networks Inc	1,345,746	0.07
USD 55,481	Abbott Laboratories	6,048,539	0.31	USD 2,902	Arrow Electronics Inc	415,653	0.02
USD 44,346	AbbVie Inc	5,974,737	0.30	USD 5,307	Arthur J Gallagher & Co	1,165,258	0.06
USD 18,222	Activision Blizzard Inc	1,536,115	0.08	USD 900	Aspen Technology Inc	150,849	0.01
USD 22,219	Adobe Inc	10,864,869	0.55	USD 1,201	Assurant Inc	150,990	0.01
USD 1,102	Advance Auto Parts Inc	77,471	0.00	USD 218,696	AT&T Inc	3,488,201	0.18
USD 40,861	Advanced Micro Devices Inc	4,654,477	0.24	USD 4,404	Atmos Energy Corp	512,361	0.03
USD 8,000	AECOM	677,520	0.03	USD 10,513	Autodesk Inc	2,151,065	0.11
USD 32,726	AES Corp	678,410	0.03	USD 21,111	Automatic Data Processing Inc	4,639,987	0.24
USD 15,725	Aflac Inc	1,097,605	0.06	USD 590	AutoZone Inc	1,471,082	0.07
USD 13,922	Agilent Technologies Inc	1,674,121	0.09	USD 4,527	AvalonBay Communities Inc REIT	856,825	0.04
USD 5,526	Air Products and Chemicals Inc	1,655,203	0.08	USD 26,400	Avantor Inc	542,256	0.03
USD 12,500	Airbnb Inc	1,602,000	0.08	USD 4,003	Avery Dennison Corp	687,715	0.03
USD 6,906	Akamai Technologies Inc	620,642	0.03	USD 50,507	Baker Hughes a GE Co	1,596,526	0.08
USD 2,787	Albemarle Corp	621,752	0.03	USD 15,204	Ball Corp	885,025	0.05
USD 17,200	Albertsons Cos Inc	375,304	0.02	USD 225,677	Bank of America Corp	6,474,673	0.33

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United States (continued)				United States (continued)			
USD 39,619	Bank of New York Mellon Corp	1,763,838	0.09	USD 36,490	Charles Schwab Corp	2,068,253	0.11
USD 13,654	Baxter International Inc	622,076	0.03	USD 2,992	Charter Communications	1,099,171	0.06
USD 8,737	Becton Dickinson and Co	2,306,655	0.12		Operating LLC Via Charter Communications Operating Capital		
USD 7,000	Bentley Systems Inc	379,610	0.02	USD 11,901	Cheniere Energy Inc	1,813,236	0.09
USD 31,734	Berkshire Hathaway Inc	10,821,294	0.55	USD 3,600	Chesapeake Energy Corp	301,248	0.02
USD 10,064	Best Buy Co Inc	824,745	0.04	USD 56,000	Chevron Corp	8,811,600	0.45
USD 2,000	Bill.com Holdings Inc	233,700	0.01	USD 2,600	Chewy Inc	102,622	0.01
USD 7,068	Biogen Inc	2,013,320	0.10	USD 701	Chipotle Mexican Grill Inc	1,499,439	0.08
USD 4,147	BioMarin Pharmaceutical Inc	359,462	0.02	USD 11,605	Church & Dwight Co Inc	1,163,169	0.06
USD 574	Bio-Rad Laboratories Inc	217,615	0.01	USD 15,109	Cigna Corp	4,239,585	0.22
USD 4,300	Bio-Techne Corp	351,009	0.02	USD 4,048	Cincinnati Financial Corp	393,951	0.02
USD 8,600	Black Knight Inc	513,678	0.03	USD 3,253	Cintas Corp	1,617,001	0.08
USD 2,907	BlackRock Inc	2,009,144	0.10	USD 208,745	Cisco Systems Inc	10,800,466	0.55
USD 21,400	Blackstone Group Inc	1,989,558	0.10	USD 49,912	Citigroup Inc	2,297,948	0.12
USD 8,942	Block Inc	595,269	0.03	USD 17,115	Citizens Financial Group Inc	446,359	0.02
USD 1,125	Booking Holdings Inc	3,037,871	0.15	USD 17,700	Cleveland-Cliffs Inc	296,652	0.02
USD 4,700	Booz Allen Hamilton Holding Corp	524,520	0.03	USD 5,908	Clorox Co	939,608	0.05
USD 2,205	BorgWarner Inc	107,847	0.01	USD 6,200	Cloudflare Inc	405,294	0.02
USD 6,705	Boston Properties Inc REIT	386,141	0.02	USD 6,410	CME Group Inc	1,187,709	0.06
USD 44,574	Boston Scientific Corp	2,411,008	0.12	USD 14,312	CMS Energy Corp	840,830	0.04
USD 106,104	Bristol-Myers Squibb Co	6,785,351	0.34	USD 201,222	Coca-Cola Co	12,117,589	0.61
USD 12,548	Broadcom Inc	10,884,512	0.55	USD 2,900	Cognex Corp	162,458	0.01
USD 5,804	Broadridge Financial Solutions Inc	961,317	0.05	USD 12,119	Cognizant Technology Solutions Corp	791,128	0.04
CAD 7,000	Brookfield Renewable Corp	221,069	0.01	USD 3,500	Coinbase Global Inc	250,425	0.01
USD 8,100	Brown & Brown Inc	557,604	0.03	USD 38,871	Colgate-Palmolive Co	2,994,622	0.15
USD 5,409	Brown-Forman Corp	361,213	0.02	USD 132,584	Comcast Corp	5,508,865	0.28
USD 4,000	Builders FirstSource Inc	544,000	0.03	USD 22,913	Conagra Brands Inc	772,626	0.04
USD 7,709	Bunge Ltd	727,344	0.04	USD 29,921	ConocoPhillips	3,100,115	0.16
USD 1,700	Burlington Stores Inc	267,563	0.01	USD 18,210	Consolidated Edison Inc	1,646,184	0.08
USD 13,515	Cadence Design Systems Inc	3,169,538	0.16	USD 4,405	Constellation Brands Inc	1,084,203	0.06
USD 4,600	Caesars Entertainment Inc	234,462	0.01	USD 8,600	Constellation Energy Corp	787,330	0.04
USD 1,803	Camden Property Trust REIT	196,293	0.01	USD 2,302	Cooper Cos Inc	882,656	0.04
USD 10,911	Campbell Soup Co	498,742	0.03	USD 11,004	Copart Inc	1,003,675	0.05
USD 10,587	Capital One Financial Corp	1,157,900	0.06	USD 18,218	Corning Inc	638,359	0.03
USD 6,215	Cardinal Health Inc	587,753	0.03	USD 16,967	Corteva Inc	972,209	0.05
USD 1,200	Carlisle Cos Inc	307,836	0.02	USD 5,010	CoStar Group Inc	445,890	0.02
USD 3,900	Carlyle Group Inc	124,605	0.01	USD 11,358	Costco Wholesale Corp	6,114,920	0.31
USD 4,005	CarMax Inc	335,219	0.02	USD 21,700	Coterra Energy Inc	549,010	0.03
USD 11,406	Carnival Corp	214,775	0.01	USD 5,700	Crowdstrike Holdings Inc	837,159	0.04
USD 40,106	Carrier Global Corp	1,993,669	0.10	USD 21,515	Crown Castle International Corp REIT	2,451,419	0.12
USD 2,500	Catalent Inc	108,400	0.01	USD 3,000	Crown Holdings Inc	260,610	0.01
USD 12,835	Caterpillar Inc	3,158,052	0.16	USD 52,787	CSX Corp	1,800,037	0.09
USD 3,202	Cboe Global Markets Inc	441,908	0.02	USD 7,210	Cummins Inc	1,767,604	0.09
USD 14,320	Cbre Group Inc	1,155,767	0.06	USD 31,921	CVS Health Corp	2,206,699	0.11
USD 3,705	CDW Corp	679,868	0.03	USD 34,511	Danaher Corp	8,282,640	0.42
USD 2,505	Celanese Corp	290,079	0.01	USD 3,304	Darden Restaurants Inc	552,032	0.03
USD 15,974	Centene Corp	1,077,446	0.05	USD 7,500	Darling Ingredients Inc	478,425	0.02
USD 14,906	CenterPoint Energy Inc	434,510	0.02	USD 5,800	Datadog Inc	570,604	0.03
USD 6,900	Ceridian HCM Holding Inc	462,093	0.02	USD 3,705	DaVita Inc	372,241	0.02
USD 5,833	CF Industries Holdings Inc	404,927	0.02				
USD 5,805	CH Robinson Worldwide Inc	547,702	0.03				
USD 1,700	Charles River Laboratories International Inc	357,425	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United States (continued)				United States (continued)			
USD 1,200	Deckers Outdoor Corp	633,192	0.03	USD 4,600	Exact Sciences Corp	431,940	0.02
USD 7,109	Deere & Co	2,880,496	0.15	USD 24,182	Exelon Corp	985,175	0.05
USD 5,292	Dell Technologies	286,350	0.01	USD 2,129	Expedia Group Inc	232,891	0.01
USD 9,007	Delta Air Lines Inc	428,193	0.02	USD 7,411	Expeditors International of Washington Inc	897,694	0.05
USD 5,108	Dentsply Sirona Inc	204,422	0.01	USD 2,802	Extra Space Storage Inc	417,078	0.02
USD 20,000	Devon Energy Corp	966,800	0.05	USD 98,939	Exxon Mobil Corp	10,611,208	0.54
USD 8,900	Dexcom Inc	1,143,739	0.06	USD 3,102	F5 Inc	453,699	0.02
USD 4,900	Diamondback Energy Inc	643,664	0.03	USD 27,653	Facebook Inc	7,935,858	0.40
USD 1,300	Dick's Sporting Goods Inc	171,847	0.01	USD 1,700	FactSet Research Systems Inc	681,105	0.03
USD 14,006	Digital Realty Trust Inc REIT	1,594,863	0.08	USD 1,200	Fair Isaac Corp	971,052	0.05
USD 7,411	Discover Financial Services	865,975	0.04	USD 29,720	Fastenal Co	1,753,183	0.09
USD 9,200	DocuSign Inc	470,028	0.02	USD 7,308	FedEx Corp	1,811,653	0.09
USD 5,505	Dollar General Corp	934,639	0.05	USD 7,765	Fidelity National Financial	279,540	0.01
USD 6,700	Dollar Tree Inc	961,450	0.05	USD 28,660	Fidelity National Information Services Inc	1,567,702	0.08
USD 41,762	Dominion Energy Inc	2,162,854	0.11	USD 15,424	Fifth Third Bancorp	404,263	0.02
USD 801	Domino's Pizza Inc	269,929	0.01	USD 400	First Citizens BancShares Inc/NC	513,380	0.03
USD 5,600	DoorDash Inc	427,952	0.02	USD 12,200	First Horizon Corp	137,494	0.01
USD 7,395	Dover Corp	1,091,872	0.06	USD 4,700	First Solar Inc	893,423	0.05
USD 34,700	Dow Inc	1,848,122	0.09	USD 16,106	FirstEnergy Corp	626,201	0.03
USD 7,406	DR Horton Inc	901,236	0.05	USD 19,225	Fiserv Inc	2,425,234	0.12
USD 6,200	Dropbox Inc	165,354	0.01	USD 2,003	FleetCor Technologies Inc	502,913	0.03
USD 10,506	DTE Energy Co	1,155,870	0.06	USD 3,205	FMC Corp	334,410	0.02
USD 39,456	Duke Energy Corp	3,540,781	0.18	USD 115,422	Ford Motor Co	1,746,335	0.09
USD 11,409	Dupont De Nemours Inc	815,059	0.04	USD 20,220	Fortinet Inc	1,528,430	0.08
USD 5,700	Dynatrace Inc	293,379	0.01	USD 18,730	Fortive Corp	1,400,442	0.07
USD 2,304	Eastman Chemical Co	192,891	0.01	USD 5,705	Fortune Brands Home & Security Inc	410,475	0.02
USD 12,815	Eaton Corp PLC	2,577,097	0.13	USD 10,100	Fox Corp	343,400	0.02
USD 14,931	eBay Inc	667,266	0.03	USD 2,767	Fox Corp	88,240	0.00
USD 13,101	Ecolab Inc	2,445,826	0.12	USD 7,711	Franklin Resources Inc	205,961	0.01
USD 9,110	Edison International	632,690	0.03	USD 5,900	Gaming and Leisure Properties Inc	285,914	0.01
USD 29,618	Edwards Lifesciences Corp	2,793,866	0.14	USD 3,603	Gartner Inc	1,262,167	0.06
USD 13,709	Electronic Arts Inc	1,778,057	0.09	USD 8,368	GE HealthCare Technologies Inc	679,816	0.03
USD 39,302	Eli Lilly & Co	18,431,852	0.94	USD 1,600	Generac Holdings Inc	238,608	0.01
USD 18,312	Emerson Electric Co	1,655,222	0.08	USD 34,805	General Electric Co	3,823,329	0.19
USD 3,200	Enphase Energy Inc	535,936	0.03	USD 30,036	General Mills Inc	2,303,761	0.12
USD 3,200	Entegris Inc	354,624	0.02	USD 42,900	General Motors Co	1,654,224	0.08
USD 5,306	Entergy Corp	516,645	0.03	USD 4,007	Genuine Parts Co	678,105	0.03
USD 18,409	EOG Resources Inc	2,106,726	0.11	USD 63,250	Gilead Sciences Inc	4,874,678	0.25
USD 1,300	Epam Systems Inc	292,175	0.01	USD 7,999	Global Payments Inc	788,061	0.04
USD 16,500	EQT Corp	678,645	0.03	USD 2,427	Globe Life Inc	266,048	0.01
USD 3,550	Equifax Inc	835,315	0.04	USD 4,802	GoDaddy Inc	360,774	0.02
USD 4,750	Equinix Inc REIT	3,723,715	0.19	USD 8,211	Goldman Sachs Group Inc	2,648,376	0.13
USD 8,200	Equitable Holdings Inc	222,712	0.01	USD 8,700	Graco Inc	751,245	0.04
USD 6,900	Equity LifeStyle Properties Inc REIT	461,541	0.02	USD 21,628	Halliburton Co	713,508	0.04
USD 8,412	Equity Residential REIT	554,940	0.03	USD 10,207	Hartford Financial Services Group Inc	735,108	0.04
USD 300	Erie Indemnity Co	63,003	0.00	USD 6,705	Hasbro Inc	434,283	0.02
USD 12,500	Essential Utilities Inc	498,875	0.03	USD 10,228	HCA Healthcare Inc	3,103,993	0.16
USD 1,802	Essex Property Trust Inc	422,209	0.02	USD 29,512	Healthpeak Properties Inc REIT	593,191	0.03
USD 5,207	Estee Lauder Cos Inc	1,022,551	0.05				
USD 2,800	Etsy Inc	236,908	0.01				
USD 7,703	Evergy Inc	450,009	0.02				
USD 16,606	Eversource Energy	1,177,698	0.06				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United States (continued)				United States (continued)			
USD 3,600	HEICO Corp	636,984	0.03	USD 55,713	Kinder Morgan Inc	959,378	0.05
USD 4,900	HEICO Corp	688,940	0.04	USD 16,700	KKR & Co Inc	935,200	0.05
USD 4,411	Henry Schein Inc	357,732	0.02	USD 3,405	KLA Corp	1,651,493	0.08
USD 4,104	Hershey Co	1,024,769	0.05	USD 4,202	Knight-Swift Transportation Holdings Inc	233,463	0.01
USD 13,518	Hess Corp	1,837,772	0.09	USD 25,052	Kraft Heinz Co	889,346	0.05
USD 65,498	Hewlett Packard Enterprise Co	1,100,366	0.06	USD 34,427	Kroger Co	1,618,069	0.08
USD 13,106	Hilton Worldwide Holdings Inc	1,907,578	0.10	USD 7,200	L Brands Inc	270,000	0.01
USD 3,300	Hippo Parent Corp	147,213	0.01	USD 12,170	L3Harris Technologies Inc	2,382,521	0.12
USD 11,465	Hologic Inc	928,321	0.05	USD 4,303	Laboratory Corp of America Holdings	1,038,443	0.05
USD 49,443	Home Depot Inc	15,358,974	0.78	USD 6,905	Lam Research Corp	4,438,948	0.23
USD 5,800	Horizon Therapeutics Plc	596,530	0.03	USD 6,800	Lamb Weston Holdings Inc	781,660	0.04
USD 17,409	Hormel Foods Corp	700,190	0.04	USD 7,813	Las Vegas Sands Corp	453,154	0.02
USD 26,955	Host Hotels & Resorts Inc	453,653	0.02	USD 5,300	Lattice Semiconductor Corp	509,171	0.03
USD 21,782	Howmet Aerospace Inc	1,079,516	0.05	USD 1,401	Lear Corp	201,114	0.01
USD 48,596	HP Inc	1,492,383	0.08	USD 6,106	Lennar Corp	765,143	0.04
USD 1,400	Hubbell Inc	464,184	0.02	USD 1,401	Lennox International Inc	456,824	0.02
USD 2,200	HubSpot Inc	1,170,598	0.06	USD 2,896	Liberty Broadband Corp	231,999	0.01
USD 3,105	Humana Inc	1,388,339	0.07	USD 6,503	Liberty Media Corp-Liberty Formula One	489,546	0.02
USD 72,729	Huntington Bancshares Inc	784,019	0.04	USD 6,631	Liberty Media Corp-Liberty SiriusXM	217,033	0.01
USD 1,400	Hyatt Hotels Corp	160,412	0.01	USD 3,803	Live Nation Entertainment Inc	346,491	0.02
USD 3,802	IDEX Corp	818,419	0.04	USD 11,812	LKQ Corp	688,285	0.04
USD 4,053	IDEXX Laboratories Inc	2,035,538	0.10	USD 7,505	Loews Corp	445,647	0.02
USD 8,211	Illinois Tool Works Inc	2,054,064	0.10	USD 30,924	Lowe's Cos Inc	6,979,547	0.35
USD 7,305	illumina Inc	1,369,614	0.07	USD 2,000	LPL Financial Holdings Inc	434,860	0.02
USD 6,306	Incyte Corp	392,549	0.02	USD 6,000	Lucid Group Inc	41,340	0.00
USD 20,250	Ingersoll Rand Inc	1,323,540	0.07	USD 7,416	LyondellBasell Industries NV	681,011	0.03
USD 3,100	Insulet Corp	893,854	0.05	USD 5,009	M&T Bank Corp	619,914	0.03
USD 209,577	Intel Corp	7,008,255	0.36	USD 21,300	Marathon Oil Corp	490,326	0.02
USD 15,827	Intercontinental Exchange Inc	1,789,717	0.09	USD 10,887	Marathon Petroleum Corp	1,269,424	0.06
USD 45,855	International Business Machines Corp	6,135,858	0.31	USD 220	Markel Corp	304,300	0.02
USD 12,122	International Flavors & Fragrances Inc	964,790	0.05	USD 1,700	MarketAxess Holdings Inc	444,414	0.02
USD 16,712	International Paper Co	531,609	0.03	USD 6,460	Marriott International Inc	1,186,637	0.06
USD 17,712	Interpublic Group of Cos Inc	683,329	0.03	USD 9,517	Marsh & McLennan Cos Inc	1,789,957	0.09
USD 14,315	Intuit Inc	6,558,990	0.33	USD 1,802	Martin Marietta Materials Inc	831,965	0.04
USD 11,206	Intuitive Surgical Inc	3,831,780	0.19	USD 41,611	Marvell Technology Inc	2,487,506	0.13
USD 13,345	Invesco Ltd	224,329	0.01	USD 4,711	Masco Corp	270,317	0.01
USD 20,805	Invitation Homes Inc REIT	715,692	0.04	USD 900	Masimo Corp	148,095	0.01
USD 5,111	IQVIA Holdings Inc	1,148,799	0.06	USD 41,518	Mastercard Inc	16,329,029	0.83
USD 14,416	Iron Mountain Inc	819,117	0.04	USD 5,417	Match Group Inc	226,701	0.01
USD 1,903	Jack Henry & Associates Inc	318,429	0.02	USD 12,012	McCormick & Co Inc	1,047,807	0.05
USD 4,001	JB Hunt Transport Services Inc	724,301	0.04	USD 18,423	McDonald's Corp	5,497,607	0.28
USD 5,803	JM Smucker Co	856,929	0.04	USD 4,384	McKesson Corp	1,873,327	0.10
USD 79,500	Johnson & Johnson	13,158,840	0.67	USD 123,867	Merck & Co Inc	14,293,013	0.73
USD 70,803	JPMorgan Chase & Co	10,297,588	0.52	USD 11,515	MetLife Inc	650,943	0.03
USD 13,913	Juniper Networks Inc	435,894	0.02	USD 1,002	Mettler-Toledo International Inc	1,314,263	0.07
USD 15,115	Kellogg Co	1,018,751	0.05	USD 6,415	MGM Resorts International	281,747	0.01
USD 43,400	Keurig Dr Pepper Inc	1,357,118	0.07	USD 16,114	Microchip Technology Inc	1,443,653	0.07
USD 10,434	KeyCorp	96,410	0.01	USD 27,117	Micron Technology Inc	1,711,354	0.09
USD 9,011	Keysight Technologies Inc	1,508,892	0.08	USD 296,436	Microsoft Corp	100,948,315	5.12
USD 16,609	Kimberly-Clark Corp	2,293,039	0.12				
USD 13,700	Kimco Realty Corp REIT	270,164	0.01				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United States (continued)				United States (continued)			
USD 3,404	Mid-America Apartment Communities Inc	516,931	0.03	USD 22,911	Phillips 66	2,185,251	0.11
USD 9,100	Moderna Inc	1,105,650	0.06	USD 18,400	Pinterest Inc	503,056	0.03
USD 1,102	Mohawk Industries Inc	113,682	0.01	USD 7,305	Pioneer Natural Resources Co	1,513,450	0.08
USD 2,900	Molina Healthcare Inc	873,596	0.04	USD 19,974	PNC Financial Services Group Inc	2,515,725	0.13
USD 9,305	Molson Coors Brewing Co	612,641	0.03	USD 1,800	Pool Corp	674,352	0.03
USD 44,148	Mondelez International Inc	3,220,155	0.16	USD 11,209	PPG Industries Inc	1,662,295	0.08
USD 2,100	MongoDB Inc	863,079	0.04	USD 21,621	PPL Corp	572,092	0.03
USD 1,500	Monolithic Power Systems Inc	810,345	0.04	USD 5,409	Principal Financial Group Inc	410,219	0.02
USD 24,412	Monster Beverage Corp	1,402,225	0.07	USD 59,213	Procter & Gamble Co	8,984,981	0.46
USD 8,006	Moody's Corp	2,783,846	0.14	USD 18,119	Progressive Corp	2,398,412	0.12
USD 63,291	Morgan Stanley	5,405,051	0.27	USD 46,518	Prologis Inc REIT	5,704,502	0.29
USD 7,510	Mosaic Co	262,850	0.01	USD 18,611	Prudential Financial Inc	1,641,862	0.08
USD 15,906	Nasdaq Inc	792,914	0.04	USD 5,300	PTC Inc	754,190	0.04
USD 10,209	NetApp Inc	779,968	0.04	USD 25,416	Public Service Enterprise Group Inc	1,591,296	0.08
USD 10,813	Netflix Inc	4,763,018	0.24	USD 4,603	Public Storage REIT	1,343,524	0.07
USD 3,300	Neurocrine Biosciences Inc	311,190	0.02	USD 6,903	PulteGroup Inc	536,225	0.03
USD 38,107	Newmont Goldcorp Corp	1,625,645	0.08	USD 2,004	Qorvo Inc	204,468	0.01
USD 12,735	News Corp	248,333	0.01	USD 35,547	Qualcomm Inc	4,231,515	0.21
USD 101,012	NextEra Energy Inc	7,495,090	0.38	USD 7,000	Quanta Services Inc	1,375,150	0.07
USD 23,977	Nika Inc	2,646,341	0.13	USD 6,103	Quest Diagnostics Inc	857,838	0.04
USD 19,311	NiSource Inc	528,156	0.03	USD 4,785	Raymond James Financial Inc	496,539	0.03
USD 1,800	Nordson Corp	446,724	0.02	USD 16,253	Realty Income Corp REIT	971,767	0.05
USD 5,807	Norfolk Southern Corp	1,316,795	0.07	USD 3,704	Regency Centers Corp	228,796	0.01
USD 9,613	Northern Trust Corp	712,708	0.04	USD 3,220	Regeneron Pharmaceuticals Inc	2,313,699	0.12
USD 28,219	NortonLifeLock Inc	523,462	0.03	USD 45,716	Regions Financial Corp	814,659	0.04
USD 4,500	NRG Energy Inc	168,255	0.01	USD 1,700	Reliance Steel & Aluminum Co	461,703	0.02
USD 7,710	Nucor Corp	1,264,286	0.06	USD 2,800	Repligen Corp	396,088	0.02
USD 119,807	Nvidia Corp	50,680,757	2.57	USD 6,602	Republic Services Inc	1,011,228	0.05
USD 95	NVR Inc	603,309	0.03	USD 3,505	ResMed Inc	765,843	0.04
USD 20,930	Occidental Petroleum Corp	1,230,684	0.06	USD 36,800	Rivian Automotive Inc	613,088	0.03
USD 3,900	Okta Inc	270,465	0.01	USD 5,904	Robert Half International Inc	444,099	0.02
USD 2,301	Old Dominion Freight Line Inc	850,795	0.04	USD 9,400	Roblox Corp	378,820	0.02
USD 6,309	Omnicom Group Inc	600,301	0.03	USD 2,905	Rockwell Automation Inc	957,052	0.05
USD 9,709	On Semiconductor Corp	918,277	0.05	USD 2,700	Roku Inc	172,692	0.01
USD 20,412	ONEOK Inc	1,259,829	0.06	USD 9,985	Rollins Inc	427,658	0.02
USD 51,362	Oracle Corp	6,116,701	0.31	USD 2,604	Roper Technologies Inc	1,252,003	0.06
USD 1,901	O'Reilly Automotive Inc	1,816,025	0.09	USD 8,112	Ross Stores Inc	909,599	0.05
USD 10,753	Otis Worldwide Corp	957,125	0.05	USD 5,052	Royal Caribbean Cruises Ltd	524,094	0.03
USD 3,905	Owens Corning	509,603	0.03	USD 11,700	Royalty Pharma PLC	359,658	0.02
USD 13,383	Paccar Inc	1,119,488	0.06	USD 3,900	RPM International Inc	349,947	0.02
USD 2,801	Packaging Corp of America	370,180	0.02	USD 16,599	S&P Global Inc	6,654,373	0.34
USD 19,900	Palantir Technologies Inc	305,067	0.02	USD 47,957	salesforce.com Inc	10,131,396	0.51
USD 9,206	Palo Alto Networks Inc	2,352,225	0.12	USD 3,204	SBA Communications Corp REIT	742,559	0.04
USD 3,255	Parker-Hannifin Corp	1,269,580	0.06	USD 70,173	Schlumberger Ltd	3,446,898	0.17
USD 11,112	Paychex Inc	1,243,099	0.06	USD 4,102	Seagen Inc	789,471	0.04
USD 1,500	Paycom Software Inc	481,860	0.02	USD 2,206	Sealed Air Corp	88,240	0.00
USD 3,000	Paylocity Holding Corp	553,590	0.03	USD 1,300	SEI Investments Co	77,506	0.00
USD 25,933	PayPal Holdings Inc	1,730,509	0.09	USD 8,215	Sempra Energy	1,196,022	0.06
USD 67,395	PepsiCo Inc	12,482,902	0.63	USD 3,607	Sensata Technologies Holding PLC	162,279	0.01
USD 3,400	PerkinElmer Inc	403,886	0.02	USD 10,305	ServiceNow Inc	5,791,101	0.29
USD 176,813	Pfizer Inc	6,485,501	0.33	USD 5,909	Sherwin-Williams Co	1,568,958	0.08
USD 39,758	Philip Morris International Inc	3,881,176	0.20				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 99.26% (continued)			
United States (continued)				United States (continued)			
USD 9,413	Simon Property Group Inc REIT	1,087,013	0.06	USD 18,422	United Parcel Service Inc	3,302,144	0.17
USD 9,960	Sirius XM Holdings Inc	45,119	0.00	USD 3,302	United Rentals Inc	1,470,612	0.07
USD 3,206	Skyworks Solutions Inc	354,872	0.02	USD 1,700	United Therapeutics Corp	375,275	0.02
USD 32,300	Snap Inc	382,432	0.02	USD 45,518	UnitedHealth Group Inc	21,877,772	1.11
USD 1,802	Snap-on Inc	519,318	0.03	USD 6,100	Unity Software Inc	264,862	0.01
USD 5,900	Snowflake Inc	1,038,282	0.05	EUR 40,789	Universal Music Group Inc	905,592	0.05
USD 29,259	Southern Co	2,055,445	0.10	USD 47,925	US Bancorp	1,583,442	0.08
USD 5,105	Southwest Airlines Co	184,852	0.01	USD 2,001	Vail Resorts Inc	503,772	0.03
USD 7,605	Splunk Inc	806,814	0.04	USD 8,414	Valero Energy Corp	986,962	0.05
USD 5,500	SS&C Technologies Holdings Inc	333,300	0.02	USD 3,303	Veeva Systems Inc	653,102	0.03
USD 3,470	Stanley Black & Decker Inc	325,174	0.02	USD 9,612	Ventas Inc REIT	454,359	0.02
USD 36,841	Starbucks Corp	3,649,469	0.19	USD 2,302	VeriSign Inc	520,183	0.03
USD 14,946	State Street Corp	1,093,748	0.06	USD 3,706	Verisk Analytics Inc	837,667	0.04
USD 4,308	Steel Dynamics Inc	469,270	0.02	USD 209,567	Verizon Communications Inc	7,793,797	0.40
USD 4,400	Steris Plc	989,912	0.05	USD 6,315	Vertex Pharmaceuticals Inc	2,222,312	0.11
USD 10,475	Stryker Corp	3,195,818	0.16	USD 13,719	VF Corp	261,896	0.01
USD 2,800	Sun Communities Inc REIT	365,288	0.02	USD 12,087	ViacomCBS Inc	192,304	0.01
USD 18,558	Synchrony Financial	629,487	0.03	USD 26,412	Viatis Inc	263,592	0.01
USD 7,505	Synopsys Inc	3,267,752	0.17	USD 25,500	Vici Properties Inc	801,465	0.04
USD 16,915	Sysco Corp	1,255,093	0.06	USD 39,268	Visa Inc	9,325,365	0.47
USD 4,007	T Rowe Price Group Inc	448,864	0.02	USD 10,405	Vistra Energy Corp	273,131	0.01
USD 3,303	Take-Two Interactive Software Inc	486,069	0.02	USD 12,112	VMware Inc	1,740,373	0.09
USD 4,700	Targa Resources Corp	357,670	0.02	USD 2,904	Vulcan Materials Co	654,678	0.03
USD 23,120	Target Corp	3,049,528	0.15	USD 4,342	W R Berkley Corp	258,610	0.01
USD 1,000	Teledyne Technologies Inc	411,110	0.02	USD 24,831	Walgreens Boots Alliance Inc	707,435	0.04
USD 1,301	Teleflex Inc	314,881	0.02	USD 46,580	Walt Disney Co	4,158,662	0.21
USD 4,500	Teradyne Inc	500,985	0.03	USD 53,056	Warner Bros Discovery Inc	665,322	0.03
USD 69,090	Tesla Inc	18,085,689	0.92	USD 13,599	Waste Management Inc	2,358,339	0.12
USD 46,059	Texas Instruments Inc	8,291,541	0.42	USD 2,405	Waters Corp	641,029	0.03
USD 100	Texas Pacific Land Corp	131,650	0.01	USD 1,300	Watsco Inc	495,911	0.03
USD 9,707	Thermo Fisher Scientific Inc	5,064,627	0.26	USD 4,200	Webster Financial Corp	158,550	0.01
USD 29,446	TJX Cos Inc	2,496,726	0.13	USD 15,942	WEC Energy Group Inc	1,406,722	0.07
USD 15,071	T-Mobile US Inc	2,093,362	0.11	USD 24,112	Welltower Inc REIT	1,950,420	0.10
USD 6,800	Toast Inc	153,476	0.01	USD 3,000	West Pharmaceutical Services Inc	1,147,410	0.06
USD 5,700	Toro Co	579,405	0.03	USD 14,473	Western Digital Corp	548,961	0.03
USD 5,004	Tractor Supply Co	1,106,384	0.06	USD 6,436	Westinghouse Air Brake Technologies Corp	705,836	0.04
USD 15,100	Trade Desk Inc	1,166,022	0.06	USD 1,100	Westlake Corp	131,417	0.01
USD 3,200	Tradeweb Markets Inc	219,136	0.01	USD 5,597	WestRock Co	162,705	0.01
USD 2,003	TransDigm Group Inc	1,791,023	0.09	USD 32,989	Weyerhaeuser Co REIT	1,105,461	0.06
USD 6,306	TransUnion	493,949	0.03	USD 1,302	Whirlpool Corp	193,725	0.01
USD 5,710	Travelers Cos Inc	991,599	0.05	USD 31,923	Williams Cos Inc	1,041,647	0.05
USD 11,208	Trimble Inc	593,352	0.03	USD 5,300	Wolfspeed Inc	294,627	0.02
USD 31,015	Truist Financial Corp	941,305	0.05	USD 10,004	Workday Inc	2,259,804	0.11
USD 9,400	Twilio Inc	598,028	0.03	USD 4,800	WP Carey Inc REIT	324,288	0.02
USD 800	Tyler Technologies Inc	333,176	0.02	USD 2,303	WW Grainger Inc	1,816,123	0.09
USD 6,505	Tyson Foods Inc	332,015	0.02	USD 2,525	Wynn Resorts Ltd	266,665	0.01
USD 44,200	Uber Technologies Inc	1,908,114	0.10	USD 27,932	Xcel Energy Inc	1,736,532	0.09
USD 8,409	UDR Inc REIT	361,251	0.02	USD 9,211	Xylem Inc	1,037,343	0.05
USD 9,506	UGI Corp	256,377	0.01	USD 8,406	Yum! Brands Inc	1,164,651	0.06
USD 2,409	U-Haul Holding Co	122,064	0.01	USD 900	Zebra Technologies Corp	266,247	0.01
USD 1,202	Ultra Beauty Inc	565,655	0.03	USD 3,602	Zillow Group Inc	181,037	0.01
USD 19,425	Union Pacific Corp	3,974,744	0.20	USD 9,503	Zimmer Biomet Holdings Inc	1,383,637	0.07

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 99.26% (continued)				Common and Preferred Stocks - 0.13% (continued)			
United States (continued)				Netherlands			
	USD 23,673 Zoetis Inc	4,076,727	0.21		EUR 2,534 EXOR NV	225,812	0.01
	USD 6,800 Zoom Video Communications Inc	461,584	0.02	Total Netherlands			
	USD 13,000 ZoomInfo Technologies Inc	330,070	0.02			225,812	0.01
	USD 4,200 Zscaler Inc	614,460	0.03	United States			
Total United States					USD 4,400 Axon Enterprise Inc	858,528	0.05
		1,234,249,819	62.61		USD 3,600 Healthcare Realty Trust Inc	67,896	0.00
Total Common and Preferred Stocks				Total United States			
		1,956,773,320	99.26			926,424	0.05
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Total Common and Preferred Stocks			
		1,956,773,320	99.26			2,466,222	0.13
				Total Other transferable securities			
						2,466,222	0.13
				TOTAL INVESTMENTS			
						1,959,239,542	99.39
Other transferable securities				Common and Preferred Stocks - 0.13%			
Denmark				DKK 49,420 Vestas Wind Systems As			
		1,313,986	0.07	Total Denmark			
		1,313,986	0.07				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.10%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 05/07/23	State Street Bank London	206,000	141,996	759	0.00
Bought CAD / Sold EUR, due 05/07/23	Westpac Banking Corporation	133,000	91,678	489	0.00
Bought EUR / Sold CHF, due 05/07/23	BNP Paribas SA	3,873,368	3,758,000	25,321	0.00
Bought EUR / Sold DKK, due 05/07/23	BNP Paribas SA	1,306,120	9,724,000	184	0.00
Bought EUR / Sold HKD, due 05/07/23	BNP Paribas SA	890,778	7,458,000	20,150	0.00
Bought EUR / Sold ILS, due 05/07/23	Barclays Bank PLC	170,356	675,000	3,964	0.00
Bought EUR / Sold JPY, due 05/07/23	Barclays Bank PLC	3,280,018	488,324,500	199,911	0.01
Bought EUR / Sold JPY, due 05/07/23	State Street Bank London	538,020	79,883,000	34,291	0.00
Bought EUR / Sold JPY, due 05/07/23	UBS AG	3,286,269	488,324,500	206,731	0.01
Bought EUR / Sold NZD, due 05/07/23	Barclays Bank PLC	112,885	201,000	15	0.00
Bought EUR / Sold SEK, due 05/07/23	BNP Paribas SA	1,214,001	14,171,000	12,504	0.00
Bought EUR / Sold SGD, due 05/07/23	Barclays Bank PLC	479,481	694,000	10,312	0.00
Bought EUR / Sold USD, due 05/07/23	HSBC Bank PLC	23,699,005	25,344,000	511,622	0.03
Bought EUR / Sold USD, due 05/07/23	Standard Chartered Bank	23,701,154	25,344,000	513,968	0.03
Bought EUR / Sold USD, due 05/07/23	State Street Bank London	1,773,971	1,895,000	40,403	0.00
Bought EUR / Sold USD, due 05/07/23	Westpac Banking Corporation	23,701,177	25,344,000	513,992	0.03
Bought GBP / Sold EUR, due 05/07/23	State Street Bank London	139,000	161,392	639	0.00
Bought GBP / Sold EUR, due 05/07/23	Westpac Banking Corporation	112,000	130,041	517	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				2,095,772	0.11

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold EUR, due 05/07/23	Westpac Banking Corporation	85,000	87,384	(327)	(0.00)
Bought EUR / Sold AUD, due 05/07/23	BNP Paribas SA	2,003,963	3,302,000	(11,653)	(0.00)
Bought EUR / Sold CAD, due 05/07/23	Merrill Lynch International	4,145,534	6,042,000	(43,251)	(0.00)



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.10% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 05/07/23	Merrill Lynch International	5,825,092	5,035,000	(46,073)	(0.01)
Bought EUR / Sold NOK, due 05/07/23	BNP Paribas SA	248,366	2,985,000	(7,652)	(0.00)
Bought JPY / Sold EUR, due 05/07/23	Westpac Banking Corporation	24,250,000	163,318	(10,401)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	1,788,000	1,673,838	(38,157)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(157,514)	(0.01)
Total Forward Foreign Exchange Contracts Hedge				1,938,258	0.10

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/09/23	USD	24	2,586,600	30,645	0.00
S&P EMINI INDEX FUTURE, due 15/09/23	USD	30	6,732,375	188,866	0.01
Unrealised Gain on Futures Contracts			9,318,975	219,511	0.01
Total Futures Contracts			9,318,975	219,511	0.01
Other Net Assets/(Liabilities)				9,925,565	0.50
TOTAL NET ASSETS				1,971,322,876	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 330,477 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.86%				Common and Preferred Stocks - 97.86% <i>(continued)</i>			
Brazil				Brazil <i>(continued)</i>			
BRL 373,035	Ambev SA	1,191,640	0.22	BRL 92,500	Vibra Energia SA	346,108	0.06
BRL 39,400	Atacadao SA	91,476	0.02	BRL 134,692	WEG SA	1,054,026	0.20
BRL 471,422	B3 SA - Brasil Bolsa Balcao	1,427,752	0.27	<b>Total Brazil</b>		<b>25,764,219</b>	<b>4.84</b>
BRL 127,150	Banco Bradesco SA	385,878	0.07	Cayman Islands			
BRL 428,852	Banco Bradesco SA-Preferred Stock	1,462,400	0.27	HKD 310,000	Bosideng International Holdings Ltd	130,541	0.02
BRL 93,664	Banco BTG Pactual SA	610,641	0.11	HKD 208,500	China Hongqiao Group Ltd	169,214	0.03
BRL 66,900	Banco do Brasil SA	685,087	0.13	HKD 170,000	Country Garden Services Holdings Co Ltd	219,534	0.04
BRL 27,800	Banco Santander Brasil SA	176,516	0.03	HKD 97,500	Dali Foods Group Co Ltd	43,546	0.01
BRL 53,744	BB Seguridade Participacoes SA	342,807	0.06	USD 4,800	Daqo New Energy Corp-ADR	190,560	0.04
BRL 81,060	CCR SA	236,089	0.04	HKD 134,000	Greentown Service Group Co Ltd	64,122	0.01
BRL 97,838	Centrais Eletricas Brasileiras SA	806,190	0.15	HKD 36,000	Haitian International Holdings Ltd	83,975	0.02
BRL 20,500	Centrais Eletricas Brasileiras SA-Preferred Stock	189,192	0.04	USD 35,000	iQIYI Inc-ADR	186,900	0.03
BRL 25,978	Cia de Saneamento Basico do Estado de Sao Paulo	304,638	0.06	HKD 189,000	Li Ning Co Ltd	1,016,557	0.19
BRL 125,238	Cia Energetica de Minas Gerais-Preferred Stock	333,864	0.06	USD 35,500	TAL Education Group-ADR	211,580	0.04
BRL 61,799	Cia Siderurgica Nacional SA	155,394	0.03	USD 27,800	Vipshop Holdings Ltd-ADR	458,700	0.09
BRL 102,984	Cosan SA Industria e Comercio	381,280	0.07	USD 6,540	Weibo Corp-ADR	85,739	0.02
BRL 14,000	CPFL Energia SA	99,805	0.02	HKD 113,500	Xtep International Holdings Ltd	115,577	0.02
BRL 14,600	Energisa SA	151,932	0.03	HKD 42,000	Yihai International Holding Ltd	89,932	0.02
BRL 75,800	Eneva SA	192,800	0.04	<b>Total Cayman Islands</b>		<b>3,066,477</b>	<b>0.58</b>
BRL 18,106	Engie Brasil Energia SA	171,489	0.03	Chile			
BRL 84,140	Equatorial Energia SA	560,759	0.11	CLP 3,458,415	Banco de Chile	360,824	0.07
BRL 86,283	Gerdau SA-Preferred Stock	448,407	0.08	CLP 4,321	Banco de Credito e Inversiones SA	131,965	0.02
BRL 423,544	Hapvida Participacoes e Investimentos SA	384,561	0.07	CLP 5,414,933	Banco Santander Chile	256,115	0.05
BRL 31,448	Hypera SA	299,942	0.06	CLP 98,796	Cencosud SA	191,384	0.04
BRL 389,070	Itau Unibanco Holding SA-Preferred Stock	2,292,158	0.43	CLP 13,433	Cia Cervecerias Unidas SA	108,264	0.02
BRL 397,854	Itausa - Investimentos Itau SA-Preferred Stock	795,048	0.15	CLP 932,748	Cia Sud Americana de Vapores SA	63,315	0.01
BRL 66,600	JBS SA	241,052	0.05	CLP 88,606	Empresas CMPC SA	169,447	0.03
BRL 61,495	Klabn SA	277,518	0.05	CLP 32,764	Empresas COPEC SA	243,029	0.05
BRL 58,868	Localiza Rent a Car SA	835,916	0.16	CLP 1,759,480	Enel Americas SA	234,678	0.04
BRL 76,456	Lojas Renner SA	316,982	0.06	CLP 2,154,397	Enel Chile SA	139,929	0.03
BRL 245,168	Magazine Luiza SA	171,272	0.03	CLP 69,785	SACI Falabella	167,470	0.03
BRL 76,833	Natura & Co Holding SA	266,622	0.05	CLP 11,205	Sociedad Quimica y Minera de Chile SA-Preferred Stock	815,759	0.15
BRL 60,900	Petro Rio SA	468,112	0.09	<b>Total Chile</b>		<b>2,882,179</b>	<b>0.54</b>
BRL 293,500	Petroleo Brasileiro SA	2,013,858	0.38	China			
BRL 384,600	Petroleo Brasileiro SA-Preferred Stock	2,354,320	0.44	USD 9,600	360 Finance Inc	165,888	0.03
BRL 104,619	Raia Drogasil SA	641,941	0.12	CNY 22,500	360 Security Technology Inc	38,785	0.01
BRL 45,700	Rede D'Or Sao Luiz SA	311,867	0.06	CNY 509	3peak Inc	15,253	0.00
BRL 98,660	Rumo SA	454,032	0.09	HKD 176,400	3SBio Inc	177,152	0.03
BRL 93,900	Sendas Distribuidora SA	267,646	0.05	HKD 63,500	AAC Technologies Holdings Inc	149,419	0.03
BRL 64,905	Suzano SA	594,962	0.11	CNY 2,569	Advanced Micro-Fabrication Equipment Inc China	55,248	0.01
BRL 34,824	Telefonica Brasil SA	312,362	0.06	CNY 8,100	AECC Aviation Power Co Ltd	47,054	0.01
BRL 63,366	TIM SA/Brazil	192,042	0.04	HKD 2,228,000	Agricultural Bank of China Ltd	875,665	0.16
BRL 43,200	TOTVS SA	268,478	0.05	CNY 470,500	Agricultural Bank of China Ltd	228,304	0.04
BRL 50,400	Ultrapar Participacoes SA	197,358	0.04	CNY 48,284	Aier Eye Hospital Group Co Ltd	123,119	0.02
				HKD 140,000	Air China Ltd	99,686	0.02
				CNY 41,300	Air China Ltd	46,780	0.01
				HKD 45,000	Akeso Inc	202,990	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
HKD 1,320,341	Alibaba Group Holding Ltd	13,680,893	2.57	HKD 15,780	Bilibili Inc	234,990	0.04
HKD 382,000	Aluminum Corp of China Ltd	164,273	0.03	CNY 868	Bloomage Biotechnology Corp Ltd	10,638	0.00
CNY 47,200	Aluminum Corp of China Ltd	35,620	0.01	CNY 10,900	BOC International China Co Ltd	15,972	0.00
CNY 1,581	Amlogic Shanghai Co Ltd	18,325	0.00	CNY 283,700	BOE Technology Group Co Ltd	159,500	0.03
CNY 3,000	Angel Yeast Co Ltd	14,932	0.00	HKD 78,500	BYD Co Ltd	2,504,275	0.47
HKD 109,500	Anhui Conch Cement Co Ltd	290,636	0.05	CNY 9,300	BYD Co Ltd	330,169	0.06
CNY 22,000	Anhui Conch Cement Co Ltd	71,793	0.01	HKD 56,000	BYD Electronic International Co Ltd	169,359	0.03
HKD 9,200	Anhui Gujing Distillery Co Ltd	158,487	0.03	CNY 5,700	By-health Co Ltd	18,789	0.00
CNY 1,900	Anhui Gujing Distillery Co Ltd	64,610	0.01	CNY 87,100	Caitong Securities Co Ltd	86,683	0.02
CNY 2,700	Anhui Kouzi Distillery Co Ltd	18,316	0.00	CNY 2,306	Cambricon Technologies Corp Ltd	59,593	0.01
CNY 2,400	Anhui Yingjia Distillery Co Ltd	21,048	0.00	CNY 34,500	CECEP Wind-Power Corp	17,405	0.00
HKD 96,600	ANTA Sports Products Ltd	986,758	0.19	HKD 992,600	CGN Power Co Ltd	239,391	0.05
CNY 5,400	Apeloa Pharmaceutical Co Ltd	13,168	0.00	CNY 1,200	Changchun High & New Technology Industry Group Inc	22,483	0.00
CNY 4,800	Asia - Potash International Investment Guangzhou Co Ltd	15,136	0.00	CNY 118,900	Changjiang Securities Co Ltd	94,796	0.02
CNY 1,400	Asymchem Laboratories Tianjin Co Ltd	22,682	0.00	CNY 900	Changzhou Xingyu Automotive Lighting Systems Co Ltd	15,291	0.00
USD 5,300	Autohome Inc-ADR	154,548	0.03	CNY 5,300	Chaozhou Three-Circle Group Co Ltd	21,383	0.00
CNY 51,000	Avic Capital Co Ltd	26,850	0.01	CNY 4,400	Chengxin Lithium Group Co Ltd	19,276	0.00
HKD 150,000	AviChina Industry & Technology Co Ltd	72,736	0.01	CNY 9,500	China Baoan Group Co Ltd	15,762	0.00
HKD 181,400	Baidu Inc	3,074,027	0.58	HKD 659,700	China Cinda Asset Management Co Ltd	65,662	0.01
CNY 70,900	Bank of Beijing Co Ltd	45,124	0.01	HKD 751,800	China CITIC Bank Corp Ltd	353,039	0.07
CNY 15,300	Bank of Chengdu Co Ltd	25,679	0.01	HKD 128,000	China Coal Energy Co Ltd	95,062	0.02
HKD 6,075,000	Bank of China Ltd	2,434,155	0.46	HKD 118,000	China Communications Services Corp Ltd	58,122	0.01
CNY 299,300	Bank of China Ltd	160,865	0.03	HKD 128,200	China Conch Venture Holdings Ltd	166,863	0.03
HKD 637,600	Bank of Communications Co Ltd	422,268	0.08	HKD 7,660,000	China Construction Bank Corp	4,955,746	0.93
CNY 223,000	Bank of Communications Co Ltd	177,792	0.03	CNY 34,800	China Construction Bank Corp	29,946	0.01
CNY 13,800	Bank of Hangzhou Co Ltd	22,289	0.00	CNY 28,200	China CSSC Holdings Ltd	127,572	0.02
CNY 59,930	Bank of Jiangsu Co Ltd	60,549	0.01	CNY 40,400	China Eastern Airlines Corp Ltd	26,434	0.01
CNY 35,100	Bank of Nanjing Co Ltd	38,599	0.01	CNY 184,300	China Energy Engineering Corp Ltd	59,282	0.01
CNY 38,550	Bank of Ningbo Co Ltd	134,068	0.03	HKD 243,800	China Everbright Bank Co Ltd	69,998	0.01
CNY 75,990	Bank of Shanghai Co Ltd	60,062	0.01	CNY 258,800	China Everbright Bank Co Ltd	109,215	0.02
CNY 159,490	Baoshan Iron & Steel Co Ltd	123,211	0.02	HKD 84,200	China Evergrande Group	1,773	0.00
CNY 247,600	BBMG Corp	74,197	0.01	HKD 288,000	China Feihe Ltd	160,233	0.03
HKD 130,000	Beijing Capital International Airport Co Ltd	84,105	0.02	HKD 247,000	China Galaxy Securities Co Ltd	131,748	0.03
CNY 18,900	Beijing Dabeinong Technology Group Co Ltd	17,147	0.00	CNY 30,200	China Galaxy Securities Co Ltd	48,197	0.01
CNY 3,900	Beijing Easpring Material Technology Co Ltd	26,982	0.01	CNY 14,600	China Great Wall Securities Co Ltd	16,316	0.00
CNY 2,460	Beijing Kingsoft Office Software Inc	159,683	0.03	CNY 13,700	China Greatwall Technology Group Co Ltd	26,045	0.01
CNY 3,900	Beijing New Building Materials PLC	13,140	0.00	HKD 136,400	China International Capital Corp Ltd	239,152	0.05
CNY 9,900	Beijing Tongrentang Co Ltd	78,331	0.02	CNY 7,800	China International Capital Corp Ltd	38,084	0.01
CNY 2,030	Beijing United Information Technology Co Ltd	10,305	0.00	CNY 10,600	China International Travel Service Corp Ltd	161,052	0.03
CNY 4,060	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	37,264	0.01	CNY 13,716	China Jushi Co Ltd	26,697	0.01
CNY 203,100	Beijing-Shanghai High Speed Railway Co Ltd	146,850	0.03	HKD 63,000	China Lesso Group Holdings Ltd	41,321	0.01
CNY 1,900	Bethel Automotive Safety Systems Co Ltd	20,701	0.00	HKD 591,000	China Life Insurance Co Ltd	984,925	0.19
CNY 1,500	BGI Genomics Co Ltd	12,369	0.00	CNY 11,600	China Life Insurance Co Ltd	55,745	0.01

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.86% <i>(continued)</i>				Common and Preferred Stocks - 97.86% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
HKD 33,800	China Literature Ltd	142,116	0.03	HKD 6,200	China Tourism Group Duty Free Corp Ltd	83,863	0.02
HKD 259,000	China Longyuan Power Group Corp Ltd	266,714	0.05	HKD 3,436,000	China Tower Corp Ltd	381,456	0.07
HKD 127,000	China Medical System Holdings Ltd	206,789	0.04	CNY 193,800	China United Network Communications Ltd	127,872	0.02
CNY 7,700	China Meheco Co Ltd	13,739	0.00	HKD 178,800	China Vanke Co Ltd	240,024	0.05
HKD 40,000	China Meidong Auto Holdings Ltd	46,194	0.01	CNY 42,500	China Vanke Co Ltd	81,906	0.02
HKD 257,000	China Mengniu Dairy Co Ltd	967,448	0.18	CNY 115,913	China Yangtze Power Co Ltd	351,493	0.07
HKD 315,186	China Merchants Bank Co Ltd	1,431,823	0.27	CNY 2,300	China Zhenhua Group Science & Technology Co Ltd	30,304	0.01
CNY 97,800	China Merchants Bank Co Ltd	440,415	0.08	CNY 308,230	China Zheshang Bank Co Ltd	111,856	0.02
CNY 29,300	China Merchants Energy Shipping Co Ltd	23,320	0.00	HKD 234,000	Chinasoft International Ltd	147,209	0.03
CNY 67,170	China Merchants Securities Co Ltd	125,295	0.02	CNY 1,000	Chongqing Brewery Co Ltd	12,668	0.00
CNY 24,726	China Merchants Shekou Industrial Zone Holdings Co Ltd	44,287	0.01	CNY 25,220	Chongqing Changan Automobile Co Ltd	44,825	0.01
CNY 5,500	China Minmetals Rare Earth Co Ltd	22,379	0.00	CNY 217,900	Chongqing Rural Commercial Bank Co Ltd	107,530	0.02
HKD 444,260	China Minsheng Banking Corp Ltd	164,402	0.03	CNY 14,250	Chongqing Zhifei Biological Products Co Ltd	86,580	0.02
CNY 257,422	China Minsheng Banking Corp Ltd	132,695	0.03	HKD 141,724	CITIC Securities Co Ltd	256,805	0.05
HKD 345,000	China Molybdenum Co Ltd	180,499	0.03	CNY 63,240	CITIC Securities Co Ltd	171,948	0.03
HKD 312,000	China National Building Material Co Ltd	191,900	0.04	CNY 47,100	CMOC Group Ltd	34,509	0.01
CNY 29,300	China National Chemical Engineering Co Ltd	33,349	0.01	CNY 3,000	CNGR Advanced Material Co Ltd	24,846	0.01
CNY 98,200	China National Nuclear Power Co Ltd	95,165	0.02	CNY 21,280	Contemporary Amperex Technology Co Ltd	669,249	0.13
CNY 3,640	China National Software & Service Co Ltd	23,457	0.00	HKD 116,000	COSCO SHIPPING Energy Transportation Co Ltd	116,346	0.02
CNY 16,200	China Northern Rare Earth Group High-Tech Co Ltd	53,400	0.01	CNY 10,000	COSCO SHIPPING Energy Transportation Co Ltd	17,375	0.00
HKD 152,000	China Oilfield Services Ltd	156,915	0.03	HKD 280,400	Cosco Shipping Holdings Co Ltd	252,613	0.05
HKD 204,600	China Pacific Insurance Group Co Ltd	528,692	0.10	CNY 44,831	Cosco Shipping Holdings Co Ltd	57,928	0.01
CNY 44,400	China Pacific Insurance Group Co Ltd	158,563	0.03	HKD 971,504	Country Garden Holdings Co Ltd	197,112	0.04
HKD 2,024,000	China Petroleum & Chemical Corp	1,185,483	0.22	HKD 316,000	CRRC Corp Ltd	172,988	0.03
CNY 167,391	China Petroleum & Chemical Corp	146,342	0.03	CNY 187,900	CRRC Corp Ltd	167,888	0.03
HKD 400,000	China Railway Group Ltd	263,890	0.05	CNY 17,700	CSC Financial Co Ltd	58,880	0.01
CNY 73,500	China Railway Group Ltd	76,584	0.01	HKD 682,000	CSPC Pharmaceutical Group Ltd	592,658	0.11
CNY 7,448	China Resources Microelectronics Ltd	53,658	0.01	CNY 3,100	Dajin Heavy Industry Co Ltd	13,142	0.00
HKD 52,400	China Resources Mixc Lifestyle Services Ltd	260,108	0.05	CNY 75,600	Daqin Railway Co Ltd	77,213	0.01
HKD 144,000	China Resources Pharmaceutical Group Ltd	125,320	0.02	CNY 4,147	DaShenLin Pharmaceutical Group Co Ltd	15,967	0.00
CNY 3,400	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	28,350	0.01	CNY 3,780	Do-Fluoride Chemicals Co Ltd	10,319	0.00
HKD 276,000	China Shenhua Energy Co Ltd	843,504	0.16	CNY 20,700	Dongfang Electric Corp Ltd	53,067	0.01
CNY 29,500	China Shenhua Energy Co Ltd	124,694	0.02	HKD 300,000	Dongfeng Motor Group Co Ltd	137,049	0.03
HKD 188,000	China Southern Airlines Co Ltd	106,036	0.02	HKD 147,000	Dongyue Group Ltd	109,923	0.02
CNY 44,000	China Southern Airlines Co Ltd	36,471	0.01	CNY 76,018	East Money Information Co Ltd	148,383	0.03
CNY 227,600	China State Construction Engineering Corp Ltd	179,582	0.03	CNY 1,600	Ecovacs Robotics Co Ltd	17,105	0.00
CNY 175,300	China Three Gorges Renewables Group Co Ltd	129,400	0.02	HKD 63,800	ENN Energy Holdings Ltd	794,589	0.15
				CNY 8,900	ENN Natural Gas Co Ltd	23,220	0.00
				CNY 12,383	Eve Energy Co Ltd	102,982	0.02
				CNY 19,100	Everbright Securities Co Ltd	41,719	0.01
				CNY 21,300	Fangda Carbon New Material Co Ltd	18,153	0.00
				HKD 46,700	Flat Glass Group Co Ltd	177,646	0.03
				CNY 40,475	Focus Media Information Technology Co Ltd	37,889	0.01



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
CNY 23,821	Foshan Haitian Flavouring & Food Co Ltd	153,408	0.03	CNY 289,700	Hainan Airlines Holding Co Ltd	62,919	0.01
HKD 185,704	Fosun International Ltd	127,490	0.02	HKD 122,800	Haitong Securities Co Ltd	75,216	0.01
CNY 55,500	Foxconn Industrial Internet Co Ltd	192,253	0.04	CNY 119,800	Haitong Securities Co Ltd	151,833	0.03
CNY 1,100	Fu Jian Anjoy Foods Co Ltd	22,197	0.00	CNY 12,900	Hangzhou Binjiang Real Estate Group Co Ltd	15,640	0.00
HKD 51,300	Fuyao Glass Industry Group Co Ltd	212,097	0.04	CNY 3,200	Hangzhou Chang Chuan Technology Co Ltd	20,890	0.00
CNY 6,100	Fuyao Glass Industry Group Co Ltd	30,061	0.01	CNY 7,996	Hangzhou First Applied Material Co Ltd	40,877	0.01
CNY 6,160	Ganfeng Lithium Co Ltd	51,618	0.01	CNY 6,100	Hangzhou Lion Electronics Co Ltd	30,799	0.01
HKD 37,600	Ganfeng Lithium Group Co Ltd	245,178	0.05	CNY 3,400	Hangzhou Oxygen Plant Group Co Ltd	16,059	0.00
CNY 117,100	GD Power Development Co Ltd	61,650	0.01	CNY 500	Hangzhou Tigermed Consulting Co Ltd	4,436	0.00
HKD 58,400	GDS Holdings Ltd	79,739	0.02	HKD 8,300	Hangzhou Tigermed Consulting Co Ltd	47,290	0.01
HKD 463,000	Geely Automobile Holdings Ltd	564,821	0.11	HKD 102,000	Hansoh Pharmaceutical Group Co Ltd	164,000	0.03
CNY 122,800	GEM Co Ltd	116,642	0.02	CNY 9,200	Henan Shenhua Coal & Power Co Ltd	16,440	0.00
CNY 19,700	Gemdale Corp	19,525	0.00	CNY 10,500	Henan Shuanghui Investment & Development Co Ltd	35,347	0.01
HKD 96,000	Genscript Biotech Corp	215,604	0.04	HKD 52,000	Hengan International Group Co Ltd	218,973	0.04
HKD 80,400	GF Securities Co Ltd	111,008	0.02	CNY 21,900	Hengli Petrochemical Co Ltd	43,139	0.01
CNY 27,000	GF Securities Co Ltd	54,595	0.01	HKD 564,000	HengTen Networks Group Ltd	132,425	0.03
CNY 2,252	Gigadevice Semiconductor Beijing Inc	32,891	0.01	CNY 24,200	Hengtong Optic-electric Co Ltd	48,767	0.01
CNY 1,650	Ginlong Technologies Co Ltd	23,611	0.00	CNY 21,086	Hengyi Petrochemical Co Ltd	19,652	0.00
CNY 14,200	GoerTek Inc	34,647	0.01	CNY 2,200	Hithink RoyalFlush Information Network Co Ltd	53,007	0.01
CNY 751	GoodWe Technologies Co Ltd	17,225	0.00	CNY 30,400	Huadian Power International Corp Ltd	27,956	0.01
CNY 6,400	Gotion High-tech Co Ltd	24,299	0.00	CNY 6,400	Huadong Medicine Co Ltd	38,155	0.01
HKD 183,000	Great Wall Motor Co Ltd	209,467	0.04	CNY 8,320	Hualan Biological Engineering Inc	25,630	0.01
CNY 14,200	Great Wall Motor Co Ltd	49,130	0.01	HKD 366,000	Huaneng Power International Inc	228,849	0.04
CNY 8,900	Gree Electric Appliances Inc of Zhuhai	44,666	0.01	CNY 36,000	Huaneng Power International Inc	45,824	0.01
HKD 95,500	Greentown China Holdings Ltd	95,663	0.02	HKD 74,400	Huatai Securities Co Ltd	91,901	0.02
CNY 5,400	Guangdong Haid Group Co Ltd	34,769	0.01	CNY 62,000	Huatai Securities Co Ltd	117,356	0.02
CNY 1,500	Guangdong Kinlong Hardware Products Co Ltd	13,343	0.00	CNY 133,700	Huaxia Bank Co Ltd	99,428	0.02
CNY 33,600	Guanghui Energy Co Ltd	31,684	0.01	CNY 12,500	Huayu Automotive Systems Co Ltd	31,719	0.01
HKD 298,800	Guangzhou Automobile Group Co Ltd	178,061	0.03	CNY 6,600	Hubei Xingfa Chemicals Group Co Ltd	20,159	0.00
CNY 16,600	Guangzhou Automobile Group Co Ltd	23,777	0.00	CNY 1,300	Huizhou Desay Sv Automotive Co Ltd	27,843	0.01
CNY 6,400	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	28,046	0.01	CNY 6,900	Humanwell Healthcare Group Co Ltd	25,552	0.01
CNY 2,100	Guangzhou Great Power Energy & Technology Co Ltd	13,868	0.00	CNY 11,913	Hundsun Technologies Inc	72,528	0.01
CNY 2,000	Guangzhou Kingmed Diagnostics Group Co Ltd	20,757	0.00	HKD 26,600	Hygeia Healthcare Holdings Co Ltd	143,920	0.03
CNY 2,300	Guangzhou Shiyuan Electronic Technology Co Ltd	21,132	0.00	CNY 12,700	Iflytek Co Ltd	118,641	0.02
CNY 7,000	Guangzhou Tinci Materials Technology Co Ltd	39,634	0.01	CNY 1,300	Imeik Technology Development Co Ltd	79,512	0.02
CNY 91,000	Guosen Securities Co Ltd	109,203	0.02	HKD 4,436,000	Industrial & Commercial Bank of China Ltd	2,366,138	0.44
CNY 70,500	Guotai Junan Securities Co Ltd	135,577	0.03				
CNY 18,700	Guoyuan Securities Co Ltd	16,760	0.00				
USD 16,100	H World Group Ltd-ADR	624,358	0.12				
HKD 135,000	Haidilao International Holding Ltd	296,991	0.06				
CNY 20,100	Haier Smart Home Co Ltd	64,874	0.01				
HKD 207,600	Haier Smart Home Co Ltd	653,005	0.12				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
CNY 346,600	Industrial & Commercial Bank of China Ltd	229,644	0.04	HKD 234,000	Kingdee International Software Group Co Ltd	312,932	0.06
CNY 102,700	Industrial Bank Co Ltd	220,935	0.04	HKD 73,600	Kingsoft Corp Ltd	289,738	0.05
CNY 15,730	Industrial Securities Co Ltd	13,233	0.00	HKD 37,000	Koolearn Technology Holding Ltd	120,397	0.02
CNY 1,200	Ingenic Semiconductor Co Ltd	14,567	0.00	HKD 187,300	Kuaishou Technology	1,279,881	0.24
CNY 115,100	Inner Mongolia BaoTou Steel Union Co Ltd	28,321	0.01	CNY 9,400	Kuang-Chi Technologies Co Ltd	19,718	0.00
CNY 26,500	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	14,935	0.00	CNY 7,200	Kunlun Tech Co Ltd	39,866	0.01
CNY 42,300	Inner Mongolia Yili Industrial Group Co Ltd	164,669	0.03	CNY 6,100	Kweichow Moutai Co Ltd	1,417,922	0.27
USD 103,600	Inner Mongolia Yitai Coal Co Ltd	141,621	0.03	HKD 600,000	Lenovo Group Ltd	625,526	0.12
CNY 14,900	Inner Mongolia Yuan Xing Energy Co Ltd	14,726	0.00	CNY 6,300	Lepu Medical Technology Beijing Co Ltd	19,580	0.00
HKD 92,500	Innovent Biologics Inc	349,386	0.07	HKD 91,000	Li Auto Inc	1,573,450	0.30
CNY 10,052	Inspur Electronic Information Industry Co Ltd	67,015	0.01	CNY 404,400	Liaoning Port Co Ltd	86,719	0.02
CNY 478	iRay Technology Co Ltd	18,557	0.00	CNY 19,800	Lingyi iTech Guangdong Co	18,807	0.00
CNY 19,292	JA Solar Technology Co Ltd	110,584	0.02	CNY 6,400	Lomon Billions Group Co Ltd	14,516	0.00
CNY 3,600	Jafron Biomedical Co Ltd	11,471	0.00	HKD 144,500	Longfor Group Holdings Ltd	351,081	0.07
CNY 3,000	Jason Furniture Hangzhou Co Ltd	15,732	0.00	CNY 42,367	LONGi Green Energy Technology Co Ltd	166,968	0.03
CNY 3,100	JCET Group Co Ltd	13,282	0.00	USD 40,900	Lufax Holding Ltd	58,487	0.01
HKD 90,500	JD Health International Inc	571,067	0.11	CNY 7,500	Luzhou Laojiao Co Ltd	216,057	0.04
HKD 160,000	JD Logistics Inc	249,496	0.05	CNY 11,900	Mango Excellent Media Co Ltd	55,960	0.01
HKD 187,114	JD.com Inc	3,161,306	0.59	CNY 2,891	Maxscend Microelectronics Co Ltd	38,401	0.01
CNY 14,400	Jiangsu Eastern Shenghong Co Ltd	23,397	0.00	CNY 14,100	Meinian Onehealth Healthcare Holdings Co Ltd	13,781	0.00
HKD 96,000	Jiangsu Expressway Co Ltd	88,447	0.02	HKD 403,820	Meituan Dianping	6,302,119	1.18
CNY 7,156	Jiangsu Hengli Hydraulic Co Ltd	63,279	0.01	CNY 98,300	Metallurgical Corp of China Ltd	53,644	0.01
CNY 32,698	Jiangsu Hengrui Medicine Co Ltd	215,296	0.04	HKD 84,117	Microport Scientific Corp	151,992	0.03
CNY 4,200	Jiangsu King's Luck Brewery JSC Ltd	30,483	0.01	CNY 11,800	Ming Yang Smart Energy Group Ltd	27,380	0.01
CNY 2,600	Jiangsu Pacific Quartz Co Ltd	40,686	0.01	USD 9,000	MINISO Group Holding Ltd	152,910	0.03
CNY 10,200	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	184,166	0.03	HKD 68,000	Minth Group Ltd	186,560	0.04
CNY 4,400	Jiangsu Yuyue Medical Equipment & Supply Co Ltd	21,768	0.00	CNY 6,241	Montage Technology Co Ltd	49,260	0.01
CNY 12,400	Jiangsu Zhongtian Technology Co Ltd	27,119	0.01	CNY 30,450	Muyuan Foodstuff Co Ltd	176,426	0.03
HKD 77,000	Jiangxi Copper Co Ltd	118,301	0.02	CNY 41,745	NARI Technology Co Ltd	132,555	0.03
CNY 36,800	Jiangxi Copper Co Ltd	96,011	0.02	CNY 26,601	National Silicon Industry Group Co Ltd	76,423	0.01
CNY 5,500	Jiangxi Special Electric Motor Co Ltd	9,012	0.00	CNY 3,000	NAURA Technology Group Co Ltd	130,993	0.03
CNY 600	JiuGui Liquor Co Ltd	7,435	0.00	HKD 157,600	NetEase Inc	3,068,902	0.58
HKD 80,000	Jiumaojiu International Holdings Ltd	131,077	0.03	HKD 63,700	New China Life Insurance Co Ltd	167,854	0.03
CNY 1,680	Joinn Laboratories China Co Ltd	9,445	0.00	CNY 4,800	New China Life Insurance Co Ltd	24,261	0.00
CNY 4,500	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	22,757	0.00	CNY 15,500	New Hope Liuhe Co Ltd	24,886	0.01
USD 3,000	JOYY Inc-ADR	92,130	0.02	HKD 120,600	New Oriental Education & Technology Group Inc	473,222	0.09
CNY 2,500	Juewei Food Co Ltd	12,767	0.00	CNY 4,800	Ninestar Corp	22,599	0.00
CNY 8,200	Juneyao Airlines Co Ltd	17,392	0.00	CNY 1,080	Ningbo Deye Technology Co Ltd	22,202	0.00
USD 14,100	Kanzhun Ltd	212,205	0.04	CNY 6,200	Ningbo Joyson Electronic Corp	15,034	0.00
USD 52,800	KE Holdings Inc	784,080	0.15	CNY 5,100	Ningbo Orient Wires & Cables Co Ltd	34,372	0.01
CNY 6,600	Keda Industrial Group Co Ltd	10,306	0.00	CNY 3,101	Ningbo Ronbay New Energy Technology Co Ltd	23,027	0.00
				CNY 19,700	Ningbo Shanshan Co Ltd	40,999	0.01
				CNY 6,700	Ningbo Tuopu Group Co Ltd	74,324	0.01
				CNY 22,600	Ningxia Baofeng Energy Group Co Ltd	39,174	0.01

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
USD 108,500	NIO Inc-ADR	1,051,365	0.20	CNY 8,710	Shandong Hualu Hengsheng Chemical Co Ltd	36,673	0.01
HKD 140,600	Nongfu Spring Co Ltd	775,968	0.15	CNY 2,400	Shandong Linglong Tyre Co Ltd	7,331	0.00
CNY 2,500	Oppein Home Group Inc	32,922	0.01	CNY 268,000	Shandong Nanshan Aluminum Co Ltd	111,255	0.02
CNY 18,944	Orient Securities Co Ltd	25,259	0.01	HKD 206,400	Shandong Weigao Group Medical Polymer Co Ltd	269,701	0.05
CNY 1,880	Ovctek China Inc	7,802	0.00	CNY 13,440	Shanghai Aiko Solar Energy Co Ltd	56,810	0.01
CNY 63,400	Pangang Group Vanadium Titanium & Resources Co Ltd	34,076	0.01	CNY 4,900	Shanghai Bairun Investment Holdings Group Co Ltd	24,484	0.01
HKD 665,000	People's Insurance Co Group of China Ltd	240,997	0.05	CNY 7,909	Shanghai Baosight Software Co Ltd	55,239	0.01
CNY 83,300	People's Insurance Co Group of China Ltd	66,871	0.01	USD 59,040	Shanghai Baosight Software Co Ltd	155,866	0.03
CNY 9,300	Perfect World Co Ltd/China	21,592	0.00	CNY 12,400	Shanghai Construction Group Co Ltd	4,585	0.00
HKD 16,700	Pharmaron Beijing Co Ltd	59,724	0.01	CNY 49,100	Shanghai Electric Group Co Ltd	30,844	0.01
HKD 562,310	PICC Property & Casualty Co Ltd	624,980	0.12	CNY 13,700	Shanghai Electric Power Co Ltd	20,282	0.00
USD 40,400	Pinduoduo Inc-ADR	2,793,256	0.52	HKD 43,500	Shanghai Fosun Pharmaceutical Group Co Ltd	116,013	0.02
CNY 105,100	Ping An Bank Co Ltd	162,241	0.03	CNY 8,200	Shanghai Fosun Pharmaceutical Group Co Ltd	34,830	0.01
HKD 38,000	Ping An Healthcare and Technology Co Ltd	91,841	0.02	CNY 536	Shanghai Friendess Electronic Technology Corp Ltd	13,893	0.00
HKD 496,000	Ping An Insurance Group Co of China Ltd	3,155,144	0.59	HKD 18,300	Shanghai Fudan Microelectronics Group Co Ltd	55,163	0.01
CNY 63,400	Ping An Insurance Group Co of China Ltd	404,377	0.08	CNY 10,900	Shanghai International Airport Co Ltd	68,054	0.01
CNY 11,800	Pingdingshan Tianan Coal Mining Co Ltd	12,230	0.00	CNY 58,800	Shanghai International Port Group Co Ltd	42,434	0.01
CNY 65,900	Poly Developments and Holdings Group Co Ltd	118,034	0.02	CNY 6,900	Shanghai Jinjiang International Hotels Co Ltd	40,159	0.01
HKD 31,600	Pop Mart International Group Ltd	70,244	0.01	CNY 4,592	Shanghai Junshi Biosciences Co Ltd	24,327	0.00
CNY 2,800	Porton Pharma Solutions Ltd	11,389	0.00	CNY 54,800	Shanghai Lingang Holdings Corp Ltd	90,018	0.02
HKD 584,000	Postal Savings Bank of China Co Ltd	359,197	0.07	USD 112,432	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	69,933	0.01
CNY 184,600	Postal Savings Bank of China Co Ltd	124,085	0.02	CNY 1,600	Shanghai M&G Stationery Inc	9,818	0.00
CNY 105,600	Power Construction Corp of China Ltd	83,321	0.02	HKD 68,900	Shanghai Pharmaceuticals Holding Co Ltd	136,453	0.03
CNY 967	Pylon Technologies Co Ltd	26,352	0.01	CNY 3,000	Shanghai Pharmaceuticals Holding Co Ltd	9,241	0.00
CNY 19,300	Qinghai Salt Lake Industry Co Ltd	50,858	0.01	CNY 115,790	Shanghai Pudong Development Bank Co Ltd	115,236	0.02
CNY 58,500	Rongsheng Petro Chemical Co Ltd	93,603	0.02	CNY 7,540	Shanghai Putailai New Energy Technology Co Ltd	39,613	0.01
CNY 10,600	Sailun Group Co Ltd	16,596	0.00	CNY 67,100	Shanghai RAAS Blood Products Co Ltd	69,269	0.01
CNY 37,100	Sanan Optoelectronics Co Ltd	87,920	0.02	CNY 77,100	Shanghai Rural Commercial Bank Co Ltd	57,760	0.01
CNY 1,000	Sangfor Technologies Inc	15,567	0.00	CNY 8,791	Shanghai Yuyuan Tourist Mart Group Co Ltd	8,290	0.00
HKD 109,000	Sany Heavy Equipment International Holdings Co Ltd	142,707	0.03	CNY 9,800	Shanxi Lu'an Environmental Energy Development Co Ltd	21,985	0.00
CNY 62,500	Sany Heavy Industry Co Ltd	142,873	0.03	CNY 28,700	Shanxi Meijin Energy Co Ltd	29,746	0.01
CNY 9,794	Satellite Chemical Co Ltd	20,141	0.00				
CNY 48,500	SDIC Power Holdings Co Ltd	84,336	0.02				
CNY 6,500	Seazen Holdings Co Ltd	12,875	0.00				
CNY 26,100	SF Holdings Co Ltd	161,771	0.03				
CNY 2,047	SG Micro Corp	23,110	0.00				
CNY 55,100	Shaanxi Coal Industry Co Ltd	137,773	0.03				
CNY 10,950	Shan Xi Hua Yang Group New Energy Co Ltd	11,906	0.00				
CNY 14,420	Shandong Gold Mining Co Ltd	46,542	0.01				
HKD 70,500	Shandong Gold Mining Co Ltd	128,466	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
CNY 17,500	Shanxi Taigang Stainless Steel Co Ltd	9,310	0.00	CNY 2,100	Sinomine Resource Group Co Ltd	14,705	0.00
CNY 6,500	Shanxi Xinghuacun Fen Wine Factory Co Ltd	165,359	0.03	HKD 98,000	Sinopharm Group Co Ltd	306,383	0.06
CNY 26,900	Shanxi Xishan Coal & Electricity Power Co Ltd	33,649	0.01	CNY 2,352	Skshu Paint Co Ltd	21,151	0.00
CNY 3,000	Shede Spirits Co Ltd	51,115	0.01	HKD 146,000	Smooere International Holdings Ltd	148,299	0.03
CNY 6,600	Shenghe Resources Holding Co Ltd	11,676	0.00	CNY 13,680	Songcheng Performance Development Co Ltd	23,318	0.00
CNY 9,500	Shengyi Technology Co Ltd	18,543	0.00	CNY 117,600	Southwest Securities Co Ltd	59,004	0.01
CNY 1,820	Shennan Circuits Co Ltd	18,856	0.00	CNY 1,100	StarPower Semiconductor Ltd	32,540	0.01
CNY 177,800	Shenwan Hongyuan Group Co Ltd	112,915	0.02	CNY 8,100	Sungrow Power Supply Co Ltd	129,860	0.02
CNY 5,040	Shenzhen Capchem Technology Co Ltd	35,950	0.01	HKD 59,400	Sunny Optical Technology Group Co Ltd	592,363	0.11
CNY 1,280	Shenzhen Dynanonic Co Ltd	19,395	0.00	CNY 5,400	Sunwoda Electronic Co Ltd	12,114	0.00
CNY 23,200	Shenzhen Energy Group Co Ltd	21,016	0.00	CNY 4,700	Suzhou Dongshan Precision Manufacturing Co Ltd	16,733	0.00
CNY 11,919	Shenzhen Inovance Technology Co Ltd	105,201	0.02	CNY 768	Suzhou Maxwell Technologies Co Ltd	17,881	0.00
CNY 3,700	Shenzhen Kangtai Biological Products Co Ltd	12,913	0.00	CNY 3,380	Suzhou TA&A Ultra Clean Technology Co Ltd	16,633	0.00
CNY 900	Shenzhen Kedali Industry Co Ltd	16,361	0.00	CNY 55,000	TCL Corp	29,788	0.01
CNY 3,000	Shenzhen Kstar Science And Technology Co Ltd	16,499	0.00	HKD 496,500	Tencent Holdings Ltd	21,009,035	3.94
CNY 5,800	Shenzhen Mindray Bio-Medical Electronics Co Ltd	239,022	0.05	USD 58,200	Tencent Music Entertainment Group-ADR	429,516	0.08
CNY 3,000	Shenzhen New Industries Biomedical Engineering Co Ltd	24,331	0.00	CNY 2,000	Thunder Software Technology Co Ltd	26,489	0.01
CNY 27,200	Shenzhen Overseas Chinese Town Co Ltd	16,451	0.00	CNY 24,375	Tianjin Zhonghuan Semiconductor Co Ltd	111,240	0.02
CNY 3,700	Shenzhen Salubris Pharmaceuticals Co Ltd	15,863	0.00	CNY 67,700	Tianma Microelectronics Co Ltd	85,430	0.02
CNY 1,500	Shenzhen SC New Energy Technology Corp	23,166	0.00	CNY 10,100	Tianqi Lithium Corp	97,060	0.02
CNY 4,400	Shenzhen Senior Technology Material Co Ltd	10,397	0.00	CNY 15,200	Tianshan Aluminum Group Co Ltd	12,516	0.00
CNY 3,052	Shenzhen Transsion Holdings Co Ltd	61,671	0.01	HKD 156,000	Tingyi Cayman Islands Holding Corp	242,462	0.05
HKD 67,500	Shenzhen International Group Holdings Ltd	643,854	0.12	CNY 8,400	Titan Wind Energy Suzhou Co Ltd	17,586	0.00
CNY 8,600	Shijiazhuang Yiling Pharmaceutical Co Ltd	30,370	0.01	HKD 96,400	Tongcheng-Elong Holdings Ltd	201,495	0.04
CNY 24,500	Sichuan Chuantou Energy Co Ltd	50,685	0.01	CNY 7,100	Tongkun Group Co Ltd	12,932	0.00
CNY 42,600	Sichuan Hebang Biotechnology Co Ltd	14,230	0.00	CNY 5,700	Tongling Nonferrous Metals Group Co Ltd	2,264	0.00
CNY 8,700	Sichuan Kelun Pharmaceutical Co Ltd	35,495	0.01	CNY 28,300	Tongwei Co Ltd	133,471	0.03
CNY 5,900	Sichuan New Energy Power Co Ltd	11,679	0.00	CNY 900	Topchoice Medical Corp	11,983	0.00
CNY 61,460	Sichuan Road and Bridge Group Co Ltd	82,878	0.02	HKD 166,000	Topsports International Holdings Ltd	143,830	0.03
CNY 2,100	Sichuan Swellfun Co Ltd	17,029	0.00	HKD 70,000	TravelSky Technology Ltd	118,802	0.02
CNY 4,600	Sichuan Yahua Industrial Group Co Ltd	11,243	0.00	HKD 43,850	Trip.com Group Ltd	1,525,344	0.29
TWD 25,000	Silergy Corp	309,043	0.06	HKD 48,000	Tsingtao Brewery Co Ltd	436,107	0.08
CNY 4,400	Sinoma Science & Technology Co Ltd	12,411	0.00	CNY 5,900	Tsingtao Brewery Co Ltd	84,046	0.02
				CNY 3,079	Unigroup Guoxin Microelectronics Co Ltd	39,467	0.01
				HKD 115,000	Uni-President China Holdings Ltd	96,853	0.02
				CNY 10,640	Unisplendour Corp Ltd	46,583	0.01
				CNY 8,900	Walvax Biotechnology Co Ltd	32,359	0.01
				CNY 17,700	Wanhua Chemical Group Co Ltd	213,720	0.04
				HKD 403,000	Want Want China Holdings Ltd	267,412	0.05
				HKD 167,000	Weichai Power Co Ltd	244,642	0.05
				CNY 16,700	Weichai Power Co Ltd	28,603	0.01
				CNY 3,040	Weihai Guangwei Composites Co Ltd	12,892	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
China (continued)				China (continued)			
CNY 37,100	Wens Foodstuffs Group Co Ltd	93,581	0.02	CNY 6,500	Zangge Mining Co Ltd	20,166	0.00
CNY 116,900	Western Securities Co Ltd	102,039	0.02	CNY 3,500	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	137,771	0.03
CNY 1,909	Western Superconducting Technologies Co Ltd	14,624	0.00	HKD 92,000	Zhaojin Mining Industry Co Ltd	114,815	0.02
CNY 4,300	Westone Information Industry Inc	16,473	0.00	CNY 31,100	Zhejiang Century Huatong Group Co Ltd	32,447	0.01
CNY 3,510	Will Semiconductor Ltd	47,303	0.01	CNY 26,700	Zhejiang China Commodities City Group Co Ltd	31,307	0.01
CNY 4,400	Wingtech Technology Co Ltd	29,576	0.01	CNY 9,100	Zhejiang Chint Electrics Co Ltd	34,587	0.01
CNY 28,600	Wuchan Zhongda Group Co Ltd	19,421	0.00	CNY 11,600	Zhejiang Dahua Technology Co Ltd	31,492	0.01
CNY 14,778	Wuhan Guide Infrared Co Ltd	15,784	0.00	HKD 90,000	Zhejiang Expressway Co Ltd	68,333	0.01
CNY 9,200	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	44,111	0.01	CNY 15,200	Zhejiang Huafeng Spandex Co Ltd	14,333	0.00
CNY 18,600	Wuliangye Yibin Co Ltd	418,211	0.08	CNY 6,100	Zhejiang Huahai Pharmaceutical Co Ltd	15,437	0.00
CNY 15,500	WUS Printed Circuit Kunshan Co Ltd	44,616	0.01	CNY 4,420	Zhejiang Huayou Cobalt Co Ltd	27,894	0.01
HKD 34,445	WuXi AppTec Co Ltd	274,713	0.05	CNY 3,200	Zhejiang Jingsheng Mechanical & Electrical Co Ltd	31,187	0.01
CNY 10,096	WuXi AppTec Co Ltd	86,474	0.02	CNY 8,600	Zhejiang Jiuzhou Pharmaceutical Co Ltd	32,368	0.01
CNY 615	Wuxi Autowell Technology Co Ltd	15,927	0.00	CNY 7,800	Zhejiang Juhua Co Ltd	14,775	0.00
HKD 309,000	Wuxi Biologics Cayman Inc	1,480,610	0.28	CNY 14,112	Zhejiang NHU Co Ltd	29,874	0.01
CNY 1,120	Wuxi Shangji Automation Co Ltd	11,477	0.00	CNY 3,387	Zhejiang SupCon Technology Co Ltd	29,229	0.01
CNY 63,200	XCMG Construction Machinery Co Ltd	58,815	0.01	CNY 2,800	Zhejiang Supor Co Ltd	19,245	0.00
CNY 11,500	Xiamen C & D Inc	17,247	0.00	CNY 4,300	Zhejiang Weiming Environment Protection Co Ltd	10,350	0.00
CNY 1,700	Xiamen Faratronic Co Ltd	32,085	0.01	CNY 13,500	Zheshang Securities Co Ltd	18,335	0.00
HKD 1,237,600	Xiaomi Corp	1,692,963	0.32	HKD 55,200	ZhongAn Online P&C Insurance Co Ltd	150,034	0.03
CNY 14,575	Xinjiang Daqo New Energy Co Ltd	81,041	0.02	CNY 4,400	Zhongji Innolight Co Ltd	89,182	0.02
CNY 16,900	Xinjiang Goldwind Science & Technology Co Ltd	24,671	0.01	HKD 49,500	Zhongsheng Group Holdings Ltd	189,180	0.04
HKD 410,514	Xinyi Solar Holdings Ltd	474,077	0.09	CNY 36,200	Zhongtai Securities Co Ltd	34,385	0.01
HKD 85,800	XPeng Inc	547,431	0.10	HKD 46,500	Zhuzhou CRRC Times Electric Co Ltd	173,264	0.03
HKD 98,000	Yadea Group Holdings Ltd	222,847	0.04	CNY 2,381	Zhuzhou CRRC Times Electric Co Ltd	13,701	0.00
CNY 3,800	Yantai Jerih Oilfield Services Group Co Ltd	13,127	0.00	CNY 8,500	Zhuzhou Kibing Group Co Ltd	10,072	0.00
HKD 118,000	Yanzhou Coal Mining Co Ltd	338,042	0.06	CNY 84,600	Zoomlion Heavy Industry Science and Technology Co Ltd	78,497	0.02
CNY 10,400	Yanzhou Coal Mining Co Ltd	42,773	0.01	HKD 54,832	ZTE Corp	219,703	0.04
CNY 4,340	Yealink Network Technology Corp Ltd	20,922	0.00	CNY 26,300	ZTE Corp	164,637	0.03
CNY 3,640	Yifeng Pharmacy Chain Co Ltd	18,513	0.00	USD 33,500	ZTO Express Cayman Inc-ADR	840,180	0.16
CNY 13,500	Yihai Kerry Arawana Holdings Co Ltd	74,210	0.01	<b>Total China</b>		<b>140,883,454</b>	<b>26.44</b>
CNY 2,470	YongXing Special Materials Technology Co Ltd	21,258	0.00	Colombia			
CNY 12,520	Yonyou Network Technology Co Ltd	35,281	0.01	COP 24,405	Bancolombia SA	181,177	0.03
CNY 1,000	Youngy Co Ltd	9,187	0.00	COP 35,042	Bancolombia SA-Preferred Stock	234,885	0.04
CNY 22,400	YTO Express Group Co Ltd	44,832	0.01	COP 32,505	Interconexion Electrica SA ESP	131,475	0.03
CNY 9,880	Yunda Holdings Co Ltd	12,984	0.00	<b>Total Colombia</b>		<b>547,537</b>	<b>0.10</b>
CNY 13,400	Yunnan Aluminium Co Ltd	23,448	0.00	Cyprus			
CNY 6,160	Yunnan Baiyao Group Co Ltd	44,438	0.01	USD 6,121	TCS Group Holding PLC-GDR*	0	0.00
CNY 2,100	Yunnan Botanee Bio-Technology Group Co Ltd	25,657	0.01	<b>Total Cyprus</b>		<b>0</b>	<b>0.00</b>
CNY 2,700	Yunnan Energy New Material Co Ltd	35,760	0.01				
CNY 8,200	Yunnan Yuntianhua Co Ltd	19,241	0.00				
HKD 68,160	Zai Lab Ltd	182,651	0.03				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Czech Republic				Hong Kong (continued)			
CZK 13,009	CEZ AS	537,640	0.10	HKD 176,000	China State Construction International Holdings Ltd	200,556	0.04
CZK 6,351	Komerčni banka A/S	193,795	0.04	HKD 142,898	China Taiping Insurance Holdings Co Ltd	148,430	0.03
CZK 21,239	Moneta Money Bank AS	77,829	0.01	HKD 206,000	China Traditional Chinese Medicine Holdings Co Ltd	95,947	0.02
<b>Total Czech Republic</b>		<b>809,264</b>	<b>0.15</b>	HKD 168,800	Chow Tai Fook Jewellery Group Ltd	303,283	0.06
Egypt				HKD 459,000	CITIC Ltd	547,642	0.10
EGP 197,519	Commercial International Bank Egypt SAE	326,002	0.06	HKD 94,237	Cosco Shipping Ports Ltd	56,038	0.01
EGP 51,770	Eastern Co SAE	35,753	0.01	HKD 136,000	Far East Horizon Ltd	107,598	0.02
EGP 58,824	Egyptian Financial Group-Hermes Holding Co	35,790	0.01	HKD 266,000	Guangdong Investment Ltd	229,457	0.04
<b>Total Egypt</b>		<b>397,545</b>	<b>0.08</b>	HKD 47,000	Hua Hong Semiconductor Ltd	153,536	0.03
Greece				HKD 41,000	Kingboard Holdings Ltd	111,700	0.02
EUR 171,632	Alpha Bank AE	280,876	0.05	HKD 57,500	Kingboard Laminates Holdings Ltd	54,076	0.01
EUR 209,601	Eurobank Ergasias Services and Holdings SA	345,070	0.07	HKD 306,000	Kunlun Energy Co Ltd	240,533	0.05
EUR 1,608	FF Group*	0	0.00	HKD 119,000	Nine Dragons Paper Holdings Ltd	73,344	0.01
EUR 16,248	Hellenic Telecommunications Organization SA	278,484	0.05	HKD 10,500	Orient Overseas International Ltd	140,820	0.03
EUR 10,153	JUMBO SA	279,139	0.05	HKD 82,278	Shenzhen International Holdings Ltd	72,444	0.01
EUR 5,484	Motor Oil Hellas Corinth Refineries SA	138,807	0.03	HKD 69,000	Shimao Group Holdings Ltd	9,729	0.00
EUR 7,716	Mytilineos SA	272,243	0.05	HKD 790,000	Sino Biopharmaceutical Ltd	343,759	0.07
EUR 44,493	National Bank of Greece SA	289,018	0.05	HKD 22,000	Vinda International Holdings Ltd	54,743	0.01
EUR 15,731	OPAP SA	274,257	0.05	HKD 143,520	Yuexiu Property Co Ltd	166,841	0.03
EUR 17,219	Public Power Corp SA	196,313	0.04	HKD 8,898	Yuexiu REIT	1,896	0.00
EUR 4,283	Terna Energy SA	94,390	0.02	<b>Total Hong Kong</b>		<b>7,778,129</b>	<b>1.46</b>
<b>Total Greece</b>		<b>2,448,597</b>	<b>0.46</b>	Hungary			
Hong Kong				HUF 33,387	MOL Hungarian Oil & Gas PLC	291,792	0.05
HKD 378,508	Alibaba Health Information Technology Ltd	227,493	0.04	HUF 19,429	OTP Bank Nyrt	689,330	0.13
HKD 41,000	Beijing Enterprises Holdings Ltd	148,323	0.03	HUF 10,748	Richter Gedeon Nyrt	264,701	0.05
HKD 328,000	Beijing Enterprises Water Group Ltd	77,850	0.02	<b>Total Hungary</b>		<b>1,245,823</b>	<b>0.23</b>
HKD 51,000	C&D International Investment Group Ltd	115,581	0.02	India			
HKD 214,296	China Everbright International Ltd	84,498	0.02	INR 4,660	ABB India Ltd	251,245	0.05
HKD 241,600	China Gas Holdings Ltd	276,542	0.05	INR 5,096	ACC Ltd	112,665	0.02
HKD 516,983	China Jinmao Holdings Group Ltd	75,866	0.01	INR 13,898	Adani Enterprises Ltd	404,567	0.08
HKD 92,199	China Merchants Port Holdings Co Ltd	130,123	0.03	INR 24,933	Adani Green Energy Ltd	287,484	0.05
HKD 301,500	China Overseas Land & Investment Ltd	657,124	0.12	INR 41,639	Adani Ports & Special Economic Zone Ltd	375,220	0.07
HKD 120,000	China Overseas Property Holdings Ltd	120,818	0.02	INR 66,654	Adani Power Ltd	203,002	0.04
HKD 442,000	China Power International Development Ltd	162,438	0.03	INR 49,144	Ambuja Cements Ltd	255,136	0.05
HKD 130,257	China Resources Beer Holdings Co Ltd	857,676	0.16	INR 8,198	Apollo Hospitals Enterprise Ltd	509,470	0.10
HKD 130,000	China Resources Cement Holdings Ltd	53,582	0.01	INR 30,706	Asian Paints Ltd	1,258,408	0.24
HKD 76,700	China Resources Gas Group Ltd	262,303	0.05	INR 15,011	AU Small Finance Bank Ltd	137,903	0.03
HKD 255,111	China Resources Land Ltd	1,080,786	0.20	INR 20,787	Aurobindo Pharma Ltd	184,302	0.03
HKD 148,211	China Resources Power Holdings Co Ltd	334,754	0.06	INR 13,126	Avenue Supermarts Ltd	622,282	0.12
				INR 182,059	Axis Bank Ltd	2,191,399	0.41
				INR 5,488	Bajaj Auto Ltd	313,852	0.06
				INR 21,642	Bajaj Finance Ltd	1,889,039	0.35
				INR 30,108	Bajaj Finserv Ltd	560,789	0.11
				INR 2,222	Bajaj Holdings & Investment Ltd	189,722	0.04
				INR 6,868	Balkrishna Industries Ltd	198,448	0.04
				INR 56,887	Bandhan Bank Ltd	167,847	0.03
				INR 85,028	Bank of Baroda	197,292	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
India (continued)				India (continued)			
INR 15,739	Berger Paints India Ltd	130,096	0.02	INR 194,816	Motherson Sumi Systems Ltd	203,517	0.04
INR 316,020	Bharat Electronics Ltd	484,414	0.09	INR 6,578	Mphasis Ltd	151,953	0.03
INR 22,280	Bharat Forge Ltd	227,264	0.04	INR 168	MRF Ltd	207,369	0.04
INR 60,641	Bharat Petroleum Corp Ltd	269,585	0.05	INR 7,775	Muthoot Finance Ltd	117,488	0.02
INR 178,034	Bharti Airtel Ltd	1,907,052	0.36	INR 2,618	Nestle India Ltd	730,619	0.14
INR 8,647	Britannia Industries Ltd	529,611	0.10	INR 347,347	NTPC Ltd	800,874	0.15
INR 31,603	Cholamandalam Investment and Finance Co Ltd	439,935	0.08	INR 231,822	Oil & Natural Gas Corp Ltd	452,984	0.08
INR 42,968	Cipla Ltd	531,599	0.10	INR 488	Page Industries Ltd	223,948	0.04
INR 121,329	Coal India Ltd	341,642	0.06	INR 66,031	Petronet LNG Ltd	179,251	0.03
INR 10,669	Colgate-Palmolive India Ltd	219,541	0.04	INR 6,360	PI Industries Ltd	304,040	0.06
INR 24,130	Container Corp Of India Ltd	194,661	0.04	INR 12,156	Pidilite Industries Ltd	384,834	0.07
INR 54,062	Dabur India Ltd	377,575	0.07	INR 271,337	Power Grid Corp of India Ltd	843,915	0.16
INR 10,068	Divi's Laboratories Ltd	439,802	0.08	INR 242,691	Reliance Industries Ltd	7,544,503	1.42
INR 48,373	DLF Ltd	289,255	0.05	INR 23,260	SBI Cards & Payment Services Ltd	240,209	0.05
INR 9,148	Dr Reddy's Laboratories Ltd	575,356	0.11	INR 35,439	SBI Life Insurance Co Ltd	564,570	0.11
INR 10,355	Eicher Motors Ltd	451,897	0.08	INR 731	Shree Cement Ltd	212,845	0.04
INR 185,181	GAIL India Ltd	237,130	0.04	INR 18,106	Shriram Transport Finance Co Ltd	382,971	0.07
INR 30,546	Godrej Consumer Products Ltd	402,508	0.08	INR 6,949	Siemens Ltd	319,043	0.06
INR 10,291	Godrej Properties Ltd	196,754	0.04	INR 33,264	Sona Blw Precision Forgings Ltd	209,167	0.04
INR 20,896	Grasim Industries Ltd	441,844	0.08	INR 11,711	SRF Ltd	326,828	0.06
INR 19,796	Havells India Ltd	309,550	0.06	INR 140,610	State Bank of India	981,864	0.18
INR 75,733	HCL Technologies Ltd	1,096,674	0.21	INR 76,831	Sun Pharmaceutical Industries Ltd	984,875	0.18
INR 76,768	HDFC Life Insurance Co Ltd	609,381	0.11	INR 72,603	Tata Consultancy Services Ltd	2,922,528	0.55
INR 8,859	Hero MotoCorp Ltd	314,258	0.06	INR 42,047	Tata Consumer Products Ltd	441,247	0.08
INR 101,632	Hindalco Industries Ltd	521,501	0.10	INR 2,726	Tata Elxsi Ltd	252,160	0.05
INR 6,753	Hindustan Aeronautics Ltd	312,188	0.06	INR 133,972	Tata Motors Ltd	972,583	0.18
INR 54,594	Hindustan Petroleum Corp Ltd	182,243	0.03	INR 111,389	Tata Power Co Ltd	301,228	0.06
INR 65,792	Hindustan Unilever Ltd	2,147,841	0.40	INR 542,952	Tata Steel Ltd	741,265	0.14
INR 138,460	Housing Development Finance Corp Ltd	4,762,860	0.89	INR 43,703	Tech Mahindra Ltd	602,435	0.11
INR 411,363	ICICI Bank Ltd	4,686,463	0.88	INR 27,993	Titan Co Ltd	1,039,941	0.20
INR 19,064	ICICI Lombard General Insura	312,430	0.06	INR 8,043	Torrent Pharmaceuticals Ltd	186,765	0.03
INR 30,025	ICICI Prudential Life Insurance Co Ltd	209,533	0.04	INR 14,980	Trent Ltd	322,138	0.06
INR 69,194	Indian Hotels Co Ltd	331,057	0.06	INR 8,308	Tube Investments of India Ltd	321,529	0.06
INR 202,353	Indian Oil Corp Ltd	225,203	0.04	INR 18,952	TVS Motor Co Ltd	306,251	0.06
INR 22,157	Indian Railway Catering & Tourism Corp Ltd	171,533	0.03	INR 8,842	UltraTech Cement Ltd	894,022	0.17
INR 26,206	Indraprastha Gas Ltd	151,209	0.03	INR 23,296	United Spirits Ltd	259,039	0.05
INR 5,920	Info Edge India Ltd	323,555	0.06	INR 40,368	UPL Ltd	338,326	0.06
INR 263,917	Infosys Ltd	4,296,407	0.81	INR 36,458	Varun Beverages Ltd	356,664	0.07
INR 10,952	InterGlobe Aviation Ltd	350,696	0.07	INR 59,764	Vedanta Ltd	202,489	0.04
INR 239,876	ITC Ltd	1,320,489	0.25	INR 126,417	Wipro Ltd	599,676	0.11
INR 24,720	Jindal Steel & Power Ltd	175,088	0.03	INR 1,025,668	Yes Bank Ltd	203,168	0.04
INR 49,192	JSW Steel Ltd	470,595	0.09	INR 344,473	Zomato Ltd	315,138	0.06
INR 29,402	Jubilant Foodworks Ltd	179,649	0.03				
INR 86,317	Kotak Mahindra Bank Ltd	1,942,905	0.36	<b>Total India</b>		<b>75,895,034</b>	<b>14.25</b>
INR 19,140	Lupin Ltd	210,622	0.04	Indonesia			
INR 73,359	Mahindra & Mahindra Ltd	1,299,848	0.24	IDR 1,113,100	Adaro Energy Tbk PT	165,564	0.03
INR 40,526	Marico Ltd	262,290	0.05	IDR 709,500	Aneka Tambang Tbk	92,281	0.02
INR 11,034	Maruti Suzuki India Ltd	1,316,642	0.25	IDR 1,640,400	Astra International Tbk PT	741,285	0.14
INR 62,743	Max Healthcare Institute Ltd	458,472	0.09	IDR 4,389,500	Bank Central Asia Tbk PT	2,678,934	0.50
				IDR 2,999,700	Bank Mandiri Persero Tbk PT	1,040,416	0.20
				IDR 560,500	Bank Negara Indonesia Persero Tbk PT	342,076	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Indonesia (continued)				Korea (continued)			
IDR 5,475,973	Bank Rakyat Indonesia Persero Tbk PT	1,981,468	0.37	KRW 1,599	Hyundai Heavy Industries Co Ltd	159,821	0.03
IDR 2,807,707	Barito Pacific Tbk PT	139,519	0.03	KRW 2,281	Hyundai Mipo Dockyard Co Ltd	145,413	0.03
IDR 617,500	Charoen Pokphand Indonesia Tbk PT	217,263	0.04	KRW 4,753	Hyundai Mobis Co Ltd	838,669	0.16
IDR 67,291,800	GoTo Gojek Tokopedia Tbk PT	493,720	0.09	KRW 11,159	Hyundai Motor Co	1,748,821	0.33
IDR 248,400	Indah Kiat Pulp & Paper Corp Tbk PT	140,830	0.03	KRW 2,972	Hyundai Motor Co-Preferred Stock	247,432	0.05
IDR 186,200	Indofood CBP Sukses Makmur Tbk PT	140,651	0.03	KRW 1,420	Hyundai Motor Co-Preferred Stock	117,251	0.02
IDR 273,400	Indofood Sukses Makmur Tbk PT	134,033	0.02	KRW 5,784	Hyundai Steel Co	148,150	0.03
IDR 1,736,300	Kalbe Farma Tbk PT	237,413	0.04	KRW 1,300	Ijin Materials Co Ltd	47,554	0.01
IDR 938,416	Merdeka Copper Gold Tbk PT	191,533	0.04	KRW 17,789	Industrial Bank of Korea	139,596	0.03
IDR 1,374,000	Sarana Menara Nusantara Tbk PT	96,686	0.02	KRW 25,658	Kakao Corp	956,102	0.18
IDR 204,879	Semen Indonesia Persero Tbk PT	83,017	0.02	KRW 3,677	Kakao Games Corp	91,670	0.02
IDR 1,306,300	Sumber Alfaria Trijaya Tbk PT	224,796	0.04	KRW 13,800	KakaoBank Corp	248,738	0.05
IDR 3,964,400	Telekomunikasi Indonesia Persero Tbk PT	1,057,702	0.20	KRW 2,223	Kakaopay Corp	79,293	0.02
IDR 650,600	Unilever Indonesia Tbk PT	184,863	0.03	KRW 5,866	Kangwon Land Inc	77,373	0.01
IDR 133,269	United Tractors Tbk PT	206,893	0.04	KRW 30,504	KB Financial Group Inc	1,105,427	0.21
IDR 169,300	Vale Indonesia Tbk PT	71,142	0.01	KRW 20,983	Kia Motors Corp	1,409,324	0.26
Total Indonesia		10,662,085	2.00	KRW 19,096	Korea Electric Power Corp	298,545	0.06
Korea				KRW 2,814	Korea Investment Holdings Co Ltd	110,198	0.02
KRW 2,057	Amorepacific Corp	152,365	0.03	KRW 3,544	Korea Shipbuilding & Offshore Engineering Co Ltd	313,343	0.06
KRW 616	BGF retail Co Ltd	81,766	0.02	KRW 698	Korea Zinc Co Ltd	258,244	0.05
KRW 8,585	Celltrion Healthcare Co Ltd	426,758	0.08	KRW 13,895	Korean Air Lines Co Ltd	256,778	0.05
KRW 8,981	Celltrion Inc	1,042,154	0.20	KRW 2,323	Krafton Inc	343,430	0.06
KRW 1,234	Celltrion Pharm Inc	71,456	0.01	KRW 5,298	KT Corp	119,820	0.02
KRW 540	CJ CheilJedang Corp	110,447	0.02	KRW 8,392	KT&G Corp	527,346	0.10
KRW 1,007	CJ Corp	52,198	0.01	KRW 1,636	Kumho Petrochemical Co Ltd	164,761	0.03
KRW 1,857	CosmoAM&T Co Ltd	263,262	0.05	KRW 2,061	L&F Co Ltd	380,088	0.07
KRW 3,765	DB Insurance Co Ltd	213,159	0.04	KRW 3,864	LG Chem Ltd	1,955,973	0.37
KRW 3,605	Doosan Bobcat Inc	160,599	0.03	KRW 697	LG Chem Ltd-Preferred Stock	186,198	0.04
KRW 36,911	Doosan Heavy Industries & Construction Co Ltd	507,311	0.10	KRW 7,809	LG Corp	521,528	0.10
KRW 3,900	Ecopro BM Co Ltd	736,994	0.14	KRW 19,096	LG Display Co Ltd	228,401	0.04
KRW 1,873	E-MART Inc	109,311	0.02	KRW 8,599	LG Electronics Inc	826,846	0.16
KRW 1,519	F&F Co Ltd / New	137,876	0.03	KRW 2,853	LG Energy Solution Ltd	1,197,366	0.22
KRW 4,000	GS Holdings Corp	111,259	0.02	KRW 727	LG Household & Health Care Ltd	253,249	0.05
KRW 22,715	Hana Financial Group Inc	675,770	0.13	KRW 1,210	LG Innotek Co Ltd	284,214	0.05
KRW 6,489	Hankook Tire Co Ltd	169,409	0.03	KRW 12,923	LG Uplus Corp	105,236	0.02
KRW 440	Hanmi Pharm Co Ltd	103,017	0.02	KRW 1,625	Lotte Chemical Corp	190,661	0.04
KRW 11,205	Hanon Systems	77,810	0.01	KRW 8,943	Meritz Financial Group Inc	281,664	0.05
KRW 2,863	Hanwha Aerospace Co Ltd	276,816	0.05	KRW 18,118	Mirae Asset Daewoo Co Ltd	99,414	0.02
KRW 7,913	Hanwha Chemical Corp	254,028	0.05	KRW 10,420	Naver Corp	1,445,586	0.27
KRW 4,033	HD Hyundai Co Ltd	183,339	0.03	KRW 1,230	NCSOFT Corp	275,377	0.05
KRW 8,926	HLB Inc	220,161	0.04	KRW 1,104	Netmarble Corp	41,139	0.01
KRW 20,665	HMM Co Ltd	295,629	0.06	KRW 12,157	NH Investment & Securities Co Ltd	88,111	0.02
KRW 2,844	Hotel Shilla Co Ltd	158,426	0.03	KRW 1,809	Orion Corp	164,748	0.03
KRW 1,464	HYBE Co Ltd	312,766	0.06	KRW 18,527	Pan Ocean Co Ltd	72,834	0.01
KRW 6,291	Hyundai Engineering & Construction Co Ltd	181,905	0.03	KRW 3,131	Pearl Abyss Corp	124,988	0.02
KRW 1,561	Hyundai Glovis Co Ltd	234,212	0.04	KRW 5,738	POSCO	1,689,632	0.32
				KRW 2,505	POSCO Chemical Co Ltd	671,092	0.13
				KRW 4,099	Posco International Corp	123,967	0.02
				KRW 1,363	Samsung Biologics Co Ltd	769,606	0.14



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 6,278	Samsung C&T Corp	503,612	0.09	MYR 157,900	IHH Healthcare Bhd	199,257	0.04
KRW 4,596	Samsung Electro-Mechanics Co Ltd	504,020	0.09	MYR 158,800	Inari Amertron Bhd	93,222	0.02
KRW 380,820	Samsung Electronics Co Ltd	20,866,849	3.92	MYR 166,700	IOI Corp Bhd	133,217	0.02
KRW 65,162	Samsung Electronics Co Ltd-Preferred Stock	2,942,465	0.55	MYR 40,198	Kuala Lumpur Kepong Bhd	189,126	0.04
KRW 12,254	Samsung Engineering Co Ltd	263,187	0.05	MYR 443,540	Malayan Banking Bhd	820,086	0.15
KRW 2,521	Samsung Fire & Marine Insurance Co Ltd	440,049	0.08	MYR 59,481	Malaysia Airports Holdings Bhd	87,676	0.02
KRW 50,765	Samsung Heavy Industries Co Ltd	256,975	0.05	MYR 212,000	Maxis Bhd	186,224	0.03
KRW 6,520	Samsung Life Insurance Co Ltd	333,014	0.06	MYR 117,100	MISC Bhd	179,633	0.03
KRW 4,399	Samsung SDI Co Ltd	2,233,469	0.42	MYR 280,900	MR DIY Group M Bhd	95,689	0.02
KRW 3,451	Samsung SDS Co Ltd	321,882	0.06	MYR 5,000	Nestle Malaysia Bhd	140,332	0.03
KRW 4,462	Samsung Securities Co Ltd	121,908	0.02	MYR 224,300	Petronas Chemicals Group Bhd	288,334	0.05
KRW 33,600	Shinhan Financial Group Co Ltd	866,998	0.16	MYR 29,200	Petronas Dagangan Bhd	138,884	0.03
KRW 3,015	SK Biopharmaceuticals Co Ltd	185,112	0.03	MYR 61,400	Petronas Gas Bhd	219,685	0.04
KRW 2,535	SK Bioscience Co Ltd	152,948	0.03	MYR 46,940	PPB Group Bhd	158,294	0.03
KRW 43,557	SK Hynix Inc	3,808,118	0.72	MYR 330,200	Press Metal Aluminium Holdings Bhd	332,499	0.06
KRW 2,169	SK IE Technology Co Ltd	159,344	0.03	MYR 1,169,200	Public Bank Bhd	964,418	0.18
KRW 2,959	SK Inc	333,930	0.06	MYR 75,250	QL Resources Bhd	86,414	0.02
KRW 4,531	SK Innovation Co Ltd	545,034	0.10	MYR 124,242	RHB Bank Bhd	144,539	0.03
KRW 8,129	SK Square Co Ltd	272,992	0.05	MYR 172,934	Sime Darby Bhd	75,954	0.01
KRW 1,766	SKC Co Ltd	130,810	0.02	MYR 175,404	Sime Darby Plantation Bhd	155,956	0.03
KRW 3,835	S-Oil Corp	194,129	0.04	MYR 105,359	Telekom Malaysia Bhd	110,833	0.02
KRW 4,903	Woongjin Coway Co Ltd	163,539	0.03	MYR 221,600	Tenaga Nasional Bhd	429,669	0.08
KRW 42,324	Woori Financial Group Inc	378,704	0.07	MYR 474,200	Top Glove Corp Bhd	82,293	0.01
KRW 4,738	Yuhan Corp	217,186	0.04				
<b>Total Korea</b>		<b>65,447,494</b>	<b>12.29</b>	<b>Total Malaysia</b>		<b>7,108,772</b>	<b>1.33</b>
Kuwait				Mexico			
KWD 119,418	Agility Public Warehousing Co KSC	242,061	0.04	MXN 194,300	Alfa SAB de CV	120,655	0.02
KWD 108,765	Boubyan Bank KSCP	226,483	0.04	MXN 2,495,200	America Movil SAB de CV	2,706,085	0.51
KWD 101,797	Gulf Bank KSCP	87,770	0.02	MXN 41,050	Arca Continental SAB de CV	421,115	0.08
KWD 647,247	Kuwait Finance House KSCP	1,568,892	0.29	MXN 71,400	Banco del Bajio SA	216,567	0.04
KWD 51,696	Mabane Co KPSC	141,456	0.03	MXN 1,225,587	Cemex SAB de CV	864,675	0.16
KWD 181,551	Mobile Telecommunications Co KSCP	305,982	0.06	MXN 39,920	Coca-Cola Femsa SAB de CV	333,037	0.06
KWD 630,793	National Bank of Kuwait SAKP	1,918,957	0.36	MXN 235,200	Fibra Uno Administracion SA de CV REIT	342,847	0.07
<b>Total Kuwait</b>		<b>4,491,601</b>	<b>0.84</b>	MXN 156,500	Fomento Economico Mexicano SAB de CV	1,729,480	0.33
Luxembourg				MXN 16,420	Gruma SAB de CV	263,076	0.05
ZAR 10,394	Reinet Investments SCA	229,407	0.04	MXN 32,200	Grupo Aeroportuario del Pacifico SAB de CV	576,823	0.11
<b>Total Luxembourg</b>		<b>229,407</b>	<b>0.04</b>	MXN 15,280	Grupo Aeroportuario del Sureste SAB de CV	425,164	0.08
Malaysia				MXN 102,700	Grupo Bimbo SAB de CV	548,815	0.10
MYR 138,100	AMMB Holdings Bhd	107,107	0.02	MXN 45,864	Grupo Carso SAB de CV	332,511	0.06
MYR 228,886	Axiata Group Bhd	129,951	0.02	MXN 206,473	Grupo Financiero Banorte SAB de CV	1,700,012	0.32
MYR 524,923	CIMB Group Holdings Bhd	569,065	0.11	MXN 163,100	Grupo Financiero Inbursa SAB de CV	386,673	0.07
MYR 244,500	Dialog Group Bhd	107,910	0.02	MXN 245,600	Grupo Mexico SAB de CV	1,180,134	0.22
MYR 279,500	DiGi.Com Bhd	246,116	0.05	MXN 200,400	Grupo Televisa SAB	205,769	0.04
MYR 132,800	Gamuda Bhd	125,189	0.02	MXN 15,810	Industrias Penoles SAB de CV	221,638	0.04
MYR 163,100	Genting Bhd	141,872	0.03	MXN 129,200	Kimberly-Clark de Mexico SAB de CV	286,793	0.05
MYR 177,300	Genting Malaysia Bhd	93,446	0.02	MXN 93,300	Operadora de Sites Mexicanos A1 REIT	88,619	0.02
MYR 55,684	Hong Leong Bank Bhd	226,196	0.04				
MYR 13,132	Hong Leong Financial Group Bhd	49,686	0.01				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Mexico (continued)				Qatar			
MXN 85,737	Orbia Advance Corp SAB de CV	184,367	0.04	QAR 182,158	Barwa Real Estate Co	129,562	0.02
MXN 16,695	Promotora y Operadora de Infraestructura SAB de CV	166,926	0.03	QAR 249,381	Commercial Bank PSQC	397,297	0.07
MXN 410,000	Wal-Mart de Mexico SAB de CV	1,618,915	0.30	QAR 148,704	Dukhan Bank	159,734	0.03
Total Mexico		14,920,696	2.80	QAR 138,002	Industries Qatar QSC	425,759	0.08
Netherlands				QAR 421,391	Masraf Al Rayan QSC	296,710	0.06
ZAR 37,505	NEPI Rockcastle NV	219,317	0.04	QAR 374,244	Mesaieed Petrochemical Holding Co	195,347	0.04
Total Netherlands		219,317	0.04	QAR 70,372	Ooredoo QPSC	211,503	0.04
Peru				QAR 29,891	Qatar Electricity & Water Co QSC	142,886	0.03
USD 20,146	Cia de Minas Buenaventura SAA-ADR	148,073	0.03	QAR 45,135	Qatar Fuel QSC	210,547	0.04
USD 5,473	Credicorp Ltd	808,034	0.15	QAR 216,082	Qatar Gas Transport Co Ltd	241,430	0.04
Total Peru		956,107	0.18	QAR 69,310	Qatar International Islamic Bank QSC	190,412	0.04
Philippines				QAR 136,591	Qatar Islamic Bank SAQ	664,568	0.12
PHP 109,150	Aboitiz Equity Ventures Inc	107,569	0.02	QAR 385,969	Qatar National Bank QPSC	1,635,067	0.31
PHP 51,738	AC Energy Corp	5,052	0.00	Total Qatar		4,900,822	0.92
PHP 23,806	Ayala Corp	269,545	0.05	Russia			
PHP 503,610	Ayala Land Inc	221,700	0.04	RUB 609,155	Gazprom PJSC*	0	0.00
PHP 152,144	Bank of the Philippine Islands	299,881	0.06	RUB 2,086,320	Inter RAO UES PJSC*	0	0.00
PHP 194,182	BDO Unibank Inc	484,404	0.09	RUB 21,289	LUKOIL PJSC*	0	0.00
PHP 78,200	International Container Terminal Services Inc	288,719	0.06	USD 2,000	Mail.Ru Group Ltd*	0	0.00
PHP 200,351	JG Summit Holdings Inc	161,335	0.03	USD 22,838	Mobile TeleSystems PJSC-ADR*	0	0.00
PHP 39,850	Jollibee Foods Corp	172,685	0.03	USD 2,585	Ozon Holdings PLC*	0	0.00
PHP 17,480	Manila Electric Co	106,084	0.02	RUB 1,100	United Co Rusal Internationa Common Stock Rub.656517*	0	0.00
PHP 128,715	Metropolitan Bank & Trust Co	129,882	0.03	USD 6,010	X5 Retail Group NV-GDR*	0	0.00
PHP 7,170	PLDT Inc	170,419	0.03	Total Russia		0	0.00
PHP 19,832	SM Investments Corp	332,333	0.06	Saudi Arabia			
PHP 823,750	SM Prime Holdings Inc	490,225	0.09	SAR 7,175	ACWA Power Co	319,084	0.06
PHP 71,390	Universal Robina Corp	177,830	0.03	SAR 7,567	Advanced Petrochemical Co	88,971	0.02
Total Philippines		3,417,663	0.64	SAR 158,713	Al Rajhi Bank	3,089,036	0.58
Poland				SAR 80,373	Alinma Bank	717,865	0.13
PLN 31,437	Allegro.eu SA	247,599	0.05	SAR 20,524	Almarai Co JSC	332,153	0.06
PLN 15,757	Bank Polska Kasa Opieki SA	429,706	0.08	SAR 52,976	Arab National Bank	372,175	0.07
PLN 5,584	CD Projekt SA	212,821	0.04	SAR 2,072	Arabian Internet & Communications Services Co	178,214	0.03
PLN 17,138	Cyfrowy Polsat SA	69,641	0.01	SAR 45,242	Bank AlBilad	466,810	0.09
PLN 4,110	Dino Polska SA	480,298	0.09	SAR 33,673	Bank Al-Jazira	164,114	0.03
PLN 11,135	KGHM Polska Miedz SA	308,046	0.06	SAR 47,704	Banque Saudi Fransi	530,370	0.10
PLN 93	LPP SA	320,686	0.06	SAR 5,809	Bupa Arabia for Cooperative Insurance Co	287,453	0.05
PLN 1,080	mBank SA	107,948	0.02	SAR 3,207	Dallah Healthcare Co	143,476	0.03
PLN 86,437	PGE Polska Grupa Energetyczna SA	154,452	0.03	SAR 44,481	Dar Al Arkan Real Estate Development Co	181,923	0.03
PLN 45,149	Polski Koncern Naftowy ORLEN SA	715,748	0.13	SAR 7,379	Dr Sulaiman Al Habib Medical Services Group Co	563,060	0.10
PLN 71,806	Powszechna Kasa Oszczednosci Bank Polski SA	638,892	0.12	SAR 1,712	Elm Co	265,653	0.05
PLN 45,785	Powszechny Zaklad Ubezpieczen SA	444,108	0.08	SAR 22,119	Emaar Economic City	55,199	0.01
PLN 2,615	Santander Bank Polska SA	250,369	0.05	SAR 31,742	Etihad Etisalat Co	405,375	0.08
Total Poland		4,380,314	0.82	SAR 48,970	Jarir Marketing Co	215,950	0.04
				SAR 43,256	Mobile Telecommunications Co Saudi Arabia	163,304	0.03
				SAR 3,961	Mouwasat Medical Services Co	255,569	0.05

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Saudi Arabia (continued)				South Africa (continued)			
SAR 3,302	Nahdi Medical Co	149,663	0.03	ZAR 345,722	Old Mutual Ltd	221,804	0.04
SAR 237,325	National Commercial Bank	2,328,515	0.44	ZAR 82,961	OUTsurance Group Ltd	149,267	0.03
SAR 23,331	National Industrialization Co	92,809	0.02	ZAR 192,106	Pepkor Holdings Ltd	167,789	0.03
SAR 39,293	Rabigh Refining & Petrochemical Co	120,476	0.02	ZAR 40,632	Remgro Ltd	316,281	0.06
SAR 117,631	Riyad Bank	1,055,345	0.20	ZAR 130,545	Sanlam Ltd	403,218	0.08
SAR 28,682	Sahara International Petrochemical Co	281,796	0.05	ZAR 44,998	Sasol Ltd	555,613	0.10
SAR 18,395	Saudi Arabian Fertilizer Co	635,613	0.12	ZAR 38,990	Shoprite Holdings Ltd	465,620	0.09
SAR 109,399	Saudi Arabian Mining Co	1,230,874	0.23	ZAR 221,663	Sibanye Stillwater Ltd	340,275	0.06
SAR 211,596	Saudi Arabian Oil Co	1,819,386	0.34	ZAR 109,579	Standard Bank Group Ltd	1,029,882	0.19
SAR 4,109	Saudi Aramco Base Oil Co	150,087	0.03	ZAR 52,663	Vodacom Group Ltd	326,718	0.06
SAR 72,082	Saudi Basic Industries Corp	1,695,052	0.32	ZAR 77,140	Woolworths Holdings Ltd	291,349	0.06
SAR 81,907	Saudi British Bank	833,112	0.16				
SAR 60,138	Saudi Electricity Co	361,402	0.07	<b>Total South Africa</b>		<b>16,693,296</b>	<b>3.13</b>
SAR 27,859	Saudi Industrial Investment Group	196,834	0.04	Taiwan			
SAR 40,973	Saudi Investment Bank	186,365	0.03	TWD 41,000	Accton Technology Corp	459,439	0.09
SAR 62,164	Saudi Kayan Petrochemical Co	229,052	0.04	TWD 242,000	Acer Inc	243,597	0.05
SAR 2,311	Saudi Research & Media Group	116,329	0.02	TWD 35,376	Advantech Co Ltd	465,137	0.09
SAR 3,894	Saudi Tadawul Group Holdings	195,390	0.04	TWD 10,510	Airtac International Group	345,896	0.06
SAR 161,554	Saudi Telecom Co	1,873,677	0.35	TWD 250,483	ASE Technology Holding Co Ltd	888,708	0.17
SAR 17,884	Savola Group	198,595	0.04	TWD 195,000	Asia Cement Corp	277,994	0.05
SAR 24,778	Yanbu National Petrochemical Co	313,466	0.06	TWD 58,000	Asustek Computer Inc	585,689	0.11
<b>Total Saudi Arabia</b>		<b>22,859,592</b>	<b>4.29</b>	TWD 523,600	AU Optronics Corp	312,702	0.06
Singapore				TWD 47,000	Catcher Technology Co Ltd	264,846	0.05
HKD 18,800	BOC Aviation Ltd	151,977	0.03	TWD 767,229	Cathay Financial Holding Co Ltd	1,062,978	0.20
<b>Total Singapore</b>		<b>151,977</b>	<b>0.03</b>	TWD 121,386	Chailease Holding Co Ltd	795,092	0.15
South Africa				TWD 373,681	Chang Hwa Commercial Bank Ltd	223,768	0.04
ZAR 65,766	Absa Group Ltd	584,544	0.11	TWD 143,000	Cheng Shin Rubber Industry Co Ltd	184,349	0.03
ZAR 11,636	African Rainbow Minerals Ltd	122,579	0.02	TWD 242,000	China Airlines Ltd	203,580	0.04
ZAR 5,282	Anglo American Platinum Ltd	238,010	0.05	TWD 1,238,445	China Development Financial Holding Corp	493,080	0.09
ZAR 33,839	AngloGold Ashanti Ltd	712,524	0.13	TWD 890,000	China Steel Corp	840,148	0.16
ZAR 29,816	Aspen Pharmacare Holdings Ltd	289,807	0.06	TWD 302,000	Chunghwa Telecom Co Ltd	1,129,670	0.21
ZAR 27,518	Bid Corp Ltd	602,020	0.11	TWD 349,000	Compal Electronics Inc	327,771	0.06
ZAR 25,383	Bidvest Group Ltd	351,536	0.07	TWD 1,407,360	CTBC Financial Holding Co Ltd	1,122,924	0.21
ZAR 6,763	Capitec Bank Holdings Ltd	561,278	0.11	TWD 157,152	Delta Electronics Inc	1,738,312	0.33
ZAR 21,404	Clicks Group Ltd	296,045	0.06	TWD 71,000	E Ink Holdings Inc	512,932	0.10
ZAR 38,526	Discovery Ltd	297,440	0.06	TWD 1,047,982	E.Sun Financial Holding Co Ltd	876,557	0.16
ZAR 20,773	Exxaro Resources Ltd	180,633	0.03	TWD 15,169	Eclat Textile Co Ltd	243,283	0.05
ZAR 401,994	FirstRand Ltd	1,457,637	0.27	TWD 5,000	eMemory Technology Inc	354,798	0.07
ZAR 29,823	Foschini Group Ltd	148,426	0.03	TWD 196,000	Eva Airways Corp	250,471	0.05
ZAR 70,414	Gold Fields Ltd	975,220	0.18	TWD 79,264	Evergreen Marine Corp Taiwan Ltd	237,961	0.04
ZAR 243,583	Growthpoint Properties Ltd	150,344	0.03	TWD 239,000	Far Eastern New Century Corp	256,692	0.05
ZAR 39,926	Harmony Gold Mining Co Ltd	167,492	0.03	TWD 130,000	Far EasTone Telecommunications Co Ltd	328,084	0.06
ZAR 66,585	Impala Platinum Holdings Ltd	441,709	0.08	TWD 36,793	Feng TAY Enterprise Co Ltd	232,138	0.04
ZAR 4,767	Kumba Iron Ore Ltd	111,670	0.02	TWD 847,346	First Financial Holding Co Ltd	752,271	0.14
ZAR 16,957	Mr Price Group Ltd	129,436	0.02	TWD 291,000	Formosa Chemicals & Fibre Corp	626,952	0.12
ZAR 138,360	MTN Group Ltd	1,011,814	0.19	TWD 83,000	Formosa Petrochemical Corp	224,659	0.04
ZAR 24,971	Multichoice Group Ltd	126,221	0.02	TWD 311,000	Formosa Plastics Corp	855,775	0.16
ZAR 15,708	Naspers Ltd	2,826,424	0.53	TWD 585,441	Fubon Financial Holding Co Ltd	1,142,892	0.21
ZAR 38,365	Nedbank Group Ltd	464,208	0.09	TWD 26,000	Giant Manufacturing Co Ltd	192,008	0.04
ZAR 26,868	Northam Platinum Holdings Ltd	178,463	0.03	TWD 7,000	Global Unichip Corp	360,738	0.07

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)			
Taiwan (continued)				Taiwan (continued)			
TWD 18,000	Globalwafers Co Ltd	287,242	0.05	TWD 7,000	Wiwynn Corp	319,157	0.06
TWD 24,000	Hotai Motor Co Ltd	627,270	0.12	TWD 101,640	WPG Holdings Ltd	178,513	0.03
TWD 675,288	Hua Nan Financial Holdings Co Ltd	481,350	0.09	TWD 27,521	Yageo Corp	434,316	0.08
TWD 706,615	Innolux Corp	345,996	0.06	TWD 148,000	Yang Ming Marine Transport Corp	299,379	0.06
TWD 199,000	Inventec Corp	276,029	0.05	TWD 806,593	Yuanta Financial Holding Co Ltd	598,253	0.11
TWD 7,500	Largan Precision Co Ltd	512,932	0.10	TWD 54,000	Zhen Ding Technology Holding Ltd	182,055	0.03
TWD 169,219	Lite-On Technology Corp	562,352	0.10	<b>Total Taiwan</b>		<b>79,351,028</b>	<b>14.89</b>
TWD 121,000	MediaTek Inc	2,672,960	0.50	Thailand			
TWD 900,798	Mega Financial Holding Co Ltd	1,104,865	0.21	THB 83,614	Advanced Info Service PCL	504,679	0.09
TWD 53,000	Micro-Star International Co Ltd	300,358	0.06	THB 14,689	Advanced Info Service PCL-NVDR	88,660	0.02
TWD 6,400	momo.com Inc	141,380	0.03	THB 294,059	Airports of Thailand PCL	597,158	0.11
TWD 382,000	Nan Ya Plastics Corp	889,242	0.17	THB 54,436	Airports of Thailand PCL-NVDR	110,545	0.02
TWD 18,000	Nan Ya Printed Circuit Board Corp	152,579	0.03	THB 454,999	Asset World Corp PLC	63,396	0.01
TWD 111,000	Nanya Technology Corp	252,333	0.05	THB 52,100	B Grimm Power PCL-NVDR	51,064	0.01
TWD 14,000	Nien Made Enterprise Co Ltd	153,960	0.03	THB 629,701	Bangkok Dusit Medical Services PCL	492,856	0.09
TWD 46,000	Novatek Microelectronics Corp	629,935	0.12	THB 260,334	Bangkok Dusit Medical Services PCL-NVDR	203,759	0.04
TWD 6,000	Parade Technologies Ltd	207,099	0.04	THB 380,575	Bangkok Expressway & Metro PCL	91,776	0.02
TWD 153,000	Pegatron Corp	367,461	0.07	THB 130,000	Bangkok Expressway & Metro PCL-NVDR	31,350	0.01
TWD 20,000	PharmaEssentia Corp	218,016	0.04	THB 683,400	Banpu PCL-NVDR	170,585	0.03
TWD 163,000	Pou Chen Corp	164,861	0.03	THB 30,361	Berli Jucker PCL	29,757	0.01
TWD 271,000	Powerchip Semiconductor Manufacturing Corp	269,308	0.05	THB 43,700	Berli Jucker PCL-NVDR	42,831	0.01
TWD 46,000	President Chain Store Corp	417,249	0.08	THB 197,200	BTS Group Holdings PCL	41,437	0.01
TWD 221,000	Quanta Computer Inc	1,078,585	0.20	THB 505,604	BTS Group Holdings PCL-NVDR	106,240	0.02
TWD 35,000	Realtek Semiconductor Corp	435,470	0.08	THB 28,599	Bumrungrad Hospital PCL	182,298	0.03
TWD 139,884	Ruentex Development Co Ltd	161,468	0.03	THB 18,700	Bumrungrad Hospital PCL	119,199	0.02
TWD 291,293	Shanghai Commercial & Savings Bank Ltd	424,624	0.08	THB 34,873	Carabao Group PLC	64,425	0.01
TWD 1,173,477	Shin Kong Financial Holding Co Ltd	335,338	0.06	THB 68,014	Central Pattana PCL	125,650	0.02
TWD 870,963	SinoPac Financial Holdings Co Ltd	485,197	0.09	THB 90,554	Central Pattana PCL-NVDR	167,291	0.03
TWD 86,350	Synnex Technology International Corp	160,808	0.03	THB 30,000	Central Retail Corp PCL-NVDR	33,000	0.01
TWD 816,319	Taishin Financial Holding Co Ltd	495,382	0.09	THB 127,596	Central Retail Corp PLC	140,354	0.03
TWD 486,000	Taiwan Business Bank	222,367	0.04	THB 236,227	Charoen Pokphand Foods PCL	131,256	0.02
TWD 486,232	Taiwan Cement Corp	594,042	0.11	THB 92,145	Charoen Pokphand Foods PCL-NVDR	51,199	0.01
TWD 757,794	Taiwan Cooperative Financial Holding Co Ltd	682,500	0.13	THB 429,572	CP ALL PCL	757,249	0.14
TWD 148,000	Taiwan High Speed Rail Corp	152,778	0.03	THB 39,542	CP ALL PCL-NVDR	69,704	0.01
TWD 138,000	Taiwan Mobile Co Ltd	423,600	0.08	THB 171,800	CP Aextra PCL-NVDR	170,807	0.03
TWD 1,966,000	Taiwan Semiconductor Manufacturing Co Ltd	36,360,064	6.82	THB 245,890	Delta Electronics Thailand PLC	638,045	0.12
TWD 113,000	Unimicron Technology Corp	638,572	0.12	THB 2,521	Electricity Generating PCL	9,279	0.00
TWD 386,000	Uni-President Enterprises Corp	945,650	0.18	THB 12,750	Electricity Generating PCL-NVDR	46,929	0.01
TWD 916,000	United Microelectronics Corp	1,426,448	0.27	THB 7,552	Energy Absolute PCL	12,141	0.00
TWD 70,000	Vanguard International Semiconductor Corp	197,788	0.04	THB 122,700	Energy Absolute PCL-NVDR	197,261	0.04
TWD 5,000	Voltronic Power Technology Corp	315,465	0.06	THB 53,400	Global Power Synergy PCL-NVDR	81,708	0.02
TWD 191,211	Walsin Lihwa Corp	251,719	0.05	THB 275,170	Gulf Energy Development PCL	362,832	0.07
TWD 68,410	Wan Hai Lines Ltd	129,596	0.02	THB 527,725	Home Product Center PCL	208,381	0.04
TWD 29,000	Win Semiconductors Corp	152,708	0.03	THB 65,600	Indorama Ventures PCL	63,370	0.01
TWD 233,000	Winbond Electronics Corp	205,360	0.04	THB 55,172	Indorama Ventures PCL-NVDR	53,297	0.01
TWD 211,000	Wistron Corp	615,158	0.11	THB 75,755	Intouch Holdings PCL-NVDR	158,112	0.03



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 97.86% (continued)				Common and Preferred Stocks - 97.86% (continued)				
<i>Thailand (continued)</i>				<i>United Arab Emirates</i>				
THB 40,400	Kasikornbank PCL	148,131	0.03	AED 229,096	Abu Dhabi Commercial Bank PJSC	505,838	0.10	
THB 43,889	Krung Thai Bank PCL	24,015	0.00	AED 115,464	Abu Dhabi Islamic Bank PJSC	334,473	0.06	
THB 253,100	Krung Thai Bank PCL	138,489	0.03	AED 246,586	Abu Dhabi National Oil Co for Distribution PJSC	261,822	0.05	
THB 67,763	Krungthai Card PCL	94,606	0.02	AED 324,206	Aldar Properties PJSC	449,275	0.08	
THB 622,297	Land & Houses PCL	148,312	0.03	AED 205,133	Americana Restaurants International PLC	236,238	0.04	
THB 68,700	Land & Houses PCL-NVDR	16,373	0.00	AED 273,854	Dubai Islamic Bank PJSC	407,830	0.08	
THB 147,955	Minor International PCL	142,926	0.03	AED 516,272	Emaar Properties PJSC	900,969	0.17	
THB 108,602	Minor International PCL-NVDR	104,911	0.02	AED 158,197	Emirates NBD Bank PJSC	639,584	0.12	
THB 62,932	Muangthai Capital PCL	69,668	0.01	AED 277,843	Emirates Telecommunications Group Co PJSC	1,694,418	0.32	
THB 92,900	Osotspa PCL-NVDR	77,952	0.01	AED 351,167	First Abu Dhabi Bank PJSC	1,304,071	0.25	
THB 110,891	PTT Exploration & Production PCL	468,305	0.08	AED 332,994	Multiply Group PJSC	286,482	0.05	
THB 84,952	PTT Global Chemical PCL	89,253	0.02		<b>Total United Arab Emirates</b>	<b>7,021,000</b>	<b>1.32</b>	
THB 92,797	PTT Global Chemical PCL-NVDR	97,495	0.02		<i>United Kingdom</i>			
THB 276,118	PTT Oil & Retail Business PCL	165,102	0.03		PLN 13,330	Pepco Group NV	120,801	0.02
THB 549,702	PTT PCL	519,391	0.10		<b>Total United Kingdom</b>	<b>120,801</b>	<b>0.02</b>	
THB 234,529	PTT PCL-NVDR	221,597	0.04		<i>United States</i>			
THB 88,411	Ratch Group PCL-NVDR	89,147	0.02		HKD 55,400	BeiGene Ltd	759,253	0.14
THB 67,920	SCB X PLC	204,019	0.04		USD 4,300	Legend Biotech Corp	296,829	0.06
THB 79,605	SCG Packaging PCL	83,635	0.02		USD 6,800	Southern Copper Corp	487,832	0.09
THB 62,613	Siam Cement PCL-NVDR	568,647	0.11		USD 33,600	Yum China Holdings Inc	1,898,400	0.36
THB 60,065	Srisawad Corp PCL-NVDR	80,047	0.02		<b>Total United States</b>	<b>3,442,314</b>	<b>0.65</b>	
THB 9,481	Thai Oil PCL	11,833	0.00		<b>Total Common and Preferred Stocks</b>	<b>521,384,763</b>	<b>97.86</b>	
THB 101,020	Thai Oil PCL-NVDR	126,079	0.02		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>521,384,763</b>	<b>97.86</b>	
THB 922,094	True Corp PCL	170,349	0.03		<i>Other transferable securities</i>			
<b>Total Thailand</b>		<b>10,330,162</b>	<b>1.94</b>		<i>Common and Preferred Stocks - 0.07%</i>			
<i>Turkey</i>					<i>Brazil</i>			
TRY 241,725	Akbank T.A.S.	187,297	0.03		BRL 1,177	Equatorial Energia SA	7,803	0.01
TRY 43,341	Aselsan Elektronik Sanayi Ve Ticaret AS	90,522	0.02		<b>Total Brazil</b>	<b>7,803</b>	<b>0.01</b>	
TRY 37,912	BIM Birlesik Magazalar AS	247,948	0.05		<i>China</i>			
TRY 127,703	Eregli Demir ve Celik Fabrikalari TAS	179,872	0.03		CNY 17,700	CECEP Solar Energy Co Ltd	16,496	0.00
TRY 5,933	Ford Otomotiv Sanayi AS	173,188	0.03		CNY 4,000	Hangzhou Silan Microelectronics Co Ltd	16,644	0.00
TRY 60,286	Haci Omer Sabanci Holding AS	106,420	0.02		CNY 6,200	Hengdian Group DMEGC Magnetics Co Ltd	15,519	0.00
TRY 100,584	Hektas Ticaret TAS	116,750	0.02		CNY 4,200	North Industries Group Red A	10,444	0.00
TRY 61,404	KOC Holding AS	244,250	0.05		CNY 3,100	Sieyuan Electric Co Ltd	19,909	0.01
TRY 99,532	Koza Altin Isletmeleri AS	94,683	0.02		CNY 10,700	Yintai Gold Co Ltd	17,209	0.01
TRY 3,832	Pegasus Hava Tasimaciligi AS	90,692	0.02		CNY 5,800	Zhejiang Weiming New Building Materials Co Ltd	16,376	0.00
TRY 85,676	Sasa Polyester Sanayi AS	187,159	0.03		<b>Total China</b>	<b>112,597</b>	<b>0.02</b>	
TRY 12,054	Tofas Turk Otomobil Fabrikasi AS	116,749	0.02		<i>Hong Kong</i>			
TRY 42,309	Turk Hava Yollari AO	314,356	0.06		HKD 283,900	China Com Rich Rene Ene Invest*	0	0.00
TRY 96,894	Turkcell Iletisim Hizmetleri AS	134,916	0.03		HKD 84,000	Huishan Dairy*	0	0.00
TRY 296,375	Turkiye Is Bankasi AS	159,840	0.03		<b>Total Hong Kong</b>	<b>0</b>	<b>0.00</b>	
TRY 75,249	Turkiye Petrol Rafinerileri AS	228,893	0.04					
TRY 90,404	Turkiye Sise ve Cam Fabrikalari AS	154,176	0.03					
TRY 269,831	Yapi ve Kredi Bankasi AS	134,346	0.03					
<b>Total Turkey</b>		<b>2,962,057</b>	<b>0.56</b>					

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 0.07% (continued)				Common and Preferred Stocks - 0.07% (continued)			
India				Russia (continued)			
INR 46,399	CG Power & Industrial Solutions Ltd	214,076	0.04	RUB 66,565	Rosneft Oil Co PJSC*	0	0.00
				RUB 552,724	Sberbank of Russia PJSC*	0	0.00
<b>Total India</b>		<b>214,076</b>	<b>0.04</b>	RUB 10,464	Severstal PAO*	0	0.00
Russia				RUB 573,495	Surgutneftegas PJSC*	0	0.00
RUB 145,730	Alrosa PJSC*	0	0.00	RUB 71,818	Tatneft PJSC*	0	0.00
RUB 3,266	Magnit PJSC*	0	0.00	RUB 222,152,814	VTB Bank PJSC*	0	0.00
RUB 93,068	Moscow Exchange MICEX-RTS PJSC*	0	0.00	RUB 15,564	Yandex NV*	0	0.00
RUB 46,580	Novatek PJSC*	0	0.00	<b>Total Russia</b>		<b>0</b>	<b>0.00</b>
RUB 94,247	Novolipetsk Steel PJSC*	0	0.00	<b>Total Common and Preferred Stocks</b>		<b>334,476</b>	<b>0.07</b>
RUB 2,174	PhosAgro PJSC*	0	0.00	<b>Total Other transferable securities</b>		<b>334,476</b>	<b>0.07</b>
USD 2	PhosAgro PJSC-GDR*	0	0.00	<b>TOTAL INVESTMENTS</b>		<b>521,719,239</b>	<b>97.93</b>
USD 42	PHOSAGRO PJSC*	0	0.00				
RUB 1,674	Polyus PJSC*	0	0.00				

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/09/23	USD	217	10,827,215	(44,162)	(0.01)
Unrealised Loss on Futures Contracts			10,827,215	(44,162)	(0.01)
<b>Total Futures Contracts</b>			<b>10,827,215</b>	<b>(44,162)</b>	<b>(0.01)</b>
<b>Other Net Assets/(Liabilities)</b>				<b>11,098,167</b>	<b>2.08</b>
<b>TOTAL NET ASSETS</b>				<b>532,773,244</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 433,657 held as cash at Goldman Sachs & Co.

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 14.17%				Corporate Bonds - 14.17% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	90,141	0.05	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	76,126	0.04
EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	92,831	0.05	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	78,305	0.04
<b>Total Australia</b>		<b>182,972</b>	<b>0.10</b>	EUR 100,000	BNP Paribas SA, 1.125%, 11/06/26	91,934	0.05
Austria				EUR 100,000	BNP Paribas SA, 0.125%, 04/09/26	88,929	0.05
EUR 30,000	OMV AG, 1.000%, 14/12/26	27,510	0.02	EUR 100,000	BNP Paribas SA, 1.500%, 23/05/28	87,960	0.05
<b>Total Austria</b>		<b>27,510</b>	<b>0.02</b>	EUR 200,000	BNP Paribas SA, 1.500%, 25/05/28	178,316	0.10
Belgium				EUR 100,000	BNP Paribas SA, 2.750%, 25/07/28	92,986	0.05
EUR 295,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	277,931	0.15	EUR 100,000	BNP Paribas SA, 4.375%, 13/01/29	99,508	0.06
EUR 130,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	121,497	0.07	EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	80,757	0.04
EUR 100,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	94,287	0.05	EUR 100,000	BNP Paribas SA, 2.100%, 07/04/32	84,340	0.05
EUR 100,000	KBC Group NV, 4.375%, perpetual	99,134	0.06	EUR 100,000	BNP Paribas SA, 4.250%, perpetual	98,159	0.05
<b>Total Belgium</b>		<b>592,849</b>	<b>0.33</b>	EUR 100,000	Bouygues SA, 1.125%, 24/07/28	88,734	0.05
Canada				EUR 100,000	BPCE SA, 0.500%, 15/09/27	87,566	0.05
EUR 2,000,000	Canadian Imperial Bank of Commerce, 3.465%, 05/04/24	1,999,140	1.12	EUR 100,000	BPCE SA, 3.500%, 25/01/28	97,255	0.05
EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	89,962	0.05	EUR 100,000	BPCE SA, 4.625%, 02/03/30	100,209	0.06
EUR 100,000	Toronto-Dominion Bank, 0.500%, 18/01/27	87,588	0.05	EUR 200,000	BPCE SA, 0.250%, 14/01/31	150,642	0.08
EUR 100,000	Toronto-Dominion Bank, 2.551%, 03/08/27	93,707	0.05	EUR 100,000	Capgemini SE, 2.000%, 15/04/29	91,085	0.05
EUR 100,000	Toronto-Dominion Bank, 3.631%, 13/12/29	96,493	0.05	EUR 100,000	Carrefour SA, 2.625%, 15/12/27	95,284	0.05
<b>Total Canada</b>		<b>2,366,890</b>	<b>1.32</b>	EUR 100,000	Cie de Saint-Gobain, 1.875%, 15/03/31	86,847	0.05
Finland				EUR 100,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	90,354	0.05
EUR 100,000	Nordea Bank Abp, 0.500%, 14/05/27	88,366	0.05	EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	92,801	0.05
EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	89,495	0.05	EUR 100,000	Credit Agricole SA, 1.375%, 03/05/27	90,755	0.05
EUR 100,000	Nordea Bank Abp, 4.125%, 05/05/28	99,016	0.06	EUR 100,000	Credit Agricole SA, 3.375%, 28/07/27	97,419	0.05
EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	91,212	0.05	EUR 100,000	Credit Agricole SA, 0.125%, 09/12/27	84,403	0.05
<b>Total Finland</b>		<b>368,089</b>	<b>0.21</b>	EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	83,601	0.05
France				EUR 100,000	Credit Agricole SA, 1.125%, 24/02/29	86,243	0.05
EUR 200,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	184,164	0.10	EUR 100,000	Credit Agricole SA, 3.875%, perpetual	98,732	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	90,485	0.05	EUR 100,000	Danone SA, 1.208%, 03/11/28	88,322	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	89,697	0.05	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	87,565	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	97,211	0.05	EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	87,123	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 4.125%, 13/03/29	99,754	0.06	EUR 100,000	HSBC France SA, 0.100%, 03/09/27	85,756	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	89,943	0.05	EUR 100,000	L'Oreal SA, 0.875%, 29/06/26	92,715	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	79,452	0.04	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	86,905	0.05

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 14.17% <i>(continued)</i>				Corporate Bonds - 14.17% <i>(continued)</i>			
France <i>(continued)</i>				Italy			
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	81,749	0.05	EUR 100,000	ASTM SpA, 1.500%, 25/01/30	81,136	0.05
EUR 100,000	Orange SA, 2.000%, 15/01/29	92,524	0.05	EUR 120,000	Eni SpA, 0.625%, 23/01/30	96,691	0.05
EUR 100,000	Orange SA, 1.875%, 12/09/30	89,427	0.05	EUR 100,000	Eni SpA, 2.000%, 18/05/31	86,268	0.05
EUR 100,000	Sanofi, 1.375%, 21/03/30	88,094	0.05	EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	170,504	0.09
EUR 100,000	Sanofi, 1.500%, 01/04/30	89,532	0.05	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	89,332	0.05
EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	87,540	0.05	EUR 100,000	Intesa Sanpaolo SpA, 4.875%, perpetual	99,935	0.06
EUR 100,000	Societe Generale SA, 4.125%, 02/06/27	99,105	0.06	EUR 230,000	UniCredit SpA, 2.125%, 24/10/26	216,034	0.12
EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	85,235	0.05	EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	88,168	0.05
EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	86,646	0.05	EUR 150,000	UniCredit SpA, 4.450%, 16/02/29	145,299	0.08
EUR 200,000	Societe Generale SA, 2.125%, 27/09/28	177,752	0.10	<b>Total Italy</b>		<b>1,073,367</b>	<b>0.60</b>
EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	81,182	0.05	Japan			
EUR 100,000	Societe Generale SA, 4.250%, 06/12/30	96,691	0.05	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	78,578	0.05
EUR 300,000	Total Capital International SA, 0.750%, 12/07/28	259,734	0.14	EUR 100,000	NTT Finance Corp, 0.342%, 03/03/30	80,784	0.05
EUR 100,000	Total Capital International SA, 1.994%, 08/04/32	87,635	0.05	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	92,623	0.05
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	85,015	0.05	EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	93,949	0.05
<b>Total France</b>		<b>5,426,203</b>	<b>3.03</b>	<b>Total Japan</b>		<b>345,934</b>	<b>0.20</b>
Germany				Luxembourg			
EUR 100,000	BASF SE, 1.500%, 17/03/31	85,308	0.05	EUR 100,000	Aroundtown SA, 0.375%, 15/04/27	71,750	0.04
EUR 20,000	Commerzbank AG, 0.500%, 04/12/26	17,877	0.01	EUR 100,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	85,337	0.05
EUR 40,000	Daimler AG, 1.000%, 15/11/27	36,146	0.02	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	79,162	0.04
EUR 47,000	Daimler AG, 1.375%, 11/05/28	42,733	0.02	EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	74,584	0.04
EUR 160,000	Daimler AG, 1.500%, 03/07/29	143,745	0.08	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	77,470	0.04
EUR 70,000	Daimler AG, 0.750%, 10/09/30	58,493	0.03	EUR 150,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	136,598	0.08
EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	88,517	0.05	EUR 100,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	96,803	0.05
EUR 200,000	Deutsche Bank AG, 5.000%, 05/09/30	192,554	0.11	EUR 80,000	Nestle Finance International Ltd, 1.500%, 01/04/30	71,571	0.04
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	78,946	0.04	EUR 50,000	Nestle Finance International Ltd, 0.375%, 12/05/32	39,519	0.02
EUR 100,000	Deutsche Telekom AG, 1.750%, 25/03/31	89,310	0.05	EUR 100,000	Novartis Finance SA, zero coupon, 23/09/28	84,201	0.05
EUR 100,000	SAP SE, 1.250%, 10/03/28	90,920	0.05	EUR 100,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	82,162	0.05
EUR 100,000	SAP SE, 1.625%, 10/03/31	88,696	0.05	<b>Total Luxembourg</b>		<b>899,157</b>	<b>0.50</b>
EUR 50,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	43,207	0.03	Netherlands			
EUR 60,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	51,284	0.03	EUR 100,000	ABN AMRO Bank NV, 4.000%, 16/01/28	98,049	0.05
EUR 100,000	Vonovia SE, 0.250%, 01/09/28	77,706	0.04	EUR 100,000	ABN AMRO Bank NV, 4.375%, 20/10/28	99,302	0.06
<b>Total Germany</b>		<b>1,185,442</b>	<b>0.66</b>	EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	87,827	0.05
Ireland				EUR 100,000	ASML Holding NV, 1.375%, 07/07/26	93,595	0.05
EUR 100,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	93,485	0.05	<b>Total Ireland</b>		<b>93,485</b>	<b>0.05</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 14.17% (continued)				Corporate Bonds - 14.17% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 85,000	BMW Finance NV, 1.500%, 06/02/29	76,798	0.04	EUR 35,000	Volkswagen International Finance NV, 1.625%, 16/01/30	29,889	0.02
EUR 70,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	64,591	0.04	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	93,105	0.05
EUR 100,000	Cooperatieve Rabobank UA, 4.625%, 27/01/28	100,563	0.06	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	84,074	0.05
EUR 100,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	87,636	0.05	<b>Total Netherlands</b>		<b>3,442,657</b>	<b>1.92</b>
EUR 100,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	80,255	0.04	<b>Norway</b>			
EUR 50,000	Daimler International Finance BV, 1.375%, 26/06/26	46,824	0.03	EUR 100,000	DNB Bank ASA, 3.125%, 21/09/27	96,885	0.05
EUR 70,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	63,421	0.03	EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	82,900	0.05
EUR 65,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	59,760	0.03	<b>Total Norway</b>		<b>179,785</b>	<b>0.10</b>
EUR 100,000	Edp Finance BV, 1.875%, 21/09/29	89,118	0.05	<b>Spain</b>			
EUR 200,000	Enel Finance International NV, 3.875%, 09/03/29	199,586	0.11	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	93,452	0.05
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	78,892	0.04	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	199,626	0.11
EUR 100,000	ING Groep NV, 2.000%, 20/09/28	90,222	0.05	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	202,902	0.11
EUR 100,000	ING Groep NV, 0.375%, 29/09/28	83,964	0.05	EUR 100,000	Banco Santander SA, 0.300%, 04/10/26	88,865	0.05
EUR 200,000	ING Groep NV, 2.500%, 15/11/30	180,948	0.10	EUR 100,000	Banco Santander SA, 1.125%, 23/06/27	88,743	0.05
EUR 200,000	ING Groep NV, 0.250%, perpetual	163,888	0.09	EUR 100,000	Banco Santander SA, 3.875%, 16/01/28	98,306	0.06
EUR 50,000	innogy Finance BV, 1.500%, 31/07/29	43,983	0.02	EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	79,173	0.04
EUR 80,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	72,039	0.04	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	91,120	0.05
EUR 100,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	100,588	0.06	EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	88,029	0.05
EUR 100,000	Naturgy Finance BV, 1.375%, 19/01/27	91,606	0.05	EUR 100,000	CaixaBank SA, 0.500%, 09/02/29	82,937	0.05
EUR 100,000	Prosus NV, 1.288%, 13/07/29	76,284	0.04	EUR 100,000	CaixaBank SA, 5.375%, 14/11/30	102,781	0.06
EUR 100,000	Schlumberger Finance BV, 2.000%, 06/05/32	86,857	0.05	EUR 100,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	85,988	0.05
EUR 100,000	Shell International Finance BV, 1.625%, 20/01/27	92,894	0.05	EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	90,961	0.05
EUR 200,000	Shell International Finance BV, 1.250%, 12/05/28	177,664	0.10	EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	90,948	0.05
EUR 120,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	117,860	0.07	EUR 100,000	Telefonica Emisiones SA, 2.592%, 25/05/31	92,983	0.05
EUR 50,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	42,477	0.02	<b>Total Spain</b>		<b>1,576,814</b>	<b>0.88</b>
EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	52,522	0.03	<b>Sweden</b>			
EUR 100,000	Stellantis NV, 0.750%, 18/01/29	83,546	0.05	EUR 100,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	92,695	0.05
EUR 100,000	Stellantis NV, 2.750%, 01/04/32	88,496	0.05	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	164,532	0.09
EUR 100,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	81,973	0.05	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	158,178	0.09
EUR 100,000	Unilever NV, 1.750%, 25/03/30	89,880	0.05	EUR 100,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	97,467	0.05
EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	91,681	0.05	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	82,205	0.05
				<b>Total Sweden</b>		<b>595,077</b>	<b>0.33</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 14.17% (continued)				Corporate Bonds - 14.17% (continued)			
Switzerland				United States (continued)			
EUR 100,000	Credit Suisse Group AG, 0.650%, 14/01/28	86,008	0.05	EUR 100,000	Comcast Corp, zero coupon, 14/09/26	88,373	0.05
EUR 100,000	Credit Suisse Group AG, 0.650%, 10/09/29	78,293	0.04	EUR 100,000	Comcast Corp, 0.750%, 20/02/32	78,616	0.04
EUR 200,000	UBS Group AG, 1.250%, 01/09/26	179,950	0.10	EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	86,942	0.05
EUR 200,000	UBS Group AG, 0.250%, 05/11/28	164,040	0.09	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	92,634	0.05
EUR 200,000	UBS Group AG, 4.375%, 11/01/31	194,514	0.11	EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	90,760	0.05
<b>Total Switzerland</b>		<b>702,805</b>	<b>0.39</b>	EUR 35,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	31,595	0.02
United Kingdom				EUR 100,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	84,843	0.05
EUR 100,000	Barclays PLC, 0.877%, 28/01/28	86,826	0.05	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	82,278	0.05
EUR 100,000	Barclays PLC, 0.577%, 09/08/29	80,123	0.04	EUR 100,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	98,607	0.05
EUR 200,000	BP Capital Markets PLC, 2.519%, 07/04/28	188,508	0.11	EUR 200,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	186,444	0.10
EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	91,010	0.05	EUR 100,000	IBM CORP, 0.875%, 09/02/30	83,634	0.05
EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	95,339	0.05	EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	91,380	0.05
EUR 100,000	HSBC Holdings PLC, 4.752%, 10/03/28	99,978	0.06	EUR 175,000	International Business Machines Corp, 3.375%, 06/02/27	172,280	0.10
EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	77,815	0.04	EUR 100,000	JPMorgan Chase & Co, 0.389%, 24/02/28	86,772	0.05
EUR 100,000	HSBC Holdings PLC, 4.856%, perpetual	100,613	0.06	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	90,473	0.05
EUR 150,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	134,422	0.08	EUR 125,000	JPMorgan Chase & Co, 1.812%, 12/06/29	111,460	0.06
EUR 100,000	Natwest Group PLC, 0.780%, 26/02/30	79,767	0.04	EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	88,229	0.05
EUR 100,000	NatWest Markets PLC, 0.125%, 18/06/26	88,224	0.05	EUR 100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	77,940	0.04
EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	89,804	0.05	EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	74,606	0.04
EUR 100,000	Thames Water Utilities Finance PLC, 4.375%, 18/01/31	89,023	0.05	EUR 100,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	92,336	0.05
EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	94,856	0.05	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	94,317	0.05
EUR 100,000	Vodafone Group PLC, 1.625%, 24/11/30	85,642	0.05	EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	99,940	0.05
<b>Total United Kingdom</b>		<b>1,481,950</b>	<b>0.83</b>	EUR 200,000	Morgan Stanley, 0.406%, 29/10/27	174,452	0.10
United States				EUR 100,000	Morgan Stanley, 4.813%, 25/10/28	101,054	0.06
EUR 200,000	Apple Inc, 1.375%, 24/05/29	179,394	0.10	EUR 100,000	Morgan Stanley, 4.656%, 02/03/29	100,534	0.06
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	89,515	0.05	EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	77,718	0.04
EUR 100,000	AT&T Inc, 0.800%, 04/03/30	81,460	0.04	EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	90,400	0.05
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	89,858	0.05	EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	75,886	0.04
EUR 200,000	Bank of America Corp, 3.648%, 31/03/29	194,024	0.11	EUR 100,000	Netflix Inc, 3.625%, 15/05/27	97,633	0.05
EUR 200,000	Bank of America Corp, 0.694%, 22/03/31	158,084	0.09	EUR 100,000	Netflix Inc, 4.625%, 15/05/29	101,143	0.06
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	90,623	0.05	EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	86,956	0.05
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	102,980	0.06	EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	89,988	0.05
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	86,988	0.05	EUR 100,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	101,151	0.06
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	85,290	0.05	EUR 100,000	Verizon Communications Inc, 1.375%, 02/11/28	87,686	0.05
EUR 100,000	Coca-Cola Co, 0.125%, 15/03/29	82,892	0.05	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	84,020	0.05

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets				
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)							
Corporate Bonds - 14.17% (continued)				Corporate Bonds - 24.22% (continued)							
United States (continued)				Italy							
EUR 200,000	Verizon Communications Inc, 0.750%, 22/03/32	153,034	0.08	EUR 100,000	Autostrade Per L Italia, 2.000%, 15/01/30	83,865	0.05				
EUR 100,000	Visa Inc, 2.000%, 15/06/29	92,481	0.05	<b>Total Italy</b>			<b>83,865</b>	<b>0.05</b>			
<b>Total United States</b>				<b>Netherlands</b>							
<b>4,839,703</b>				<b>2.70</b>							
<b>Total Corporate Bonds</b>				<b>25,380,689</b>				<b>14.17</b>			
Short Terms - 1.12%				Sweden							
Canada				EUR 100,000 Svenska Handelsbanken AB, 1.375%, 23/02/29				85,633	0.05		
EUR 2,000,000	Bank Of Montreal, zero coupon, perpetual	2,001,427	1.12	<b>Total Sweden</b>			<b>85,633</b>	<b>0.05</b>			
<b>Total Canada</b>				<b>2,001,427</b>				<b>1.12</b>			
<b>Total Short Terms</b>				<b>2,001,427</b>				<b>1.12</b>			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				United Kingdom				EUR 3,000,000	Goldman Sachs International, zero coupon, 26/09/23	2,973,560	1.66
<b>27,382,116</b>				<b>15.29</b>				EUR 4,000,000	Mitsubishi UFJ Trust & Banking Corp, zero coupon, 01/08/23	3,987,912	2.22
Other transferable securities				Austria				EUR 4,000,000	Norinchukin Bank, zero coupon, 19/07/23	3,992,840	2.23
Corporate Bonds - 24.22%				Austria				EUR 3,000,000	Sumitomo Mitsui Trust Bank Ltd, zero coupon, 02/08/23	2,990,442	1.67
Australia				EUR 2,000,000				Erste Group Bank AG, zero coupon, 21/08/23	2,984,895	1.67	
EUR 2,000,000	National Australia Bank Ltd, 2.636%, perpetual	2,000,666	1.12	<b>Total Austria</b>			<b>2,984,895</b>	<b>1.67</b>			
<b>Total Australia</b>				<b>2,000,666</b>				<b>1.12</b>			
Austria				Belgium				EUR 2,000,000	Euroclear Bank SA/NV, zero coupon, 20/09/23	1,983,658	1.11
EUR 3,000,000	Erste Group Bank AG, zero coupon, 21/08/23	2,984,895	1.67	<b>Total Belgium</b>			<b>1,983,658</b>	<b>1.11</b>			
<b>Total Austria</b>				<b>2,984,895</b>				<b>1.67</b>			
Belgium				Canada				EUR 3,000,000	Royal Bank Of Canada, 2.988%, perpetual	3,002,019	1.68
EUR 2,000,000	Euroclear Bank SA/NV, zero coupon, 20/09/23	1,983,658	1.11	<b>Total Canada</b>			<b>3,002,019</b>	<b>1.68</b>			
<b>Total Belgium</b>				<b>1,983,658</b>				<b>1.11</b>			
Canada				Denmark				EUR 3,000,000	Landesbank Baden-Wuerttemberg, zero coupon, 05/07/23	2,998,584	1.67
EUR 3,000,000	Royal Bank Of Canada, 2.988%, perpetual	3,002,019	1.68	<b>Total Denmark</b>			<b>2,998,584</b>	<b>1.67</b>			
<b>Total Canada</b>				<b>3,002,019</b>				<b>1.68</b>			
Denmark				Finland				EUR 4,000,000	Nordea Bank Abp, 1.185%, 16/10/23	4,000,220	2.23
EUR 3,000,000	Landesbank Baden-Wuerttemberg, zero coupon, 05/07/23	2,998,584	1.67	<b>Total Finland</b>			<b>4,000,220</b>	<b>2.23</b>			
<b>Total Denmark</b>				<b>2,998,584</b>				<b>1.67</b>			
Finland				France				EUR 2,000,000	Credit Agricole Corporate & Investment Bank SA, zero coupon, 12/06/24	1,923,307	1.08
EUR 4,000,000	Nordea Bank Abp, 1.185%, 16/10/23	4,000,220	2.23	EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	76,692	0.04				
<b>Total Finland</b>				<b>4,000,220</b>				<b>2.23</b>			
France				France				EUR 2,000,000	Agence Centrale des Organismes de Securite Sociale, zero coupon, 12/07/23	1,997,800	1.12
EUR 2,000,000	Credit Agricole Corporate & Investment Bank SA, zero coupon, 12/06/24	1,923,307	1.08	EUR 2,000,000	Antalis SA, zero coupon, 06/07/23	1,998,802	1.12				
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	76,692	0.04	EUR 2,000,000	Antalis SA, zero coupon, 12/07/23	1,997,606	1.11				
<b>Total France</b>				<b>1,999,999</b>				<b>1.12</b>			
Germany				France				EUR 10,186,000	Lma SA, zero coupon, 30/06/23	10,185,027	5.69
EUR 50,000	Volkswagen Leasing Gmbh, 0.375%, perpetual	44,317	0.02	EUR 4,000,000	Managed & Enhanced Tap (Magenta) Funding, zero coupon, 10/07/23	3,996,228	2.23				
<b>Total Germany</b>				<b>44,317</b>				<b>0.02</b>			
				France				EUR 2,000,000	Satellite SAS, zero coupon, 24/07/23	1,995,218	1.11
				<b>Total France</b>				<b>22,170,681</b>	<b>12.38</b>		

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Certificate of Deposits - 41.83% (continued)				Certificate of Deposits - 41.83% (continued)			
Germany				United States			
EUR 3,000,000	Landeskreditbank Baden-Wuerttemberg, zero coupon, 05/07/23	2,998,624	1.67	EUR 2,000,000	Colgate-Palmolive Co, zero coupon, 18/07/23	1,996,711	1.12
<b>Total Germany</b>				<b>Total United States</b>			
		<b>2,998,624</b>	<b>1.67</b>			<b>1,996,711</b>	<b>1.12</b>
Ireland				Total Certificate of Deposits			
EUR 4,000,000	Caterpillar International Finance DAC, zero coupon, 14/07/23	3,994,882	2.23			<b>74,923,753</b>	<b>41.83</b>
EUR 4,000,000	Matchpoint Finance PLC, zero coupon, 22/08/23	3,978,368	2.22	Total Other transferable securities			
<b>Total Ireland</b>						<b>118,291,403</b>	<b>66.05</b>
		<b>7,973,250</b>	<b>4.45</b>	Mutual Fund - 9.40%			
Luxembourg				Ireland			
EUR 2,000,000	Albion Capital Corp SA/Albion Capital LLC, zero coupon, 25/07/23	1,995,203	1.11	EUR 88,767	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,637,712	1.47
EUR 3,000,000	Sunderland Receivables SA, zero coupon, 20/09/23	2,974,189	1.66	<b>Total Ireland</b>			
<b>Total Luxembourg</b>						<b>2,637,712</b>	<b>1.47</b>
		<b>4,969,392</b>	<b>2.77</b>	Luxembourg			
Netherlands				USD 631,911	State Street Emerging Markets Local Currency Government Bond Index Fund	5,308,979	2.97
EUR 2,000,000	Alliander NV, zero coupon, 11/08/23	1,992,188	1.11	EUR 995,125	State Street Global High Yield Bond Screened Index Fund	8,889,149	4.96
EUR 2,000,000	BMW Finance NV, zero coupon, 25/07/23	1,995,292	1.11	<b>Total Luxembourg</b>			
EUR 3,000,000	Linde Finance BV, zero coupon, 02/08/23	2,990,646	1.67			<b>14,198,128</b>	<b>7.93</b>
EUR 4,000,000	PACCAR Financial Europe BV, zero coupon, 17/07/23	3,993,657	2.23	Total Mutual Fund			
EUR 3,000,000	Toyota Motor Finance Netherlands BV, zero coupon, 14/08/23	2,987,044	1.67			<b>16,835,840</b>	<b>9.40</b>
<b>Total Netherlands</b>				Certificate of Deposits - 1.12%			
		<b>13,958,827</b>	<b>7.79</b>	Netherlands			
Sweden				EUR 2,000,000	Cooperatieve RABobank, zero coupon, perpetual	2,000,178	1.12
EUR 2,000,000	Skandinaviska Enskilda Banken AB, zero coupon, 17/06/24	1,922,091	1.08	<b>Total Netherlands</b>			
EUR 4,000,000	Svenska Handelsbanken AB, zero coupon, 17/08/23	3,981,500	2.22			<b>2,000,178</b>	<b>1.12</b>
<b>Total Sweden</b>				Total Certificate of Deposits			
		<b>5,903,591</b>	<b>3.30</b>			<b>2,000,178</b>	<b>1.12</b>
United Kingdom				TOTAL INVESTMENTS			
EUR 4,000,000	Land Securities Group PLC, zero coupon, 07/07/23	3,997,359	2.23			<b>164,509,537</b>	<b>91.86</b>
EUR 4,000,000	Mitsubishi Corp Finance, zero coupon, 12/07/23	3,995,471	2.23				
<b>Total United Kingdom</b>							
		<b>7,992,830</b>	<b>4.46</b>				

### Derivatives

#### Futures Contracts – 1.13%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EMINI RUSS 2000 FUTURE, due 15/09/23	USD	20	1,744,912	2,227	0.00
EURO OAT FUTURE, due 07/09/23	EUR	16	2,054,400	6,400	0.00
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	122	5,400,940	89,860	0.05
MSCI CONSUMER DISCRETIONARY INDEX, due 15/09/23	USD	77	3,631,110	198,338	0.11
MSCI HEALTH CARE INDEX FUTURE, due 15/09/23	USD	78	3,563,784	46,946	0.03
MSCI INDUSTRIALS INDEX FUTURE, due 15/09/23	USD	77	3,595,962	113,983	0.06
MSCI WORLD NTR INDEX, due 15/09/23	EUR	559	24,268,985	208,085	0.12
OMXS30 INDEX FUTURE, due 21/07/23	SEK	45	884,498	1,262	0.00



## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 1.13% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/09/23	USD	212	43,607,182	1,309,461	0.73
S&P/TSX 60 INDEX FUTURE, due 14/09/23	CAD	13	2,194,663	33,801	0.02
SPI 200 FUTURE, due 21/09/23	AUD	14	1,529,195	14,569	0.01
TOPIX INDEX FUTURE, due 07/09/23	JPY	28	4,062,713	88,799	0.05
Unrealised Gain on Futures Contracts			96,538,344	2,113,731	1.18
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO BOBL FUTURE, due 07/09/23	EUR	15	1,735,650	(1,050)	(0.00)
EURO BTP FUTURE, due 07/09/23	EUR	6	696,660	(670)	(0.00)
FTSE 100 INDEX FUTURE, due 15/09/23	GBP	31	2,724,331	(18,913)	(0.01)
HANG SENG INDEX FUTURE, due 28/07/23	HKD	4	439,944	(6,039)	(0.00)
MSCI EMERGING MARKETS INDEX FUTURE, due 15/09/23	USD	152	6,951,455	(56,335)	(0.03)
SWISS MARKET INDEX FUTURE, due 15/09/23	CHF	19	2,204,908	(8,268)	(0.01)
Unrealised Loss on Futures Contracts			14,752,948	(91,275)	(0.05)
Total Futures Contracts			111,291,292	2,022,456	1.13
Other Net Assets/(Liabilities)				12,562,677	7.01
TOTAL NET ASSETS				179,094,670	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 4,748,748 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 90.80%				Common and Preferred Stocks - 90.80% <i>(continued)</i>			
Austria				United Kingdom			
EUR 11,163	Andritz AG	569,871	2.92	GBP 284,072	Barclays PLC	507,735	2.60
EUR 12,282	OMV AG	477,033	2.44	EUR 43,513	CNH Industrial NV	574,589	2.95
<b>Total Austria</b>		<b>1,046,904</b>	<b>5.36</b>	GBP 341,318	Serco Group PLC	619,282	3.17
Belgium				<b>Total United Kingdom</b>		<b>1,701,606</b>	<b>8.72</b>
EUR 7,443	Ucb SA	604,371	3.10	<b>Total Common and Preferred Stocks</b>			
<b>Total Belgium</b>		<b>604,371</b>	<b>3.10</b>			<b>17,721,828</b>	<b>90.80</b>
France				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 3,600	Alten SA	519,480	2.66			<b>17,721,828</b>	<b>90.80</b>
EUR 22,278	AXA SA	602,063	3.09	Mutual Fund - 7.81%			
EUR 10,257	BNP Paribas SA	592,034	3.03	Ireland			
EUR 5,000	Ipsen SA	551,000	2.82	EUR 1,525,383	State Street EUR Liquidity LVNAV Fund	1,525,383	7.81
EUR 17,832	MICHELIN (CGDE)	482,534	2.47	<b>Total Ireland</b>		<b>1,525,383</b>	<b>7.81</b>
EUR 6,360	Sanofi	624,552	3.20	<b>Total Mutual Fund</b>		<b>1,525,383</b>	<b>7.81</b>
EUR 4,951	SEB SA	468,612	2.40	<b>TOTAL INVESTMENTS</b>			
EUR 27,030	Societe Generale SA	643,314	3.30			<b>19,247,211</b>	<b>98.61</b>
<b>Total France</b>		<b>4,483,589</b>	<b>22.97</b>	<b>Other Net Assets/(Liabilities)</b>			
Germany						<b>270,788</b>	<b>1.39</b>
EUR 2,681	Allianz SE	571,589	2.93	<b>TOTAL NET ASSETS</b>			
EUR 4,995	Bayerische Motoren Werke AG	562,037	2.88			<b>19,517,999</b>	<b>100.00</b>
EUR 7,865	Continental AG	543,472	2.79				
EUR 17,609	Duerr AG	521,931	2.67				
EUR 3,992	SAP SE	499,559	2.56				
<b>Total Germany</b>		<b>2,698,588</b>	<b>13.83</b>				
Hungary							
HUF 24,381	Richter Gedeon Nyrt	550,370	2.82				
<b>Total Hungary</b>		<b>550,370</b>	<b>2.82</b>				
Ireland							
EUR 12,031	CRH PLC	607,566	3.11				
EUR 48,720	Glanbia PLC	667,464	3.42				
GBP 52,701	Grafton Group PLC	480,064	2.46				
EUR 34,448	Ryanair Holdings PLC	593,022	3.04				
EUR 17,535	Smurfit Kappa Group PLC	535,344	2.74				
<b>Total Ireland</b>		<b>2,883,460</b>	<b>14.77</b>				
Italy							
EUR 32,487	Assicurazioni Generali SpA	604,908	3.10				
EUR 77,239	Enel SpA	476,410	2.44				
EUR 40,655	Leonardo SpA	422,609	2.17				
<b>Total Italy</b>		<b>1,503,927</b>	<b>7.71</b>				
Spain							
EUR 94,499	Banco Bilbao Vizcaya Argentaria SA	664,517	3.41				
<b>Total Spain</b>		<b>664,517</b>	<b>3.41</b>				
Sweden							
SEK 49,595	Hexpol AB	481,042	2.46				
<b>Total Sweden</b>		<b>481,042</b>	<b>2.46</b>				
Switzerland							
CHF 8,682	LafargeHolcim Ltd	535,474	2.74				
CHF 2,027	Roche Holding AG	567,980	2.91				
<b>Total Switzerland</b>		<b>1,103,454</b>	<b>5.65</b>				

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 94.78%				Common and Preferred Stocks - 94.78% <i>(continued)</i>			
Austria				United Kingdom			
EUR 19,333	Andritz AG	986,950	2.70	EUR 77,989	CNH Industrial NV	1,029,845	2.82
EUR 27,712	OMV AG	1,076,334	2.94	Total United Kingdom		1,029,845	2.82
Total Austria		2,063,284	5.64	Total Common and Preferred Stocks		34,687,196	94.78
Belgium				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 35,509	Colruyt SA	1,212,632	3.31			34,687,196	94.78
EUR 12,172	Ucb SA	988,367	2.70	Mutual Fund - 4.18%			
Total Belgium		2,200,999	6.01	Ireland			
France				EUR 1,530,502	State Street EUR Liquidity LVNAV Fund	1,530,502	4.18
EUR 7,168	Alten SA	1,034,342	2.83	Total Ireland		1,530,502	4.18
EUR 38,000	AXA SA	1,026,950	2.80	Total Mutual Fund		1,530,502	4.18
EUR 17,726	BNP Paribas SA	1,023,145	2.79	TOTAL INVESTMENTS		36,217,698	98.96
EUR 5,867	Dassault Aviation SA	1,076,008	2.94	Other Net Assets/(Liabilities)		381,244	1.04
EUR 37,518	MICHELIN (CGDE)	1,015,237	2.77	TOTAL NET ASSETS		36,598,942	100.00
EUR 102,183	Orange SA	1,093,562	2.99				
EUR 14,346	Publicis Groupe SA	1,054,431	2.88				
EUR 11,919	Sanofi	1,170,446	3.20				
EUR 44,464	SCOR SE	1,195,637	3.27				
EUR 12,251	SEB SA	1,159,557	3.17				
EUR 45,627	Societe Generale SA	1,085,923	2.97				
Total France		11,935,238	32.61				
Germany							
EUR 4,981	Allianz SE	1,061,949	2.90				
EUR 11,068	Bayerische Motoren Werke AG	1,245,371	3.40				
EUR 14,730	Continental AG	1,017,843	2.78				
EUR 34,169	Duerr AG	1,012,769	2.77				
EUR 13,510	Henkel AG & Co KGaA--Preferred Stock	989,743	2.71				
EUR 9,948	SAP SE	1,244,893	3.40				
Total Germany		6,572,568	17.96				
Ireland							
EUR 23,994	CRH PLC	1,211,697	3.31				
EUR 76,613	Glanbia PLC	1,049,598	2.87				
GBP 96,141	Grafton Group PLC	875,768	2.39				
EUR 73,809	Ryanair Holdings PLC	1,270,622	3.47				
EUR 30,300	Smurfit Kappa Group PLC	925,059	2.53				
Total Ireland		5,332,744	14.57				
Italy							
EUR 58,654	Assicurazioni Generali SpA	1,092,137	2.99				
EUR 176,883	Enel SpA	1,091,014	2.98				
EUR 101,865	Leonardo SpA	1,058,887	2.89				
Total Italy		3,242,038	8.86				
Spain							
EUR 37,781	ACS Actividades de Construccion y Servicios SA	1,215,415	3.32				
EUR 155,726	Banco Bilbao Vizcaya Argentaria SA	1,095,065	2.99				
Total Spain		2,310,480	6.31				

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Mutual Fund - 2.02%			
Common and Preferred Stocks - 93.86%				Ireland			
United States				USD 513,944	State Street USD Liquidity LVNAV Fund	513,944	2.02
USD 4,786	Affiliated Managers Group Inc	717,374	2.81	<b>Total Ireland</b>			
USD 48,571	AT&T Inc	774,707	3.04	<b>Total Mutual Fund</b>			
USD 18,356	Avient Corp	750,760	2.94	<b>TOTAL INVESTMENTS</b>			
USD 16,803	Avnet Inc	847,711	3.33	<b>Other Net Assets/(Liabilities)</b>			
USD 9,998	Bristol-Myers Squibb Co	639,372	2.51	<b>TOTAL NET ASSETS</b>			
USD 2,808	Cigna Corp	787,925	3.09				
USD 14,819	Cisco Systems Inc	766,735	3.01				
USD 13,795	Citigroup Inc	635,122	2.49				
USD 10,992	Cognizant Technology Solutions Corp	717,558	2.81				
USD 28,854	Coterra Energy Inc	730,006	2.86				
USD 3,226	Cummins Inc	790,886	3.10				
USD 4,697	F5 Inc	686,983	2.69				
USD 22,983	frontdoor Inc	733,158	2.88				
USD 9,945	Hartford Financial Services Group Inc	716,239	2.81				
USD 44,577	Hewlett Packard Enterprise Co	748,894	2.94				
USD 5,237	Lear Corp	751,771	2.95				
USD 6,355	M&T Bank Corp	786,495	3.08				
USD 10,085	ManpowerGroup Inc	800,749	3.14				
USD 9,245	Maximus Inc	781,295	3.06				
USD 10,459	Micron Technology Inc	660,068	2.59				
USD 19,948	Mosaic Co	698,180	2.74				
USD 34,277	NCR Corp	863,780	3.39				
USD 42,762	NortonLifeLock Inc	793,235	3.11				
USD 8,070	Omnicom Group Inc	767,861	3.01				
USD 7,089	Philip Morris International Inc	692,028	2.71				
USD 6,745	Polaris Inc	815,673	3.20				
USD 5,204	Reinsurance Group of America Inc	721,743	2.83				
USD 41,920	Resideo Technologies Inc	740,307	2.90				
USD 16,113	Sensata Technologies Holding PLC	724,924	2.84				
USD 13,404	Skechers U.S.A. Inc	705,855	2.77				
USD 58,595	Warner Bros Discovery Inc	734,781	2.88				
USD 19,994	Wells Fargo & Co	853,344	3.35				
<b>Total United States</b>		<b>23,935,519</b>	<b>93.86</b>				
<b>Total Common and Preferred Stocks</b>		<b>23,935,519</b>	<b>93.86</b>				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				23,935,519 93.86			
Other transferable securities							
Common and Preferred Stocks - 2.98%							
United States							
USD 46,850	TEGNA Inc	760,844	2.98				
<b>Total United States</b>		<b>760,844</b>	<b>2.98</b>				
<b>Total Common and Preferred Stocks</b>		<b>760,844</b>	<b>2.98</b>				
<b>Total Other transferable securities</b>		<b>760,844</b>	<b>2.98</b>				



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.48%				Common and Preferred Stocks - 98.48% <i>(continued)</i>			
Cayman Islands				Singapore			
HKD 4,267,500	Dali Foods Group Co Ltd	1,905,960	3.00	SGD 85,400	United Overseas Bank Ltd	1,766,875	2.78
HKD 726,000	Haitian International Holdings Ltd	1,693,500	2.66	<b>Total Singapore</b>			
HKD 1,581,000	Lee & Man Paper Manufacturing Ltd	524,539	0.82	<b>1,766,875 2.78</b>			
<b>Total Cayman Islands</b>				Taiwan			
<b>4,123,999 6.48</b>				TWD 276,000	Catcher Technology Co Ltd	1,555,266	2.44
China				TWD 158,000	Taiwan Semiconductor Manufacturing Co Ltd	2,922,121	4.59
HKD 209,200	Alibaba Group Holding Ltd	2,167,654	3.40	<b>Total Taiwan</b>			
HKD 2,442,772	China Construction Bank Corp	1,580,386	2.48	<b>4,477,387 7.03</b>			
HKD 872,600	CITIC Securities Co Ltd	1,581,160	2.48	United Kingdom			
CNY 376,354	Gree Electric Appliances Inc of Zhuhai	1,888,806	2.97	HKD 208,450	Standard Chartered PLC	1,792,809	2.82
HKD 604,600	Haier Smart Home Co Ltd	1,901,767	2.99	<b>Total United Kingdom</b>			
HKD 252,000	Ping An Insurance Group Co of China Ltd	1,603,017	2.52	<b>1,792,809 2.82</b>			
HKD 1,158,404	Weichai Power Co Ltd	1,696,971	2.67	<b>Total Common and Preferred Stocks</b>			
<b>Total China</b>				<b>62,687,393 98.48</b>			
<b>12,419,761 19.51</b>				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Hong Kong				<b>62,687,393 98.48</b>			
HKD 3,134,732	WH Group Ltd	1,660,049	2.61	Mutual Fund - 0.01%			
<b>Total Hong Kong</b>				Ireland			
<b>1,660,049 2.61</b>				USD 5,044	State Street USD Liquidity LVNAV Fund	5,044	0.01
Indonesia				<b>Total Ireland</b>			
IDR 4,961,300	Bank Mandiri Persero Tbk PT	1,720,778	2.70	<b>5,044 0.01</b>			
<b>Total Indonesia</b>				<b>Total Mutual Fund</b>			
<b>1,720,778 2.70</b>				<b>5,044 0.01</b>			
Japan				<b>TOTAL INVESTMENTS</b>			
JPY 103,022	Alfresa Holdings Corp	1,535,333	2.41	<b>62,692,437 98.49</b>			
JPY 106,400	Astellas Pharma Inc	1,581,995	2.49	Other Net Assets/(Liabilities)			
JPY 55,489	KDDI Corp	1,708,417	2.68	<b>963,975 1.51</b>			
JPY 121,100	Kinden Corp	1,630,055	2.56	<b>TOTAL NET ASSETS</b>			
JPY 67,700	Komatsu Ltd	1,817,855	2.86	<b>63,656,412 100.00</b>			
JPY 59,400	Nihon Kohden Corp	1,578,959	2.48				
JPY 43,700	NOF Corp	1,863,376	2.93				
JPY 44,879	Sumitomo Mitsui Financial Group Inc	1,912,407	3.00				
JPY 50,600	Suzuki Motor Corp	1,820,809	2.86				
JPY 106,900	Tokyo Broadcasting System Holdings Inc	1,939,266	3.05				
JPY 122,910	Toyota Motor Corp	1,963,107	3.08				
JPY 37,400	Trend Micro Inc	1,797,094	2.82				
JPY 179,600	Zeon Corp	1,726,601	2.71				
<b>Total Japan</b>							
<b>22,875,274 35.93</b>							
Korea							
KRW 7,977	Hyundai Mobis Co Ltd	1,407,546	2.21				
KRW 44,200	KB Financial Group Inc	1,601,753	2.52				
KRW 26,312	KT&G Corp	1,653,424	2.60				
KRW 55,950	Samsung Electronics Co Ltd-Preferred Stock	2,526,486	3.97				
KRW 25,980	Samsung Life Insurance Co Ltd	1,326,949	2.08				
KRW 62,935	Shinhan Financial Group Co Ltd	1,623,944	2.55				
<b>Total Korea</b>							
<b>10,140,102 15.93</b>							
Macau							
HKD 502,000	Sands China Ltd	1,710,359	2.69				
<b>Total Macau</b>							
<b>1,710,359 2.69</b>							

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 93.79%				Common and Preferred Stocks - 93.79% <i>(continued)</i>			
Cayman Islands				Taiwan			
HKD 640,000	Haitian International Holdings Ltd	1,368,370	2.25	TWD 90,000	Taiwan Semiconductor Manufacturing Co Ltd	1,525,663	2.50
HKD 1,790,000	Lee & Man Paper Manufacturing Ltd	544,345	0.89				
<b>Total Cayman Islands</b>		<b>1,912,715</b>	<b>3.14</b>	<b>Total Taiwan</b>		<b>1,525,663</b>	<b>2.50</b>
China				United Kingdom			
CNY 344,308	Gree Electric Appliances Inc of Zhuhai	1,583,846	2.60	EUR 107,969	CNH Industrial NV	1,425,731	2.34
HKD 533,000	Haier Smart Home Co Ltd	1,536,709	2.52	<b>Total United Kingdom</b>		<b>1,425,731</b>	<b>2.34</b>
HKD 231,500	Ping An Insurance Group Co of China Ltd	1,349,782	2.21	United States			
<b>Total China</b>		<b>4,470,337</b>	<b>7.33</b>	USD 13,835	Advanced Energy Industries Inc	1,413,300	2.32
France				USD 41,317	Avient Corp	1,548,914	2.54
EUR 9,702	Alten SA	1,399,999	2.30	USD 23,711	Bristol-Myers Squibb Co	1,389,842	2.28
EUR 28,449	BNP Paribas SA	1,642,076	2.69	USD 6,341	Cigna Corp	1,630,875	2.68
<b>Total France</b>		<b>3,042,075</b>	<b>4.99</b>	USD 36,548	Cisco Systems Inc	1,733,266	2.84
Germany				USD 26,343	Cognizant Technology Solutions Corp	1,576,233	2.59
EUR 26,414	Continental AG	1,825,207	2.99	USD 7,336	Cummins Inc	1,648,481	2.70
<b>Total Germany</b>		<b>1,825,207</b>	<b>2.99</b>	USD 12,192	F5 Inc	1,634,465	2.68
Hong Kong				USD 12,330	Lear Corp	1,622,338	2.66
HKD 3,195,197	WH Group Ltd	1,550,933	2.54	USD 14,282	M&T Bank Corp	1,620,110	2.66
<b>Total Hong Kong</b>		<b>1,550,933</b>	<b>2.54</b>	USD 36,509	Mosaic Co	1,171,232	1.92
Hungary				USD 68,910	NCR Corp	1,591,688	2.61
HUF 78,065	Richter Gedeon Nyrt	1,762,217	2.89	USD 19,853	Philip Morris International Inc	1,776,397	2.91
<b>Total Hungary</b>		<b>1,762,217</b>	<b>2.89</b>	USD 15,646	Polaris Inc	1,734,253	2.84
Ireland				USD 12,337	Reinsurance Group of America Inc	1,568,302	2.57
EUR 107,677	Glanbia PLC	1,475,175	2.42	USD 97,288	Resideo Technologies Inc	1,574,799	2.58
<b>Total Ireland</b>		<b>1,475,175</b>	<b>2.42</b>	USD 32,831	Skechers U.S.A. Inc	1,584,675	2.60
Italy				USD 43,984	Wells Fargo & Co	1,720,657	2.82
EUR 140,164	Leonardo SpA	1,457,005	2.39	<b>Total United States</b>		<b>28,539,827</b>	<b>46.80</b>
<b>Total Italy</b>		<b>1,457,005</b>	<b>2.39</b>	<b>Total Common and Preferred Stocks</b>		<b>57,197,833</b>	<b>93.79</b>
Japan				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
JPY 39,100	Sumitomo Mitsui Financial Group Inc	1,527,176	2.50			<b>57,197,833</b>	<b>93.79</b>
<b>Total Japan</b>		<b>1,527,176</b>	<b>2.50</b>	Mutual Fund - 0.63%			
Korea				Ireland			
KRW 47,566	Samsung Electronics Co Ltd-Preferred Stock	1,968,741	3.23	USD 422,690	State Street USD Liquidity LVNAV Fund	387,434	0.63
KRW 63,243	Shinhan Financial Group Co Ltd	1,495,776	2.45	<b>Total Ireland</b>		<b>387,434</b>	<b>0.63</b>
<b>Total Korea</b>		<b>3,464,517</b>	<b>5.68</b>	<b>Total Mutual Fund</b>		<b>387,434</b>	<b>0.63</b>
Switzerland				<b>TOTAL INVESTMENTS</b>			
CHF 26,795	LafargeHolcim Ltd	1,652,617	2.71			<b>57,585,267</b>	<b>94.42</b>
CHF 5,591	Roche Holding AG	1,566,638	2.57				
<b>Total Switzerland</b>		<b>3,219,255</b>	<b>5.28</b>				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in Euro)

Derivatives

Forward Foreign Exchange Contracts – (0.03)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought KRW / Sold USD, due 28/07/23	HSBC Bank PLC	1,690,275,000	1,277,222	6,318	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				6,318	0.01
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought KRW / Sold USD, due 28/07/23	BNP Paribas SA	512,919,000	396,201	(5,979)	(0.00)
Bought KRW / Sold USD, due 28/07/23	Citibank NA	324,693,000	251,876	(4,763)	(0.01)
Bought KRW / Sold USD, due 28/07/23	UBS AG	324,693,000	251,854	(4,743)	(0.01)
Bought USD / Sold KRW, due 28/07/23	BNP Paribas SA	2,227,607	2,936,600,000	(3,080)	(0.00)
Bought USD / Sold KRW, due 28/07/23	UBS AG	2,227,288	2,936,600,000	(3,372)	(0.01)
Bought USD / Sold KRW, due 28/07/23	Westpac Banking Corporation	2,226,384	2,936,600,000	(4,200)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(26,137)	(0.04)
Total Forward Foreign Exchange Contracts				(19,819)	(0.03)
Other Net Assets/(Liabilities)				3,419,760	5.61
TOTAL NET ASSETS				60,985,208	100.00

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.96%				Common and Preferred Stocks - 98.96% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
AUD 70,714	Aurizon Holdings Ltd	184,517	0.08	EUR 3,463	Danone SA	212,104	0.10
AUD 34,124	BHP Group Ltd	1,021,932	0.47	EUR 1,763	Gecina SA REIT	187,631	0.09
AUD 43,426	Dexus REIT	225,471	0.10	EUR 9,544	L'Oreal SA	4,447,182	2.02
AUD 77,394	GPT Group REIT	213,282	0.10	EUR 26,712	MICHELIN (CGDE)	788,604	0.36
AUD 109,509	Medibank Pvt Ltd	256,589	0.12	EUR 7,618	Renault SA	320,648	0.15
AUD 156,474	Mirvac Group REIT	235,394	0.11	EUR 4,097	Sanofi	438,937	0.20
AUD 39,024	South32 Ltd	97,671	0.04	EUR 21,233	Schneider Electric SE	3,856,081	1.75
AUD 25,139	Suncorp Group Ltd	225,739	0.10	EUR 27,890	TotalEnergies SE	1,598,991	0.73
<b>Total Australia</b>		<b>2,460,595</b>	<b>1.12</b>	<b>Total France</b>		<b>14,340,010</b>	<b>6.52</b>
Austria				Germany			
EUR 5,850	OMV AG	247,891	0.11	EUR 13,011	Bayerische Motoren Werke AG	1,597,222	0.73
<b>Total Austria</b>		<b>247,891</b>	<b>0.11</b>	EUR 2,393	Bayerische Motoren Werke AG—Preferred Stock	272,042	0.12
Belgium				EUR 3,977	Beiersdorf AG	526,093	0.24
EUR 6,242	Ageas	252,720	0.12	EUR 3,583	Daimler AG	287,980	0.13
<b>Total Belgium</b>		<b>252,720</b>	<b>0.12</b>	EUR 5,720	HeidelbergCement AG	469,287	0.21
Canada				EUR 4,177	Henkel AG & Co KGaA	293,934	0.13
CAD 2,862	BCE Inc	130,637	0.06	EUR 7,027	Henkel AG & Co KGaA—Preferred Stock	561,645	0.26
CAD 34,964	Canadian Imperial Bank of Commerce	1,494,475	0.68	EUR 602	Merck KGaA	99,535	0.05
CAD 6,300	Canadian Pacific Kansas City Ltd	509,428	0.23	EUR 39,936	Telefonica Deutschland Holding AG	112,280	0.05
CAD 6,000	CCL Industries Inc	295,273	0.13	EUR 7,301	Volkswagen AG—Preferred Stock	979,265	0.45
CAD 3,400	CGI Inc	358,950	0.16	<b>Total Germany</b>		<b>5,199,283</b>	<b>2.37</b>
CAD 9,100	Great-West Lifeco Inc	264,558	0.12	Hong Kong			
CAD 11,759	Hydro One Ltd	336,352	0.15	HKD 142,000	HKT Trust & HKT Ltd	165,074	0.08
CAD 6,400	Loblaw Cos Ltd	586,580	0.27	HKD 141,293	Sino Land Co Ltd	173,628	0.08
CAD 5,900	Quebecor Inc	145,577	0.07	HKD 18,500	Swire Pacific Ltd	141,761	0.06
CAD 45,500	Royal Bank of Canada	4,350,395	1.98	HKD 44,800	Swire Properties Ltd	110,105	0.05
CAD 9,600	Saputo Inc	215,324	0.10	<b>Total Hong Kong</b>		<b>590,568</b>	<b>0.27</b>
CAD 18,293	Sun Life Financial Inc	954,706	0.43	Ireland			
CAD 17,800	Teck Resources Ltd	749,799	0.34	USD 18,937	Accenture PLC	5,843,580	2.66
CAD 15,386	Telus Corp	299,755	0.14	USD 14,600	Medtronic PLC	1,286,260	0.58
CAD 3,125	Telus Corp	60,882	0.03	USD 6,592	Seagate Technology Holdings PLC	407,847	0.19
CAD 11,742	Toronto-Dominion Bank	728,612	0.33	USD 9,100	Trane Technologies PLC	1,740,466	0.79
CAD 7,900	Tourmaline Oil Corp	372,657	0.17	<b>Total Ireland</b>		<b>9,278,153</b>	<b>4.22</b>
CAD 2,200	West Fraser Timber Co Ltd	189,217	0.09	Israel			
<b>Total Canada</b>		<b>12,043,177</b>	<b>5.48</b>	ILS 50,172	Bank Hapoalim BM	410,737	0.18
Denmark				ILS 1	Isracard Ltd	2	0.00
DKK 24,939	Novo Nordisk A/S	4,017,368	1.83	ILS 27,177	Israel Chemicals Ltd	147,202	0.07
<b>Total Denmark</b>		<b>4,017,368</b>	<b>1.83</b>	<b>Total Israel</b>		<b>557,941</b>	<b>0.25</b>
Finland				Italy			
EUR 2,351	Orion Oyj	97,519	0.04	EUR 43,725	Assicurazioni Generali SpA	888,248	0.40
EUR 22,215	Stora Enso OYJ	257,514	0.12	EUR 99,051	Eni SpA	1,424,508	0.65
EUR 14,261	UPM-Kymmene Oyj	424,287	0.19	EUR 19,810	Poste Italiane SpA	214,312	0.10
<b>Total Finland</b>		<b>779,320</b>	<b>0.35</b>	EUR 56,138	Terna Rete Elettrica Nazionale SpA	478,091	0.22
France				<b>Total Italy</b>		<b>3,005,159</b>	<b>1.37</b>
EUR 2,345	Amundi SA	138,281	0.06				
EUR 2,203	Arkema SA	207,420	0.09				
EUR 6,255	Capgemini SE	1,184,341	0.54				
EUR 23,730	Carrefour SA	449,311	0.20				
EUR 6,988	Cie de Saint-Gobain	424,881	0.19				
EUR 1,817	Covivio	85,598	0.04				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.96% (continued)				Common and Preferred Stocks - 98.96% (continued)			
Japan				Netherlands (continued)			
JPY 7,600	AGC Inc	271,483	0.12	EUR 4,584	Randstad NV	241,605	0.11
JPY 22,500	Bridgestone Corp	917,217	0.42	EUR 89,074	Stellantis NV	1,563,623	0.71
JPY 6,900	Brother Industries Ltd	100,229	0.05	<b>Total Netherlands</b>		<b>3,225,551</b>	<b>1.47</b>
JPY 39,600	Canon Inc	1,038,392	0.47	New Zealand			
JPY 8,800	Dai Nippon Printing Co Ltd	248,289	0.11	NZD 71,913	Spark New Zealand Ltd	224,253	0.10
JPY 75	Daiwa House REIT Investment Corp	143,322	0.06	<b>Total New Zealand</b>		<b>224,253</b>	<b>0.10</b>
JPY 5,100	Fuji Electric Co Ltd	221,946	0.10	Norway			
JPY 16,000	Japan Post Bank Co Ltd	124,427	0.06	NOK 37,770	Equinor ASA	1,100,290	0.50
JPY 93,700	Japan Post Holdings Co Ltd	671,948	0.31	NOK 7,512	Gjensidige Forsikring ASA	120,461	0.06
JPY 50	Japan Real Estate Investment Corp REIT	189,573	0.09	NOK 3,340	Kongsberg Gruppen ASA	152,199	0.07
JPY 47,200	Japan Tobacco Inc	1,029,658	0.47	NOK 53,231	Norsk Hydro ASA	316,995	0.14
JPY 27,500	Kansai Electric Power Co Inc	343,524	0.16	NOK 6,688	Yara International ASA	236,593	0.11
JPY 8,964	KDDI Corp	275,987	0.13	<b>Total Norway</b>		<b>1,926,538</b>	<b>0.88</b>
JPY 4,000	Kurita Water Industries Ltd	152,046	0.07	Portugal			
JPY 22,700	Mazda Motor Corp	218,857	0.10	EUR 76,280	EDP - Energias de Portugal SA	372,499	0.17
JPY 16,800	Mitsubishi Estate Co Ltd	198,762	0.09	EUR 20,222	Galp Energia SGPS SA	236,507	0.11
JPY 7,500	Mitsui Chemicals Inc	219,445	0.10	EUR 11,088	Jeronimo Martins SGPS SA	305,329	0.14
JPY 16,900	MS&AD Insurance Group Holdings Inc	595,858	0.27	<b>Total Portugal</b>		<b>914,335</b>	<b>0.42</b>
JPY 1,171,825	Nippon Telegraph & Telephone Corp	1,382,338	0.63	Singapore			
JPY 5,000	Nissan Chemical Corp	213,409	0.10	SGD 79,700	Ascendas REIT	160,183	0.07
JPY 5,900	Nisshin Seifun Group Inc	72,640	0.03	SGD 210,500	CapitaLand Integrated Commercial Trust	297,081	0.14
JPY 4,600	Nomura Real Estate Holdings Inc	108,655	0.05	SGD 210,800	Genting Singapore Ltd	146,416	0.07
JPY 163	Nomura Real Estate Master Fund Inc REIT	187,320	0.08	SGD 28,700	Keppel Corp Ltd	142,297	0.06
JPY 13,469	Nomura Research Institute Ltd	369,120	0.17	SGD 36,200	Singapore Technologies Engineering Ltd	98,434	0.04
JPY 26,300	Obayashi Corp	226,362	0.10	SGD 75,500	Wilmar International Ltd	211,993	0.10
JPY 1,500	Oracle Corp Japan	110,942	0.05	<b>Total Singapore</b>		<b>1,056,404</b>	<b>0.48</b>
JPY 20,100	Ricoh Co Ltd	170,009	0.08	South Africa			
JPY 2,400	Rohm Co Ltd	224,499	0.10	GBP 19,246	Mondi PLC	293,376	0.13
JPY 14,600	Sekisui Chemical Co Ltd	209,300	0.10	<b>Total South Africa</b>		<b>293,376</b>	<b>0.13</b>
JPY 24,400	Sekisui House Ltd	490,498	0.22	Spain			
JPY 8,200	Seven & i Holdings Co Ltd	352,032	0.16	EUR 918	Acciona SA	155,639	0.07
JPY 12,300	Sompo Holdings Inc	549,664	0.25	EUR 130,735	CaixaBank SA	540,147	0.25
JPY 28,300	Sumitomo Electric Industries Ltd	344,021	0.16	EUR 10,094	Enagas SA	198,226	0.09
JPY 5,600	Suntory Beverage & Food Ltd	201,939	0.09	EUR 12,599	Endesa SA	270,099	0.12
JPY 8,700	TIS Inc	216,153	0.10	EUR 5,329	Naturgy Energy Group SA	158,488	0.07
JPY 43,300	Tokio Marine Holdings Inc	993,112	0.45	EUR 16,094	Red Electrica Corp SA	270,139	0.12
JPY 10,600	Toppan Printing Co Ltd	227,350	0.10	EUR 54,215	Repsol SA	788,451	0.36
JPY 5,100	Trend Micro Inc	245,058	0.11	<b>Total Spain</b>		<b>2,381,189</b>	<b>1.08</b>
JPY 11,800	Yamaha Motor Co Ltd	336,525	0.15	Sweden			
JPY 8,800	Yokogawa Electric Corp	161,375	0.07	SEK 9,227	Atlas Copco AB	114,683	0.05
<b>Total Japan</b>		<b>14,353,284</b>	<b>6.53</b>	SEK 10,833	Boliden AB	312,464	0.14
Netherlands				SEK 15,498	Epiroc AB	250,090	0.12
EUR 16,283	ABN AMRO Bank NV	252,793	0.12	SEK 3,597	Holmen AB	129,010	0.06
EUR 71,028	Aegon NV	358,786	0.16	SEK 19,718	Investor AB	393,765	0.18
EUR 4,556	Heineken Holding NV	395,908	0.18	SEK 18,874	Securitas AB	154,574	0.07
EUR 11,159	NN Group NV	412,836	0.19	SEK 15,212	SKF AB	264,206	0.12
				SEK 13,732	Volvo AB	283,506	0.13

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.96% (continued)				Common and Preferred Stocks - 98.96% (continued)			
Sweden (continued)				United States (continued)			
SEK 8,161	Volvo AB	173,476	0.08	USD 5,594	AvalonBay Communities Inc REIT	1,058,776	0.48
SEK 22,864	Volvo Car AB	90,641	0.04	USD 29,466	Bank of New York Mellon Corp	1,311,826	0.60
<b>Total Sweden</b>		<b>2,166,415</b>	<b>0.99</b>	USD 2,000	BlackRock Inc	1,382,280	0.63
Switzerland				USD 9,300	BorgWarner Inc	454,863	0.21
CHF 1,155	Banque Cantonale Vaudoise	122,000	0.05	USD 5,994	Bunge Ltd	565,534	0.26
CHF 42	Chocoladefabriken Lindt & Spruengli AG	527,670	0.24	USD 10,800	Cadence Design Systems Inc	2,532,816	1.15
CHF 8,097	Clariant AG	116,932	0.05	USD 8,400	Campbell Soup Co	383,964	0.17
GBP 8,014	Coca-Cola HBC AG	238,923	0.11	USD 5,986	Cbre Group Inc	483,130	0.22
USD 6,100	Garmin Ltd	636,169	0.29	USD 4,600	CH Robinson Worldwide Inc	434,010	0.20
CHF 1,413	Geberit AG	739,312	0.34	USD 4,100	Chesapeake Energy Corp	343,088	0.16
CHF 21,955	LafargeHolcim Ltd	1,477,328	0.67	USD 102,600	Cisco Systems Inc	5,308,524	2.42
CHF 18,038	Novartis AG	1,814,587	0.83	USD 20,200	Cognizant Technology Solutions Corp	1,318,656	0.60
CHF 1,069	Roche Holding AG	350,817	0.16	USD 5,100	Coinbase Global Inc	364,905	0.17
CHF 2,017	Swatch Group AG	110,809	0.05	USD 9,300	Colgate-Palmolive Co	716,472	0.33
CHF 1,021	Swisscom AG	636,577	0.29	USD 5,800	ConocoPhillips	600,938	0.27
<b>Total Switzerland</b>		<b>6,771,124</b>	<b>3.08</b>	USD 6,700	Constellation Energy Corp	613,385	0.28
United Kingdom				USD 5,625	Cummins Inc	1,379,025	0.63
GBP 38,302	3i Group PLC	948,827	0.43	USD 2,200	Devon Energy Corp	106,348	0.05
GBP 81,883	abrdn PLC	227,151	0.10	USD 4,300	Eastman Chemical Co	359,996	0.16
GBP 22,323	Anglo American PLC	633,734	0.29	USD 15,729	Eaton Corp PLC	3,163,102	1.44
GBP 110,559	Aviva PLC	555,490	0.25	USD 1,100	Epam Systems Inc	247,225	0.11
GBP 40,490	Barratt Developments PLC	212,857	0.10	USD 1,000	Erie Indemnity Co	210,010	0.10
GBP 4,168	Berkeley Group Holdings PLC	207,879	0.10	USD 2,000	Eversource Energy	141,840	0.06
GBP 7,034	Johnson Matthey PLC	156,139	0.07	USD 38,800	Exelon Corp	1,580,712	0.72
GBP 77,589	Kingfisher PLC	228,555	0.10	USD 6,300	Expeditors International of Washington Inc	763,119	0.35
USD 6,296	Liberty Global PLC	106,151	0.05	USD 1,400	FactSet Research Systems Inc	560,910	0.25
USD 6,500	Pentair PLC	419,900	0.19	USD 1,000	Fair Isaac Corp	809,210	0.37
AUD 14,597	Rio Tinto Ltd	1,114,385	0.51	USD 3,800	First Solar Inc	722,342	0.33
<b>Total United Kingdom</b>		<b>4,811,068</b>	<b>2.19</b>	USD 4,600	FMC Corp	479,964	0.22
United States				USD 5,400	Fox Corp	172,206	0.08
USD 14,885	Abbott Laboratories	1,622,763	0.74	USD 11,888	Franklin Resources Inc	317,529	0.14
USD 1,100	Adobe Inc	537,889	0.24	USD 23,500	General Mills Inc	1,802,450	0.82
USD 11,600	Agilent Technologies Inc	1,394,900	0.63	USD 24,800	General Motors Co	956,288	0.43
USD 8,700	Air Products and Chemicals Inc	2,605,911	1.19	USD 12,486	Hartford Financial Services Group Inc	899,242	0.41
USD 6,800	Alcoa Corp	230,724	0.10	USD 5,400	Henry Schein Inc	437,940	0.20
USD 10,400	Allstate Corp	1,134,016	0.52	USD 5,700	Hershey Co	1,423,290	0.65
USD 36,600	Alphabet Inc	4,427,502	2.01	USD 49,548	Hewlett Packard Enterprise Co	832,406	0.38
USD 2,300	Alphabet Inc	275,310	0.13	USD 3,300	Hippo Parent Corp	147,213	0.07
USD 2,697	American Financial Group Inc	320,269	0.15	USD 11,900	Hormel Foods Corp	478,618	0.22
USD 3,500	Ameriprise Financial Inc	1,162,560	0.53	USD 28,100	Host Hotels & Resorts Inc	472,923	0.21
USD 6,100	AmerisourceBergen Corp	1,173,823	0.53	USD 39,578	HP Inc	1,215,440	0.55
USD 500	Amgen Inc	111,010	0.05	USD 3,900	Intel Corp	130,416	0.06
USD 4,895	AO Smith Corp	356,258	0.16	USD 13,100	International Paper Co	416,711	0.19
USD 35,679	Apple Inc	6,920,656	3.15	USD 2,200	Intuit Inc	1,008,018	0.46
USD 10,989	Applied Materials Inc	1,588,350	0.72	USD 13,100	Invesco Ltd	220,211	0.10
USD 15,201	Archer-Daniels-Midland Co	1,148,588	0.52	USD 11,500	Iron Mountain Inc	653,430	0.30
USD 2,397	Arrow Electronics Inc	343,322	0.16	USD 2,900	Jack Henry & Associates Inc	485,257	0.22
USD 1,781	Arthur J Gallagher & Co	391,054	0.18	USD 4,200	JM Smucker Co	620,214	0.28
USD 170,200	AT&T Inc	2,714,690	1.23	USD 13,100	Johnson & Johnson	2,168,312	0.99
USD 16,386	Automatic Data Processing Inc	3,601,479	1.64	USD 12,987	Juniper Networks Inc	406,883	0.18
USD 430	AutoZone Inc	1,072,145	0.49				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.96% (continued)				Common and Preferred Stocks - 98.96% (continued)			
United States (continued)				United States (continued)			
USD 10,103	Kellogg Co	680,942	0.31	USD 2,600	Rollins Inc	111,358	0.05
USD 18,700	Kroger Co	878,900	0.40	USD 4,595	SEI Investments Co	273,954	0.12
USD 2,398	Lear Corp	344,233	0.16	USD 2,100	Snap-on Inc	605,199	0.28
USD 1,300	Lennox International Inc	423,891	0.19	USD 6,900	Steel Dynamics Inc	751,617	0.34
USD 3,200	LPL Financial Holdings Inc	695,776	0.32	USD 17,800	Synchrony Financial	603,776	0.27
USD 10,300	LyondellBasell Industries NV	945,849	0.43	USD 6,000	Synopsys Inc	2,612,460	1.19
USD 4,400	Marathon Petroleum Corp	513,040	0.23	USD 8,866	T Rowe Price Group Inc	993,169	0.45
USD 8,300	Merck & Co Inc	957,737	0.44	USD 25,361	Texas Instruments Inc	4,565,487	2.08
USD 26,270	MetLife Inc	1,485,043	0.68	USD 200	Texas Pacific Land Corp	263,300	0.12
USD 22,924	Microsoft Corp	7,806,539	3.55	USD 4,100	Toro Co	416,765	0.19
USD 7,600	Molson Coors Brewing Co	500,384	0.23	USD 4,107	Tractor Supply Co	908,058	0.41
USD 10,000	Mondelez International Inc	729,400	0.33	USD 9,290	Travelers Cos Inc	1,613,301	0.73
USD 8,800	NRG Energy Inc	329,032	0.15	USD 11,300	Tyson Foods Inc	576,752	0.26
USD 8,700	Nucor Corp	1,426,626	0.65	USD 3,000	UGI Corp	80,910	0.04
USD 8,100	Omnicom Group Inc	770,715	0.35	USD 1,800	United Therapeutics Corp	397,350	0.18
USD 16,900	On Semiconductor Corp	1,598,402	0.73	USD 10,800	Verizon Communications Inc	401,652	0.18
USD 3,691	Owens Corning	481,676	0.22	USD 6,500	Vertex Pharmaceuticals Inc	2,287,415	1.04
USD 18,450	Paccar Inc	1,543,343	0.70	USD 8,000	W R Berkley Corp	476,480	0.22
USD 3,624	Packaging Corp of America	478,948	0.22	USD 1,500	Westlake Corp	179,205	0.08
USD 12,700	Paychex Inc	1,420,749	0.65	USD 1,800	WW Grainger Inc	1,419,462	0.65
USD 9,689	Principal Financial Group Inc	734,814	0.33	USD 7,099	Xylem Inc	799,489	0.36
USD 1,541	Procter & Gamble Co	233,831	0.11	<b>Total United States</b>		<b>126,613,388</b>	<b>57.60</b>
USD 3,500	Public Storage REIT	1,021,580	0.46	<b>Total Common and Preferred Stocks</b>		<b>217,509,110</b>	<b>98.96</b>
USD 7,700	Raymond James Financial Inc	799,029	0.36	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>217,509,110</b>	<b>98.96</b>
USD 6,094	Regency Centers Corp	376,426	0.17	<b>TOTAL INVESTMENTS</b>		<b>217,509,110</b>	<b>98.96</b>
USD 37,200	Regions Financial Corp	662,904	0.30				
USD 8,655	Republic Services Inc	1,325,686	0.60				
USD 4,195	Robert Half International Inc	315,548	0.14				

### Derivatives

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	12	579,583	8,521	0.00
S&P EMINI INDEX FUTURE, due 15/09/23	USD	6	1,346,475	20,587	0.01
Unrealised Gain on Futures Contracts			1,926,058	29,108	0.01
<b>Total Futures Contracts</b>			<b>1,926,058</b>	<b>29,108</b>	<b>0.01</b>
Other Net Assets/(Liabilities)				2,257,997	1.03
<b>TOTAL NET ASSETS</b>				<b>219,796,215</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 114,379 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.93%				Common and Preferred Stocks - 98.93% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 33,466	voestalpine AG	1,101,032	0.32	EUR 17,891	Legrand SA	1,624,503	0.47
Total Austria		1,101,032	0.32	EUR 11,152	L'Oreal SA	4,763,019	1.39
Belgium				EUR 10,247	LVMH Moët Hennessy Louis Vuitton SE	8,843,161	2.59
EUR 26,539	Ageas	984,862	0.29	EUR 5,055	Pernod Ricard SA	1,023,132	0.30
EUR 25,563	Anheuser-Busch InBev SA	1,324,930	0.39	EUR 21,468	Publicis Groupe SA	1,577,898	0.46
EUR 1,842	Groupe Bruxelles Lambert SA	132,919	0.04	EUR 50,539	Sanofi	4,962,930	1.45
EUR 10,913	KBC Group NV	697,559	0.20	EUR 13,712	Schneider Electric SE	2,282,500	0.67
EUR 12,018	Solvay SA	1,229,442	0.36	EUR 50,142	Societe Generale SA	1,193,380	0.35
EUR 7,025	Umicore SA	179,770	0.05	EUR 12,158	Sodexo SA	1,226,134	0.36
Total Belgium		4,549,482	1.33	EUR 95,699	TotalEnergies SE	5,028,982	1.47
Denmark				EUR 37,676	Valeo SA	739,580	0.22
DKK 9,993	Carlsberg A/S	1,463,537	0.43	EUR 5,150	Veolia Environnement SA	149,093	0.04
DKK 27,191	Demant AS	1,053,545	0.31	EUR 12,398	Vinci SA	1,318,899	0.39
DKK 3,591	Dsv As	691,104	0.20	EUR 10,260	Wendel SE	964,440	0.28
DKK 3,459	Genmab A/S	1,198,539	0.35	Total France		60,741,823	17.77
DKK 65,680	Novo Nordisk A/S	9,697,748	2.83	Germany			
DKK 15,775	Pandora A/S	1,290,658	0.38	EUR 402	adidas AG	71,468	0.02
DKK 6,467	Tryg A/S	128,238	0.04	EUR 11,140	Allianz SE	2,375,048	0.69
Total Denmark		15,523,369	4.54	EUR 51,451	BASF SE	2,288,026	0.67
Finland				EUR 21,059	Bayerische Motoren Werke AG	2,369,559	0.69
EUR 4,760	Elisa OYJ	232,954	0.07	EUR 1,959	Bayerische Motoren Werke AG-Preferred Stock	204,128	0.06
EUR 9,974	Kone Oyj	477,056	0.14	EUR 6,041	Beiersdorf AG	732,471	0.21
EUR 372,046	Nokia Oyj	1,426,983	0.42	EUR 41,643	Daimler AG	3,067,840	0.90
SEK 214,431	Nordea Bank Abp	2,134,444	0.62	EUR 6,078	Daimler Truck Holding AG	200,574	0.06
EUR 38,486	Sampo Oyj	1,582,544	0.46	EUR 140,845	Deutsche Bank AG	1,354,647	0.40
EUR 42,411	Stora Enso OYJ	450,617	0.13	EUR 914	Deutsche Boerse AG	154,557	0.05
Total Finland		6,304,598	1.84	EUR 55,649	Deutsche Lufthansa AG	521,932	0.15
France				EUR 58,505	Deutsche Post AG	2,616,929	0.77
EUR 12,850	Air Liquide SA	2,109,970	0.62	EUR 168,360	Deutsche Telekom AG	3,363,159	0.98
EUR 12,405	Amundi SA	670,490	0.20	EUR 133,800	E.ON SE	1,562,784	0.46
EUR 13,256	Arkema SA	1,143,993	0.33	EUR 5,572	Fresenius Medical Care AG & Co KGaA	243,886	0.07
EUR 49,307	AXA SA	1,332,522	0.39	EUR 31,452	Fresenius SE & Co KGaA	797,937	0.23
EUR 241	BioMerieux	23,165	0.01	EUR 30,338	GEA Group AG	1,162,249	0.34
EUR 38,479	BNP Paribas SA	2,221,008	0.65	EUR 4,073	HeidelbergCement AG	306,290	0.09
EUR 8,228	Capgemini SE	1,427,969	0.42	EUR 62,644	Infineon Technologies AG	2,367,003	0.69
EUR 35,876	Cie de Saint-Gobain	1,999,370	0.58	EUR 7,119	Merck KGaA	1,078,884	0.32
EUR 24,402	Covivio	1,053,678	0.31	EUR 6,094	MTU Aero Engines AG	1,446,716	0.42
EUR 7,337	Danone SA	411,899	0.12	EUR 3,391	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,165,148	0.34
EUR 6,275	Dassault Aviation SA	1,150,835	0.34	EUR 137	Rational AG	90,831	0.03
EUR 9,614	Dassault Systemes SE	390,569	0.11	EUR 5,379	Rheinmetall AG	1,349,053	0.39
EUR 14,536	Edenred	891,638	0.26	EUR 39,754	SAP SE	4,974,816	1.46
EUR 12,333	Eiffage SA	1,178,788	0.34	EUR 1,886	Sartorius AG-Preferred Stock	598,051	0.18
EUR 136,136	Engie SA	2,073,079	0.61	EUR 17,861	Scout24 AG	1,037,367	0.30
EUR 5,293	EssilorLuxottica SA	913,572	0.27	EUR 27,530	Siemens AG	4,199,426	1.23
EUR 5,836	Eurazeo SE	376,130	0.11	EUR 26,435	Siemens Healthineers AG	1,370,919	0.40
EUR 7,991	Gecina SA REIT	779,522	0.23				
EUR 28,838	Getlink	449,296	0.13				
EUR 1,336	Hermes International	2,658,640	0.78				
EUR 10,156	Ipsen SA	1,119,191	0.33				
EUR 745	Kering SA	376,672	0.11				
EUR 8,107	La Francaise des Jeux SAEM	292,176	0.08				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.93% (continued)				Common and Preferred Stocks - 98.93% (continued)			
Germany (continued)				Portugal			
EUR 423,058	Telefonica Deutschland Holding AG	1,090,220	0.32	EUR 66,679	EDP - Energias de Portugal SA	298,455	0.09
EUR 1,164	Volkswagen AG-Preferred Stock	143,102	0.04	Total Portugal		298,455	0.09
Total Germany		44,305,020	12.96	Spain			
Ireland				EUR 37,608	ACS Actividades de Construccion y Servicios SA	1,209,849	0.36
USD 20,100	AerCap Holdings NV	1,170,258	0.34	EUR 20,202	Amadeus IT Group SA	1,408,080	0.41
EUR 16,128	Bank of Ireland Group PLC	140,926	0.04	EUR 361,133	Banco Bilbao Vizcaya Argentaria SA	2,539,487	0.74
EUR 32,455	CRH PLC	1,638,977	0.48	EUR 709,419	Banco Santander SA	2,401,383	0.70
EUR 2,518	Flutter Entertainment PLC	463,942	0.14	EUR 7,871	Corp ACCIONA Energias Renovables SA	241,010	0.07
EUR 13,895	Kingspan Group PLC	846,206	0.25	EUR 24,644	EDP Renovaveis SA	450,862	0.13
EUR 26,190	Smurfit Kappa Group PLC	799,581	0.23	EUR 3,484	Endesa SA	68,461	0.02
Total Ireland		5,059,890	1.48	EUR 290,184	Iberdrola SA	3,467,699	1.02
Italy				EUR 16,744	Industria de Diseno Textil SA	593,742	0.17
EUR 5,807	Amplifon SpA	195,057	0.06	EUR 108,416	Repsol SA	1,445,185	0.42
EUR 24,097	Assicurazioni Generali SpA	448,686	0.13	Total Spain		13,825,758	4.04
EUR 457,900	Enel SpA	2,824,327	0.82	Sweden			
EUR 8,143	Eni SpA	107,341	0.03	SEK 57,564	Assa Abloy AB	1,265,173	0.37
EUR 3,648	Ferrari NV	1,092,576	0.32	SEK 56,795	Atlas Copco AB	693,664	0.20
EUR 570,719	Intesa Sanpaolo SpA	1,369,726	0.40	SEK 54,026	Epiroc AB	799,097	0.23
EUR 1,071	Moncler SpA	67,837	0.02	SEK 16,469	Essity AB	401,236	0.12
EUR 78,249	Poste Italiane SpA	775,917	0.23	SEK 11,209	Evolution Gaming Group AB	1,299,131	0.38
EUR 17,680	Prysmian SpA	676,791	0.20	SEK 72,069	Fastighets AB Balder	240,715	0.07
EUR 115,205	UniCredit SpA	2,449,834	0.72	SEK 21,329	Getinge AB	341,992	0.10
Total Italy		10,008,092	2.93	SEK 5,499	Hennes & Mauritz AB	86,412	0.02
Luxembourg				SEK 10,683	Industrivarden AB	269,427	0.08
EUR 54,915	ArcelorMittal SA	1,369,031	0.40	SEK 2,251	Industrivarden AB	57,076	0.02
Total Luxembourg		1,369,031	0.40	SEK 63,061	Investor AB	1,154,009	0.34
Netherlands				SEK 22,636	Saab AB	1,120,253	0.33
EUR 40,527	ABN AMRO Bank NV	576,699	0.17	SEK 61,496	Sandvik AB	1,096,929	0.32
EUR 141	Adyen NV	223,598	0.07	SEK 63,130	Securitas AB	473,895	0.14
EUR 14,965	Akzo Nobel NV	1,118,185	0.33	SEK 123,863	Skandinaviska Enskilda Banken AB	1,252,376	0.37
EUR 13,459	ASML Holding NV	8,923,317	2.61	SEK 69,968	SKF AB	1,113,862	0.32
EUR 3,108	Heineken NV	292,712	0.09	SEK 49,321	Swedish Orphan Biovitrum AB	880,596	0.26
EUR 105,512	ING Groep NV	1,301,807	0.38	SEK 33,215	Tele2 AB	251,194	0.07
EUR 36,146	JDE Peet's NV	985,340	0.29	SEK 105,460	Volvo AB	1,995,684	0.58
EUR 68,410	Koninklijke Ahold Delhaize NV	2,138,497	0.63	SEK 4,639	Volvo AB	90,385	0.03
EUR 379,823	Koninklijke KPN NV	1,241,641	0.36	Total Sweden		14,883,106	4.35
EUR 27,660	NN Group NV	937,951	0.27	Switzerland			
EUR 21,937	Prosus NV	1,472,192	0.43	CHF 83,962	ABB Ltd	3,026,220	0.89
EUR 14,374	Qiagen Nv	591,346	0.17	CHF 23,528	Alcon Inc	1,786,180	0.52
EUR 9,098	Randstad NV	439,524	0.13	CHF 6,946	Baloise Holding AG	935,087	0.27
EUR 136,966	Stellantis NV	2,203,783	0.64	CHF 230	Barry Callebaut AG	406,951	0.12
EUR 17,699	Wolters Kluwer NV	2,058,394	0.60	CHF 7,211	BKW AG	1,167,279	0.34
Total Netherlands		24,504,986	7.17	CHF 110	Chocoladefabriken Lindt & Spruengli AG	1,266,721	0.37
Norway				CHF 5	Chocoladefabriken Lindt & Spruengli AG	568,611	0.17
NOK 26,763	Kongsberg Gruppen ASA	1,117,826	0.33	CHF 24,239	Cie Financiere Richemont SA	3,765,989	1.10
NOK 161,670	Norsk Hydro ASA	882,454	0.26	CHF 15,048	Clariant AG	199,188	0.06
NOK 15,343	Telenor ASA	142,817	0.04	CHF 23	Givaudan SA	69,867	0.02
NOK 29,054	Yara International ASA	942,078	0.27				
Total Norway		3,085,175	0.90				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.93% (continued)				Common and Preferred Stocks - 98.93% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 21,936	Julius Baer Group Ltd	1,266,182	0.37	GBP 136,554	J Sainsbury PLC	428,053	0.13
CHF 5,774	Kuehne + Nagel International AG	1,565,859	0.46	GBP 305,232	JD Sports Fashion PLC	519,306	0.15
CHF 22,314	LafargeHolcim Ltd	1,376,245	0.40	GBP 50,380	Johnson Matthey PLC	1,025,045	0.30
CHF 12,482	Logitech International SA	680,839	0.20	GBP 375,762	Kingfisher PLC	1,014,564	0.30
CHF 968	Lonza Group AG	528,994	0.15	GBP 508,544	Legal & General Group PLC	1,347,003	0.39
CHF 90,659	Nestle SA	9,994,133	2.92	GBP 4,036,274	Lloyds Banking Group PLC	2,050,256	0.60
CHF 84,387	Novartis AG	7,781,082	2.28	GBP 5,092	London Stock Exchange Group PLC	496,417	0.15
CHF 23,236	Roche Holding AG	6,510,894	1.90	GBP 487,978	M&G PLC	1,088,385	0.32
CHF 2,368	Sika AG	620,347	0.18	GBP 97,433	National Grid PLC	1,181,377	0.35
CHF 48	Sonova Holding AG	11,714	0.00	GBP 514,138	NatWest Group PLC	1,442,702	0.42
EUR 47,076	STMicroelectronics NV	2,145,018	0.63	GBP 9,777	Next PLC	786,131	0.23
CHF 4,541	Straumann Holding AG	675,290	0.20	GBP 20,371	Prudential PLC	263,141	0.08
CHF 2,831	Swiss Life Holding AG	1,516,923	0.44	GBP 34,385	Reckitt Benckiser Group PLC	2,368,885	0.69
CHF 583	Swiss Re AG	53,781	0.02	GBP 99,027	RELX PLC	3,024,553	0.89
CHF 1,825	Swisscom AG	1,042,950	0.31	GBP 56,482	Rio Tinto PLC	3,281,401	0.96
CHF 164,552	UBS Group AG	3,050,589	0.89	GBP 843,594	Rolls-Royce Holdings PLC	1,484,891	0.43
CHF 3,791	Zurich Insurance Group AG	1,650,298	0.48	GBP 129,945	Sage Group PLC	1,400,386	0.41
<b>Total Switzerland</b>		<b>53,663,231</b>	<b>15.69</b>	GBP 282,405	Shell PLC	7,708,901	2.25
United Kingdom				GBP 81,689	Smith & Nephew PLC	1,207,045	0.35
GBP 77,155	3i Group PLC	1,751,882	0.51	GBP 17,581	Smiths Group PLC	336,811	0.10
GBP 9,715	Anglo American PLC	252,797	0.07	GBP 27,332	SSE PLC	586,362	0.17
GBP 27,915	Ashtead Group PLC	1,770,909	0.52	GBP 316,891	Tesco PLC	917,280	0.27
GBP 42,860	Associated British Foods PLC	994,406	0.29	GBP 74,529	Unilever PLC	3,558,646	1.04
GBP 51,331	Astrazeneca PLC	6,744,896	1.97	GBP 43,248	United Utilities Group PLC	484,620	0.14
GBP 238,399	Aviva PLC	1,097,898	0.32	GBP 2,130	Whitbread PLC	84,044	0.03
GBP 753,732	Barclays PLC	1,347,182	0.39	GBP 36,285	Wpp PLC	348,160	0.10
GBP 108,887	Barratt Developments PLC	524,677	0.15	<b>Total United Kingdom</b>	<b>79,034,454</b>	<b>23.12</b>	
GBP 11,791	Berkeley Group Holdings PLC	539,026	0.16	<b>Total Common and Preferred Stocks</b>	<b>338,257,502</b>	<b>98.93</b>	
GBP 814,703	BP PLC	4,351,481	1.27	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 102,728	British American Tobacco PLC	3,122,029	0.91	<b>338,257,502</b>	<b>98.93</b>		
GBP 45,962	Burberry Group PLC	1,135,469	0.33	Other transferable securities			
EUR 96,621	CNH Industrial NV	1,275,880	0.37	Common and Preferred Stocks - 0.00%			
USD 23,330	Coca-Cola European Partners PLC	1,377,774	0.40	Denmark			
GBP 82,339	Compass Group PLC	2,112,824	0.62	DKK 168	Vestas Wind Systems As	4,094	0.00
GBP 350	Croda International PLC	22,946	0.01	<b>Total Denmark</b>	<b>4,094</b>	<b>0.00</b>	
GBP 95,197	Diageo PLC	3,748,452	1.10	<b>Total Common and Preferred Stocks</b>			
GBP 24,326	Endeavour Mining PLC	534,346	0.16	<b>4,094</b>			
GBP 4,422	Experian PLC	155,517	0.05	<b>Total Other transferable securities</b>			
GBP 176,834	GSK PLC	2,861,844	0.84	<b>4,094</b>			
GBP 8,422	Halma PLC	223,470	0.07	<b>TOTAL INVESTMENTS</b>			
GBP 622,585	HSBC Holdings PLC	4,510,451	1.32	<b>338,261,596</b>			
GBP 2,273	InterContinental Hotels Group PLC	143,933	0.04	<b>98.93</b>			

### Derivatives

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	38	1,682,260	25,080	0.00
Unrealised Gain on Futures Contracts			1,682,260	25,080	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/09/23	GBP	7	615,172	(5,197)	(0.00)
SWISS MARKET INDEX FUTURE, due 15/09/23	CHF	4	464,191	(1,502)	(0.00)
Unrealised Loss on Futures Contracts			1,079,363	(6,699)	(0.00)
Total Futures Contracts			2,761,623	18,381	0.00
Other Net Assets/(Liabilities)				3,644,049	1.07
<b>TOTAL NET ASSETS</b>				<b>341,924,026</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 195,092 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.66%				Common and Preferred Stocks - 98.66% <i>(continued)</i>			
Argentina				United Kingdom			
USD 1,247	MercadoLibre Inc	1,477,196	0.26	USD 2,448	Linde PLC	932,884	0.16
Total Argentina		1,477,196	0.26	Total United Kingdom		932,884	0.16
Bermuda				United States			
USD 4,516	Everest Re Group Ltd	1,543,840	0.27	USD 20,608	3M Co	2,062,655	0.36
Total Bermuda		1,543,840	0.27	USD 33,524	Abbott Laboratories	3,654,786	0.64
Canada				USD 27,538	AbbVie Inc	3,710,195	0.65
USD 4,977	1847432 Alberta ULC	189,474	0.03	USD 8,023	Adobe Inc	3,923,167	0.69
CAD 5,097	Alimentation Couche-Tard Inc	261,658	0.05	USD 6,639	Advanced Micro Devices Inc	756,248	0.13
CAD 12,252	AltaGas Ltd	220,365	0.04	USD 13,514	AECOM	1,144,501	0.20
CAD 37,338	ARC Resources Ltd	498,592	0.09	USD 14,595	Agilent Technologies Inc	1,755,049	0.31
CAD 8,330	Bank of Nova Scotia	417,240	0.07	USD 19,365	Akamai Technologies Inc	1,740,333	0.30
CAD 8,762	BRP Inc	741,550	0.13	USD 71,706	Alphabet Inc	8,674,275	1.52
CAD 3,056	Can Apartment Prop REIT	117,459	0.02	USD 79,710	Alphabet Inc	9,541,287	1.67
CAD 7,112	Canadian National Railway Co	862,201	0.15	USD 1,737	Altria Group Inc	78,686	0.01
CAD 8,945	Canadian Utilities Ltd	231,931	0.04	USD 113,611	Amazon.com Inc	14,810,330	2.59
CAD 1,280	CCL Industries Inc	62,992	0.01	USD 8,151	American Financial Group Inc	967,931	0.17
CAD 6,288	Descartes Systems Group Inc	504,276	0.09	USD 39,586	American International Group Inc	2,277,778	0.40
CAD 4,835	Dollarama Inc	327,826	0.06	USD 6,445	Ameriprise Financial Inc	2,140,771	0.37
CAD 43,979	Empire Co Ltd	1,250,655	0.22	USD 4,072	AmerisourceBergen Corp	783,575	0.14
CAD 6,690	Firstservice Corp	1,031,471	0.18	USD 2,722	AMETEK Inc	440,637	0.08
CAD 13,342	George Weston Ltd	1,579,160	0.28	USD 3,719	Amgen Inc	825,692	0.14
CAD 47,749	Gildan Activewear Inc	1,541,175	0.27	USD 10,376	Amphenol Corp	881,441	0.15
CAD 18,799	Hydro One Ltd	537,723	0.09	USD 2,698	Anthem Inc	1,198,694	0.21
CAD 26,261	iA Financial Corp Inc	1,791,087	0.31	USD 207,956	Apple Inc	40,337,225	7.06
CAD 41,179	Kinross Gold Corp	196,676	0.03	USD 22,957	Applied Materials Inc	3,318,205	0.58
CAD 20,877	Loblaw Cos Ltd	1,913,442	0.34	USD 26,698	Archer-Daniels-Midland Co	2,017,301	0.35
USD 213	Lululemon Athletica Inc	80,621	0.01	USD 128,103	AT&T Inc	2,043,243	0.36
CAD 106,052	Manulife Financial Corp	2,006,833	0.35	USD 11,921	Automatic Data Processing Inc	2,620,117	0.46
CAD 31,185	Metro Inc	1,763,281	0.31	USD 839	AutoZone Inc	2,091,929	0.37
CAD 41,183	Open Text Corp	1,714,856	0.30	USD 1,471	Baker Hughes a GE Co	46,498	0.01
CAD 42,593	Quebecor Inc	1,050,944	0.18	USD 152,039	Bank of America Corp	4,361,999	0.76
CAD 10,975	RioCan Real Estate Investment Trust	159,908	0.03	USD 9,512	Becton Dickinson and Co	2,511,263	0.44
CAD 1,461	Royal Bank of Canada	139,691	0.02	USD 12,716	Berkshire Hathaway Inc	4,336,156	0.76
CAD 9,360	Shopify Inc	605,632	0.11	USD 5,631	Biogen Inc	1,603,990	0.28
CAD 15,379	TFI International Inc	1,754,130	0.31	USD 923	Booking Holdings Inc	2,492,405	0.44
CAD 1,766	Thomson Reuters Corp	238,705	0.04	USD 28,245	BorgWarner Inc	1,381,463	0.24
CAD 21,184	Toronto-Dominion Bank	1,314,505	0.23	USD 7,177	Boston Scientific Corp	388,204	0.07
Total Canada		25,106,059	4.39	USD 49,666	Bristol-Myers Squibb Co	3,176,141	0.56
Ireland				USD 7,678	Broadcom Inc	6,660,128	1.17
USD 3,678	Accenture PLC	1,134,957	0.20	USD 14,381	Builders FirstSource Inc	1,955,816	0.34
USD 4,598	Johnson Controls International PLC	313,308	0.06	USD 10,981	Cadence Design Systems Inc	2,575,264	0.45
USD 647	Medtronic PLC	57,001	0.01	USD 13,296	Capital One Financial Corp	1,454,184	0.25
USD 6,361	Willis Towers Watson PLC	1,498,015	0.26	USD 46,593	Carlyle Group Inc	1,488,646	0.26
Total Ireland		3,003,281	0.53	USD 5,994	Caterpillar Inc	1,474,824	0.26
Jersey				USD 12,538	Cboe Global Markets Inc	1,730,369	0.30
USD 3,369	Ferguson PLC	529,977	0.09	USD 1,764	Centene Corp	118,982	0.02
Total Jersey		529,977	0.09	USD 22,112	Charles Schwab Corp	1,253,308	0.22
Netherlands				USD 14,322	Cheniere Energy Inc	2,182,100	0.38
USD 11,881	NXP Semiconductors NV	2,431,803	0.42	USD 16,594	Chevron Corp	2,611,066	0.46
Total Netherlands		2,431,803	0.42	USD 7,499	Cigna Corp	2,104,219	0.37
				USD 712	Cintas Corp	353,921	0.06
				USD 88,241	Cisco Systems Inc	4,565,589	0.80



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.66% (continued)				Common and Preferred Stocks - 98.66% (continued)			
United States (continued)				United States (continued)			
USD 13,766	Citigroup Inc	633,787	0.11	USD 25,396	GoDaddy Inc	1,908,001	0.33
USD 2,163	Citizens Financial Group Inc	56,411	0.01	USD 25,608	Halliburton Co	844,808	0.15
USD 53,245	Coca-Cola Co	3,206,414	0.56	USD 1,857	HCA Healthcare Inc	563,562	0.10
USD 680	Colgate-Palmolive Co	52,387	0.01	USD 4,690	HEICO Corp	829,849	0.14
USD 55,693	Comcast Corp	2,314,044	0.40	USD 1,033	HEICO Corp	145,240	0.03
USD 27,902	Conagra Brands Inc	940,855	0.16	USD 119,224	Hewlett Packard Enterprise Co	2,002,963	0.35
USD 6,856	ConocoPhillips	710,350	0.12	USD 21,442	Hologic Inc	1,736,159	0.30
USD 22,872	Consolidated Edison Inc	2,067,629	0.36	USD 8,564	Home Depot Inc	2,660,321	0.47
USD 5,243	Corning Inc	183,715	0.03	USD 43,193	Host Hotels & Resorts Inc	726,938	0.13
USD 33,847	Corteva Inc	1,939,433	0.34	USD 39,968	Howmet Aerospace Inc	1,980,814	0.35
USD 4,964	Costco Wholesale Corp	2,672,518	0.47	USD 10,236	HP Inc	314,348	0.05
USD 77,880	CSX Corp	2,655,708	0.46	USD 5,995	Hubbell Inc	1,987,702	0.35
USD 2,579	CVS Health Corp	178,286	0.03	USD 2,423	HubSpot Inc	1,289,254	0.23
USD 2,447	Danaher Corp	587,280	0.10	USD 2,861	Humana Inc	1,279,239	0.22
USD 11,860	Darden Restaurants Inc	1,981,569	0.35	USD 120,109	Huntington Bancshares Inc	1,294,775	0.23
USD 1,681	DaVita Inc	168,890	0.03	USD 2,565	IDEXX Laboratories Inc	1,288,220	0.23
USD 458	Deere & Co	185,577	0.03	USD 23,590	Intel Corp	788,850	0.14
USD 13,664	Dexcom Inc	1,755,961	0.31	USD 9,234	International Business Machines Corp	1,235,602	0.22
USD 20,197	DocuSign Inc	1,031,865	0.18	USD 201	Intuit Inc	92,096	0.02
USD 39,542	Dow Inc	2,106,007	0.37	USD 96,699	Invesco Ltd	1,625,510	0.28
USD 67,367	Dropbox Inc	1,796,678	0.31	USD 18,301	Iron Mountain Inc	1,039,863	0.18
USD 15,494	Eastman Chemical Co	1,297,158	0.23	USD 25,586	Johnson & Johnson	4,234,995	0.74
USD 7,289	Eaton Corp PLC	1,465,818	0.26	USD 52,148	JPMorgan Chase & Co	7,584,405	1.33
USD 44,845	eBay Inc	2,004,123	0.35	USD 12,614	Juniper Networks Inc	395,197	0.07
USD 29,265	Edison International	2,032,454	0.36	USD 74,195	KeyCorp	685,562	0.12
USD 16,447	Electronic Arts Inc	2,133,176	0.37	USD 10,588	Keysight Technologies Inc	1,772,961	0.31
USD 8,074	Eli Lilly & Co	3,786,545	0.66	USD 6,490	Kimberly-Clark Corp	896,009	0.16
USD 68,536	Equitable Holdings Inc	1,861,438	0.33	USD 23,621	Kinder Morgan Inc	406,754	0.07
USD 7,450	Essex Property Trust Inc	1,745,535	0.31	USD 5,393	KLA Corp	2,615,713	0.46
USD 502	Estee Lauder Cos Inc	98,583	0.02	USD 40,066	Kroger Co	1,883,102	0.33
USD 22,276	Eversource Energy	1,579,814	0.28	USD 11,013	L3Harris Technologies Inc	2,156,015	0.38
USD 49,125	Exelon Corp	2,001,352	0.35	USD 609	Lear Corp	87,422	0.01
USD 71,573	Exxon Mobil Corp	7,676,204	1.34	USD 17,437	Liberty Media Corp-Liberty Formula One	1,312,657	0.23
USD 36,043	Facebook Inc	10,343,620	1.81	USD 10,172	Lowe's Cos Inc	2,295,820	0.40
USD 1,648	Fair Isaac Corp	1,333,578	0.23	USD 9,400	LyondellBasell Industries NV	863,202	0.15
USD 8,612	FedEx Corp	2,134,915	0.37	USD 19,251	Marathon Oil Corp	443,158	0.08
USD 20,288	Fidelity National Information Services Inc	1,109,754	0.19	USD 20,678	Marathon Petroleum Corp	2,411,055	0.42
USD 51,394	Fifth Third Bancorp	1,347,037	0.24	USD 15,127	Marsh & McLennan Cos Inc	2,845,086	0.50
USD 29,690	First Horizon Corp	334,606	0.06	USD 250	Martin Marietta Materials Inc	115,422	0.02
USD 21,413	Fiserv Inc	2,701,250	0.47	USD 9,003	Mastercard Inc	3,540,880	0.62
USD 13,555	FMC Corp	1,414,329	0.25	USD 15,068	McDonald's Corp	4,496,442	0.79
USD 29,043	Ford Motor Co	439,421	0.08	USD 398	McKesson Corp	170,069	0.03
USD 4,597	Fox Corp	156,298	0.03	USD 47,533	Merck & Co Inc	5,484,833	0.96
USD 49,615	Fox Corp	1,582,222	0.28	USD 894	Mettler-Toledo International Inc	1,172,606	0.20
USD 67,773	Franklin Resources Inc	1,810,217	0.32	USD 43,369	MGM Resorts International	1,904,766	0.33
USD 5,366	Gartner Inc	1,879,763	0.33	USD 91,925	Microsoft Corp	31,304,139	5.48
USD 6,267	GE HealthCare Technologies Inc	509,131	0.09	USD 24,274	Mondelez International Inc	1,770,546	0.31
USD 18,007	General Electric Co	1,978,069	0.35	USD 16,930	Morgan Stanley	1,445,822	0.25
USD 13,260	General Mills Inc	1,017,042	0.18	USD 2,379	MSCI Inc	1,116,441	0.20
USD 63,591	General Motors Co	2,452,069	0.43	USD 14,904	Nasdaq Inc	742,964	0.13
USD 6,867	Genuine Parts Co	1,162,102	0.20	USD 17,861	NetApp Inc	1,364,580	0.24
USD 39,046	Gilead Sciences Inc	3,009,275	0.53				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.66% (continued)				Common and Preferred Stocks - 98.66% (continued)			
United States (continued)				United States (continued)			
USD 6,968	Netflix Inc	3,069,334	0.54	USD 6,104	Stryker Corp	1,862,269	0.33
USD 39,668	NextEra Energy Inc	2,943,366	0.51	USD 27,742	Synchrony Financial	941,009	0.16
USD 6,483	Nika Inc	715,529	0.12	USD 5,863	Synopsys Inc	2,552,809	0.45
USD 9,781	Nucor Corp	1,603,888	0.28	USD 18,339	T Rowe Price Group Inc	2,054,335	0.36
USD 37,829	Nvidia Corp	16,002,424	2.80	USD 23,058	Targa Resources Corp	1,754,714	0.31
USD 301	NVR Inc	1,911,537	0.33	USD 32,426	Tesla Inc	8,488,154	1.49
USD 14,746	Okta Inc	1,022,635	0.18	USD 4,157	Texas Instruments Inc	748,343	0.13
USD 29,196	ONEOK Inc	1,801,977	0.31	USD 6,644	Thermo Fisher Scientific Inc	3,466,507	0.61
USD 36,345	Oracle Corp	4,328,326	0.76	USD 35,928	TJX Cos Inc	3,046,335	0.53
USD 23,729	Otis Worldwide Corp	2,112,118	0.37	USD 13,949	T-Mobile US Inc	1,937,516	0.34
USD 10,982	Owens Corning	1,433,151	0.25	USD 2,630	TransDigm Group Inc	2,351,667	0.41
USD 27,448	Paccar Inc	2,296,025	0.40	USD 860	Ulta Beauty Inc	404,712	0.07
USD 4,922	Parker-Hannifin Corp	1,919,777	0.34	USD 7,783	Union Pacific Corp	1,592,557	0.28
USD 39,925	PayPal Holdings Inc	2,664,195	0.47	USD 7,792	United Parcel Service Inc	1,396,716	0.24
USD 27,806	PepsiCo Inc	5,150,227	0.90	USD 4,889	United Rentals Inc	2,177,414	0.38
USD 93,267	Pfizer Inc	3,421,034	0.60	USD 14,716	UnitedHealth Group Inc	7,073,098	1.24
USD 25,957	Philip Morris International Inc	2,533,922	0.44	USD 18,134	Valero Energy Corp	2,127,118	0.37
USD 24,325	Phillips 66	2,320,118	0.41	USD 10,531	Ventas Inc REIT	497,800	0.09
USD 5,964	PPG Industries Inc	884,461	0.15	USD 36,591	Verizon Communications Inc	1,360,819	0.24
USD 1,398	Principal Financial Group Inc	106,024	0.02	USD 184,364	Viatris Inc	1,839,953	0.32
USD 43,442	Procter & Gamble Co	6,591,889	1.15	USD 15,266	Visa Inc	3,625,370	0.63
USD 8,057	Prologis Inc REIT	988,030	0.17	USD 532	Vulcan Materials Co	119,934	0.02
USD 6,019	Prudential Financial Inc	530,996	0.09	USD 7,396	Walt Disney Co	660,315	0.12
USD 7,927	Public Storage REIT	2,313,733	0.40	USD 4,642	Waste Management Inc	805,016	0.14
USD 6,794	PulteGroup Inc	527,758	0.09	USD 30,767	Webster Financial Corp	1,161,454	0.20
USD 24,842	Qualcomm Inc	2,957,192	0.52	USD 2,332	West Pharmaceutical Services Inc	891,920	0.16
USD 11,675	Quest Diagnostics Inc	1,641,038	0.29	USD 62,585	Weyerhaeuser Co REIT	2,097,223	0.37
USD 2,914	Regeneron Pharmaceuticals Inc	2,093,826	0.37	USD 4,885	Yum! Brands Inc	676,817	0.12
USD 78,834	Regions Financial Corp	1,404,822	0.25	USD 11,658	Zimmer Biomet Holdings Inc	1,697,405	0.30
USD 6,384	Reliance Steel & Aluminum Co	1,733,831	0.30	USD 13,032	Zoom Video Communications Inc	884,612	0.15
USD 12,289	Republic Services Inc	1,882,306	0.33		<b>Total United States</b>	<b>528,787,675</b>	<b>92.54</b>
USD 157	S&P Global Inc	62,940	0.01		<b>Total Common and Preferred Stocks</b>	<b>563,812,715</b>	<b>98.66</b>
USD 6,519	salesforce.com Inc	1,377,204	0.24		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>563,812,715</b>	<b>98.66</b>
USD 4,022	SBA Communications Corp REIT	932,139	0.16		Other transferable securities		
USD 6,980	Schlumberger Ltd	342,858	0.06		Common and Preferred Stocks - 0.15%		
USD 19,119	Sealed Air Corp	764,760	0.13		United States		
USD 29,959	SEI Investments Co	1,786,156	0.31	USD 4,433	Axon Enterprise Inc	864,967	0.15
USD 14,009	Sempra Energy	2,039,570	0.36		<b>Total United States</b>	<b>864,967</b>	<b>0.15</b>
USD 128	ServiceNow Inc	71,932	0.01		<b>Total Common and Preferred Stocks</b>	<b>864,967</b>	<b>0.15</b>
USD 15,658	Simon Property Group Inc REIT	1,808,186	0.32		<b>Total Other transferable securities</b>	<b>864,967</b>	<b>0.15</b>
USD 16,779	Skyworks Solutions Inc	1,857,268	0.32		<b>TOTAL INVESTMENTS</b>	<b>564,677,682</b>	<b>98.81</b>
USD 6,706	Snap-on Inc	1,932,602	0.34				
USD 16,820	Splunk Inc	1,784,434	0.31				
USD 26,352	SS&C Technologies Holdings Inc	1,596,931	0.28				
USD 1,271	Starbucks Corp	125,905	0.02				
USD 15,678	Steel Dynamics Inc	1,707,805	0.30				

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

### Derivatives

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/09/23	USD	26	5,834,725	152,425	0.03
S&P/TSX 60 INDEX FUTURE, due 14/09/23	CAD	2	368,366	10,701	0.00
Unrealised Gain on Futures Contracts			6,203,091	163,126	0.03
Total Futures Contracts			6,203,091	163,126	0.03
Other Net Assets/(Liabilities)				6,600,683	1.16
<b>TOTAL NET ASSETS</b>				<b>571,441,491</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 242,300 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Common and Preferred Stocks - 98.45%				Common and Preferred Stocks - 98.45% <i>(continued)</i>				
Argentina				Canada <i>(continued)</i>				
USD 106	MercadoLibre Inc	125,568	0.16	CAD 1,378	iA Financial Corp Inc	93,984	0.12	
<b>Total Argentina</b>				CAD 18,347	Kinross Gold Corp	87,628	0.11	
Australia				CAD 1,198	Loblaw Cos Ltd	109,800	0.14	
AUD 2,590	Ampol Ltd	51,618	0.07	USD 87	Lululemon Athletica Inc	32,930	0.04	
AUD 29,906	Aurizon Holdings Ltd	78,035	0.10	CAD 706	Magna International Inc	39,903	0.05	
AUD 5,090	Australia & New Zealand Banking Group Ltd	80,333	0.11	CAD 6,628	Manulife Financial Corp	125,422	0.16	
AUD 7,983	BHP Group Ltd	239,072	0.31	CAD 1,823	Metro Inc	103,077	0.13	
AUD 5,763	BlueScope Steel Ltd	78,833	0.10	CAD 962	Northland Power Inc	20,087	0.03	
AUD 11,279	Brambles Ltd	108,188	0.14	CAD 2,396	Open Text Corp	99,769	0.13	
AUD 8,924	Coles Group Ltd	109,420	0.14	CAD 2,753	Quebecor Inc	67,928	0.09	
AUD 954	Commonwealth Bank of Australia	63,674	0.08	CAD 1,447	Restaurant Brands International Inc	112,315	0.15	
AUD 184	CSL Ltd	33,973	0.04	CAD 1,646	Rogers Communications Inc	75,182	0.10	
AUD 7,520	Fortescue Metals Group Ltd	111,026	0.15	CAD 984	Royal Bank of Canada	94,083	0.12	
AUD 19,122	GPT Group REIT	52,696	0.07	CAD 1,102	Shopify Inc	71,304	0.09	
AUD 5,189	National Australia Bank Ltd	91,084	0.12	CAD 1,564	Sun Life Financial Inc	81,625	0.11	
AUD 37,507	Scentre Group REIT	66,161	0.09	CAD 891	TFI International Inc	101,628	0.13	
AUD 973	Sonic Healthcare Ltd	23,038	0.03	CAD 865	Thomson Reuters Corp	116,920	0.15	
AUD 32,588	Stockland REIT	87,420	0.11	CAD 1,310	Toronto-Dominion Bank	81,288	0.11	
AUD 6,109	Suncorp Group Ltd	54,856	0.07	CAD 897	Tourmaline Oil Corp	42,313	0.06	
AUD 35,675	Telstra Corp Ltd	102,112	0.13	<b>Total Canada</b>			2,419,029	3.14
AUD 68,878	Vicinity Centres REIT	84,591	0.11	Denmark				
AUD 515	Woolworths Group Ltd	13,620	0.02	DKK 620	Carlsberg A/S	99,066	0.13	
<b>Total Australia</b>				DKK 82	Genmab A/S	30,998	0.04	
Austria				DKK 2,115	Novo Nordisk A/S	340,701	0.44	
EUR 1,926	voestalpine AG	69,132	0.09	DKK 1,076	Pandora A/S	96,046	0.13	
<b>Total Austria</b>				<b>Total Denmark</b>			566,811	0.74
Belgium				Finland				
EUR 1,539	Anheuser-Busch InBev SA	87,025	0.11	EUR 1,145	Kesko Oyj	21,549	0.03	
EUR 811	KBC Group NV	56,556	0.08	EUR 22,125	Nokia Oyj	92,583	0.12	
EUR 828	Solvay SA	92,413	0.12	SEK 11,929	Nordea Bank Abp	129,546	0.17	
<b>Total Belgium</b>				<b>Total Finland</b>			243,678	0.32
Bermuda				France				
USD 268	Everest Re Group Ltd	91,618	0.12	EUR 233	Air Liquide SA	41,740	0.05	
<b>Total Bermuda</b>				EUR 881	Arkema SA	82,949	0.11	
Canada				EUR 1,727	BNP Paribas SA	108,754	0.14	
CAD 1,565	Alimentation Couche-Tard Inc	80,340	0.11	EUR 1,954	Cie de Saint-Gobain	118,806	0.15	
CAD 4,623	AltaGas Ltd	83,149	0.11	EUR 1,069	Covivio	50,360	0.07	
CAD 5,362	ARC Resources Ltd	71,601	0.09	EUR 485	Dassault Aviation SA	97,043	0.13	
CAD 1,160	BRP Inc	98,174	0.13	EUR 822	Eiffage SA	85,716	0.11	
CAD 384	CAE Inc	8,604	0.01	EUR 7,293	Engie SA	121,164	0.16	
CAD 980	Can Apartment Prop REIT	37,667	0.05	EUR 792	Gecina SA REIT	84,290	0.11	
CAD 638	Canadian National Railway Co	77,346	0.10	EUR 82	Hermes International	178,029	0.23	
CAD 2,981	Canadian Utilities Ltd	77,293	0.10	EUR 752	Ipsen SA	90,412	0.12	
CAD 303	CGI Inc	31,989	0.04	EUR 497	L'Oreal SA	231,585	0.30	
CAD 712	Descartes Systems Group Inc	57,100	0.07	EUR 277	LVMH Moet Hennessy Louis Vuitton SE	260,805	0.34	
CAD 1,230	Dollarama Inc	83,397	0.11	EUR 46	Pernod Ricard SA	10,158	0.01	
CAD 636	Empire Co Ltd	18,086	0.02	EUR 1,326	Publicis Groupe SA	106,330	0.14	
CAD 524	Enbridge Inc	19,499	0.03	EUR 2,024	Sanofi	216,844	0.28	
CAD 727	George Weston Ltd	86,048	0.11	EUR 227	Schneider Electric SE	41,225	0.05	
CAD 1,103	Hydro One Ltd	31,550	0.04	EUR 3,912	Societe Generale SA	101,578	0.13	



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.45% (continued)				Common and Preferred Stocks - 98.45% (continued)			
France (continued)				Italy			
EUR 677	Sodexo SA	74,489	0.10	EUR 22,592	Enel SpA	152,028	0.20
EUR 4,056	TotalEnergies SE	232,539	0.30	EUR 229	Ferrari NV	74,827	0.10
EUR 830	Wendel SE	85,120	0.11	EUR 54,492	Intesa Sanpaolo SpA	142,682	0.18
<b>Total France</b>		<b>2,419,936</b>	<b>3.14</b>	EUR 6,517	UniCredit SpA	151,195	0.20
Germany				<b>Total Italy</b>			
EUR 222	Allianz SE	51,638	0.07			<b>520,732</b>	<b>0.68</b>
EUR 122	BASF SE	5,919	0.01	Japan			
EUR 1,231	Bayerische Motoren Werke AG	151,117	0.20	JPY 900	Asahi Group Holdings Ltd	34,709	0.05
EUR 346	Beiersdorf AG	45,770	0.06	JPY 2,900	Astellas Pharma Inc	43,118	0.06
EUR 1,680	Daimler AG	135,028	0.18	JPY 2,700	Bridgestone Corp	110,066	0.14
EUR 9,057	Deutsche Bank AG	95,037	0.12	JPY 2,500	Canon Inc	65,555	0.09
EUR 3,574	Deutsche Lufthansa AG	36,571	0.05	JPY 700	Capcom Co Ltd	27,582	0.04
EUR 1,248	Deutsche Post AG	60,903	0.08	JPY 7,900	Chubu Electric Power Co Inc	96,034	0.12
EUR 8,650	Deutsche Telekom AG	188,517	0.24	JPY 900	Daiwa House Industry Co Ltd	23,612	0.03
EUR 4,215	E.ON SE	53,711	0.07	JPY 14,600	Daiwa Securities Group Inc	74,780	0.10
EUR 2,186	GEA Group AG	91,367	0.12	JPY 1,000	Eisai Co Ltd	67,278	0.09
EUR 1,251	HeidelbergCement AG	102,636	0.13	JPY 400	Hikari Tsushin Inc	57,010	0.07
EUR 2,825	Infineon Technologies AG	116,456	0.15	JPY 2,600	Hitachi Ltd	160,028	0.21
EUR 326	Merck KGaA	53,901	0.07	JPY 4,800	Honda Motor Co Ltd	144,164	0.19
EUR 394	MTU Aero Engines AG	102,047	0.13	JPY 1,900	Hulic Co Ltd	16,182	0.02
EUR 58	Rheinmetall AG	15,870	0.02	JPY 3,900	Inpex Corp	43,119	0.06
EUR 789	SAP SE	107,721	0.14	JPY 3,748	Itochu Corp	147,472	0.19
EUR 96	Sartorius AG—Preferred Stock	33,212	0.04	JPY 13,500	Japan Post Holdings Co Ltd	96,812	0.13
EUR 1,368	Siemens AG	227,664	0.30	JPY 4,900	Japan Post Insurance Co Ltd	73,448	0.10
EUR 33,507	Telefonica Deutschland Holding AG	94,205	0.12	JPY 5,300	Japan Tobacco Inc	115,618	0.15
<b>Total Germany</b>		<b>1,769,290</b>	<b>2.30</b>	JPY 6,300	Kajima Corp	94,586	0.12
Hong Kong				JPY 100	Keyence Corp	46,944	0.06
HKD 8,595	AIA Group Ltd	86,755	0.11	JPY 7,200	Marubeni Corp	121,548	0.16
HKD 14,000	CK Asset Holdings Ltd	77,533	0.10	JPY 1,000	MatsukiyoCocokara & Co	55,883	0.07
HKD 16,493	CK Hutchison Holdings Ltd	100,706	0.13	JPY 2,000	Mazda Motor Corp	19,283	0.03
USD 700	Jardine Matheson Holdings Ltd	35,455	0.05	JPY 2,200	Mitsubishi Corp	105,483	0.14
HKD 28,000	New World Development Co Ltd	68,887	0.09	JPY 3,508	Mitsubishi UFJ Financial Group Inc	25,849	0.03
HKD 11,500	Swire Pacific Ltd	88,122	0.11	JPY 3,800	Mitsui & Co Ltd	142,262	0.18
<b>Total Hong Kong</b>		<b>457,458</b>	<b>0.59</b>	JPY 3,100	Mitsui Chemicals Inc	90,704	0.12
Ireland				JPY 2,100	Mitsui OSK Lines Ltd	50,213	0.07
USD 853	Accenture PLC	263,219	0.34	JPY 2,145	NEC Corp	103,366	0.13
EUR 843	CRH PLC	46,445	0.06	JPY 1,700	Nexon Co Ltd	32,310	0.04
USD 2,030	Johnson Controls International PLC	138,324	0.18	JPY 4,500	NGK Insulators Ltd	53,364	0.07
USD 866	Medtronic PLC	76,295	0.10	JPY 1,400	Nippon Express Holdings Inc	78,497	0.10
EUR 1,430	Smurfit Kappa Group PLC	47,631	0.06	JPY 3,500	Nippon Steel Corp	72,744	0.09
USD 773	Trane Technologies PLC	147,844	0.19	JPY 93,575	Nippon Telegraph & Telephone Corp	110,385	0.14
USD 505	Willis Towers Watson PLC	118,927	0.16	JPY 2,194	Nippon Yusen KK	48,423	0.06
<b>Total Ireland</b>		<b>838,685</b>	<b>1.09</b>	JPY 1,191	Nitto Denko Corp	87,594	0.11
Israel				JPY 24,800	Nomura Holdings Inc	93,891	0.12
ILS 11,320	Bank Hapoalim BM	92,672	0.12	JPY 3,370	Nomura Real Estate Holdings Inc	79,601	0.10
ILS 11,883	Israel Discount Bank Ltd	58,920	0.08	JPY 6,300	ORIX Corp	113,874	0.15
USD 600	Wix.com Ltd	46,944	0.06	JPY 2,300	Otsuka Corp	88,907	0.12
<b>Total Israel</b>		<b>198,536</b>	<b>0.26</b>	JPY 6,500	Renesas Electronics Corp	121,491	0.16
				JPY 1,000	Rohm Co Ltd	93,541	0.12
				JPY 700	Sekisui House Ltd	14,072	0.02
				JPY 5,000	Shin-Etsu Chemical Co Ltd	164,943	0.21
				JPY 1,200	Shiseido Co Ltd	53,908	0.07

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.45% (continued)				Common and Preferred Stocks - 98.45% (continued)			
Japan (continued)				Spain (continued)			
JPY 1,700	Sompo Holdings Inc	75,970	0.10	EUR 14,109	Iberdrola SA	183,945	0.24
JPY 798	Sony Corp	71,582	0.09	EUR 6,784	Repsol SA	98,660	0.13
JPY 3,586	Sumitomo Mitsui Financial Group Inc	152,809	0.20	<b>Total Spain</b>		<b>616,733</b>	<b>0.80</b>
JPY 2,600	Sumitomo Mitsui Trust Holdings Inc	91,976	0.12	Sweden			
JPY 4,700	Takeda Pharmaceutical Co Ltd	147,209	0.19	SEK 486	Essity AB	12,918	0.02
JPY 2,700	TDK Corp	103,995	0.14	SEK 617	Evolution Gaming Group AB	78,018	0.10
JPY 2,544	TIS Inc	63,206	0.08	SEK 3,317	Industrivarden AB	91,268	0.12
JPY 700	Tokio Marine Holdings Inc	16,055	0.02	SEK 1,773	Saab AB	95,730	0.12
JPY 4,000	Tokyo Gas Co Ltd	86,982	0.11	SEK 8,959	Skandinaviska Enskilda Banken AB	98,827	0.13
JPY 8,905	Toyota Motor Corp	142,230	0.18	SEK 4,745	SKF AB	82,413	0.11
JPY 3,500	Yamaha Motor Co Ltd	99,817	0.13	SEK 2,384	Swedbank AB	40,137	0.05
<b>Total Japan</b>		<b>4,612,084</b>	<b>5.99</b>	SEK 1,053	Swedish Orphan Biovitrum AB	20,512	0.03
Jersey				SEK 3,058	Volvo AB	63,134	0.08
USD 512	Ferguson PLC	80,543	0.10	<b>Total Sweden</b>		<b>582,957</b>	<b>0.76</b>
<b>Total Jersey</b>		<b>80,543</b>	<b>0.10</b>	Switzerland			
Luxembourg				CHF 4,313	ABB Ltd	169,598	0.22
EUR 1,133	ArcelorMittal SA	30,816	0.04	CHF 178	Alcon Inc	14,743	0.02
<b>Total Luxembourg</b>		<b>30,816</b>	<b>0.04</b>	CHF 564	Baloise Holding AG	82,836	0.11
Netherlands				CHF 573	BKW AG	101,195	0.13
EUR 3,606	ABN AMRO Bank NV	55,983	0.07	CHF 1	Chocoladefabriken Lindt & Spruengli AG	12,564	0.02
EUR 510	ASML Holding NV	368,900	0.48	USD 128	Chubb Ltd	24,648	0.03
EUR 11,019	ING Groep NV	148,324	0.19	CHF 815	Cie Financiere Richemont SA	138,149	0.18
EUR 3,866	Koninklijke Ahold Delhaize NV	131,849	0.17	CHF 1,385	Julius Baer Group Ltd	87,219	0.11
EUR 4,191	Koninklijke KPN NV	14,947	0.02	CHF 141	Kuehne + Nagel International AG	41,718	0.05
USD 740	NXP Semiconductors NV	151,463	0.20	CHF 1,963	LafargeHolcim Ltd	132,088	0.17
EUR 4,929	Stellantis NV	86,525	0.11	CHF 2,907	Nestle SA	349,626	0.45
EUR 959	Wolters Kluwer NV	121,681	0.16	CHF 3,570	Novartis AG	359,135	0.47
<b>Total Netherlands</b>		<b>1,079,672</b>	<b>1.40</b>	CHF 719	Roche Holding AG	219,803	0.29
New Zealand				EUR 2,605	STMicroelectronics NV	129,498	0.17
NZD 10,195	Spark New Zealand Ltd	31,792	0.04	CHF 57	Straumann Holding AG	9,248	0.01
<b>Total New Zealand</b>		<b>31,792</b>	<b>0.04</b>	CHF 188	Swiss Life Holding AG	109,902	0.14
Norway				USD 745	TE Connectivity Ltd	104,419	0.14
NOK 2,029	Kongsberg Gruppen ASA	92,458	0.12	CHF 8,239	UBS Group AG	166,640	0.22
NOK 1,628	Telenor ASA	16,533	0.02	CHF 34	Zurich Insurance Group AG	16,148	0.02
<b>Total Norway</b>		<b>108,991</b>	<b>0.14</b>	<b>Total Switzerland</b>		<b>2,269,177</b>	<b>2.95</b>
Singapore				United Kingdom			
SGD 45,300	Ascendas REIT	91,045	0.12	GBP 4,467	3i Group PLC	110,658	0.14
SGD 1,036	DBS Group Holdings Ltd	24,121	0.03	USD 536	Aon PLC	185,027	0.24
SGD 13,300	Oversea-Chinese Banking Corp Ltd	120,681	0.16	GBP 1,917	Astrazeneca PLC	274,816	0.36
USD 600	Sea Ltd	34,824	0.04	GBP 18,016	Aviva PLC	90,519	0.12
SGD 34,500	Singapore Technologies Engineering Ltd	93,812	0.12	GBP 65,738	Barclays PLC	128,189	0.17
<b>Total Singapore</b>		<b>364,483</b>	<b>0.47</b>	GBP 38,951	BP PLC	226,977	0.29
Spain				GBP 4,459	British American Tobacco PLC	147,846	0.19
EUR 591	ACS Actividades de Construccion y Servicios SA	20,743	0.03	GBP 3,047	Burberry Group PLC	82,125	0.11
EUR 20,482	Banco Bilbao Vizcaya Argentaria SA	157,136	0.20	USD 1,600	Coca-Cola European Partners PLC	103,088	0.13
EUR 42,309	Banco Santander SA	156,249	0.20	GBP 472	Compass Group PLC	13,214	0.02
				GBP 4,607	Diageo PLC	197,912	0.26
				GBP 8,735	GSK PLC	154,230	0.20
				GBP 32,273	HSBC Holdings PLC	255,085	0.33

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.45% <i>(continued)</i>				Common and Preferred Stocks - 98.45% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
GBP 26,532	J Sainsbury PLC	90,738	0.12	USD 1,477	Berkshire Hathaway Inc	503,657	0.65
GBP 980	Johnson Matthey PLC	21,754	0.03	USD 154	Bill.com Holdings Inc	17,995	0.02
GBP 33,079	Legal & General Group PLC	95,591	0.12	USD 467	Biogen Inc	133,025	0.17
USD 422	Linde PLC	160,816	0.21	USD 89	BlackRock Inc	61,511	0.08
GBP 216,134	Lloyds Banking Group PLC	119,777	0.15	USD 1,470	Blackstone Group Inc	136,666	0.18
GBP 38,160	M&G PLC	92,857	0.12	USD 54	Booking Holdings Inc	145,818	0.19
GBP 31,354	NatWest Group PLC	95,987	0.12	USD 2,033	BorgWarner Inc	99,434	0.13
GBP 1,002	Next PLC	87,899	0.11	USD 513	Boston Scientific Corp	27,748	0.04
AUD 910	Rio Tinto Ltd	69,472	0.09	USD 4,206	Bristol-Myers Squibb Co	268,974	0.35
GBP 2,017	Rio Tinto PLC	127,844	0.17	USD 655	Broadcom Inc	568,167	0.74
GBP 53,092	Rolls-Royce Holdings PLC	101,957	0.13	USD 928	Builders FirstSource Inc	126,208	0.16
GBP 3,054	Sage Group PLC	35,907	0.05	USD 883	Bunge Ltd	83,311	0.11
GBP 12,092	Shell PLC	360,117	0.47	USD 702	Cadence Design Systems Inc	164,633	0.21
GBP 34,879	Tesco PLC	110,149	0.14	USD 228	Campbell Soup Co	10,422	0.01
GBP 1,580	Unilever PLC	82,308	0.11	USD 1,044	Capital One Financial Corp	114,182	0.15
<b>Total United Kingdom</b>		<b>3,622,859</b>	<b>4.70</b>	USD 2,546	Carlyle Group Inc	81,345	0.11
United States				USD 316	Carrier Global Corp	15,708	0.02
USD 1,316	3M Co	131,718	0.17	USD 1,027	Caterpillar Inc	252,693	0.33
USD 2,807	Abbott Laboratories	306,019	0.40	USD 656	Cboe Global Markets Inc	90,535	0.12
USD 2,486	AbbVie Inc	334,939	0.44	USD 1,586	Centene Corp	106,976	0.14
USD 176	Activision Blizzard Inc	14,837	0.02	USD 2,460	Charles Schwab Corp	139,433	0.18
USD 793	Adobe Inc	387,769	0.50	USD 937	Cheniere Energy Inc	142,761	0.19
USD 1,846	Advanced Micro Devices Inc	210,278	0.27	USD 2,087	Chevron Corp	328,389	0.43
USD 974	Agilent Technologies Inc	117,124	0.15	USD 46	Chipotle Mexican Grill Inc	98,394	0.13
USD 150	Akamai Technologies Inc	13,481	0.02	USD 766	Church & Dwight Co Inc	76,776	0.10
USD 124	Align Technology Inc	43,851	0.06	USD 396	Cigna Corp	111,118	0.14
USD 7,493	Alphabet Inc	906,428	1.18	USD 270	Cintas Corp	134,212	0.17
USD 8,272	Alphabet Inc	990,158	1.29	USD 7,062	Cisco Systems Inc	365,388	0.47
USD 333	Altria Group Inc	15,085	0.02	USD 1,230	Citigroup Inc	56,629	0.07
USD 11,602	Amazon.com Inc	1,512,437	1.96	USD 4,301	Coca-Cola Co	259,006	0.34
USD 382	American Express Co	66,544	0.09	USD 977	Colgate-Palmolive Co	75,268	0.10
USD 571	American Financial Group Inc	67,806	0.09	USD 7,810	Comcast Corp	324,506	0.42
USD 2,574	American International Group Inc	148,108	0.19	USD 3,119	Conagra Brands Inc	105,173	0.14
USD 226	American Tower Corp REIT	43,830	0.06	USD 1,455	ConocoPhillips	150,753	0.20
USD 402	Ameriprise Financial Inc	133,528	0.17	USD 1,347	Consolidated Edison Inc	121,769	0.16
USD 362	AmerisourceBergen Corp	69,660	0.09	USD 149	Cooper Cos Inc	57,131	0.07
USD 866	AMETEK Inc	140,188	0.18	USD 3,363	Corning Inc	117,840	0.15
USD 457	Amgen Inc	101,463	0.13	USD 2,238	Corteva Inc	128,237	0.17
USD 168	Amphenol Corp	14,272	0.02	USD 460	Costco Wholesale Corp	247,655	0.32
USD 241	Analog Devices Inc	46,949	0.06	USD 502	Crown Castle International Corp REIT	57,198	0.07
USD 250	ANSYS Inc	82,568	0.11	USD 5,410	CSX Corp	184,481	0.24
USD 357	Anthem Inc	158,612	0.21	USD 411	Cummins Inc	100,761	0.13
USD 20,694	Apple Inc	4,014,015	5.21	USD 755	CVS Health Corp	52,193	0.07
USD 1,697	Applied Materials Inc	245,284	0.32	USD 671	Danaher Corp	161,040	0.21
USD 1,958	Archer-Daniels-Midland Co	147,946	0.19	USD 736	Darden Restaurants Inc	122,971	0.16
USD 7,285	AT&T Inc	116,196	0.15	USD 410	Datadog Inc	40,336	0.05
USD 30	Autodesk Inc	6,138	0.01	USD 261	Deere & Co	105,755	0.14
USD 899	Automatic Data Processing Inc	197,591	0.26	USD 881	Dell Technologies	47,671	0.06
USD 55	AutoZone Inc	137,135	0.18	USD 1,195	Dexcom Inc	153,569	0.20
USD 77	AvalonBay Communities Inc REIT	14,574	0.02	USD 717	Discover Financial Services	83,781	0.11
USD 9,685	Bank of America Corp	277,863	0.36	USD 1,932	DocuSign Inc	98,706	0.13
USD 672	Becton Dickinson and Co	177,415	0.23	USD 2,525	Dow Inc	134,482	0.17

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.45% <i>(continued)</i>				Common and Preferred Stocks - 98.45% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,237	DR Horton Inc	150,531	0.20	USD 186	HubSpot Inc	98,969	0.13
USD 4,198	Dropbox Inc	111,961	0.15	USD 269	Humana Inc	120,278	0.16
USD 1,202	Eastman Chemical Co	100,631	0.13	USD 281	IDEXX Laboratories Inc	141,127	0.18
USD 914	Eaton Corp PLC	183,805	0.24	USD 770	Illinois Tool Works Inc	192,623	0.25
USD 2,672	eBay Inc	119,412	0.16	USD 202	Incyte Corp	12,575	0.02
USD 1,682	Edison International	116,815	0.15	USD 194	Insulet Corp	55,938	0.07
USD 748	Edwards Lifesciences Corp	70,559	0.09	USD 4,002	Intel Corp	133,827	0.17
USD 1,032	Electronic Arts Inc	133,850	0.17	USD 560	International Business Machines Corp	74,934	0.10
USD 876	Eli Lilly & Co	410,826	0.53	USD 187	Intuit Inc	85,682	0.11
USD 1,780	Emerson Electric Co	160,894	0.21	USD 386	Intuitive Surgical Inc	131,989	0.17
USD 377	Entergy Corp	36,708	0.05	USD 5,383	Invesco Ltd	90,488	0.12
USD 266	EOG Resources Inc	30,441	0.04	USD 1,654	Iron Mountain Inc	93,980	0.12
USD 3,994	Equitable Holdings Inc	108,477	0.14	USD 3,013	Johnson & Johnson	498,712	0.65
USD 445	Essex Property Trust Inc	104,264	0.14	USD 4,420	JPMorgan Chase & Co	642,845	0.84
USD 1,289	Eversource Energy	91,416	0.12	USD 3,419	Juniper Networks Inc	107,117	0.14
USD 220	Exact Sciences Corp	20,658	0.03	USD 707	Keysight Technologies Inc	118,387	0.15
USD 2,935	Exelon Corp	119,572	0.16	USD 1,041	Kimberly-Clark Corp	143,720	0.19
USD 6,239	Exxon Mobil Corp	669,133	0.87	USD 7,321	Kinder Morgan Inc	126,068	0.16
USD 3,193	Facebook Inc	916,327	1.19	USD 364	KLA Corp	176,547	0.23
USD 88	FactSet Research Systems Inc	35,257	0.05	USD 1,046	Knight-Swift Transportation Holdings Inc	58,116	0.08
USD 145	Fair Isaac Corp	117,335	0.15	USD 2,814	Kroger Co	132,258	0.17
USD 698	FedEx Corp	173,034	0.22	USD 715	L3Harris Technologies Inc	139,976	0.18
USD 2,435	Fidelity National Information Services Inc	133,195	0.17	USD 218	Lam Research Corp	140,143	0.18
USD 497	FirstEnergy Corp	19,323	0.03	USD 701	Lennar Corp	87,842	0.11
USD 363	Fiserv Inc	45,792	0.06	USD 40	Lennox International Inc	13,043	0.02
USD 797	FMC Corp	83,159	0.11	USD 823	Liberty Media Corp-Liberty Formula One	61,955	0.08
USD 3,150	Ford Motor Co	47,660	0.06	USD 1,063	Lowe's Cos Inc	239,919	0.31
USD 1,780	Fortinet Inc	134,550	0.17	USD 1,310	LyondellBasell Industries NV	120,297	0.16
USD 2,885	Fox Corp	92,003	0.12	USD 735	Marathon Oil Corp	16,920	0.02
USD 3,495	Franklin Resources Inc	93,351	0.12	USD 1,261	Marathon Petroleum Corp	147,033	0.19
USD 328	Gartner Inc	114,902	0.15	USD 438	Marriott International Inc	80,456	0.10
USD 1,494	GE HealthCare Technologies Inc	121,373	0.16	USD 1,114	Marsh & McLennan Cos Inc	209,521	0.27
USD 626	General Electric Co	68,766	0.09	USD 926	Mastercard Inc	364,196	0.47
USD 1,534	General Mills Inc	117,658	0.15	USD 612	Match Group Inc	25,612	0.03
USD 4,502	General Motors Co	173,597	0.23	USD 1,254	McDonald's Corp	374,206	0.49
USD 640	Genuine Parts Co	108,307	0.14	USD 332	McKesson Corp	141,867	0.18
USD 2,749	Gilead Sciences Inc	211,865	0.28	USD 4,118	Merck & Co Inc	475,176	0.62
USD 1,382	GoDaddy Inc	103,830	0.13	USD 344	MetLife Inc	19,446	0.03
USD 213	Goldman Sachs Group Inc	68,701	0.09	USD 90	Mettler-Toledo International Inc	118,048	0.15
USD 1,265	Halliburton Co	41,732	0.05	USD 2,434	MGM Resorts International	106,901	0.14
USD 197	HCA Healthcare Inc	59,786	0.08	USD 668	Microchip Technology Inc	59,846	0.08
USD 58	HEICO Corp	10,263	0.01	USD 9,158	Microsoft Corp	3,118,665	4.05
USD 94	HEICO Corp	13,216	0.02	USD 518	Moderna Inc	62,937	0.08
USD 444	Hershey Co	110,867	0.14	USD 2,925	Mondelez International Inc	213,350	0.28
USD 7,728	Hewlett Packard Enterprise Co	129,830	0.17	USD 60	MongoDB Inc	24,659	0.03
USD 463	Hilton Worldwide Holdings Inc	67,390	0.09	USD 1,524	Morgan Stanley	130,150	0.17
USD 1,444	Hologic Inc	116,921	0.15	USD 264	MSCI Inc	123,893	0.16
USD 1,388	Home Depot Inc	431,168	0.56	USD 1,017	Nasdaq Inc	50,697	0.07
USD 2,392	Host Hotels & Resorts Inc	40,257	0.05	USD 1,030	NetApp Inc	78,692	0.10
USD 2,404	Howmet Aerospace Inc	119,142	0.15	USD 798	Netflix Inc	351,511	0.46
USD 2,499	HP Inc	76,744	0.10				
USD 65	Hubbell Inc	21,551	0.03				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.45% (continued)				Common and Preferred Stocks - 98.45% (continued)			
United States (continued)				United States (continued)			
USD 3,666	NextEra Energy Inc	272,017	0.35	USD 86	Snowflake Inc	15,134	0.02
USD 1,763	Nika Inc	194,582	0.25	USD 1,022	Splunk Inc	108,424	0.14
USD 127	Norfolk Southern Corp	28,799	0.04	USD 1,656	SS&C Technologies Holdings Inc	100,354	0.13
USD 884	Nucor Corp	144,958	0.19	USD 1,304	Starbucks Corp	129,174	0.17
USD 3,450	Nvidia Corp	1,459,419	1.90	USD 1,023	Steel Dynamics Inc	111,435	0.14
USD 18	NVR Inc	114,311	0.15	USD 756	Stryker Corp	230,648	0.30
USD 1,232	Okta Inc	85,439	0.11	USD 2,422	Synchrony Financial	82,154	0.11
USD 1,890	ONEOK Inc	116,651	0.15	USD 430	Synopsys Inc	187,226	0.24
USD 2,297	Oracle Corp	273,550	0.36	USD 1,060	T Rowe Price Group Inc	118,741	0.15
USD 110	O'Reilly Automotive Inc	105,083	0.14	USD 1,346	Targa Resources Corp	102,431	0.13
USD 1,517	Otis Worldwide Corp	135,028	0.18	USD 203	Target Corp	26,776	0.03
USD 527	Owens Corning	68,774	0.09	USD 3,451	Tesla Inc	903,368	1.17
USD 1,829	Paccar Inc	152,996	0.20	USD 783	Texas Instruments Inc	140,956	0.18
USD 401	Parker-Hannifin Corp	156,406	0.20	USD 578	Thermo Fisher Scientific Inc	301,572	0.39
USD 959	Paychex Inc	107,283	0.14	USD 2,662	TJX Cos Inc	225,711	0.29
USD 310	Paycom Software Inc	99,584	0.13	USD 1,466	T-Mobile US Inc	203,627	0.26
USD 74	Paylocity Holding Corp	13,655	0.02	USD 177	TransDigm Group Inc	158,268	0.21
USD 2,815	PayPal Holdings Inc	187,845	0.24	USD 584	Trimble Inc	30,917	0.04
USD 2,327	PepsiCo Inc	431,007	0.56	USD 87	Ulta Beauty Inc	40,942	0.05
USD 7,862	Pfizer Inc	288,378	0.37	USD 1,154	Union Pacific Corp	236,131	0.31
USD 2,386	Philip Morris International Inc	232,921	0.30	USD 1,060	United Parcel Service Inc	190,005	0.25
USD 1,519	Phillips 66	144,882	0.19	USD 166	United Rentals Inc	73,931	0.10
USD 47	Pioneer Natural Resources Co	9,737	0.01	USD 1,312	UnitedHealth Group Inc	630,600	0.82
USD 924	PPG Industries Inc	137,029	0.18	USD 76	Universal Health Services Inc	11,991	0.02
USD 1,568	Principal Financial Group Inc	118,917	0.15	USD 1,203	Valero Energy Corp	141,112	0.18
USD 3,759	Procter & Gamble Co	570,391	0.74	USD 66	Veeva Systems Inc	13,050	0.02
USD 525	Prologis Inc REIT	64,381	0.08	USD 621	Ventas Inc REIT	29,355	0.04
USD 984	Prudential Financial Inc	86,808	0.11	USD 3,981	Verizon Communications Inc	148,053	0.19
USD 1,949	Public Service Enterprise Group Inc	122,027	0.16	USD 513	Vertex Pharmaceuticals Inc	180,530	0.23
USD 510	Public Storage REIT	148,859	0.19	USD 10,068	Viatris Inc	100,479	0.13
USD 1,442	PulteGroup Inc	112,015	0.15	USD 1,816	Visa Inc	431,264	0.56
USD 1,680	Qualcomm Inc	199,987	0.26	USD 1,541	Walt Disney Co	137,580	0.18
USD 642	Quest Diagnostics Inc	90,240	0.12	USD 801	Waste Management Inc	138,909	0.18
USD 246	Regeneron Pharmaceuticals Inc	176,761	0.23	USD 1,775	Webster Financial Corp	67,006	0.09
USD 350	Reliance Steel & Aluminum Co	95,057	0.12	USD 353	West Pharmaceutical Services Inc	135,012	0.18
USD 820	Republic Services Inc	125,599	0.16	USD 999	Westinghouse Air Brake Technologies Corp	109,560	0.14
USD 535	ResMed Inc	116,898	0.15	USD 3,925	Weyerhaeuser Co REIT	131,527	0.17
USD 397	Robert Half International Inc	29,862	0.04	USD 732	Yum! Brands Inc	101,419	0.13
USD 1,134	Roblox Corp	45,700	0.06	USD 170	Zebra Technologies Corp	50,291	0.07
USD 398	S&P Global Inc	159,554	0.21	USD 877	Zimmer Biomet Holdings Inc	127,691	0.17
USD 1,154	salesforce.com Inc	243,794	0.32	USD 134	Zoetis Inc	23,076	0.03
USD 1,068	Schlumberger Ltd	52,460	0.07	USD 1,628	Zoom Video Communications Inc	110,509	0.14
USD 705	Sealed Air Corp	28,200	0.04				
USD 1,617	SEI Investments Co	96,406	0.13	<b>Total United States</b>		<b>50,915,233</b>	<b>66.13</b>
USD 922	Sempra Energy	134,234	0.17	<b>Total Common and Preferred Stocks</b>		<b>75,801,557</b>	<b>98.45</b>
USD 220	Sensata Technologies Holding PLC	9,898	0.01	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>75,801,557</b>	<b>98.45</b>
USD 253	ServiceNow Inc	142,178	0.18				
USD 37	Sherwin-Williams Co	9,824	0.01				
USD 1,166	Simon Property Group Inc REIT	134,650	0.17				
USD 1,000	Skyworks Solutions Inc	110,690	0.14				
USD 404	Snap-on Inc	116,429	0.15				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities			
Common and Preferred Stocks - 0.17%			
Netherlands			
EUR 367	EXOR NV	32,704	0.04
Total Netherlands		32,704	0.04
United States			
USD 517	Axon Enterprise Inc	100,877	0.13
Total United States		100,877	0.13
Total Common and Preferred Stocks		133,581	0.17
Total Other transferable securities		133,581	0.17
<b>TOTAL INVESTMENTS</b>		<b>75,935,138</b>	<b>98.62</b>

### Derivatives

#### Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/09/23	USD	4	431,100	4,210	0.00
S&P EMINI INDEX FUTURE, due 15/09/23	USD	2	448,825	12,811	0.02
Unrealised Gain on Futures Contracts			879,925	17,021	0.02
Total Futures Contracts			879,925	17,021	0.02
Other Net Assets/(Liabilities)				1,044,948	1.36
<b>TOTAL NET ASSETS</b>				<b>76,997,107</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 31,454 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 95.41%				Common and Preferred Stocks - 95.41% <i>(continued)</i>			
Brazil				China			
BRL 1,005,700	B3 SA - Brasil Bolsa Balcao	3,045,870	0.34	HKD 2,150,000	3SBio Inc	2,159,163	0.24
BRL 142,999	Banco Bradesco SA	433,977	0.05	CNY 84,550	AIMA Technology Group Co Ltd	374,471	0.04
USD 787,249	Banco Bradesco SA-ADR	2,723,882	0.30	HKD 636,000	AK Medical Holdings Ltd	551,872	0.06
BRL 545,044	Banco Bradesco SA-Preferred Stock	1,858,618	0.21	HKD 2,139,972	Alibaba Group Holding Ltd	22,173,612	2.47
BRL 310,400	Banco do Brasil SA	3,178,640	0.35	CNY 46,900	Anhui Guangxin Agrochemical Co Ltd	174,582	0.02
BRL 186,500	Banco Santander Brasil SA	1,184,182	0.13	HKD 164,200	ANTA Sports Products Ltd	1,677,285	0.19
BRL 75,100	CCR SA	218,730	0.02	USD 131,100	Autohome Inc-ADR	3,822,876	0.43
BRL 30,100	Cia de Saneamento do Parana	136,398	0.02	HKD 4,661,215	Bank of China Ltd	1,867,674	0.21
BRL 985,380	Cia Energetica de Minas Gerais-Preferred Stock	2,626,863	0.29	HKD 2,316,000	Bank of Communications Co Ltd	1,533,834	0.17
BRL 242,700	CPFL Energia SA	1,730,193	0.19	CNY 374,750	Bank of Jiangsu Co Ltd	378,624	0.04
BRL 949,400	CSN Mineracao SA	822,656	0.09	CNY 1,127,800	Beijing Capital Eco-Environment Protection Group Co Ltd	446,482	0.05
BRL 49,035	Fleury SA	163,145	0.02	HKD 1,138,000	Beijing Jingneng Clean Energy Co Ltd	271,554	0.03
BRL 672,245	Gerdau SA-Preferred Stock	3,493,612	0.39	CNY 1,168,100	Beijing SPC Environment Protection Tech Co Ltd	884,730	0.10
BRL 56,200	Itau Unibanco Holding SA	285,660	0.03	HKD 104,240	Bilibili Inc	1,552,307	0.17
USD 809,820	Itau Unibanco Holding SA-ADR	4,777,938	0.53	HKD 133,000	BYD Co Ltd	4,242,911	0.47
BRL 1,597,000	Itausa - Investimentos Itau SA-Preferred Stock	3,191,352	0.36	HKD 85,500	BYD Electronic International Co Ltd	258,575	0.03
BRL 507,400	Klabin SA	2,289,821	0.26	HKD 9,862,000	CGN Power Co Ltd	2,378,478	0.27
BRL 44,900	Lojas Renner SA	186,153	0.02	CNY 1,888,000	CGN Power Co Ltd	807,126	0.09
BRL 12,558	Mahle-Metal Leve SA	121,155	0.01	CNY 1,017,300	Chengdu Xingrong Environment Co Ltd	759,325	0.09
BRL 34,709	Marfrig Global Foods SA	52,308	0.01	CNY 214,800	Chengxin Lithium Group Co Ltd	941,012	0.11
USD 61,718	Nexa Resources SA	299,949	0.03	HKD 2,761,000	China CITIC Bank Corp Ltd	1,296,542	0.14
BRL 448,700	Petroleo Brasileiro SA	3,078,767	0.34	HKD 529,000	China Conch Venture Holdings Ltd	688,538	0.08
BRL 932,400	Petroleo Brasileiro SA-Preferred Stock	5,707,664	0.64	HKD 11,017,430	China Construction Bank Corp	7,127,883	0.80
BRL 19,800	Sao Martinho SA	140,168	0.02	CNY 271,800	China Construction Bank Corp	233,885	0.03
BRL 265,000	Telefonica Brasil SA	2,376,980	0.27	HKD 147,950	China Datang Corp Renewable Power Co Ltd	49,464	0.01
BRL 58,809	TIM SA/Brazil	178,231	0.02	HKD 2,367,000	China Galaxy Securities Co Ltd	1,262,545	0.14
BRL 35,820	Unipar Carbocloro SA-Preferred Stock	587,644	0.07	HKD 725,450	China International Marine Containers Group Co Ltd	421,203	0.05
BRL 180,800	Vibra Energia SA	676,501	0.08	CNY 552,700	China International Marine Containers Group Co Ltd	523,465	0.06
<b>Total Brazil</b>		<b>45,567,057</b>	<b>5.09</b>	HKD 2,237,000	China Lesso Group Holdings Ltd	1,467,241	0.16
Cayman Islands				HKD 1,128,000	China Medical System Holdings Ltd	1,836,674	0.21
HKD 3,884,000	Bosideng International Holdings Ltd	1,635,556	0.18	HKD 850,156	China Merchants Bank Co Ltd	3,862,077	0.43
HKD 124,500	Dali Foods Group Co Ltd	55,605	0.01	CNY 297,100	China Merchants Bank Co Ltd	1,337,906	0.15
USD 10,600	Daqo New Energy Corp-ADR	420,820	0.05	CNY 123,300	China Minmetals Rare Earth Co Ltd	501,688	0.06
HKD 420,000	Haitian International Holdings Ltd	979,711	0.11	HKD 4,173,000	China Molybdenum Co Ltd	2,183,255	0.24
HKD 113,500	JNBY Design Ltd	122,963	0.01	HKD 592,000	China New Higher Education Group Ltd	176,015	0.02
USD 174,400	Vipshop Holdings Ltd-ADR	2,877,600	0.32	HKD 1,577,000	China Nonferrous Mining Corp Ltd	744,570	0.08
<b>Total Cayman Islands</b>		<b>6,092,255</b>	<b>0.68</b>	HKD 226,000	China Oilfield Services Ltd	233,308	0.03
Chile				HKD 301,400	China Pacific Insurance Group Co Ltd	778,826	0.09
CLP 3,270,070	Aguas Andinas SA	1,133,303	0.13	CNY 94,000	China Pacific Insurance Group Co Ltd	335,696	0.04
CLP 1,248,225	Cencosud SA	2,418,023	0.27	HKD 730,000	China Railway Signal & Communication Corp Ltd	275,732	0.03
CLP 47,211	Empresas COPEC SA	350,191	0.04				
USD 1,900	Sociedad Quimica y Minera de Chile SA-ADR	137,978	0.02				
CLP 21,547	Sociedad Quimica y Minera de Chile SA-Preferred Stock	1,568,688	0.17				
<b>Total Chile</b>		<b>5,608,183</b>	<b>0.63</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
China (continued)				China (continued)			
CNY 2,750,111	China Railway Signal & Communication Corp Ltd	2,192,589	0.24	HKD 113,400	Hygeia Healthcare Holdings Co Ltd	613,552	0.07
HKD 63,500	China Resources Medical Holdings Co Ltd	48,699	0.01	CNY 71	Imeik Technology Development Co Ltd	4,343	0.00
HKD 1,642,000	China Resources Pharmaceutical Group Ltd	1,428,992	0.16	HKD 3,995,503	Industrial & Commercial Bank of China Ltd	2,131,180	0.24
CNY 28,933	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	241,254	0.03	HKD 15,629,000	Inkeverse Group Ltd	1,356,165	0.15
HKD 160,271	China Shineway Pharmaceutical Group Ltd	180,588	0.02	CNY 376,488	JA Solar Technology Co Ltd	2,158,073	0.24
CNY 851,100	China State Construction Engineering Corp Ltd	671,539	0.08	HKD 313,797	JD.com Inc	5,301,626	0.59
CNY 1,009,900	China Suntien Green Energy Corp Ltd	1,210,525	0.14	HKD 911,369	Jiangsu Expressway Co Ltd	839,661	0.09
HKD 13,536,000	China Tower Corp Ltd	1,502,733	0.17	HKD 381,000	Jiangxi Copper Co Ltd	585,361	0.07
HKD 964,400	China Vanke Co Ltd	1,294,629	0.14	USD 20,000	JinkoSolar Holding Co Ltd	887,600	0.10
CNY 746,900	China West Construction Group Co Ltd	733,060	0.08	CNY 126,892	Joincare Pharmaceutical Group Industry Co Ltd	221,696	0.03
CNY 216,599	China Yangtze Power Co Ltd	656,812	0.07	USD 113,830	JOYY Inc-ADR	3,495,719	0.39
HKD 456,000	China Yongda Automobiles Services Holdings Ltd	229,263	0.03	USD 221,600	Kanzhun Ltd	3,335,080	0.37
CNY 192,900	City Development Environment Co Ltd	352,931	0.04	CNY 94,800	Keshun Waterproof Technologies Co Ltd	119,367	0.01
CNY 356,246	CMOC Group Ltd	261,009	0.03	HKD 516,000	Kingdee International Software Group Co Ltd	690,054	0.08
CNY 64,440	Contemporary Amperex Technology Co Ltd	2,026,616	0.23	HKD 74,600	Kingsoft Corp Ltd	293,675	0.03
HKD 1,412,050	Cosco Shipping Holdings Co Ltd	1,272,117	0.14	HKD 795,100	Kuaishou Technology	5,433,173	0.61
HKD 4,502,000	CRRC Corp Ltd	2,464,536	0.28	HKD 3,036,000	Lenovo Group Ltd	3,165,163	0.35
CNY 1,211,900	CRRC Corp Ltd	1,082,827	0.12	HKD 19,100	Li Auto Inc	330,252	0.04
CNY 670,800	CSG Holding Co Ltd	549,564	0.06	CNY 196,293	Liaoning Port Co Ltd	42,093	0.00
HKD 2,164,320	CSPC Pharmaceutical Group Ltd	1,880,793	0.21	HKD 851,000	Longfor Group Holdings Ltd	2,067,611	0.23
CNY 296,300	Daqin Railway Co Ltd	302,621	0.03	CNY 238,116	LONGi Green Energy Technology Co Ltd	938,416	0.10
CNY 559,800	Dongjiang Environmental Co Ltd	457,856	0.05	USD 507,600	Lufax Holding Ltd	725,868	0.08
HKD 79,500	EEKA Fashion Holdings Ltd	104,490	0.01	HKD 8,177,500	Meitu Inc	3,088,763	0.34
CNY 303,400	ENN Natural Gas Co Ltd	791,573	0.09	HKD 612,700	Meituan Dianping	9,561,954	1.07
CNY 98,800	Foxconn Industrial Internet Co Ltd	342,244	0.04	USD 23,100	MINISO Group Holding Ltd	392,469	0.04
HKD 83,200	Fuyao Glass Industry Group Co Ltd	343,986	0.04	HKD 390,950	NetEase Inc	7,612,864	0.85
CNY 218,280	Ganfeng Lithium Co Ltd	1,829,102	0.20	HKD 76,600	New Oriental Education & Technology Group Inc	300,570	0.03
HKD 375,600	Ganfeng Lithium Group Co Ltd	2,449,169	0.27	CNY 44,100	Ningbo Shanshan Co Ltd	91,779	0.01
CNY 14,050	G-bits Network Technology Xiamen Co Ltd	948,493	0.11	USD 109,100	NIO Inc-ADR	1,057,179	0.12
HKD 342,100	GDS Holdings Ltd	467,099	0.05	HKD 498,000	Nongfu Spring Co Ltd	2,748,450	0.31
CNY 1,897,600	GEM Co Ltd	1,802,444	0.20	HKD 951,000	People's Insurance Co Group of China Ltd	344,644	0.04
CNY 3,368	GoodWe Technologies Co Ltd	77,251	0.01	HKD 89,850	Pharmaron Beijing Co Ltd	277,463	0.03
HKD 17,906	Great Wall Motor Co Ltd	20,496	0.00	HKD 2,275,846	PICC Property & Casualty Co Ltd	2,529,492	0.28
CNY 383,100	Guangdong Provincial Expressway Development Co Ltd	412,864	0.05	USD 66,750	Pinduoduo Inc-ADR	4,615,095	0.52
HKD 7,198,000	Guangshen Railway Co Ltd	2,277,906	0.25	HKD 1,154,500	Ping An Insurance Group Co of China Ltd	7,343,979	0.82
USD 8,000	H World Group Ltd-ADR	310,240	0.03	CNY 312,100	Ping An Insurance Group Co of China Ltd	1,990,631	0.22
HKD 115,800	Haier Smart Home Co Ltd	364,249	0.04	HKD 86,600	Pop Mart International Group Ltd	192,503	0.02
HKD 121,000	Health & Happiness H&H International Holdings Ltd	155,639	0.02	HKD 224,400	Shandong Weigao Group Medical Polymer Co Ltd	293,221	0.03
HKD 433,500	Hengan International Group Co Ltd	1,825,473	0.20	HKD 50,500	Shanghai Fosun Pharmaceutical Group Co Ltd	134,682	0.02
				CNY 41,609	Shanghai International Port Group Co Ltd	30,028	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
China (continued)				Colombia			
HKD 437,800	Shanghai Pharmaceuticals Holding Co Ltd	867,041	0.10	COP 14,113	Bancolombia SA	104,772	0.01
CNY 218,400	Shenghe Resources Holding Co Ltd	386,376	0.04	COP 37,188	Bancolombia SA-Preferred Stock	249,269	0.03
CNY 46,080	Shenzhen Capchem Technology Co Ltd	328,681	0.04	<b>Total Colombia</b>		<b>354,041</b>	<b>0.04</b>
CNY 97,400	Shenzhen Expressway Corp Ltd	120,230	0.01	Cyprus			
CNY 20,930	Shenzhen Mindray Bio-Medical Electronics Co Ltd	862,541	0.10	USD 8,879	TCS Group Holding PLC-GDR*	0	0.00
CNY 65,250	Sichuan Kelun Pharmaceutical Co Ltd	266,209	0.03	<b>Total Cyprus</b>		<b>0</b>	<b>0.00</b>
CNY 35,600	Sinoma Science & Technology Co Ltd	100,417	0.01	Czech Republic			
HKD 754,788	Sinopharm Group Co Ltd	2,359,736	0.26	CZK 23,125	Komerčni banka A/S	705,638	0.08
HKD 942,000	Sinotrans Ltd	335,372	0.04	CZK 374,870	Moneta Money Bank AS	1,373,689	0.15
CNY 155,400	Sungrow Power Supply Co Ltd	2,491,381	0.28	<b>Total Czech Republic</b>		<b>2,079,327</b>	<b>0.23</b>
CNY 1,661,156	TangShan Port Group Co Ltd	806,054	0.09	Greece			
CNY 149,200	TBEA Co Ltd	457,149	0.05	EUR 475,236	Eurobank Ergasias Services and Holdings SA	782,390	0.09
CNY 264,125	Tianjin Zhonghuan Semiconductor Co Ltd	1,205,387	0.13	EUR 42,216	Motor Oil Hellas Corinth Refineries SA	1,068,538	0.12
HKD 850,000	Tianneng Power International Ltd	877,485	0.10	EUR 74,426	Mytilineos SA	2,625,969	0.29
CNY 20,100	Tianqi Lithium Corp	193,159	0.02	<b>Total Greece</b>		<b>4,476,897</b>	<b>0.50</b>
HKD 1,380,000	Times China Holdings Ltd	125,029	0.01	Hong Kong			
HKD 100,800	Tongcheng-Elong Holdings Ltd	210,691	0.02	HKD 2,234,000	Alibaba Health Information Technology Ltd	1,342,692	0.15
HKD 1,968,800	Tongdao Liepin Group	2,278,669	0.25	HKD 788,000	China High Speed Transmission Equipment Group Co Ltd	245,351	0.03
CNY 121,600	Tongwei Co Ltd	573,500	0.06	HKD 1,249,840	China Overseas Land & Investment Ltd	2,724,047	0.30
HKD 435,000	Topsports International Holdings Ltd	376,905	0.04	HKD 446,000	China Resources Land Ltd	1,889,493	0.21
USD 128,200	Trip.com Group Ltd-ADR	4,487,000	0.50	HKD 226,000	China State Construction International Holdings Ltd	257,533	0.03
HKD 1,562,000	Uni-President China Holdings Ltd	1,315,519	0.15	HKD 220,000	China Water Affairs Group Ltd	166,195	0.02
CNY 916,400	Visual China Group Co Ltd	2,316,572	0.26	HKD 687,400	Chow Tai Fook Jewellery Group Ltd	1,235,050	0.14
HKD 2,691,000	Want Want China Holdings Ltd	1,785,621	0.20	HKD 4,530,000	Concord New Energy Group Ltd	375,737	0.04
CNY 253,400	Western Mining Co Ltd	366,090	0.04	HKD 12,297,000	GCL Technology Holdings Ltd	2,840,207	0.32
HKD 151,000	WuXi AppTec Co Ltd	1,204,285	0.13	HKD 244,000	Inspur Digital Enterprise Technology Ltd	87,492	0.01
HKD 496,500	Wuxi Biologics Cayman Inc	2,379,039	0.27	HKD 3,368,000	Kunlun Energy Co Ltd	2,647,434	0.29
CNY 131,933	Xiamen Tungsten Co Ltd	345,121	0.04	HKD 775,100	Sinofert Holdings Ltd	93,962	0.01
HKD 603,600	Xiaomi Corp	825,689	0.09	HKD 1,402,267	Skyworth Digital Holdings Ltd	619,126	0.07
HKD 693,800	Xinjiang Goldwind Science & Technology Co Ltd	475,424	0.05	HKD 345,000	Vinda International Holdings Ltd	858,472	0.09
CNY 738,600	Xinjiang Goldwind Science & Technology Co Ltd	1,078,233	0.12	HKD 217,100	Yuexiu Property Co Ltd	252,377	0.03
HKD 102,000	Xinyi Solar Holdings Ltd	117,793	0.01	<b>Total Hong Kong</b>		<b>15,635,168</b>	<b>1.74</b>
HKD 1,156,000	Yadea Group Holdings Ltd	2,628,681	0.29	Hungary			
CNY 82,400	Yunnan Copper Co Ltd	125,161	0.01	HUF 430,554	Magyar Telekom Telecommunications PLC	509,404	0.06
CNY 3,500	Yunnan Energy New Material Co Ltd	46,355	0.01	HUF 185,519	MOL Hungarian Oil & Gas PLC	1,621,380	0.18
CNY 73,500	Yunnan Yuntianhua Co Ltd	172,465	0.02	<b>Total Hungary</b>		<b>2,130,784</b>	<b>0.24</b>
HKD 54,800	Zai Lab Ltd	146,849	0.02	India			
CNY 23,976	Zhejiang Chint Electrics Co Ltd	91,128	0.01	INR 47,750	ABB India Ltd	2,574,450	0.29
USD 1,737,700	Zhihu Inc	1,963,601	0.22	INR 103,233	Adani Green Energy Ltd	1,190,304	0.13
HKD 45,100	Zhihu Inc	103,015	0.01	INR 144,636	Aditya Birla Capital Ltd	346,092	0.04
USD 30,700	ZTO Express Cayman Inc-ADR	769,956	0.09	INR 31,039	Apollo Hospitals Enterprise Ltd	1,928,940	0.22
<b>Total China</b>		<b>223,464,380</b>	<b>24.94</b>	INR 66,527	Apollo Tyres Ltd	329,812	0.04
				INR 41,358	Asian Paints Ltd	1,694,954	0.19

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
India (continued)				India (continued)			
INR 12,894	Aurobindo Pharma Ltd	114,321	0.01	INR 2,386	Oracle Financial Services Software Ltd	112,228	0.01
INR 21,740	Avanti Feeds Ltd	103,895	0.01	INR 786,653	Petronet LNG Ltd	2,135,490	0.24
INR 272,744	Axis Bank Ltd	3,282,952	0.37	INR 3,395	PI Industries Ltd	162,298	0.02
USD 21,700	Azure Power Global Ltd	38,409	0.00	INR 342,564	Power Finance Corp Ltd	901,547	0.10
INR 17,110	Bajaj Finance Ltd	1,493,460	0.17	INR 1,141,681	Power Grid Corp of India Ltd	3,550,868	0.40
INR 207,160	Bank of Baroda	480,677	0.05	INR 21,338	Raymond Ltd	440,630	0.05
INR 577,433	Bharat Petroleum Corp Ltd	2,567,034	0.29	INR 436,674	REC Ltd	876,422	0.10
INR 271,465	Bharti Airtel Ltd	2,907,859	0.32	INR 220,481	Reliance Industries Ltd	6,854,064	0.76
INR 5,707	Bombay Burmah Trading Co	70,600	0.01	USD 50,739	Reliance Industries Ltd-GDR	3,161,040	0.35
INR 1,550,355	Brightcom Group Ltd	589,631	0.07	INR 21,697	RITES Ltd	98,374	0.01
INR 19,913	Britannia Industries Ltd	1,219,630	0.14	INR 94,110	SBI Cards & Payment Services Ltd	971,887	0.11
INR 34,093	Colgate-Palmolive India Ltd	701,548	0.08	INR 544,996	State Bank of India	3,805,646	0.42
INR 13,423	DCM Shriram Ltd	147,711	0.02	INR 192,488	Sun Pharmaceutical Industries Ltd	2,467,450	0.28
INR 50,341	Dr Reddy's Laboratories Ltd	3,166,154	0.35	INR 25,749	Sun TV Network Ltd	137,869	0.02
INR 7,263	Eicher Motors Ltd	316,961	0.04	INR 8,250	Supreme Petrochem Ltd	44,721	0.00
INR 71,656	EID Parry India Ltd	403,891	0.04	INR 5,307,166	Suzlon Energy Ltd	989,802	0.11
INR 101,545	Glenmark Pharmaceuticals Ltd	836,757	0.09	INR 191,333	Tata Consumer Products Ltd	2,007,876	0.22
INR 163,310	Godrej Consumer Products Ltd	2,151,953	0.24	INR 329,899	Tata Motors Ltd	2,394,933	0.27
INR 7,639	Grasim Industries Ltd	161,526	0.02	INR 228,546	Tech Mahindra Ltd	3,150,452	0.35
INR 194,285	Gujarat State Petronet Ltd	673,658	0.07	INR 51,265	Titan Co Ltd	1,904,497	0.21
INR 274,581	HCL Technologies Ltd	3,976,151	0.44	INR 162,727	UPL Ltd	1,363,823	0.15
INR 58,190	Hero MotoCorp Ltd	2,064,194	0.23	INR 26,183	Varun Beverages Ltd	256,145	0.03
INR 1,660	HIL Ltd	62,722	0.01	INR 42,352	Welspun India Ltd	47,728	0.01
INR 568,967	Hindalco Industries Ltd	2,919,522	0.33	INR 606,538	Wipro Ltd	2,877,195	0.32
INR 46,629	Hindustan Aeronautics Ltd	2,155,638	0.24	<b>Total India</b>		<b>127,338,626</b>	<b>14.21</b>
INR 258,171	Hindustan Petroleum Corp Ltd	861,816	0.10	Indonesia			
INR 158,119	Hindustan Unilever Ltd	5,161,942	0.58	IDR 5,500,300	Astra International Tbk PT	2,485,545	0.28
INR 74,346	Hindustan Zinc Ltd	278,538	0.03	IDR 6,283,900	Bank Central Asia Tbk PT	3,835,096	0.43
INR 174,723	Housing Development Finance Corp Ltd	6,010,265	0.67	IDR 10,903,700	Bank Mandiri Persero Tbk PT	3,781,840	0.42
INR 530,185	ICICI Bank Ltd	6,040,146	0.67	IDR 603,200	Bank Negara Indonesia Persero Tbk PT	368,136	0.04
INR 27,381	ICICI Securities Ltd	203,081	0.02	IDR 14,604,695	Bank Rakyat Indonesia Persero Tbk PT	5,284,674	0.59
INR 870,479	IDFC First Bank Ltd	842,506	0.09	SGD 148,174	Bumitama Agri Ltd	60,218	0.01
INR 276,577	Indian Hotels Co Ltd	1,323,274	0.15	IDR 3,920,800	Indofood Sukses Makmur Tbk PT	1,922,153	0.21
INR 2,307,005	Indian Oil Corp Ltd	2,567,518	0.29	IDR 849,800	Sumber Alfaria Trijaya Tbk PT	146,239	0.02
INR 252,466	Indraprastha Gas Ltd	1,456,731	0.16	IDR 3,616,700	Unilever Indonesia Tbk PT	1,027,657	0.11
INR 55,588	IndusInd Bank Ltd	931,467	0.10	<b>Total Indonesia</b>		<b>18,911,558</b>	<b>2.11</b>
INR 49,112	Info Edge India Ltd	2,684,192	0.30	Korea			
INR 51,442	Infosys Ltd	837,444	0.09	KRW 17,371	AfreecaTV Co Ltd	965,019	0.11
USD 506,858	Infosys Ltd-ADR	8,145,208	0.91	KRW 11,758	BGF retail Co Ltd	1,560,713	0.17
INR 1,026	JK Lakshmi Cement Ltd	8,987	0.00	KRW 17	Celltrion Inc	1,973	0.00
INR 63,779	Just Dial Ltd	574,302	0.06	KRW 25	Chong Kun Dang Pharmaceutical Corp	1,558	0.00
INR 7,672	Kaveri Seed Co Ltd	47,681	0.01	KRW 26,086	Connectwave Co Ltd	266,077	0.03
INR 53,510	Kotak Mahindra Bank Ltd	1,204,454	0.13	KRW 24,844	Daishin Securities Co Ltd	254,539	0.03
INR 209,150	Mahindra & Mahindra Financial Services Ltd	857,773	0.10	KRW 41,842	DB Insurance Co Ltd	2,368,924	0.26
INR 205,623	Mahindra & Mahindra Ltd	3,643,433	0.41	KRW 4,146	Doosan Bobcat Inc	184,700	0.02
INR 132,527	Manappuram Finance Ltd	213,807	0.02	KRW 3,550	Eugene Corp	9,403	0.00
INR 16,852	Narayana Hrudayalaya Ltd	204,035	0.02	KRW 27,433	GemVax & Kael Co Ltd	293,765	0.03
INR 133,615	NCC Ltd/India	198,868	0.02	KRW 20	GOLFZON Co Ltd	1,756	0.00
INR 1,561,731	NHPC Ltd	874,754	0.10				
INR 261,904	Oil India Ltd	782,013	0.09				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
Korea (continued)				Kuwait (continued)			
KRW 90,202	Hana Financial Group Inc	2,683,503	0.30	KWD 43,381	National Industries Group Holdings SAK	28,652	0.00
KRW 62,604	Hankook Tire Co Ltd	1,634,408	0.18	KWD 351,308	National Investments Co KSCP	233,177	0.03
KRW 52,375	Hanwha Chemical Corp	1,681,374	0.19				
KRW 30,328	Humasis Co Ltd	59,268	0.01	<b>Total Kuwait</b>		<b>5,597,412</b>	<b>0.62</b>
KRW 7,892	Hyundai Glovis Co Ltd	1,184,114	0.13	Malaysia			
KRW 822	Hyundai Home Shopping Network Corp	28,572	0.00	MYR 380,300	AMMB Holdings Bhd	294,952	0.03
KRW 20,554	Hyundai Mobis Co Ltd	3,626,764	0.40	MYR 692,900	Bermaz Auto Bhd	331,048	0.04
KRW 31,463	Hyundai Motor Co	4,930,831	0.55	MYR 7,604,500	Bumi Armada Bhd	765,745	0.09
KRW 1,176	ISU SPECIALTY CHEMICAL	290,062	0.03	MYR 361,000	CIMB Group Holdings Bhd	391,357	0.04
KRW 95,821	Kakao Corp	3,570,608	0.40	MYR 30,400	Fraser & Neave Holdings Bhd	164,261	0.02
KRW 93,735	KB Financial Group Inc	3,396,840	0.38	MYR 217,400	Gamuda Bhd	204,941	0.02
KRW 16,558	KEPCO Engineering & Construction Co Inc	873,359	0.10	MYR 85,516	Hong Leong Financial Group Bhd	323,559	0.04
KRW 13,382	KG Chemical Corp	439,753	0.05	MYR 277,800	IHH Healthcare Bhd	350,561	0.04
KRW 66,445	Kia Motors Corp	4,462,780	0.50	MYR 301,900	IJM Corp Bhd	96,375	0.01
KRW 7,493	Korean Reinsurance Co	39,863	0.00	MYR 1,007,000	IOI Corp Bhd	804,737	0.09
KRW 1,520	Kumho Petrochemical Co Ltd	153,079	0.02	MYR 1,104,000	KPJ Healthcare Bhd	264,913	0.03
KRW 7,852	LG Chem Ltd	3,974,716	0.44	MYR 132,200	Kuala Lumpur Kepong Bhd	621,984	0.07
KRW 21,121	LG Electronics Inc	2,030,912	0.23	MYR 348,923	Malayan Banking Bhd	645,143	0.07
KRW 2,499	LOTTE Fine Chemical Co Ltd	131,621	0.01	MYR 5,700	Nestle Malaysia Bhd	159,979	0.02
KRW 320,319	Mirae Asset Daewoo Co Ltd	1,757,604	0.20	MYR 653,570	Petronas Chemicals Group Bhd	840,154	0.09
KRW 31,684	Naver Corp	4,395,579	0.49	MYR 151,100	Public Bank Bhd	124,635	0.01
KRW 3,831	POSCO Chemical Co Ltd	1,026,329	0.11	MYR 1,668,713	RHB Bank Bhd	1,941,320	0.22
KRW 19,356	Posco International Corp	585,388	0.07	MYR 375,200	Sime Darby Plantation Bhd	333,600	0.04
KRW 10,796	Samsung C&T Corp	866,040	0.10	MYR 357,532	Telekom Malaysia Bhd	376,108	0.04
KRW 13,255	Samsung Electro-Mechanics Co Ltd	1,453,609	0.16	MYR 50,236	TSH Resources Bhd	9,902	0.00
KRW 645,488	Samsung Electronics Co Ltd	35,369,205	3.95	MYR 61,100	United Plantations BHD	202,641	0.02
KRW 103,940	Samsung Electronics Co Ltd-Preferred Stock	4,693,530	0.52	MYR 337,200	Yinson Holdings BHD	184,945	0.02
KRW 10,353	Samsung Engineering Co Ltd	222,358	0.03	<b>Total Malaysia</b>		<b>9,432,860</b>	<b>1.05</b>
KRW 10,361	Samsung Fire & Marine Insurance Co Ltd	1,808,545	0.20	Mexico			
KRW 7,633	Samsung SDI Co Ltd	3,875,443	0.43	MXN 5,500,606	America Movil SAB de CV	5,965,498	0.67
KRW 41,713	Samsung Securities Co Ltd	1,139,656	0.13	MXN 276,399	Arca Continental SAB de CV	2,835,465	0.32
KRW 137,061	Shinhan Financial Group Co Ltd	3,536,655	0.39	USD 378,000	Cemex SAB de CV-ADR	2,676,240	0.30
KRW 45,686	SK Hynix Inc	3,994,253	0.45	MXN 132,595	Coca-Cola Femsa SAB de CV	1,106,189	0.12
KRW 1,590	SK Innovation Co Ltd	191,261	0.02	MXN 1,591,300	Fibra Uno Administracion SA de CV REIT	2,319,612	0.26
KRW 71,962	Tongyang Inc	57,181	0.01	MXN 104,100	Fomento Economico Mexicano SAB de CV	1,150,408	0.13
KRW 44,741	Woongjin Coway Co Ltd	1,492,329	0.17	MXN 590,800	Grupo Bimbo SAB de CV	3,157,157	0.35
KRW 57,639	Woori Financial Group Inc	515,739	0.06	MXN 129,055	Grupo Financiero Banorte SAB de CV	1,062,584	0.12
<b>Total Korea</b>		<b>108,081,558</b>	<b>12.06</b>	MXN 454,692	Grupo Mexico SAB de CV	2,184,844	0.24
Kuwait				MXN 284,400	Kimberly-Clark de Mexico SAB de CV	631,300	0.07
KWD 53,221	Humansoft Holdings Co KSC	641,734	0.07	MXN 1,015,100	Orbia Advance Corp SAB de CV	2,182,845	0.24
KWD 153,910	Kuwait Finance House KSCP	373,070	0.04	MXN 146,500	Wal-Mart de Mexico SAB de CV	578,466	0.07
KWD 23,474	Mabaneer Co KPSC	64,232	0.01	<b>Total Mexico</b>		<b>25,850,608</b>	<b>2.89</b>
KWD 863,212	Mobile Telecommunications Co KSCP	1,454,836	0.16	Peru			
KWD 920,969	National Bank of Kuwait SAKP	2,801,711	0.31	USD 4,400	Credicorp Ltd	649,616	0.07
				<b>Total Peru</b>		<b>649,616</b>	<b>0.07</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
Philippines				Saudi Arabia (continued)			
PHP 500,370	Bank of the Philippine Islands	986,246	0.11	SAR 157,177	National Commercial Bank	1,542,142	0.17
PHP 495,890	International Container Terminal Services Inc	1,830,857	0.21	SAR 40,619	National Medical Care Co	1,392,701	0.16
PHP 33,880	PLDT Inc	805,271	0.09	SAR 344,325	Riyadh Bank	3,089,166	0.34
PHP 79,990	Universal Robina Corp	199,252	0.02	SAR 248,073	Sahara International Petrochemical Co	2,437,276	0.27
<b>Total Philippines</b>		<b>3,821,626</b>	<b>0.43</b>	SAR 163,926	Saudi Arabian Mining Co	1,844,370	0.21
Poland				SAR 167,657	Saudi Telecom Co	1,944,458	0.22
PLN 49,196	Bank Polska Kasa Opieki SA	1,341,615	0.15	SAR 2,003	Saudia Dairy & Foodstuff Co	170,357	0.02
PLN 1,157	Budimex SA	102,232	0.01	SAR 9,759	Tanmiah Food Co	328,362	0.04
PLN 95,971	Polski Koncern Naftowy ORLEN SA	1,521,429	0.17	SAR 45,135	United International Transportation Co	883,278	0.10
PLN 304,025	Powszechna Kasa Oszczednosci Bank Polski SA	2,705,055	0.30	<b>Total Saudi Arabia</b>		<b>35,502,962</b>	<b>3.96</b>
PLN 44,525	Powszechny Zaklad Ubezpieczen SA	431,886	0.05	Singapore			
PLN 14,197	Wirtualna Polska Holding SA	402,539	0.05	HKD 49,000	BOC Aviation Ltd	396,109	0.04
<b>Total Poland</b>		<b>6,504,756</b>	<b>0.73</b>	<b>Total Singapore</b>		<b>396,109</b>	<b>0.04</b>
Qatar				South Africa			
QAR 245,735	Commercial Bank PSQC	391,488	0.04	ZAR 79,041	Absa Group Ltd	702,536	0.08
QAR 629,168	Ooredoo QPSC	1,890,961	0.21	ZAR 42,253	African Rainbow Minerals Ltd	445,115	0.05
QAR 232,403	Qatar Fuel QSC	1,084,122	0.12	ZAR 51,330	Anglo American Platinum Ltd	2,312,958	0.26
QAR 360,984	Qatar Islamic Bank SAQ	1,756,326	0.20	ZAR 48,159	AngloGold Ashanti Ltd	1,014,051	0.11
QAR 309,861	Qatar National Bank QPSC	1,312,653	0.15	ZAR 30,543	Barloworld Ltd	138,219	0.02
QAR 382,049	Vodafone Qatar QSC	193,858	0.02	ZAR 380,918	FirstRand Ltd	1,381,215	0.16
<b>Total Qatar</b>		<b>6,629,408</b>	<b>0.74</b>	ZAR 254,696	Gold Fields Ltd	3,527,488	0.39
Russia				ZAR 329,512	Growthpoint Properties Ltd	203,380	0.02
RUB 2,393,118	Gazprom PJSC*	0	0.00	ZAR 394,666	Impala Platinum Holdings Ltd	2,618,119	0.29
USD 74,109	Globaltrans Investment PLC-GDR*	0	0.00	ZAR 89,478	Kumba Iron Ore Ltd	2,096,081	0.23
RUB 45,639	LUKOIL PJSC*	0	0.00	ZAR 3,309	Life Healthcare Group Holdings Ltd	3,600	0.00
USD 3,679	Novatek PJSC-GDR*	0	0.00	ZAR 125,417	Motus Holdings Ltd	665,084	0.08
USD 123,890	Novolipetsk Steel PJSC-GDR*	0	0.00	ZAR 20,810	Naspers Ltd	3,744,230	0.42
USD 166,849	Severstal PJSC-GDR*	0	0.00	ZAR 608,313	Old Mutual Ltd	390,273	0.04
USD 62,908	X5 Retail Group NV-GDR*	0	0.00	ZAR 11,797	Reunert Ltd	36,744	0.00
<b>Total Russia</b>		<b>0</b>	<b>0.00</b>	ZAR 174,977	Shoprite Holdings Ltd	2,089,582	0.23
Saudi Arabia				ZAR 831,204	Sibanye Stillwater Ltd	1,275,983	0.14
SAR 67,295	Al Hammadi Holding	1,092,667	0.12	ZAR 361,899	Standard Bank Group Ltd	3,401,319	0.38
SAR 265,677	Al Rajhi Bank	5,170,880	0.58	ZAR 538,649	Woolworths Holdings Ltd	2,034,413	0.23
SAR 57,439	Aldrees Petroleum and Transport Services Co	1,902,025	0.21	ZAR 94,699	Zeda Ltd	53,487	0.01
SAR 137,899	Almarai Co JSC	2,231,709	0.25	<b>Total South Africa</b>		<b>28,133,877</b>	<b>3.14</b>
SAR 15,043	Alujain Corp	178,878	0.02	Taiwan			
SAR 210,171	Arab National Bank	1,476,526	0.16	TWD 69,520	Acter Co Ltd	335,942	0.04
SAR 39,372	Arriyadh Development Co	211,624	0.02	TWD 172,000	Addcn Technology Co Ltd	1,121,097	0.13
SAR 20,636	Astra Industrial Group	479,216	0.05	TWD 926,000	ASE Technology Holding Co Ltd	3,285,428	0.37
SAR 355,621	Bank Al-Jazira	1,733,210	0.19	TWD 313,000	AU Optronics Corp	186,929	0.02
SAR 208,565	Banque Saudi Fransi	2,318,810	0.26	TWD 875,035	Cathay Financial Holding Co Ltd	1,212,341	0.14
SAR 8,099	Bupa Arabia for Cooperative Insurance Co	400,772	0.04	TWD 7,922	Chailease Holding Co Ltd	51,890	0.01
SAR 30,409	Co for Cooperative Insurance	1,135,057	0.13	TWD 2,627,000	China Development Financial Holding Corp	1,045,925	0.12
SAR 180,811	Etihad Etisalat Co	2,309,128	0.26	TWD 467,000	Chunghwa Telecom Co Ltd	1,746,873	0.19
SAR 42,597	Methanol Chemicals Co	286,766	0.03	TWD 126,000	Cleanaway Co Ltd	857,680	0.10
SAR 50,058	Middle East Healthcare Co	943,584	0.11	TWD 164,000	Compal Electronics Inc	154,024	0.02
				TWD 4,952,210	CTBC Financial Holding Co Ltd	3,951,337	0.44
				TWD 298,000	Delta Electronics Inc	3,296,280	0.37



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 95.41% (continued)				Common and Preferred Stocks - 95.41% (continued)			
Taiwan (continued)				Thailand (continued)			
TWD 414,000	E Ink Holdings Inc	2,990,897	0.33	THB 150,300	SPCG PCL	53,837	0.00
TWD 960,000	Eva Airways Corp	1,226,798	0.14	THB 361,800	Supalai PCL	206,131	0.02
TWD 216,000	Everlight Electronics Co Ltd	358,561	0.04	THB 713,700	Tisco Financial Group PCL	1,952,585	0.22
TWD 767,000	Far Eastern Department Stores Ltd	591,051	0.07	THB 15,629,600	WHA Corp PCL	2,027,814	0.23
TWD 1,139,000	Far Eastern New Century Corp	1,223,315	0.14	<b>Total Thailand</b>		<b>14,816,051</b>	<b>1.65</b>
TWD 64,964	Farglory Land Development Co Ltd	127,239	0.01	Turkey			
TWD 2,933,194	First Financial Holding Co Ltd	2,604,081	0.29	TRY 113,743	Arcelik AS	567,188	0.06
TWD 2,054,257	Fubon Financial Holding Co Ltd	4,010,301	0.45	TRY 22,063	Ford Otomotiv Sanayi AS	644,033	0.07
TWD 35,000	Giant Manufacturing Co Ltd	258,473	0.03	TRY 534,315	KOC Holding AS	2,125,372	0.24
TWD 792,000	Goldsun Building Materials Co Ltd	699,321	0.08	TRY 104,659	Migros Ticaret AS	853,491	0.10
TWD 2,017,151	Hon Hai Precision Industry Co Ltd	7,318,726	0.82	TRY 92,193	Tofas Turk Otomobil Fabrikasi AS	892,932	0.10
TWD 44,009	Kindom Development Co Ltd	42,533	0.00	TRY 393,148	Turkiye Petrol Rafinerileri AS	1,195,882	0.13
TWD 3,000	Largan Precision Co Ltd	205,173	0.02	TRY 579,540	Yapi ve Kredi Bankasi AS	288,547	0.03
TWD 900,590	Lite-On Technology Corp	2,992,858	0.33	<b>Total Turkey</b>		<b>6,567,445</b>	<b>0.73</b>
TWD 241,000	MediaTek Inc	5,323,829	0.59	United Arab Emirates			
TWD 6,700	Mega Financial Holding Co Ltd	8,218	0.00	AED 972,529	Abu Dhabi Commercial Bank PJSC	2,147,319	0.24
TWD 479,000	Microbio Co Ltd	888,960	0.10	AED 403,036	Abu Dhabi Islamic Bank PJSC	1,167,505	0.13
TWD 132,000	Micro-Star International Co Ltd	748,061	0.08	AED 950,770	Abu Dhabi National Oil Co for Distribution PJSC	1,009,516	0.11
TWD 126,000	Motech Industries Inc	137,957	0.02	AED 1,492,108	Aldar Properties PJSC	2,067,717	0.23
TWD 871,591	Pou Chen Corp	881,540	0.10	AED 698,947	Emirates NBD Bank PJSC	2,825,816	0.32
TWD 61,000	Primax Electronics Ltd	128,877	0.01	AED 89,177	Emirates Telecommunications Group Co PJSC	543,844	0.06
TWD 405,000	Quanta Computer Inc	1,976,593	0.22	AED 240,439	First Abu Dhabi Bank PJSC	892,879	0.10
TWD 18,000	Simplo Technology Co Ltd	189,857	0.02	AED 298,972	Multiply Group PJSC	257,212	0.03
TWD 4,745,961	SinoPac Financial Holdings Co Ltd	2,643,883	0.29	AED 131,829	Ras Al Khaimah Ceramics	96,187	0.01
TWD 1,625,875	Taishin Financial Holding Co Ltd	986,660	0.11	<b>Total United Arab Emirates</b>		<b>11,007,995</b>	<b>1.23</b>
TWD 2,353,000	Taiwan High Speed Rail Corp	2,428,967	0.27	United States			
TWD 3,281,403	Taiwan Semiconductor Manufacturing Co Ltd	60,687,702	6.77	HKD 182,800	BeiGene Ltd	2,505,260	0.28
TWD 185,208	Taiwan Shin Kong Security Co Ltd	245,897	0.03	USD 5,900	Southern Copper Corp	423,266	0.05
TWD 226,000	Teco Electric and Machinery Co Ltd	386,771	0.04	USD 68,295	Yum China Holdings Inc	3,858,667	0.43
TWD 968,000	Uni-President Enterprises Corp	2,371,475	0.26	<b>Total United States</b>		<b>6,787,193</b>	<b>0.76</b>
TWD 1,519,000	United Microelectronics Corp	2,365,474	0.26	<b>Total Common and Preferred Stocks</b>			
TWD 30,000	Voltronic Power Technology Corp	1,892,790	0.21	<b>854,913,431</b>			
TWD 1,138,000	Wistron Corp	3,317,774	0.37	<b>95.41</b>			
TWD 4,056,170	Yuanta Financial Holding Co Ltd	3,008,477	0.34	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
TWD 285,000	Zhen Ding Technology Holding Ltd	960,844	0.11	<b>854,913,431</b>			
<b>Total Taiwan</b>		<b>133,475,679</b>	<b>14.90</b>	<b>95.41</b>			
Thailand				Other transferable securities			
THB 223,700	Advanced Info Service PCL	1,350,213	0.15	Common and Preferred Stocks - 0.65%			
THB 99,100	Advanced Info Service PCL-NVDR	598,150	0.07	Cayman Islands			
THB 1,892,600	Amata Corp PCL	1,185,044	0.13	HKD 193,800	China Metal Recycling Holdings Ltd*	0	0.00
THB 176,200	Bangkok Bank PCL	864,724	0.10	<b>Total Cayman Islands</b>			
THB 731,200	Bangkok Dusit Medical Services PCL	572,297	0.06	<b>0</b>			
THB 67,800	CP ALL PCL-NVDR	119,518	0.01	China			
THB 2,147,300	Indorama Ventures PCL	2,074,320	0.23	CNY 1,157,800	CECEP Solar Energy Co Ltd	1,079,052	0.12
THB 144,000	Mega Lifesciences PLC	152,306	0.02	USD 370,900	Hello Group Inc Spn	3,564,349	0.40
THB 595,700	PTT Exploration & Production PCL	2,520,237	0.28	CNY 187,400	Hengdian Group DMEGC Magnetics Co Ltd	469,092	0.05
THB 125,400	Siam Cement PCL	1,138,875	0.13	<b>Total China</b>		<b>5,112,493</b>	<b>0.57</b>
				Hong Kong			
				HKD 480,000	China Com Rich Rene Ene Invest*	0	0.00
				<b>Total Hong Kong</b>		<b>0</b>	<b>0.00</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 0.65% (continued)				Common and Preferred Stocks - 0.65% (continued)			
India				Russia (continued)			
INR 40,000	Allcargo Terminals Ltd	20,881	0.00	RUB 133,942	Tatneft PJSC*	0	0.00
INR 40,000	Transindia Realty And Logist	20,881	0.01	RUB 835,074,272	VTB Bank PJSC*	0	0.00
Total India				RUB 10,529	Yandex NV*	0	0.00
Russia				Total Russia			
RUB 2,120,313	Alrosa PJSC*	0	0.00	Thailand			
RUB 44,775	Magnit PJSC*	0	0.00	THB 253,600	Delta Electronics Thai Forgn Foreign Sh Thb1	658,051	0.07
RUB 2,961,441	Magnitogorsk Iron & Steel Works PJSC*	0	0.00	Total Thailand			
RUB 385,950	Mobile TeleSystems PJSC*	0	0.00	Total Common and Preferred Stocks			
USD 130,366	PhosAgro PJSC-GDR*	0	0.00	Total Other transferable securities			
USD 840	PHOSAGRO PJSC*	0	0.00	TOTAL INVESTMENTS			
RUB 572,356	Rosneft Oil Co PJSC*	0	0.00	860,725,737			
RUB 2,784,346	Sberbank of Russia PJSC*	0	0.00	96.06			

### Derivatives

#### Futures Contracts – (0.04)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/09/23	USD	635	31,683,325	(392,687)	(0.04)
Unrealised Loss on Futures Contracts				(392,687)	(0.04)
Total Futures Contracts				(392,687)	(0.04)
Other Net Assets/(Liabilities)				35,672,495	3.98
TOTAL NET ASSETS				896,005,545	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,532,538 held as cash at Goldman Sachs & Co.

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 94.86%				Common and Preferred Stocks - 94.86% <i>(continued)</i>			
Brazil				Cayman Islands <i>(continued)</i>			
USD 644,246	Ambev SA-ADR	2,048,702	0.39	USD 50,100	Vipshop Holdings Ltd-ADR	826,650	0.16
BRL 34,170	Auren Energia SA	101,504	0.02	HKD 55,000	Yihai International Holding Ltd	117,768	0.02
BRL 507,400	B3 SA - Brasil Bolsa Balcao	1,536,715	0.29	<b>Total Cayman Islands</b>		<b>4,454,490</b>	<b>0.85</b>
BRL 126	Banco Bradesco SA	382	0.00	Chile			
USD 235,657	Banco Bradesco SA-ADR	815,373	0.16	CLP 56,285	Banco Santander Chile	2,662	0.00
BRL 164,703	Banco Bradesco SA-Preferred Stock	561,643	0.11	CLP 600,370	Cencosud SA	1,163,018	0.22
BRL 194,200	Banco do Brasil SA	1,988,698	0.38	CLP 2,562,608	Colbun SA	405,724	0.08
BRL 138,400	BB Seguridade Participacoes SA	882,788	0.17	CLP 166,971	Empresas CMPC SA	319,309	0.06
BRL 508,339	Cia Energetica de Minas Gerais-Preferred Stock	1,355,149	0.26	CLP 7,367	Empresas COPEC SA	54,645	0.01
BRL 24,300	Cia Ferro Ligas da Bahia - FERBASA-Preferred Stock	244,159	0.05	CLP 604,557	SMU SA	106,268	0.02
BRL 86,000	Cia Paranaense de Energia	146,721	0.03	USD 11,700	Sociedad Quimica y Minera de Chile SA-ADR	849,654	0.16
BRL 304,000	Cia Paranaense de Energia-Preferred Stock	522,421	0.10	CLP 2,533	Sociedad Quimica y Minera de Chile SA-Preferred Stock	184,410	0.04
USD 11,059	Cosan SA-ADR	165,000	0.03	<b>Total Chile</b>		<b>3,085,690</b>	<b>0.59</b>
BRL 147,000	CPFL Energia SA	1,047,954	0.20	China			
BRL 537,300	CSN Mineracao SA	465,571	0.09	HKD 1,035,000	3SBio Inc	1,039,411	0.20
BRL 76,600	Cury Construtora e Incorporadora SA	254,857	0.05	CNY 51,600	AIMA Technology Group Co Ltd	228,536	0.04
BRL 82,400	Energisa SA	857,479	0.16	HKD 228,000	AK Medical Holdings Ltd	197,841	0.04
BRL 285,050	Gerdau SA-Preferred Stock	1,481,386	0.28	HKD 50,000	Akeso Inc	225,544	0.04
USD 397,652	Itau Unibanco Holding SA-ADR	2,346,147	0.45	HKD 1,199,200	Alibaba Group Holding Ltd	12,425,674	2.37
BRL 902,026	Itausa - Investimentos Itau SA-Preferred Stock	1,802,556	0.34	CNY 166,200	Aluminum Corp of China Ltd	125,424	0.02
BRL 116,000	JBS SA	419,851	0.08	HKD 243,000	Anhui Conch Cement Co Ltd	644,974	0.12
BRL 158,600	Kepler Weber SA	311,019	0.06	CNY 38,700	Anhui Conch Cement Co Ltd	126,290	0.02
BRL 50,600	Klabin SA	228,350	0.04	CNY 29,600	Anhui Guangxin Agrochemical Co Ltd	110,184	0.02
BRL 31,000	Mahle-Metal Leve SA	299,076	0.06	CNY 18,100	Anhui Yingjia Distillery Co Ltd	158,737	0.03
BRL 63,400	Metalurgica Gerdau SA-Preferred Stock	155,346	0.03	HKD 93,037	ANTA Sports Products Ltd	950,363	0.18
BRL 275,984	Petroleo Brasileiro SA	1,893,671	0.36	USD 98,000	Autohome Inc-ADR	2,857,680	0.55
USD 67,400	Petroleo Brasileiro SA-ADR	932,142	0.18	HKD 242,971	BAIC Motor Corp Ltd	58,909	0.01
BRL 352,600	Petroleo Brasileiro SA-Preferred Stock	2,158,433	0.41	CNY 19,569	Bank of Chengdu Co Ltd	32,845	0.01
BRL 46,260	Sendas Distribuidora SA	131,856	0.02	HKD 3,313,809	Bank of China Ltd	1,327,790	0.25
BRL 58,190	SLC Agricola SA	461,033	0.09	HKD 1,304,000	Bank of Communications Co Ltd	863,609	0.16
BRL 138,400	Telefonica Brasil SA	1,241,411	0.24	CNY 695,426	Bank of Jiangsu Co Ltd	702,615	0.13
BRL 26,100	Unipar Carbocloro SA-Preferred Stock	428,183	0.08	CNY 242,000	Bank of Nanjing Co Ltd	266,124	0.05
BRL 16,200	WEG SA	126,772	0.02	CNY 242,220	Baoshan Iron & Steel Co Ltd	187,122	0.04
<b>Total Brazil</b>		<b>27,412,348</b>	<b>5.23</b>	HKD 16,660	Bilibili Inc	248,095	0.05
Cayman Islands				HKD 73,000	BYD Co Ltd	2,328,816	0.44
HKD 1,910,000	Bosideng International Holdings Ltd	804,303	0.15	CNY 15,230	BYD Co Ltd	540,696	0.10
HKD 149,500	China Hongqiao Group Ltd	121,331	0.02	HKD 314,500	BYD Electronic International Co Ltd	951,133	0.18
TWD 18,000	Chilitina Holding Ltd	115,301	0.02	HKD 4,818,000	CGN Power Co Ltd	1,161,986	0.22
HKD 184,500	Dali Foods Group Co Ltd	82,402	0.02	HKD 350,000	China Communications Services Corp Ltd	172,396	0.03
USD 15,000	Daqo New Energy Corp-ADR	595,500	0.11	HKD 6,768,122	China Construction Bank Corp	4,378,733	0.84
HKD 263,000	Haitian International Holdings Ltd	613,485	0.12	HKD 1,392,000	China Datang Corp Renewable Power Co Ltd	465,386	0.09
HKD 119,000	JNBY Design Ltd	128,922	0.03	HKD 388,000	China Feihe Ltd	215,869	0.04
HKD 195,000	Li Ning Co Ltd	1,048,828	0.20	HKD 1,076,500	China Galaxy Securities Co Ltd	574,199	0.11
				HKD 275,300	China International Marine Containers Group Co Ltd	159,842	0.03
				CNY 348,144	China International Marine Containers Group Co Ltd	329,729	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
China (continued)				China (continued)			
CNY 67,900	China Jushi Co Ltd	132,164	0.03	HKD 464,908	Geely Automobile Holdings Ltd	567,149	0.11
HKD 381,366	China Lesso Group Holdings Ltd	250,137	0.05	HKD 140,000	Genscript Biotech Corp	314,422	0.06
HKD 211,000	China Longyuan Power Group Corp Ltd	217,284	0.04	CNY 27,600	GoerTek Inc	67,342	0.01
HKD 625,000	China Medical System Holdings Ltd	1,017,661	0.19	CNY 85,200	Guangdong Provincial Expressway Development Co Ltd	91,819	0.02
HKD 20,567	China Mengniu Dairy Co Ltd	77,422	0.01	USD 14,300	H World Group Ltd-ADR	554,554	0.11
HKD 480,477	China Merchants Bank Co Ltd	2,182,704	0.42	HKD 179,000	Haidilao International Holding Ltd	393,788	0.08
CNY 180,569	China Merchants Bank Co Ltd	813,141	0.16	CNY 113,513	Haier Smart Home Co Ltd	366,372	0.07
CNY 142,700	China Merchants Energy Shipping Co Ltd	113,575	0.02	HKD 285,800	Haier Smart Home Co Ltd	898,983	0.17
HKD 3,042,000	China Molybdenum Co Ltd	1,591,532	0.30	CNY 122,700	Hangzhou Binjiang Real Estate Group Co Ltd	148,762	0.03
HKD 487,000	China New Higher Education Group Ltd	144,796	0.03	HKD 280,000	Harbin Electric Co Ltd	112,549	0.02
HKD 392,200	China Pacific Insurance Group Co Ltd	1,013,456	0.19	HKD 215,500	Hengan International Group Co Ltd	907,473	0.17
CNY 125,800	China Pacific Insurance Group Co Ltd	449,261	0.09	HKD 105,000	Hisense Home Appliances Group Co Ltd	269,313	0.05
HKD 225,500	China Resources Pharmaceutical Group Ltd	196,247	0.04	CNY 66,199	Huadong Medicine Co Ltd	394,657	0.08
HKD 134,399	China Shineway Pharmaceutical Group Ltd	151,436	0.03	CNY 97,600	Huaibei Mining Holdings Co Ltd	154,554	0.03
CNY 622,437	China State Construction Engineering Corp Ltd	491,118	0.09	CNY 52,300	Huaxin Cement Co Ltd	88,787	0.02
HKD 8,104,000	China Tower Corp Ltd	899,686	0.17	CNY 28,500	Hubei Jumpcan Pharmaceutical Co Ltd	113,768	0.02
CNY 579,100	China United Network Communications Ltd	382,097	0.07	CNY 43,700	Hubei Xingfa Chemicals Group Co Ltd	133,476	0.03
HKD 277,600	China Vanke Co Ltd	372,656	0.07	HKD 152,800	Hygeia Healthcare Holdings Co Ltd	826,726	0.16
CNY 186,484	China Yangtze Power Co Ltd	565,491	0.11	CNY 4,000	Imeik Technology Development Co Ltd	244,653	0.05
HKD 496,500	China Yongda Automobiles Services Holdings Ltd	249,625	0.05	HKD 2,715,000	Industrial & Commercial Bank of China Ltd	1,448,166	0.28
CNY 26,441	Chongqing Zhifei Biological Products Co Ltd	160,649	0.03	CNY 381,800	Industrial & Commercial Bank of China Ltd	252,966	0.05
CNY 27,594	Contemporary Amperex Technology Co Ltd	867,822	0.17	HKD 3,446,000	Inkeverse Group Ltd	299,017	0.06
HKD 136,000	COSCO SHIPPING Energy Transportation Co Ltd	136,406	0.03	HKD 126,700	JD Health International Inc	799,494	0.15
HKD 756,500	Cosco Shipping Holdings Co Ltd	681,532	0.13	HKD 112,541	JD.com Inc	1,901,389	0.36
CNY 230,100	Cosco Shipping Holdings Co Ltd	297,320	0.06	HKD 392,000	Jiangsu Expressway Co Ltd	361,157	0.07
HKD 472,000	Country Garden Holdings Co Ltd	95,766	0.02	CNY 5,100	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	92,083	0.02
HKD 1,811,000	CRRC Corp Ltd	991,398	0.19	HKD 632,000	Jiangxi Copper Co Ltd	970,993	0.19
HKD 1,406,160	CSPC Pharmaceutical Group Ltd	1,221,952	0.23	CNY 151,031	Joincare Pharmaceutical Group Industry Co Ltd	263,870	0.05
CNY 57,740	Da An Gene Co Ltd of Sun Yat-Sen University	79,132	0.02	CNY 246,255	Jointown Pharmaceutical Group Co Ltd	351,367	0.07
CNY 438,600	Daqin Railway Co Ltd	447,957	0.09	CNY 22,100	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	111,764	0.02
CNY 49,900	Dongfang Electric Corp Ltd	127,926	0.02	USD 60,992	JOYY Inc-ADR	1,873,064	0.36
HKD 350,000	Dongyue Group Ltd	261,721	0.05	USD 90,500	Kanzhun Ltd	1,362,025	0.26
HKD 55,100	ENN Energy Holdings Ltd	686,236	0.13	USD 43,800	KE Holdings Inc	650,430	0.12
CNY 86,900	ENN Natural Gas Co Ltd	226,723	0.04	HKD 159,000	Kingsoft Corp Ltd	625,928	0.12
CNY 288,400	Focus Media Information Technology Co Ltd	269,974	0.05	HKD 39,000	Koolearn Technology Holding Ltd	126,905	0.02
HKD 159,200	Fuyao Glass Industry Group Co Ltd	658,204	0.13	HKD 508,900	Kuaishou Technology	3,477,477	0.66
CNY 1,500	G-bits Network Technology Xiamen Co Ltd	101,263	0.02	CNY 4,900	Kweichow Moutai Co Ltd	1,138,987	0.22
HKD 426,900	GDS Holdings Ltd	582,884	0.11	HKD 1,248,000	Lenovo Group Ltd	1,301,095	0.25
				HKD 104,200	Li Auto Inc	1,801,687	0.34
				CNY 69,168	Livzon Pharmaceutical Group Inc	369,952	0.07
				CNY 344,400	Lomon Billions Group Co Ltd	781,135	0.15



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
China (continued)				China (continued)			
HKD 192,500	Longfor Group Holdings Ltd	467,703	0.09	CNY 7,800	Tianqi Lithium Corp	74,957	0.01
CNY 16,800	LONGi Green Energy Technology Co Ltd	66,209	0.01	HKD 344,000	Tingyi Cayman Islands Holding Corp	534,660	0.10
HKD 623,000	Lonking Holdings Ltd	102,553	0.02	HKD 372,800	Tongdao Liepin Group	431,475	0.08
CNY 175,000	Luxi Chemical Group Co Ltd	254,028	0.05	CNY 24,994	Tongwei Co Ltd	117,879	0.02
CNY 3,900	Luzhou Laojiao Co Ltd	112,350	0.02	HKD 53,000	TravelSky Technology Ltd	89,950	0.02
HKD 4,942,000	Meitu Inc	1,866,667	0.36	CNY 10,917	Trina Solar Co Ltd	63,943	0.01
HKD 371,600	Meituan Dianping	5,799,285	1.11	USD 67,200	Trip.com Group Ltd-ADR	2,352,000	0.45
USD 38,500	MINISO Group Holding Ltd	654,115	0.13	HKD 110,000	Tsingtao Brewery Co Ltd	999,413	0.19
CNY 68,575	NARI Technology Co Ltd	217,749	0.04	HKD 641,000	Uni-President China Holdings Ltd	539,851	0.10
HKD 184,525	NetEase Inc	3,593,206	0.69	CNY 194,700	Visual China Group Co Ltd	492,183	0.09
HKD 201,600	New Oriental Education & Technology Group Inc	791,057	0.15	HKD 497,000	Want Want China Holdings Ltd	329,786	0.06
CNY 33,300	Ningbo Tuopu Group Co Ltd	369,400	0.07	CNY 84,900	Western Mining Co Ltd	122,656	0.02
HKD 215,400	Nongfu Spring Co Ltd	1,188,787	0.23	CNY 109,928	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	527,064	0.10
HKD 2,954,000	People's Insurance Co Group of China Ltd	1,070,536	0.20	CNY 14,301	Wuliangye Yibin Co Ltd	321,550	0.06
HKD 1,215,849	PICC Property & Casualty Co Ltd	1,351,357	0.26	HKD 100,180	WuXi AppTec Co Ltd	798,975	0.15
USD 46,200	Pinduoduo Inc-ADR	3,194,268	0.61	HKD 252,500	Wuxi Biologics Cayman Inc	1,209,884	0.23
HKD 625,000	Ping An Insurance Group Co of China Ltd	3,975,736	0.76	CNY 208,600	Xiamen C & D Inc	312,837	0.06
CNY 41,822	Ping An Insurance Group Co of China Ltd	266,748	0.05	CNY 76,800	Xiamen Xiangyu Co Ltd	91,846	0.02
CNY 39,300	Poly Developments and Holdings Group Co Ltd	70,391	0.01	HKD 510,000	Xiaomi Corp	697,650	0.13
CNY 151,400	Power Construction Corp of China Ltd	119,458	0.02	HKD 221,000	Xinhua Winshare Publishing and Media Co Ltd	161,592	0.03
HKD 33,500	Remegen Co Ltd	146,412	0.03	HKD 79,200	Xinte Energy Co Ltd	167,767	0.03
CNY 60,600	Rongsheng Petro Chemical Co Ltd	96,963	0.02	HKD 486,000	Yadea Group Holdings Ltd	1,105,137	0.21
HKD 280,000	Shandong Weigao Group Medical Polymer Co Ltd	365,873	0.07	CNY 51,307	Yunnan Yuntianhua Co Ltd	120,390	0.02
HKD 59,000	Shanghai Fosun Pharmaceutical Group Co Ltd	157,351	0.03	CNY 52,300	Zangge Mining Co Ltd	162,260	0.03
CNY 419,200	Shanghai International Port Group Co Ltd	302,524	0.06	CNY 42,700	Zhejiang Chint Electrics Co Ltd	162,294	0.03
CNY 2	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	3	0.00	CNY 275,639	Zhejiang Jiahua Energy Chemical Industry Co Ltd	356,920	0.07
CNY 3,260	Shanxi Xinghuacun Fen Wine Factory Co Ltd	82,934	0.02	CNY 33,300	Zhejiang Xinan Chemical Industrial Group Co Ltd	50,031	0.01
CNY 13,600	Shenzhen Mindray Bio-Medical Electronics Co Ltd	560,466	0.11	USD 374,200	Zhihu Inc	422,846	0.08
CNY 97,900	Sichuan Kelun Pharmaceutical Co Ltd	399,416	0.08	HKD 54,200	Zhuzhou CRRC Times Electric Co Ltd	201,955	0.04
CNY 89,838	Sichuan Road and Bridge Group Co Ltd	121,146	0.02	HKD 314,400	ZTE Corp	1,259,750	0.24
HKD 268,400	Sinopharm Group Co Ltd	839,114	0.16	USD 30,100	ZTO Express Cayman Inc-ADR	754,908	0.14
HKD 1,272,000	Sinotrans Ltd	452,860	0.09	Total China		126,299,089	24.11
USD 12,022	Sohu.com Ltd	132,482	0.03	Colombia			
CNY 9,600	Sungrow Power Supply Co Ltd	153,908	0.03	COP 35,674	Bancolombia SA	264,836	0.05
CNY 71,400	Suzhou Dongshan Precision Manufacturing Co Ltd	254,201	0.05	USD 66,800	Ecopetrol SA-ADR	684,700	0.13
CNY 1,081,676	TangShan Port Group Co Ltd	524,869	0.10	Total Colombia		949,536	0.18
CNY 166,856	TBEA Co Ltd	511,247	0.10	Cyprus			
CNY 447,100	Tian Di Science & Technology Co Ltd	358,304	0.07	USD 2,376	TCS Group Holding PLC-GDR*	0	0.00
				Total Cyprus		0	0.00
				Czech Republic			
				CZK 11,940	Komerční banka A/S	364,338	0.07
				CZK 131,890	Moneta Money Bank AS	483,303	0.09
				Total Czech Republic		847,641	0.16
				Egypt			
				EGP 312,644	Eastern Co SAE	215,917	0.04
				Total Egypt		215,917	0.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
Greece				India (continued)			
USD 886	Danaos Corp	59,176	0.01	INR 47,447	Aster DM Healthcare Ltd	162,058	0.03
EUR 35,221	JUMBO SA	968,338	0.19	INR 177,232	Axis Bank Ltd	2,133,298	0.41
EUR 22,641	Motor Oil Hellas Corinth Refineries SA	573,071	0.11	INR 5,254	Bajaj Auto Ltd	300,470	0.06
EUR 22,582	Mytilineos SA	796,760	0.15	INR 12,110	Bajaj Finance Ltd	1,057,031	0.20
EUR 52,291	OPAP SA	911,651	0.17	INR 37,317	Bajaj Finserv Ltd	695,063	0.13
Total Greece		3,308,996	0.63	INR 2,488	Bajaj Holdings & Investment Ltd	212,434	0.04
Hong Kong				INR 263,829	Bank of Baroda	612,167	0.12
HKD 284,000	Alibaba Health Information Technology Ltd	170,691	0.03	INR 919,631	Bharat Electronics Ltd	1,409,665	0.27
HKD 1,610,000	CGN Mining Co Ltd	166,411	0.03	INR 146,959	Bharat Petroleum Corp Ltd	653,320	0.12
HKD 22,764	China High Speed Transmission Equipment Group Co Ltd	7,088	0.00	INR 115,878	Bharti Airtel Ltd	1,241,254	0.24
HKD 436,000	China Overseas Land & Investment Ltd	950,269	0.18	INR 10,895	Bombay Burmah Trading Co	134,779	0.03
HKD 178,000	China Resources Beer Holdings Co Ltd	1,172,039	0.22	INR 2,274,987	Brightcom Group Ltd	865,222	0.16
HKD 414,000	China Resources Land Ltd	1,753,924	0.34	INR 64,528	Cadila Healthcare Ltd	458,615	0.09
HKD 372,000	China Traditional Chinese Medicine Holdings Co Ltd	173,264	0.03	INR 6,679	Cipla Ltd	82,632	0.02
HKD 342,200	Chow Tai Fook Jewellery Group Ltd	614,830	0.12	INR 24,591	Cochin Shipyard Ltd	169,603	0.03
HKD 1,012,000	CITIC Ltd	1,207,437	0.23	INR 26,761	Cyient Ltd Foreign	489,543	0.09
HKD 618,000	CITIC Telecom International Holdings Ltd	236,582	0.05	INR 11,448	DCM Shriram Ltd	125,977	0.02
HKD 588,000	Far East Horizon Ltd	465,202	0.09	INR 6,430	Dr Reddy's Laboratories Ltd	404,409	0.08
HKD 172,000	Inspur Digital Enterprise Technology Ltd	61,675	0.01	INR 46,977	EID Parry India Ltd	264,787	0.05
HKD 1,472,000	Kunlun Energy Co Ltd	1,157,073	0.22	INR 18,069	Emami Ltd	93,543	0.02
HKD 249,000	NetDragon Websoft Holdings Ltd	468,348	0.09	INR 18,733	Finolex Cables Ltd	196,096	0.04
HKD 18,000	Orient Overseas International Ltd	241,406	0.05	INR 34,227	Fortis Healthcare Ltd	131,445	0.02
HKD 119,000	Shenzhen International Holdings Ltd	104,778	0.02	INR 921,729	GAIL India Ltd	1,180,303	0.23
HKD 1,056,000	Shougang Fushan Resources Group Ltd	265,462	0.05	INR 58,690	Grasim Industries Ltd	1,240,995	0.24
HKD 322,303	Sino Biopharmaceutical Ltd	140,246	0.03	INR 39,084	Great Eastern Shipping Co Ltd	353,745	0.07
HKD 407,000	Skyworth Digital Holdings Ltd	179,698	0.03	INR 16,635	Gujarat Ambuja Exports Ltd	48,382	0.01
HKD 27,199	Super Hi International Holding Ltd	52,686	0.01	INR 119,213	Gujarat Pipavav Port Ltd	178,450	0.03
HKD 141,076	Truly International Holdings Ltd	16,562	0.00	INR 48,768	Gujarat State Fertilizers & Chemicals Ltd	97,433	0.02
HKD 336,000	United Laboratories International Holdings Ltd	280,407	0.05	INR 145,916	HCL Technologies Ltd	2,112,980	0.40
HKD 144,000	Vinda International Holdings Ltd	358,319	0.07	INR 275,945	Hindalco Industries Ltd	1,415,948	0.27
HKD 933,399	Yuexiu Property Co Ltd	1,085,071	0.21	INR 23,423	Hindustan Aeronautics Ltd	1,082,835	0.21
Total Hong Kong		11,329,468	2.16	INR 71,478	Hindustan Petroleum Corp Ltd	238,605	0.05
Hungary				INR 33,791	Hindustan Unilever Ltd	1,103,139	0.21
HUF 133,154	Magyar Telekom Telecommunications PLC	157,539	0.03	INR 40,077	Hindustan Zinc Ltd	150,149	0.03
HUF 149,387	MOL Hungarian Oil & Gas PLC	1,305,598	0.25	INR 99,752	Housing Development Finance Corp Ltd	3,431,351	0.65
Total Hungary		1,463,137	0.28	INR 304,474	ICICI Bank Ltd	3,468,728	0.66
India				INR 1,222,787	Indian Oil Corp Ltd	1,360,867	0.26
INR 24,501	360 ONE WAM LTD	135,891	0.03	INR 62,491	Info Edge India Ltd	3,415,414	0.65
INR 12,186	Apollo Hospitals Enterprise Ltd	757,308	0.14	USD 296,662	Infosys Ltd-ADR	4,767,358	0.91
INR 120,608	Apollo Tyres Ltd	597,922	0.11	INR 340,264	ITC Ltd	1,873,114	0.36
INR 18,572	Asian Paints Ltd	761,127	0.14	INR 10,231	JB Chemicals & Pharmaceuticals Ltd	295,190	0.06
				INR 169,104	Jindal Steel & Power Ltd	1,197,737	0.23
				INR 28,227	JK Lakshmi Cement Ltd	247,238	0.05
				INR 99,115	JSW Steel Ltd	948,184	0.18
				INR 56,715	Just Dial Ltd	510,693	0.10
				INR 29,072	Kalpataru Power Transmission Ltd	190,143	0.04
				INR 36,587	Kotak Mahindra Bank Ltd	823,535	0.16
				INR 126,733	Mahindra & Mahindra Ltd	2,245,582	0.43
				INR 39,838	Mahindra CIE Automotive Ltd	250,334	0.05
				INR 328,641	Manappuram Finance Ltd	530,200	0.10

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
India (continued)				Korea			
INR 1,600	Maruti Suzuki India Ltd	190,921	0.04	KRW 8,239	AfreecaTV Co Ltd	457,705	0.09
INR 6,904	Motilal Oswal Financial Services Ltd	61,267	0.01	KRW 5,126	BGF retail Co Ltd	680,406	0.13
INR 10,002	Narayana Hrudayalaya Ltd	121,099	0.02	KRW 26	Celltrion Inc	3,017	0.00
INR 899,004	NHPC Ltd	503,549	0.10	KRW 204	Chong Kun Dang Pharmaceutical Corp	12,711	0.00
INR 11,093	NIIT Ltd	11,453	0.00	KRW 27,175	Connectwave Co Ltd	277,184	0.05
INR 99,327	Oil India Ltd	296,578	0.06	KRW 8,098	Daishin Securities Co Ltd	82,968	0.02
INR 113,052	Petronet LNG Ltd	306,897	0.06	KRW 20,584	DB Insurance Co Ltd	1,165,383	0.22
INR 264,416	Power Finance Corp Ltd	695,880	0.13	KRW 10,977	Doosan Bobcat Inc	489,015	0.09
INR 560,930	Power Grid Corp of India Ltd	1,744,610	0.33	KRW 2,631	Green Cross Holdings Corp	28,454	0.01
INR 96,974	PTC India Ltd	136,176	0.03	KRW 7,189	GS Holdings Corp	199,960	0.04
INR 25,013	Raymond Ltd	516,519	0.10	KRW 43,549	Hana Financial Group Inc	1,295,580	0.25
INR 341,562	REC Ltd	685,528	0.13	KRW 19,024	Hankook Tire Co Ltd	496,661	0.09
INR 148,493	Redington India Ltd	336,677	0.06	KRW 6,789	Hanwha Aerospace Co Ltd	656,410	0.13
INR 197,207	Reliance Industries Ltd	6,130,548	1.17	KRW 13,074	HD Hyundai Co Ltd	594,340	0.11
INR 21,399	RITES Ltd	97,022	0.02	KRW 5,036	Humasis Co Ltd	9,842	0.00
INR 65,577	Shriram Transport Finance Co Ltd	1,387,060	0.26	KRW 7,820	Hyundai Marine & Fire Insurance Co Ltd	184,276	0.04
INR 15,726	Siemens Ltd	722,012	0.14	KRW 5,648	Hyundai Mobis Co Ltd	996,592	0.19
INR 29,139	Sonata Software Ltd	358,553	0.07	KRW 16,664	Hyundai Motor Co	2,611,555	0.50
INR 200,572	State Bank of India	1,400,572	0.27	KRW 7,988	ISU Chemical Co Ltd	159,136	0.03
INR 95,176	Sun Pharmaceutical Industries Ltd	1,220,035	0.23	KRW 1,960	ISU SPECIALTY CHEMICAL	483,436	0.09
INR 97,207	Sun TV Network Ltd	520,479	0.10	KRW 78,728	Kakao Corp	2,933,666	0.56
INR 35,293	Tata Chemicals Ltd	430,815	0.08	KRW 54,858	KB Financial Group Inc	1,987,986	0.38
INR 1,054,856	Tata Steel Ltd	1,440,142	0.27	KRW 17,577	KG Chemical Corp	577,607	0.11
INR 87,827	Tech Mahindra Ltd	1,210,674	0.23	KRW 25,504	KG Eco Technology Service Co Ltd	248,720	0.05
INR 15,449	Torrent Pharmaceuticals Ltd	358,739	0.07	KRW 8,326	Kia Motors Corp	559,216	0.11
INR 75,990	Torrent Power Ltd	569,905	0.11	KRW 736	Korea Investment Holdings Co Ltd	28,822	0.01
INR 39,507	Triveni Turbine Ltd	195,883	0.04	KRW 4,703	Korean Reinsurance Co	25,020	0.00
INR 3,409	Uflex Ltd	17,212	0.00	KRW 15,530	KT&G Corp	975,892	0.19
INR 50,564	Varun Beverages Ltd	494,661	0.09	KRW 9,207	Kumho Petrochemical Co Ltd	927,233	0.18
INR 304,090	Vedanta Ltd	1,030,298	0.20	KRW 2,303	LG Chem Ltd	1,165,788	0.22
INR 2,289	Welspun India Ltd	2,580	0.00	KRW 11,999	LG Corp	801,360	0.15
<b>Total India</b>		<b>72,098,635</b>	<b>13.77</b>	KRW 7,629	LG Electronics Inc	733,574	0.14
Indonesia				KRW 384	LG Energy Solution Ltd	161,160	0.03
IDR 3,213,500	Astra International Tbk PT	1,452,157	0.28	KRW 181,286	Mirae Asset Daewoo Co Ltd	994,724	0.19
IDR 3,070,200	Bank Central Asia Tbk PT	1,873,759	0.36	KRW 26,618	Naver Corp	3,692,764	0.70
IDR 5,427,500	Bank Mandiri Persero Tbk PT	1,882,475	0.36	KRW 38,417	NH Investment & Securities Co Ltd	278,437	0.05
IDR 4,781,300	Bank Rakyat Indonesia Persero Tbk PT	1,730,102	0.33	KRW 1,031	Orion Corp	93,894	0.02
SGD 256,400	Bumitama Agri Ltd	104,201	0.02	KRW 33,161	Pan Ocean Co Ltd	130,364	0.02
IDR 2,353,100	Indofood Sukses Makmur Tbk PT	1,153,596	0.22	KRW 5,070	POSCO	1,492,931	0.29
IDR 2,330,800	Medco Energi Internasional Tbk PT	138,363	0.02	USD 15,984	POSCO-ADR	1,182,017	0.23
IDR 862,200	Sumber Alfaria Trijaya Tbk PT	148,373	0.03	KRW 11,761	Posco International Corp	355,691	0.07
IDR 1,138,000	Telekomunikasi Indonesia Persero Tbk PT	303,618	0.06	KRW 9,594	Samsung Electro-Mechanics Co Ltd	1,052,125	0.20
USD 40,850	Telekomunikasi Indonesia Persero Tbk PT-ADR	1,089,469	0.21	KRW 375,475	Samsung Electronics Co Ltd	20,573,973	3.93
IDR 473,000	United Tractors Tbk PT	734,305	0.14	KRW 46,756	Samsung Electronics Co Ltd-Preferred Stock	2,111,321	0.40
<b>Total Indonesia</b>		<b>10,610,418</b>	<b>2.03</b>	KRW 1,482	Samsung Fire & Marine Insurance Co Ltd	258,688	0.05
				KRW 2,644	Samsung SDI Co Ltd	1,342,417	0.26
				KRW 22,371	Samsung Securities Co Ltd	611,206	0.12

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
Korea (continued)				Mexico (continued)			
KRW 52,511	Shinhan Financial Group Co Ltd	1,354,968	0.26	MXN 213,200	Grupo Financiero Banorte SAB de CV	1,755,399	0.34
USD 6,711	Shinhan Financial Group Co Ltd-ADR	174,889	0.03	MXN 38,200	Grupo Mexico SAB de CV	183,555	0.04
KRW 40,203	SK Hynix Inc	3,514,883	0.67	MXN 130,900	Kimberly-Clark de Mexico SAB de CV	290,567	0.06
KRW 28,102	Tongyang Life Insurance Co Ltd	76,139	0.01	MXN 143,735	Macquarie Mexico Real Estate Management SA de CV REIT	252,514	0.05
KRW 48,066	Woori Financial Group Inc	430,082	0.08	MXN 522,300	Orbia Advance Corp SAB de CV	1,123,141	0.21
<b>Total Korea</b>		<b>61,732,188</b>	<b>11.79</b>	USD 17,100	Vista Energy SAB de CV	412,452	0.08
Kuwait				MXN 156,800	Wal-Mart de Mexico SAB de CV	619,136	0.12
KWD 225,794	Kuwait Finance House KSCP	547,313	0.11	<b>Total Mexico</b>		<b>14,220,515</b>	<b>2.72</b>
KWD 660,217	Mobile Telecommunications Co KSCP	1,112,713	0.21	Peru			
KWD 474,842	National Bank of Kuwait SAKP	1,444,533	0.28	USD 2,200	Credicorp Ltd	324,808	0.06
KWD 113,903	National Investments Co KSCP	75,602	0.01	<b>Total Peru</b>		<b>324,808</b>	<b>0.06</b>
<b>Total Kuwait</b>		<b>3,180,161</b>	<b>0.61</b>	Philippines			
Malaysia				PHP 316,960	International Container Terminal Services Inc	1,170,236	0.22
MYR 432,000	Alliance Bank Malaysia Bhd	308,208	0.06	PHP 405,040	Metropolitan Bank & Trust Co	408,712	0.08
MYR 300,295	AMMB Holdings Bhd	232,902	0.04	PHP 19,075	PLDT Inc	453,381	0.09
MYR 97,155	Berjaya Sports Toto Bhd	27,684	0.01	PHP 128,390	Robinsons Retail Holdings Inc	127,228	0.02
MYR 627,042	Bermaz Auto Bhd	299,583	0.06	PHP 95,440	Universal Robina Corp	237,738	0.05
MYR 18,500	British American Tobacco Malaysia Bhd	40,270	0.01	<b>Total Philippines</b>		<b>2,397,295</b>	<b>0.46</b>
MYR 3,083,300	Bumi Armada Bhd	310,477	0.06	Poland			
MYR 331,719	CIMB Group Holdings Bhd	359,614	0.07	PLN 11,138	Asseco Poland SA	219,994	0.04
MYR 304,700	DiGi.Com Bhd	268,306	0.05	PLN 43,968	Bank Polska Kasa Opieki SA	1,199,043	0.23
MYR 549,900	Gamuda Bhd	518,385	0.10	PLN 2,014	Dino Polska SA	235,358	0.04
MYR 148,147	Hibiscus Petroleum Bhd	27,455	0.00	PLN 6,255	Kruk SA	628,125	0.12
MYR 48,860	Hong Leong Financial Group Bhd	184,867	0.04	PLN 11,102	Polski Koncern Naftowy ORLEN SA	176,000	0.03
MYR 420,542	Petronas Chemicals Group Bhd	540,600	0.10	PLN 5,843	Santander Bank Polska SA	559,428	0.11
MYR 34,400	Petronas Gas Bhd	123,081	0.02	PLN 3,081	Wirtualna Polska Holding SA	87,358	0.02
MYR 316,700	Public Bank Bhd	261,231	0.05	<b>Total Poland</b>		<b>3,105,306</b>	<b>0.59</b>
MYR 814,870	RHB Bank Bhd	947,990	0.18	Qatar			
MYR 401,000	Sime Darby Plantation Bhd	356,540	0.07	QAR 203,112	Commercial Bank PSQC	323,584	0.06
MYR 27,917	Supermax Corp Bhd	4,785	0.00	QAR 220,641	Industries Qatar QSC	680,714	0.13
MYR 209,300	Ta Ann Holdings Bhd	149,772	0.03	QAR 419,187	Ooredoo QPSC	1,259,864	0.24
MYR 465,731	Telekom Malaysia Bhd	489,928	0.09	QAR 796,352	Qatar Gas Transport Co Ltd	889,770	0.17
MYR 49,020	TSH Resources Bhd	9,662	0.00	QAR 84,920	Qatar International Islamic Bank QSC	233,297	0.04
MYR 136,500	UMW Holdings Bhd	109,668	0.02	QAR 123,358	Qatar Islamic Bank SAQ	600,184	0.12
<b>Total Malaysia</b>		<b>5,571,008</b>	<b>1.06</b>	QAR 185,945	Qatar National Bank QPSC	787,712	0.15
Mexico				QAR 374,286	Vodafone Qatar QSC	189,920	0.04
MXN 952,200	Alfa SAB de CV	591,291	0.11	<b>Total Qatar</b>		<b>4,965,045</b>	<b>0.95</b>
MXN 6,209	Alpek SAB de CV	6,165	0.00	Russia			
MXN 1,525,958	America Movil SAB de CV	1,654,927	0.32	RUB 1,504,048	Gazprom PJSC*	0	0.00
MXN 139,096	Arca Continental SAB de CV	1,426,929	0.27	RUB 67,050	LUKOIL PJSC*	0	0.00
MXN 248,300	Banco del Bajio SA	753,130	0.14	USD 5	Magnit PJSC-GDR*	0	0.00
USD 224,800	Cemex SAB de CV-ADR	1,591,584	0.30	USD 3,546	Novatek PJSC-GDR*	0	0.00
MXN 952,200	Controladora AXTEL SAB DE CV	12,325	0.00	USD 132,587	Severstal PJSC-GDR*	0	0.00
MXN 862,200	Fibra Uno Administracion SA de CV REIT	1,256,815	0.24	USD 30,841	X5 Retail Group NV-GDR*	0	0.00
MXN 41,100	Fomento Economico Mexicano SAB de CV	454,196	0.09				
MXN 16,058	Gruma SAB de CV	257,276	0.05				
MXN 295,500	Grupo Bimbo SAB de CV	1,579,113	0.30				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
Russia (continued)				South Africa (continued)			
USD 21,304	Yandex NV*	0	0.00	ZAR 70,883	Motus Holdings Ltd	375,891	0.07
USD 3,878	Yandex NV*	0	0.00	ZAR 32,566	Multichoice Group Ltd	164,612	0.03
<b>Total Russia</b>		<b>0</b>	<b>0.00</b>	ZAR 17,478	Naspers Ltd	3,144,722	0.60
Saudi Arabia				ZAR 13,997	Ninety One Ltd	30,200	0.01
SAR 80,640	Abdullah Al Othaim Markets Co	299,710	0.06	ZAR 22,496	Northam Platinum Holdings Ltd	149,424	0.03
SAR 11,329	Al Hammadi Holding	183,949	0.03	ZAR 382,668	Old Mutual Ltd	245,507	0.05
SAR 95,995	Al Rajhi Bank	1,868,354	0.36	ZAR 106,828	Omnia Holdings Ltd	340,085	0.06
SAR 18,714	Aldrees Petroleum and Transport Services Co	619,692	0.12	ZAR 349,913	OUTsurance Group Ltd	629,579	0.12
SAR 52,169	Alinma Bank	465,956	0.09	ZAR 45,685	Reunert Ltd	142,294	0.03
SAR 29,156	Almarai Co JSC	471,850	0.09	ZAR 68,804	Sappi Ltd	142,079	0.03
SAR 160,963	Arab National Bank	1,130,822	0.22	ZAR 102,225	Shoprite Holdings Ltd	1,220,775	0.23
SAR 8,052	Arabian Contracting Services Co	382,130	0.07	ZAR 394,285	Sibanye Stillwater Ltd	605,268	0.12
SAR 26,808	Arriyadh Development Co	144,093	0.03	ZAR 198,693	Standard Bank Group Ltd	1,867,422	0.36
SAR 172,093	Bank Al-Jazira	838,740	0.16	ZAR 39,883	Super Group Ltd	67,832	0.01
SAR 118,508	Banque Saudi Fransi	1,317,563	0.25	ZAR 138,181	Truworths International Ltd	414,004	0.08
SAR 6,731	Bupa Arabia for Cooperative Insurance Co	333,077	0.06	ZAR 37,770	Vodacom Group Ltd	234,322	0.04
SAR 4,593	Dr Sulaiman Al Habib Medical Services Group Co	350,472	0.07	ZAR 59,754	Vukile Property Fund Ltd REIT	39,665	0.01
SAR 115,533	Etihad Etisalat Co	1,475,466	0.28	ZAR 183,928	Woolworths Holdings Ltd	694,674	0.13
SAR 7,270	Middle East Paper Co	67,065	0.01	<b>Total South Africa</b>		<b>16,150,926</b>	<b>3.08</b>
SAR 110,840	National Commercial Bank	1,087,507	0.21	Taiwan			
SAR 138,577	National Industrialization Co	551,249	0.10	TWD 57,000	Acter Co Ltd	275,442	0.05
SAR 14,761	National Medical Care Co	506,109	0.10	TWD 16,000	Addcn Technology Co Ltd	104,288	0.02
SAR 203,647	Riyad Bank	1,827,051	0.35	TWD 134,000	Advanced International Multitech Co Ltd	342,051	0.07
SAR 100,697	Sahara International Petrochemical Co	989,331	0.19	TWD 506,000	ASE Technology Holding Co Ltd	1,795,277	0.34
SAR 42,531	Saudi Arabian Fertilizer Co	1,469,597	0.28	TWD 81,450	Asia Vital Components Co Ltd	708,727	0.14
SAR 88,189	Saudi Arabian Mining Co	992,235	0.19	TWD 269,600	AU Optronics Corp	161,009	0.03
SAR 24,298	Saudi British Bank	247,146	0.05	TWD 9,081	Bioteque Corp	33,385	0.01
SAR 141,281	Saudi Electricity Co	849,035	0.16	TWD 29,000	Catcher Technology Co Ltd	163,416	0.03
SAR 40,625	Saudi Telecom Co	471,162	0.09	TWD 113,449	Cathay Financial Holding Co Ltd	157,181	0.03
SAR 2,085	Saudia Dairy & Foodstuff Co	177,331	0.03	TWD 11,101	Chailease Holding Co Ltd	72,713	0.01
SAR 25,035	United International Transportation Co	489,927	0.09	TWD 156,486	Chicony Electronics Co Ltd	492,402	0.09
<b>Total Saudi Arabia</b>		<b>19,606,619</b>	<b>3.74</b>	TWD 49,000	Chicony Power Technology Co Ltd	142,857	0.03
Singapore				TWD 278,837	China Bills Finance Corp	137,876	0.03
HKD 73,900	BOC Aviation Ltd	597,397	0.11	TWD 39,000	Chipbond Technology Corp	79,016	0.02
<b>Total Singapore</b>		<b>597,397</b>	<b>0.11</b>	USD 11,716	Chunghwa Telecom Co Ltd-ADR	436,890	0.08
South Africa				TWD 71,000	Coretronic Corp	166,874	0.03
ZAR 103,046	Absa Group Ltd	915,898	0.17	TWD 2,373,968	CTBC Financial Holding Co Ltd	1,894,174	0.36
ZAR 44,539	African Rainbow Minerals Ltd	469,196	0.09	TWD 220,000	Delta Electronics Inc	2,433,495	0.46
ZAR 18,482	Astral Foods Ltd	149,920	0.03	TWD 173,000	Eva Airways Corp	221,079	0.04
ZAR 21,937	Bid Corp Ltd	479,923	0.09	TWD 238,000	Far Eastern Department Stores Ltd	183,403	0.04
ZAR 1,476	Capitec Bank Holdings Ltd	122,497	0.02	TWD 108,605	Farglory Land Development Co Ltd	212,715	0.04
ZAR 205,596	FirstRand Ltd	745,495	0.14	TWD 1,322,370	First Financial Holding Co Ltd	1,173,996	0.22
ZAR 244	Foschini Group Ltd	1,214	0.00	TWD 46,000	Formosa Plastics Corp	126,578	0.02
ZAR 60,615	Gold Fields Ltd	839,506	0.16	TWD 906,982	Fubon Financial Holding Co Ltd	1,770,602	0.34
ZAR 61,342	Impala Platinum Holdings Ltd	406,928	0.08	TWD 535,000	Gamania Digital Entertainment Co Ltd	1,406,878	0.27
ZAR 66,821	Investec Ltd	375,008	0.07	TWD 61,000	Grape King Bio Ltd	329,047	0.06
ZAR 37,634	Kumba Iron Ore Ltd	881,601	0.17	TWD 1,146,740	Hon Hai Precision Industry Co Ltd	4,160,658	0.79
ZAR 267,140	Momentum Metropolitan Holdings	255,385	0.05	TWD 93,000	International Games System Co Ltd	1,845,398	0.35

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 94.86% (continued)				Common and Preferred Stocks - 94.86% (continued)			
Taiwan (continued)				Thailand (continued)			
TWD 668,000	Inventec Corp	926,571	0.18	THB 354,900	Thanachart Capital PCL	497,991	0.10
TWD 125,400	Kindom Development Co Ltd	121,194	0.02	THB 322,650	Tisco Financial Group PCL	882,726	0.17
TWD 35,000	Kung Long Batteries Industrial Co Ltd	160,141	0.03	<b>Total Thailand</b>		<b>8,742,516</b>	<b>1.67</b>
TWD 93,000	L&K Engineering Co Ltd	182,450	0.03	Turkey			
TWD 20,000	Largan Precision Co Ltd	1,367,818	0.26	TRY 19,226	BIM Birlesik Magazalar AS	125,740	0.02
TWD 560,303	Lite-On Technology Corp	1,862,010	0.36	TRY 160,707	Haci Omer Sabanci Holding AS	283,688	0.06
TWD 142,721	MediaTek Inc	3,152,789	0.60	TRY 299,883	KOC Holding AS	1,192,860	0.23
TWD 130,000	Micro-Star International Co Ltd	736,727	0.14	TRY 69,984	Tofas Turk Otomobil Fabrikasi AS	677,827	0.13
TWD 111,000	Novatek Microelectronics Corp	1,520,060	0.29	TRY 49,287	Turk Hava Yollari AO	366,202	0.07
TWD 15,000	Parade Technologies Ltd	517,748	0.10	TRY 978,344	Turkiye Is Bankasi AS	527,638	0.10
TWD 754,422	Pou Chen Corp	763,033	0.15	TRY 177,246	Turkiye Petrol Rafinerileri AS	539,149	0.10
TWD 13,000	President Chain Store Corp	117,918	0.02	TRY 55,622	Turkiye Sise ve Cam Fabrikalari AS	94,858	0.02
TWD 145,000	Quanta Computer Inc	707,669	0.14	TRY 292,149	Yapi ve Kredi Bankasi AS	145,458	0.03
TWD 99,000	Realtek Semiconductor Corp	1,231,758	0.24	<b>Total Turkey</b>		<b>3,953,420</b>	<b>0.76</b>
TWD 76,000	Shinkong Insurance Co Ltd	126,892	0.02	United Arab Emirates			
TWD 160,000	Sinon Corp	183,146	0.03	AED 345,368	Abu Dhabi Commercial Bank PJSC	762,564	0.15
TWD 2,353,909	SinoPac Financial Holdings Co Ltd	1,311,317	0.25	AED 357,731	Abu Dhabi Islamic Bank PJSC	1,036,266	0.20
TWD 149,000	Taiwan Hon Chuan Enterprise Co Ltd	504,728	0.10	AED 457,924	Air Arabia PJSC	301,705	0.06
TWD 1,889,877	Taiwan Semiconductor Manufacturing Co Ltd	34,952,212	6.67	AED 465,567	Aldar Properties PJSC	645,169	0.12
TWD 351,000	Teco Electric and Machinery Co Ltd	600,694	0.11	AED 447,109	Dubai Islamic Bank PJSC	665,846	0.13
TWD 84,000	Test Research Inc	162,905	0.03	AED 170,687	Emaar Properties PJSC	297,873	0.06
TWD 166,000	Unimicron Technology Corp	938,079	0.18	AED 330,793	Emirates NBD Bank PJSC	1,337,383	0.25
TWD 164,529	Uni-President Enterprises Corp	403,075	0.08	AED 107,001	Emirates Telecommunications Group Co PJSC	652,543	0.12
TWD 76,600	United Integrated Services Co Ltd	536,172	0.10	AED 57,919	First Abu Dhabi Bank PJSC	215,084	0.04
TWD 796,000	United Microelectronics Corp	1,239,577	0.24	<b>Total United Arab Emirates</b>		<b>5,914,433</b>	<b>1.13</b>
TWD 14,000	Voltronic Power Technology Corp	883,302	0.17	United Kingdom			
TWD 61,000	Walsin Lihwa Corp	80,303	0.02	USD 70,413	VTEX	337,982	0.06
TWD 72,850	Wan Hai Lines Ltd	138,007	0.03	<b>Total United Kingdom</b>		<b>337,982</b>	<b>0.06</b>
TWD 578,000	Winbond Electronics Corp	509,435	0.10	United States			
TWD 584,000	Wistron Corp	1,702,618	0.33	HKD 47,400	BeiGene Ltd	649,613	0.13
TWD 1,887,590	Yuanta Financial Holding Co Ltd	1,400,033	0.27	USD 11,900	Southern Copper Corp	853,706	0.16
TWD 262,000	Zhen Ding Technology Holding Ltd	883,302	0.17	USD 27,175	Yum China Holdings Inc	1,535,388	0.29
<b>Total Taiwan</b>		<b>80,951,110</b>	<b>15.46</b>	<b>Total United States</b>		<b>3,038,707</b>	<b>0.58</b>
Thailand				<b>Total Common and Preferred Stocks</b>			
THB 56,300	Advanced Info Service PCL	339,817	0.06	<b>496,864,801</b>			
THB 1,859,600	AP Thailand PCL	603,170	0.12	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
THB 252,600	Bangkok Bank PCL	1,239,667	0.24	<b>496,864,801</b>			
THB 347,900	Bangkok Dusit Medical Services PCL	272,295	0.05	Other transferable securities			
THB 706,200	Ichitan Group PCL	274,871	0.05	Common and Preferred Stocks - 0.50%			
THB 919,400	Indorama Ventures PCL	888,153	0.17	Cayman Islands			
THB 424,700	Kiatnakin Bank PCL	715,719	0.14	HKD 1,608,600	China Metal Recycling Holdings Ltd*	0	0.00
THB 514,400	Land & Houses PCL	122,597	0.02	<b>Total Cayman Islands</b>		<b>0</b>	<b>0.00</b>
THB 268,100	PTT Exploration & Production PCL	1,134,255	0.22	China			
THB 1,298,280	PTT PCL	1,226,693	0.23	USD 55,100	Hello Group Inc Spn	529,511	0.10
THB 303,500	SPCG PCL	108,714	0.02	CNY 410,600	Hunan Valin Steel Co Ltd	269,225	0.05
THB 765,000	Supalai PCL	435,848	0.08	HKD 639,000	Trony Solar Holdings Co Ltd*	0	0.00
				<b>Total China</b>		<b>798,736</b>	<b>0.15</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 0.50% (continued)				Common and Preferred Stocks - 0.50% (continued)			
Hong Kong				Russia (continued)			
HKD 4,826,100	China Com Rich Rene Ene Invest*	0	0.00	RUB 589,220	Mobile TeleSystems PJSC*	0	0.00
HKD 1,052,000	Untrade Anxin China*	0	0.00	RUB 795,268	Novolipetsk Steel PJSC*	0	0.00
HKD 1,256,500	Untrade Realgold Mining*	0	0.00	USD 102,971	PhosAgro PJSC-GDR*	0	0.00
HKD 53,542	UNTRADE.LUMENA NEWMAT*	0	0.00	USD 663	PHOSAGRO PJSC*	0	0.00
<b>Total Hong Kong</b>		<b>0</b>	<b>0.00</b>	RUB 330,271	Rosneft Oil Co PJSC*	0	0.00
India				RUB 2,251,614	Sberbank of Russia PJSC*	0	0.00
INR 179,025	CG Power & Industrial Solutions Ltd	825,988	0.16	RUB 4,388,317,439	VTB Bank PJSC*	0	0.00
INR 11,093	NIIT Learning Systems Ltd	42,358	0.01	<b>Total Russia</b>		<b>0</b>	<b>0.00</b>
<b>Total India</b>		<b>868,346</b>	<b>0.17</b>	Thailand			
Mexico				THB 361,000	Delta Electronics Thai Forgn Foreign Sh Thb1	936,737	0.18
MXN 47,000	Altos Hornos de Mexico SA de CV*	0	0.00	<b>Total Thailand</b>		<b>936,737</b>	<b>0.18</b>
MXN 48,197	Corporacion Chihuahua SA de CV*	0	0.00	<b>Total Common and Preferred Stocks</b>		<b>2,603,819</b>	<b>0.50</b>
MXN 50	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00	<b>Total Other transferable securities</b>		<b>2,603,819</b>	<b>0.50</b>
<b>Total Mexico</b>		<b>0</b>	<b>0.00</b>	<b>TOTAL INVESTMENTS</b>		<b>499,468,620</b>	<b>95.36</b>
Russia							
RUB 1,630,093	Alrosa PJSC*	0	0.00				
RUB 20,427	Magnit PJSC*	0	0.00				
RUB 2,609,068	Magnitogorsk Iron & Steel Works PJSC*	0	0.00				

### Derivatives

#### Futures Contracts – (0.04)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/09/23	USD	453	22,602,435	(207,509)	(0.04)
<b>Unrealised Loss on Futures Contracts</b>			<b>22,602,435</b>	<b>(207,509)</b>	<b>(0.04)</b>
<b>Total Futures Contracts</b>			<b>22,602,435</b>	<b>(207,509)</b>	<b>(0.04)</b>
<b>Other Net Assets/(Liabilities)</b>				<b>24,533,381</b>	<b>4.68</b>
<b>TOTAL NET ASSETS</b>				<b>523,794,492</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,020,664 held as cash at Goldman Sachs & Co.

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.63%				Common and Preferred Stocks - 98.63% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 1,235	BAWAG Group AG	52,142	0.21	EUR 5,070	Technip Energies NV	107,028	0.42
EUR 1,415	Porr Ag	18,338	0.07	EUR 13,870	TotalEnergies SE	728,869	2.87
EUR 3,060	S&T AG	55,417	0.22	EUR 225	Trigano SA	29,543	0.12
EUR 9,809	voestalpine AG	322,716	1.27	EUR 489	Veolia Environnement SA	14,157	0.06
EUR 369	Wienerberger AG	10,347	0.04	EUR 4,818	Verallia SA	165,643	0.65
EUR 1,387	Zumtobel Group AG	10,250	0.04	EUR 1,799	Vinci SA	191,378	0.75
<b>Total Austria</b>		<b>469,210</b>	<b>1.85</b>	<b>Total France</b>		<b>7,882,034</b>	<b>30.99</b>
Belgium				Germany			
EUR 1,927	Bekaert SA	79,970	0.31	EUR 314	Allianz SE	66,945	0.26
EUR 453	Ion Beam Applications	6,922	0.03	EUR 5,035	Bayerische Motoren Werke AG	566,538	2.23
EUR 1,140	KBC Ancora	47,743	0.19	EUR 292	Bayerische Motoren Werke AG—Preferred Stock	30,426	0.12
EUR 297	Retail Estates NV REIT	17,612	0.07	EUR 2,040	Bilfinger SE	72,665	0.28
EUR 3,872	Solvay SA	396,106	1.56	EUR 132	Cewe Stiftung & Co KGAA	12,038	0.05
<b>Total Belgium</b>		<b>548,353</b>	<b>2.16</b>	EUR 1,230	CompuGroup Medical SE & Co KgaA	55,448	0.22
Finland				EUR 4,666	Daimler AG	343,744	1.35
EUR 4,131	Citycon Oyj	24,042	0.09	EUR 41,197	Deutsche Bank AG	396,233	1.56
EUR 5,487	Kemira Oyj	80,055	0.31	EUR 28,858	Deutsche Lufthansa AG	270,659	1.06
EUR 5,051	Konecranes Oyj	186,129	0.73	EUR 1,965	Deutsche Post AG	87,894	0.34
EUR 33,616	Outokumpu Oyj	164,786	0.65	EUR 35,182	Deutsche Telekom AG	702,796	2.76
EUR 2,298	Puulo Oyj	16,638	0.07	EUR 1,035	Deutz AG	5,573	0.02
EUR 6,717	TietoEVRY Oyj	169,806	0.67	EUR 480	Duerr AG	14,227	0.06
<b>Total Finland</b>		<b>641,456</b>	<b>2.52</b>	EUR 903	Elmos Semiconductor SE	67,906	0.27
France				EUR 15,096	Fresenius SE & Co KGaA	382,986	1.51
EUR 325	Air Liquide SA	53,365	0.21	EUR 9,528	GEA Group AG	365,018	1.43
EUR 5,598	ALD SA	54,888	0.22	EUR 1,721	Gerresheimer AG	177,435	0.70
EUR 6,694	AXA SA	180,905	0.71	EUR 1,047	GFT Technologies SE	27,013	0.11
EUR 1,498	Beneteau SA	23,189	0.09	EUR 6,041	HeidelbergCement AG	454,283	1.79
EUR 155	Boiron SA	6,076	0.02	EUR 208	Hornbach Holding AG & CO KGA	15,028	0.06
EUR 2,235	Carmila SA REIT	31,826	0.13	EUR 1,562	Hugo Boss AG	111,746	0.44
EUR 23,493	Carrefour SA	407,721	1.60	EUR 15,655	Infineon Technologies AG	591,524	2.32
EUR 9,326	Cie de Saint-Gobain	519,738	2.04	EUR 1,508	Jenoptik AG	47,412	0.19
EUR 1,241	Cie des Alpes	17,175	0.07	EUR 453	Jost Werke AG	22,469	0.09
EUR 10,155	Coface SA	128,156	0.50	EUR 782	Krones AG	86,880	0.34
EUR 4,110	Eiffage SA	392,834	1.54	EUR 1,380	SAF-Holland SE	17,664	0.07
EUR 33,865	Engie SA	515,696	2.03	EUR 2,331	SAP SE	291,701	1.15
EUR 131	Hermes International	260,690	1.03	EUR 5,228	Schaeffler AG—Preferred Stock	29,512	0.12
EUR 2,445	Ipsen SA	269,439	1.06	EUR 2,279	Siemens AG	347,639	1.37
EUR 881	L'Oreal SA	376,275	1.48	EUR 4,807	Suedzucker AG	78,498	0.31
EUR 976	LVMH Moet Hennessy Louis Vuitton SE	842,288	3.31	EUR 12,249	TeamViewer AG	180,183	0.71
EUR 606	Pernod Ricard SA	122,654	0.48	EUR 114,322	Telefonica Deutschland Holding AG	294,608	1.16
EUR 5,588	Publicis Groupe SA	410,718	1.62	EUR 1,634	Vitesco Technologies Group AG	123,285	0.48
EUR 1,352	Quadiant	25,499	0.10	EUR 137	Volkswagen AG	20,947	0.08
EUR 8,778	Rexel SA	198,471	0.78	EUR 1,188	Volkswagen AG—Preferred Stock	146,053	0.57
EUR 3,230	Rubis SCA	71,835	0.28	EUR 1,096	Wacker Neuson SE	24,331	0.09
EUR 9,403	Sanofi	923,375	3.63	<b>Total Germany</b>		<b>6,529,307</b>	<b>25.67</b>
EUR 477	Schneider Electric SE	79,401	0.31	Ireland			
EUR 2,407	Smcp SA	19,208	0.08	EUR 6,207	Glanbia PLC	85,036	0.33
EUR 1,670	Societe BIC SA	87,675	0.34	<b>Total Ireland</b>		<b>85,036</b>	<b>0.33</b>
EUR 4,166	Sodexo SA	420,141	1.65				
EUR 1,033	Sopra Steria Group	188,832	0.74				
EUR 586	Spie SA	17,346	0.07				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.63% (continued)				Common and Preferred Stocks - 98.63% (continued)			
Italy				Spain (continued)			
EUR 111,656	A2A SpA	186,800	0.73	EUR 28,127	Banco Santander SA	95,210	0.38
EUR 14,828	Banca Farmafactoring SpA	148,725	0.59	EUR 7,032	Cia de Distribucion Integral Logista Holdings SA	173,550	0.68
EUR 8,453	Banco BPM SpA	35,925	0.14	EUR 1,653	CIE Automotive SA	46,284	0.18
EUR 143,837	Intesa Sanpaolo SpA	345,209	1.36	EUR 11,620	Gestamp Automocion SA	50,082	0.20
EUR 13,276	Iveco Group NV	109,553	0.43	EUR 33,928	Iberdrola SA	405,440	1.59
EUR 4,968	Mediobanca Banca di Credito Finanziario SpA	54,449	0.21	EUR 16,719	Industria de Diseno Textil SA	592,856	2.33
EUR 32,939	OVS SpA	83,665	0.33	EUR 2,645	Lar Espana Real Estate Socimi SA	14,442	0.06
EUR 18,984	Piaggio & C SpA	72,139	0.28	Total Spain		2,486,557	9.78
EUR 2,492	Pirelli & C SpA	11,274	0.04	Switzerland			
EUR 489	Sanlorenzo SpA/Ameglia	19,267	0.08	EUR 11,972	STMicroelectronics NV	545,504	2.14
EUR 29,372	UniCredit SpA	624,596	2.46	Total Switzerland		545,504	2.14
EUR 34,047	Unipol Gruppo SpA	166,524	0.66	United Kingdom			
Total Italy		1,858,126	7.31	EUR 13,942	CNH Industrial NV	184,104	0.72
Luxembourg				Total United Kingdom		184,104	0.72
EUR 2,825	ArcelorMittal SA	70,427	0.28	Total Common and Preferred Stocks		25,083,527	98.63
Total Luxembourg		70,427	0.28	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		25,083,527	98.63
Netherlands				Other transferable securities			
EUR 25,710	ABN AMRO Bank NV	365,853	1.44	Common and Preferred Stocks - 0.10%			
EUR 1,517	ASML Holding NV	1,005,771	3.96	Belgium			
EUR 4,083	ASR Nederland NV	168,383	0.66	EUR 455	Fagron	7,016	0.03
EUR 49,156	ING Groep NV	606,487	2.39	Total Belgium		7,016	0.03
EUR 17,671	Koninklijke Ahold Delhaize NV	552,395	2.17	France			
EUR 31,417	Stellantis NV	505,500	1.99	EUR 3,951	Pierre & Vacances SA	6,377	0.02
EUR 1,199	TKH Group NV	54,459	0.21	Total France		6,377	0.02
EUR 2,690	Van Lanschot Kempen NV	82,583	0.32	Italy			
EUR 3,340	Wolters Kluwer NV	388,442	1.53	EUR 1,702	Cementir Holdings NV	12,629	0.05
Total Netherlands		3,729,873	14.67	Total Italy		12,629	0.05
Portugal				Total Common and Preferred Stocks		26,022	0.10
EUR 59,423	Sonae SGPS SA	53,540	0.21	Total Other transferable securities		26,022	0.10
Total Portugal		53,540	0.21	TOTAL INVESTMENTS		25,109,549	98.73
Spain							
EUR 5,799	Acerinox SA	56,389	0.22				
EUR 12,534	ACS Actividades de Construccion y Servicios SA	403,219	1.59				
EUR 3,412	Applus Services SA	33,659	0.13				
EUR 87,518	Banco Bilbao Vizcaya Argentaria SA	615,426	2.42				

### Derivatives

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	6	265,620	4,800	0.02
Unrealised Gain on Futures Contracts			265,620	4,800	0.02
Total Futures Contracts			265,620	4,800	0.02
Other Net Assets/(Liabilities)				317,541	1.25
TOTAL NET ASSETS				25,431,890	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 19,610 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.46%				Common and Preferred Stocks - 96.46% <i>(continued)</i>			
Austria				Germany			
EUR 2,989	BAWAG Group AG	126,196	0.56	EUR 1,526	Aurubis AG	119,852	0.53
EUR 5,232	Porr Ag	67,807	0.30	EUR 3,329	Bilfinger SE	118,579	0.53
EUR 2,376	S&T AG	43,029	0.19	EUR 2,272	Cewe Stiftung & Co KGAA	207,206	0.92
EUR 6,802	Wienerberger AG	190,728	0.85	EUR 3,807	Cliq Digital AG	94,794	0.42
EUR 2,297	Zumtobel Group AG	16,975	0.08	EUR 884	CompuGroup Medical SE & Co KgaA	39,851	0.18
<b>Total Austria</b>		<b>444,735</b>	<b>1.98</b>	EUR 442	Duerr AG	13,101	0.06
Belgium				EUR 1,374	Elmos Semiconductor SE	103,325	0.46
EUR 3,661	Bekaert SA	151,931	0.68	EUR 426	GEA Group AG	16,320	0.07
EUR 4,932	Ion Beam Applications	75,361	0.33	EUR 1,168	Gerresheimer AG	120,421	0.54
EUR 3,901	KBC Ancora	163,374	0.73	EUR 4,821	GFT Technologies SE	124,382	0.55
EUR 1,046	Melexis NV	94,035	0.42	EUR 2,344	Hugo Boss AG	167,690	0.75
EUR 3,623	Retail Estates NV REIT	214,844	0.95	EUR 2,615	Jenoptik AG	82,216	0.37
EUR 965	X-Fab Silicon Foundries SE	9,573	0.04	EUR 2,943	Jost Werke AG	145,973	0.65
<b>Total Belgium</b>		<b>709,118</b>	<b>3.15</b>	EUR 1,523	Krones AG	169,205	0.75
Denmark				EUR 910	Northern Data AG	20,475	0.09
DKK 2,095	D/S Norden A/S	95,776	0.43	EUR 15,169	SAF-Holland SE	194,163	0.86
DKK 681	Pandora A/S	55,717	0.25	EUR 268	Salzgitter AG	8,882	0.04
DKK 3,672	Per Aarsleff Holding A/S	165,454	0.73	EUR 6,094	Schaeffler AG—Preferred Stock	34,401	0.15
DKK 5,777	Spar Nord Bank A/S	82,784	0.37	GBP 36,689	Sirius Real Estate Ltd	36,490	0.16
DKK 6,388	Sydbank A/S	270,417	1.20	EUR 472	SMA Solar Technology AG	52,817	0.23
<b>Total Denmark</b>		<b>670,148</b>	<b>2.98</b>	EUR 285	Stabilus SE	15,689	0.07
Finland				EUR 15,570	TAG Immobilien AG	134,867	0.60
EUR 429	Cargotec Oyj	21,600	0.10	EUR 12,410	TeamViewer AG	182,551	0.81
EUR 8,477	Citycon Oyj	49,336	0.22	EUR 42,411	Telefonica Deutschland Holding AG	109,293	0.49
EUR 15,437	Kemira Oyj	225,226	1.00	EUR 892	Vitesco Technologies Group AG	67,301	0.30
EUR 6,514	Konecranes Oyj	240,041	1.07	<b>Total Germany</b>		<b>2,379,844</b>	<b>10.58</b>
EUR 18,543	Outokumpu Oyj	90,898	0.40	Ireland			
EUR 5,739	Puuhilo Oyj	41,550	0.18	GBP 28,367	Grafton Group PLC	258,401	1.15
EUR 9,700	TietoEVRY Oyj	245,216	1.09	<b>Total Ireland</b>		<b>258,401</b>	<b>1.15</b>
<b>Total Finland</b>		<b>913,867</b>	<b>4.06</b>	Isle Of Man			
France				GBP 6,825	Playtech Plc	46,924	0.21
EUR 10,378	Air France-KLM	17,881	0.08	<b>Total Isle Of Man</b>		<b>46,924</b>	<b>0.21</b>
EUR 17,469	Carmila SA REIT	248,759	1.10	Israel			
EUR 1,910	Cie des Alpes	26,434	0.12	GBP 11,172	Plus500 Ltd	190,726	0.85
EUR 18,541	Coface SA	233,988	1.04	<b>Total Israel</b>		<b>190,726</b>	<b>0.85</b>
EUR 1,099	Eiffage SA	105,042	0.47	Italy			
EUR 3,005	Jacquet Metals SACA	57,095	0.25	EUR 167,812	A2A SpA	280,750	1.25
EUR 1,108	Lagardere SCA	23,767	0.10	EUR 40,170	Arnoldo Mondadori Editore SpA	80,541	0.36
EUR 5,587	Quadient	105,371	0.47	EUR 13,631	Banca IFIS SpA	199,830	0.89
EUR 15,117	Rexel SA	341,795	1.52	EUR 1,792	Banca Mediolanum SpA	14,841	0.06
EUR 309	Sopra Steria Group	56,485	0.25	EUR 62,555	Banco BPM SpA	265,859	1.18
EUR 8,062	Technip Energies NV	170,189	0.76	EUR 248	Brunello Cucinelli SpA	19,989	0.09
EUR 116	Trigano SA	15,231	0.07	EUR 7,573	Iveco Group NV	62,492	0.28
<b>Total France</b>		<b>1,402,037</b>	<b>6.23</b>	EUR 8,283	Orsero SpA	104,531	0.46
Georgia				EUR 78,983	OVS SpA	200,617	0.89
GBP 525	Bank of Georgia Group PLC	17,895	0.08	EUR 31,446	Piaggio & C SpA	119,495	0.53
GBP 605	TBC Bank Group PLC	17,414	0.08	EUR 52,017	Unipol Gruppo SpA	254,415	1.13
<b>Total Georgia</b>		<b>35,309</b>	<b>0.16</b>	<b>Total Italy</b>		<b>1,603,360</b>	<b>7.12</b>

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.46% (continued)				Common and Preferred Stocks - 96.46% (continued)			
Jersey				Sweden			
GBP 48,135	Centamin PLC	51,128	0.23	SEK 5,521	AddLife AB	57,017	0.25
Total Jersey		51,128	0.23	SEK 1,407	Arjo AB	4,666	0.02
Liechtenstein				SEK 4,869	Attendo AB	13,056	0.06
CHF 460	VP Bank AG	39,776	0.18	SEK 23,727	Betsson AB	231,145	1.03
Total Liechtenstein		39,776	0.18	SEK 1,714	Bravida Holding AB	15,068	0.07
Malta				SEK 4,645	Dios Fastigheter AB	27,139	0.12
SEK 4,776	Kindred Group PLC-SDR	46,547	0.21	SEK 38,122	Elekta AB	269,605	1.20
Total Malta		46,547	0.21	SEK 9,334	Enad Global 7 AB	21,584	0.10
Mauritius				SEK 14,727	Fortnox AB	79,582	0.35
GBP 27,283	Capital Ltd	30,076	0.13	SEK 5,241	G5 Entertainment AB	88,727	0.39
Total Mauritius		30,076	0.13	SEK 1,201	Granges AB	10,487	0.05
Netherlands				SEK 4,468	Hanza AB	36,019	0.16
EUR 4,819	ABN AMRO Bank NV	68,575	0.31	SEK 26,804	Hexpol AB	259,983	1.15
EUR 1	Aegon NV	5	0.00	SEK 1,400	HMS Networks AB	62,728	0.28
EUR 3,850	ASR Nederland NV	158,774	0.71	SEK 6,515	Inwido AB	54,263	0.24
EUR 1,301	BE Semiconductor Industries NV	129,189	0.57	SEK 1,387	Lindab International AB	18,055	0.08
EUR 8,886	Van Lanschot Kempen NV	272,800	1.21	SEK 9,411	Loomis AB	251,243	1.12
Total Netherlands		629,343	2.80	SEK 4,864	Mycronic AB	110,206	0.49
Norway				SEK 6,356	NCAB Group AB	45,334	0.20
NOK 33,641	Aker Solutions ASA	111,959	0.50	SEK 103,187	Net Insight AB	42,171	0.19
NOK 17,603	Atea ASA	234,938	1.04	SEK 24,452	Nyfosa AB	123,669	0.55
NOK 43,823	Axactor ASA	19,084	0.08	SEK 22,103	Samhallsbyggnadsbolaget i Norden AB	7,753	0.03
NOK 10,661	Hoegh Autoliners ASA	55,501	0.25	SEK 45,684	SSAB AB	295,075	1.31
NOK 30,791	Norwegian Air Shuttle ASA	27,133	0.12	SEK 38,428	Wihlborgs Fastigheter AB	254,356	1.13
NOK 5,057	SpareBank 1 Nord Norge	42,010	0.19	Total Sweden		2,378,931	10.57
NOK 16,477	Veidekke ASA	162,113	0.72	Switzerland			
NOK 2,772	Wallenius Wilhelmsen ASA	17,633	0.08	CHF 159,308	Aryzta AG	242,211	1.08
Total Norway		670,371	2.98	CHF 10,843	Ascom Holding AG	121,309	0.54
Portugal				CHF 2,859	Bellevue Group AG	77,768	0.34
EUR 55,345	NOS SGPS SA	180,203	0.80	CHF 229	Bucher Industries AG	92,673	0.41
Total Portugal		180,203	0.80	CHF 21,701	EFG International AG	201,877	0.90
Singapore				CHF 2,261	Galenica AG	167,363	0.74
NOK 26,189	BW LPG Ltd	240,190	1.07	CHF 4,912	Georg Fischer AG	337,930	1.50
Total Singapore		240,190	1.07	CHF 891	Implenia AG	39,663	0.18
Spain				CHF 17	Intershop Holding AG	10,398	0.05
EUR 707	Aedas Homes SA	12,726	0.06	CHF 454	Landis+Gyr Group AG	35,722	0.16
EUR 16,495	Applus Services SA	162,723	0.72	CHF 1,566	Meier Tobler Group AG	84,713	0.38
EUR 89,653	Banco de Sabadell SA	94,494	0.42	CHF 233	Tecan Group AG	81,927	0.36
EUR 8,066	Cia de Distribucion Integral Logista Holdings SA	199,069	0.88	CHF 779	u-blox Holdings AG	78,294	0.35
EUR 2,566	CIE Automotive SA	71,848	0.32	CHF 3,257	Zehnder Group AG RG	241,590	1.07
EUR 27,786	Ercros SA	88,637	0.39	Total Switzerland		1,813,438	8.06
EUR 42,622	Gestamp Automocion SA	183,701	0.82	United Kingdom			
EUR 43,513	Lar Espana Real Estate Socimi SA	237,581	1.06	GBP 1,219	4imprint Group PLC	68,113	0.30
EUR 16,839	Prosegur Cash SA	10,003	0.04	GBP 11,042	B&M European Value Retail SA	71,671	0.32
EUR 61,819	Prosegur Cia de Seguridad SA	100,641	0.45	GBP 66,153	Balfour Beatty PLC	262,718	1.17
Total Spain		1,161,423	5.16	GBP 19,355	Britvic PLC	193,067	0.86
				GBP 106,721	Card Factory PLC	111,926	0.50
				GBP 2,496	CMC Markets PLC	4,473	0.02
				GBP 96,381	ConvaTec Group PLC	230,467	1.02
				GBP 10,743	CVS Group PLC	247,749	1.10
				GBP 10,183	Dart Group PLC	147,854	0.66

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets		
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities					
Common and Preferred Stocks - 96.46% (continued)				Common and Preferred Stocks - 3.16%					
United Kingdom (continued)				Austria					
GBP 10,301	DFS Furniture PLC	12,964	0.06	EUR 3,309	Raiffeisen Bank International AG	48,047	0.21		
GBP 5,726	Drax Group PLC	38,701	0.17	<b>Total Austria</b>			<b>48,047</b>	<b>0.21</b>	
GBP 38,923	DS Smith PLC	123,281	0.55	Denmark					
GBP 19,496	Dunelm Group PLC	254,678	1.13	DKK 45,472	H Lundbeck A/S	198,110	0.88		
GBP 62,306	Firstgroup PLC	105,932	0.47	<b>Total Denmark</b>			<b>198,110</b>	<b>0.88</b>	
GBP 129,376	Foxtons Group PLC	56,913	0.25	France					
GBP 623	Games Workshop Group PLC	79,278	0.35	EUR 1,672	Atos SE	21,870	0.10		
GBP 2,157	Greggs PLC	64,197	0.29	EUR 1,433	GL Events	28,287	0.12		
GBP 66,149	Hammerson PLC	19,194	0.09	EUR 9,536	Pierre & Vacances SA	15,391	0.07		
GBP 39,367	Howden Joinery Group PLC	294,699	1.31	<b>Total France</b>			<b>65,548</b>	<b>0.29</b>	
GBP 1,307	IMI PLC	24,978	0.11	Germany					
GBP 29,422	Inchcape PLC	266,571	1.18	EUR 2,532	SUESS MicroTec SE	61,654	0.28		
GBP 176,482	ITV PLC	140,463	0.62	EUR 2,245	thyssenkrupp AG	16,092	0.07		
GBP 6,281	J D Wetherspoon PLC	49,222	0.22	<b>Total Germany</b>			<b>77,746</b>	<b>0.35</b>	
GBP 126,901	Johnson Service Group PLC	152,611	0.68	Italy					
GBP 14,069	Liontrust Asset Management PLC	117,386	0.52	EUR 26,822	Cementir Holdings NV	199,019	0.89		
GBP 10,426	Luceco PLC	15,163	0.07	<b>Total Italy</b>			<b>199,019</b>	<b>0.89</b>	
GBP 10,330	Man Group PLC	26,302	0.12	Netherlands					
GBP 69,676	Marks & Spencer Group PLC	156,461	0.70	EUR 6,849	Mfe Mediaforeurope Nv CI B	4,812	0.02		
GBP 226,712	Mitie Group PLC	254,678	1.13	EUR 1	Sns Reaal NV*	0	0.00		
GBP 22,349	Moneysupermarket.com Group PLC	70,526	0.31	<b>Total Netherlands</b>			<b>4,812</b>	<b>0.02</b>	
GBP 8,541	Morgan Sindall Group PLC	182,138	0.81	Sweden					
GBP 41,927	OSB Group PLC	234,518	1.04	SEK 12,072	Bulten AB	101,828	0.45		
GBP 13,736	Pagegroup PLC	64,283	0.29	<b>Total Sweden</b>			<b>101,828</b>	<b>0.45</b>	
GBP 17,544	Paragon Banking Group PLC	108,558	0.48	Switzerland					
GBP 53,088	Pets at Home Group Plc	232,979	1.04	CHF 3,026	Petroplus Holdings AG*	0	0.00		
GBP 22,857	Polar Capital Holdings PLC	137,439	0.61	<b>Total Switzerland</b>			<b>0</b>	<b>0.00</b>	
GBP 58,549	Premier Foods PLC	86,922	0.39	United Kingdom					
GBP 56,904	Redde Northgate PLC	248,665	1.10	GBP 610	Computacenter PLC	16,278	0.07		
GBP 7,366	Spectris PLC	308,582	1.37	<b>Total United Kingdom</b>			<b>16,278</b>	<b>0.07</b>	
NOK 8,295	Stolt-Nielsen Ltd	193,741	0.86	<b>Total Common and Preferred Stocks</b>			<b>711,388</b>	<b>3.16</b>	
GBP 51,388	Vesuvius PLC	238,573	1.06	<b>Total Other transferable securities</b>			<b>711,388</b>	<b>3.16</b>	
GBP 61,173	Virgin Money UK PLC	106,607	0.47	<b>TOTAL INVESTMENTS</b>			<b>22,412,524</b>	<b>99.62</b>	
<b>Total United Kingdom</b>		<b>5,805,241</b>	<b>25.80</b>						
<b>Total Common and Preferred Stocks</b>		<b>21,701,136</b>	<b>96.46</b>						
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		21,701,136	96.46						

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/09/23	EUR	11	173,305	(1,485)	(0.01)
Unrealised Loss on Futures Contracts				(1,485)	(0.01)
<b>Total Futures Contracts</b>				<b>(1,485)</b>	<b>(0.01)</b>
Other Net Assets/(Liabilities)				87,116	0.39
<b>TOTAL NET ASSETS</b>				<b>22,498,155</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 26,741 held as cash at Barclays Capital Inc.

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.68%				Common and Preferred Stocks - 96.68% <i>(continued)</i>			
Bermuda				Chile <i>(continued)</i>			
HKD 378,000	Yuexiu Transport Infrastructure Ltd	187,153	0.12	CLP 297,765	Inversiones Aguas Metropolitanas SA	243,142	0.15
Total Bermuda		187,153	0.12	CLP 903,088	SMU SA	158,743	0.10
Brazil				Total Chile		1,666,101	1.05
BRL 63,900	Bradespar SA—Preferred Stock	294,200	0.18	China			
BRL 116,700	Camil Alimentos SA	170,792	0.11	HKD 134,000	3SBio Inc	134,571	0.08
BRL 51,800	Cia de Saneamento de Minas Gerais-COPASA	227,108	0.14	HKD 360,000	AK Medical Holdings Ltd	312,380	0.20
BRL 31,600	Cia de Saneamento do Parana	143,196	0.09	HKD 6,000	Akeso Inc	27,065	0.02
BRL 194,200	Cia de Saneamento do Parana—Preferred Stock	177,534	0.11	HKD 408,000	Anhui Expressway Co Ltd	394,120	0.25
BRL 27,200	Cia Ferro Ligas da Bahia - FERBASA—Preferred Stock	273,297	0.17	HKD 214,000	BAIOO Family Interactive Ltd	10,923	0.01
BRL 154,500	Cyrela Brazil Realty SA Empee	644,711	0.40	HKD 692,000	Beijing Jingneng Clean Energy Co Ltd	165,128	0.10
BRL 68,250	Fleury SA	227,075	0.14	HKD 132,000	Chaowei Power Holdings Ltd	25,603	0.02
BRL 46,600	lochpe Maxion SA	120,654	0.08	HKD 606,000	China BlueChemical Ltd	136,100	0.09
BRL 269,200	JHSF Participacoes SA	284,044	0.18	HKD 1,325,096	China Datang Corp Renewable Power Co Ltd	443,017	0.28
BRL 72,000	Kepler Weber SA	141,194	0.09	HKD 232,500	China East Education Holdings Ltd	89,302	0.06
BRL 21,800	LOG Commercial Properties e Participacoes SA	105,701	0.07	HKD 322,000	China Harmony New Energy Auto Holding Ltd	35,337	0.02
BRL 72,900	Mahle-Metal Leve SA	703,310	0.44	HKD 219,000	China Lilang Ltd	117,372	0.07
BRL 460,900	Metalurgica Gerdau SA—Preferred Stock	1,129,320	0.71	HKD 672,000	China New Higher Education Group Ltd	199,801	0.13
BRL 52,900	Minerva SA	116,569	0.07	HKD 960,000	China Nonferrous Mining Corp Ltd	453,258	0.28
BRL 128,350	Odontoprev SA	333,912	0.21	HKD 604,500	China Resources Medical Holdings Co Ltd	463,600	0.29
BRL 303,100	Randon SA Implementos e Participacoes	764,661	0.48	HKD 244,000	China Shineway Pharmaceutical Group Ltd	274,930	0.17
BRL 66,800	Sao Martinho SA	472,890	0.30	HKD 163,000	Excellence Commercial Property & Facilities Management Group Ltd	53,248	0.03
BRL 108,603	SLC Agricola SA	860,449	0.54	USD 44,400	FinVolution Group—ADR	204,240	0.13
BRL 27,700	Transmissora Alianca de Energia Eletrica SA	216,133	0.14	HKD 972,000	Fufeng Group Ltd	491,172	0.31
BRL 76,900	Tupy SA	417,976	0.26	HKD 498,000	Harbin Electric Co Ltd	200,176	0.13
BRL 40,710	Unipar Carbocloro SA—Preferred Stock	667,867	0.42	HKD 326,000	Inkeverse Group Ltd	28,288	0.02
Total Brazil		8,492,593	5.33	HKD 1,803,000	Lonking Holdings Ltd	296,796	0.19
Cayman Islands				HKD 722,000	Luye Pharma Group Ltd	304,956	0.19
HKD 339,000	Asia Cement China Holdings Corp	167,411	0.10	HKD 52,400	Midea Real Estate Holdings Ltd	47,140	0.03
HKD 109,500	China Aircraft Leasing Group Holdings Ltd	56,730	0.03	HKD 119,000	Q Technology Group Co Ltd	46,770	0.03
TWD 22,000	Chlitina Holding Ltd	140,924	0.09	USD 84,000	RLX Technology Inc	148,680	0.09
USD 7,000	HUYA Inc—ADR	25,060	0.02	HKD 1,780,000	Sihuan Pharmaceutical Holdings Group Ltd	177,169	0.11
HKD 185,500	JNBY Design Ltd	200,967	0.13	HKD 900,500	Sinopec Engineering Group Co Ltd	401,034	0.25
HKD 241,000	Nexteer Automotive Group Ltd	125,780	0.08	HKD 251,000	Tianli Education International Holdings Ltd	66,621	0.04
HKD 1,221,500	Shui On Land Ltd	138,725	0.09	HKD 402,000	Tianneng Power International Ltd	414,999	0.26
Total Cayman Islands		855,597	0.54	HKD 180,000	Tong Ren Tang Technologies Co Ltd	178,700	0.11
Chile				HKD 4,390,000	West China Cement Ltd	442,552	0.28
CLP 24,917	CAP SA	184,447	0.12	HKD 255,000	Xiabuxiabu Catering Management China Holdings Co Ltd	119,746	0.07
CLP 1,659,723	Colbun SA	262,775	0.17	HKD 349,000	Zhengzhou Coal Mining Machinery Group Co Ltd	304,171	0.19
CLP 175,948	Embotelladora Andina SA—Preferred Stock	460,845	0.29	Total China		7,208,965	4.53
CLP 88,579	Empresa Nacional de Telecomunicaciones SA	356,149	0.22				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.68% (continued)				Common and Preferred Stocks - 96.68% (continued)			
Egypt				India (continued)			
EGP 24,134	Abou Kir Fertilizers & Chemical Industries	34,795	0.02	INR 349,969	Apollo Tyres Ltd	1,734,994	1.09
EGP 53,270	Ezz Steel	62,062	0.04	INR 141,433	Aster DM Healthcare Ltd	483,073	0.30
EGP 20,941	Misr Fertilizers Production Co SAE	157,024	0.10	INR 58,415	Balrampur Chini Mills Ltd	273,895	0.17
EGP 371,173	Telecom Egypt Co	310,872	0.19	INR 37,356	Birlasoft Ltd	163,429	0.10
Total Egypt		564,753	0.35	INR 123,541	Brightcom Group Ltd	46,985	0.03
Greece				INR 12,133	Ceat Ltd	307,243	0.19
EUR 18,951	Motor Oil Hellas Corinth Refineries SA	479,672	0.30	INR 40,267	Century Textiles & Industries Ltd	422,862	0.27
EUR 23,650	Mytilineos SA	834,442	0.52	INR 7,479	Chambal Fertilizers and Chemicals Ltd	24,857	0.02
Total Greece		1,314,114	0.82	INR 71,462	Cochin Shipyard Ltd	492,870	0.31
Hong Kong				INR 11,471	Cosmo Films Ltd	98,628	0.06
HKD 356,000	361 Degrees International Ltd	169,446	0.11	INR 57,852	Cyient Ltd Foreign	1,058,294	0.66
HKD 56,000	China Education Group Holdings Ltd	43,590	0.03	INR 16,197	DCM Shriram Ltd	178,236	0.11
HKD 58,000	China Foods Ltd	20,501	0.01	INR 13,033	Deepak Fertilisers & Petrochemicals Corp Ltd	89,395	0.06
HKD 567,000	China Overseas Grand Oceans Group Ltd	265,535	0.17	INR 4,794	eClerx Services Ltd	94,958	0.06
HKD 470,000	China Water Affairs Group Ltd	355,052	0.22	INR 118,243	EID Parry India Ltd	666,481	0.42
HKD 130,000	CIMC Enric Holdings Ltd	116,122	0.08	INR 188,938	Engineers India Ltd	264,742	0.17
HKD 361,000	CITIC Telecom International Holdings Ltd	138,198	0.09	INR 5,825	Eris Lifesciences Ltd	49,626	0.03
HKD 5,000,000	Concord New Energy Group Ltd	414,721	0.26	INR 85,857	Exide Industries Ltd	247,724	0.16
HKD 1,336,000	CSSC Hong Kong Shipping Co Ltd	221,627	0.14	INR 22,806	Finolex Cables Ltd	238,732	0.15
HKD 119,500	Grand Pharmaceutical Group Ltd	67,400	0.04	INR 49,235	Finolex Industries Ltd	105,508	0.07
HKD 20,500	HUTCHMED China Ltd	48,238	0.03	INR 103,062	Firstsource Solutions Ltd	159,927	0.10
HKD 88,000	Inspur Digital Enterprise Technology Ltd	31,554	0.02	INR 172,915	Fortis Healthcare Ltd	664,058	0.42
HKD 179,000	NetDragon Websoft Holdings Ltd	336,684	0.21	INR 21,320	GHCL Ltd	133,906	0.08
HKD 875,000	Poly Property Group Co Ltd	195,397	0.12	INR 12,839	GHCL TEXTILES LTD	11,456	0.01
HKD 134,000	Shanghai Industrial Holdings Ltd	194,248	0.12	INR 137,368	Glenmark Pharmaceuticals Ltd	1,131,948	0.71
HKD 1,281,852	Shougang Fushan Resources Group Ltd	322,238	0.20	INR 14,231	Godfrey Phillips India Ltd	292,405	0.18
HKD 1,060,000	Sinofert Holdings Ltd	128,500	0.08	INR 199,202	Granules India Ltd	720,938	0.45
HKD 1,149,788	Skyworth Digital Holdings Ltd	507,652	0.32	INR 41,487	Great Eastern Shipping Co Ltd	375,494	0.24
HKD 1,152,000	Truly International Holdings Ltd	135,242	0.09	INR 99,672	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	727,952	0.46
HKD 232,000	United Laboratories International Holdings Ltd	193,615	0.12	INR 175,193	Gujarat Pipavav Port Ltd	262,246	0.16
HKD 268,500	Universal Medical Financial & Technical Advisory Services Co Ltd	147,328	0.09	INR 272,294	Gujarat State Fertilizers & Chemicals Ltd	544,015	0.34
HKD 396,000	Wasion Holdings Ltd	161,197	0.10	INR 216,742	Gujarat State Petronet Ltd	751,525	0.47
Total Hong Kong		4,214,085	2.65	INR 32,135	HeidelbergCement India Ltd	67,356	0.04
Hungary				INR 311,839	Housing & Urban Development Corp Ltd	216,860	0.14
HUF 166,832	Magyar Telekom Telecommunications PLC	197,385	0.12	INR 7,135	ICICI Securities Ltd	52,919	0.03
Total Hungary		197,385	0.12	INR 433,508	IDFC Ltd	542,702	0.34
India				INR 228,700	IRB Infrastructure Developers Ltd	74,852	0.05
INR 29,236	360 ONE WAM LTD	162,152	0.10	INR 188,163	IRCON International Ltd	191,520	0.12
INR 16,343	Aarti Drugs Ltd	92,656	0.06	INR 45,891	J Kumar Infraprojects Ltd	168,267	0.11
INR 17,591	Alembic Pharmaceuticals Ltd	136,463	0.09	INR 17,364	JB Chemicals & Pharmaceuticals Ltd	500,995	0.31
INR 78,571	Allcargo Logistics Ltd	272,147	0.17	INR 218,958	Jindal Saw Ltd	683,007	0.43
INR 405	Apollo Hospitals Enterprise Ltd	25,169	0.02	INR 65,505	Jindal Stainless Ltd	263,821	0.17
				INR 85,248	Jindal Steel & Power Ltd	603,798	0.38
				INR 9,565	JK Lakshmi Cement Ltd	83,779	0.05
				INR 70,508	JK Paper Ltd	275,246	0.17
				INR 175,391	JK Tyre & Industries Ltd	506,164	0.32
				INR 28,133	Jubilant Life Sciences Ltd	136,676	0.09
				INR 41,917	Kalpataru Power Transmission Ltd	274,154	0.17

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.68% (continued)				Common and Preferred Stocks - 96.68% (continued)			
India (continued)				Indonesia			
INR 269,233	Karnataka Bank Ltd	621,424	0.39	IDR 14,224,900	AKR Corporindo Tbk PT	1,347,298	0.85
INR 157,108	Karur Vysya Bank Ltd	238,718	0.15	IDR 548,600	Bank CIMB Niaga Tbk PT	57,998	0.04
INR 26,068	Kaveri Seed Co Ltd	162,011	0.10	IDR 1,345,900	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	105,930	0.07
INR 10,863	Laurus Labs Ltd	48,551	0.03	IDR 2,928,300	Bank Pembangunan Daerah Jawa Timur Tbk PT	125,980	0.08
INR 25,374	LG Balakrishnan & Bros Ltd	353,409	0.22	IDR 952,700	Indosat Tbk PT	548,077	0.34
INR 246,652	LIC Housing Finance Ltd	1,179,197	0.74	IDR 61,200	Matahari Department Store Tbk PT	13,797	0.01
INR 174,820	LT Foods Ltd	280,654	0.18	IDR 2,560,000	Medco Energi Internasional Tbk PT	151,969	0.09
INR 6,680	Mahanagar Gas Ltd	85,377	0.05	IDR 2,307,900	Mitra Adiperkasa Tbk PT	260,153	0.16
INR 50,196	Mahindra CIE Automotive Ltd	315,422	0.20	IDR 6,652,900	Panin Financial Tbk PT	126,025	0.08
INR 127,474	Manali Petrochemicals Ltd	102,789	0.06	IDR 2,562,900	Perusahaan Gas Negara Tbk PT	223,084	0.14
INR 740,126	Manappuram Finance Ltd	1,194,054	0.75	IDR 3,425,900	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	228,508	0.14
INR 24,985	Motilal Oswal Financial Services Ltd	221,720	0.14	IDR 628,700	Sawit Sumbermas Sarana Tbk PT	50,740	0.03
INR 18,389	Narayana Hrudayalaya Ltd	222,644	0.14		<b>Total Indonesia</b>	<b>3,239,559</b>	<b>2.03</b>
INR 20,474	Natco Pharma Ltd	173,004	0.11	Korea			
INR 607,050	National Aluminium Co Ltd	607,152	0.38	KRW 81,492	BNK Financial Group Inc	428,596	0.27
INR 49,341	Nava Bharat Ventures Ltd	184,105	0.12	KRW 16,408	Boryung Pharmaceutical Co Ltd	102,235	0.06
INR 421,966	NCC Ltd/India	628,040	0.39	KRW 8,584	Chong Kun Dang Pharmaceutical Corp	534,851	0.34
INR 35,154	NIIT Ltd	36,295	0.02	KRW 3,908	Com2uSCorp	179,733	0.11
INR 332,379	Oil India Ltd	992,442	0.62	KRW 14,890	COWELL FASHION Co Ltd	51,304	0.03
INR 4,924	Oracle Financial Services Software Ltd	231,605	0.14	KRW 5,987	Cuckoo Holdings Co Ltd	74,653	0.05
INR 11,935	Persistent Systems Ltd	729,030	0.46	KRW 5,155	Daeduck Electronics Co Ltd	126,171	0.08
INR 15,631	Polyplex Corp Ltd	250,147	0.16	KRW 12,830	Daewoong Co Ltd	121,908	0.08
INR 2,828	Procter & Gamble Company	181,143	0.11	KRW 1,985	Daewoong Pharmaceutical Co Ltd	145,073	0.09
INR 223,194	PTC India Ltd	313,422	0.20	KRW 36,913	Daishin Securities Co Ltd	378,193	0.24
INR 228,384	Rashtriya Chemicals & Fertilizers Ltd	303,589	0.19	KRW 17,557	Daishin Securities Co Ltd-Preferred Stock	175,750	0.11
INR 12,822	Raymond Ltd	264,775	0.17	KRW 9,099	Daou Technology Inc	121,191	0.08
INR 1,044,910	REC Ltd	2,097,176	1.32	KRW 23,005	DB HiTek Co Ltd	1,101,670	0.69
INR 289,138	Redington India Ltd	655,560	0.41	KRW 9,167	Dentium Co Ltd	1,008,777	0.63
INR 49,595	RITES Ltd	224,862	0.14	KRW 70,583	DGB Financial Group Inc	389,435	0.24
INR 242,949	Shipping Corp of India Ltd	298,518	0.19	KRW 2,482	Dong A St Co Ltd	107,934	0.07
INR 14,772	Sobha Ltd	96,696	0.06	KRW 9,297	Dongkuk CM Co Ltd	77,825	0.05
INR 65,138	Sonata Software Ltd	801,518	0.50	KRW 4,952	Dongkuk Steel Mill Co Ltd	65,468	0.04
INR 41,584	Sun TV Network Ltd	222,655	0.14	KRW 15,427	Dongkuk Steel Mill Co Ltd	126,680	0.08
INR 9,165	Sundram Fasteners Ltd	135,956	0.08	KRW 41,989	Dongwon Development Co Ltd	111,852	0.07
INR 10,344	Surya Roshni Ltd	109,308	0.07	KRW 4,598	Dongwon Industries Co Ltd	135,569	0.08
INR 114,576	Tata Chemicals Ltd	1,398,606	0.88	KRW 41,844	Doosan Infracore Co Ltd	379,808	0.24
INR 7,797	Tata Communications Ltd	151,561	0.09	KRW 1,637	Ecopro Co Ltd	936,742	0.59
INR 13,655	Tata Teleservices Maharashtra Ltd	11,843	0.01	KRW 895	GOLFZON Co Ltd	78,588	0.05
INR 210,819	Torrent Power Ltd	1,581,086	0.99	KRW 12,160	Handsome Co Ltd	214,564	0.13
INR 55,399	Triveni Engineering & Industries Ltd	191,177	0.12	KRW 8,486	Hanwha Aerospace Co Ltd	820,488	0.51
INR 5,011	UTI Asset Management Co Ltd	47,953	0.03	KRW 28,205	Harim Holdings Co Ltd	166,321	0.10
INR 44,276	Vardhman Textiles Ltd	197,778	0.12	KRW 57,764	Humasis Co Ltd	112,885	0.07
INR 15,673	VRL Logistics Ltd	136,228	0.09	KRW 5,772	Huons Co Ltd	138,644	0.09
INR 54,363	Welspun Corp Ltd	172,924	0.11	KRW 9,119	Huons Global Co Ltd	144,988	0.09
INR 168,328	Welspun India Ltd	189,696	0.12	KRW 15,302	Hyundai Construction Equipment Co Ltd	996,404	0.63
INR 36,029	West Coast Paper Mills Ltd	219,768	0.14				
INR 4,254	Zensar Technologies Ltd	20,065	0.01				
<b>Total India</b>		<b>37,030,758</b>	<b>23.25</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 96.68% (continued)				Common and Preferred Stocks - 96.68% (continued)				
Korea (continued)				Kuwait				
KRW 21,348	Hyundai Marine & Fire Insurance Co Ltd	503,059	0.32	KWD 71,268	Boubyan Petrochemicals Co KSCP	172,750	0.11	
KRW 32,051	Innox Advanced Materials Co	941,353	0.59	KWD 29,155	Humansoft Holdings Co KSC	351,548	0.22	
KRW 7,230	INTOPS Co Ltd	186,011	0.12	KWD 24,682	Jazeera Airways Co KSCP	148,726	0.09	
KRW 203,662	JB Financial Group Co Ltd	1,309,162	0.82	KWD 183,180	National Investments Co KSCP	121,584	0.08	
KRW 3,653	KCC Glass Corp	123,231	0.08	Total Kuwait			794,608	0.50
KRW 3,078	KIWOOM Securities Co Ltd	206,500	0.13	Malaysia				
KRW 3,427	Kolon Industries Inc	129,912	0.08	MYR 643,600	Alliance Bank Malaysia Bhd	459,173	0.29	
KRW 4,103	KoMiCo Ltd	192,126	0.12	MYR 897,700	Astro Malaysia Holdings Bhd	115,398	0.07	
KRW 3,591	Korea Electric Terminal Co Ltd	165,426	0.10	MYR 238,941	Berjaya Sports Toto Bhd	68,086	0.04	
KRW 3,197	Korea United Pharm Inc	57,988	0.04	MYR 478,200	Bermaz Auto Bhd	228,471	0.14	
KRW 47,518	Korean Reinsurance Co	252,799	0.16	MYR 7,320,700	Bumi Armada Bhd	737,167	0.46	
KRW 1,431	KT Skylife Co Ltd	6,972	0.00	MYR 16,600	Heineken Malaysia Bhd	92,825	0.06	
KRW 20,869	LF Corp	269,088	0.17	MYR 370,500	IGB REIT	132,562	0.08	
KRW 27,070	LG International Corp	740,617	0.46	MYR 818,700	IJM Corp Bhd	261,353	0.17	
KRW 5,756	LOTTE Fine Chemical Co Ltd	303,166	0.19	MYR 328,400	Kossan Rubber Industries	90,763	0.06	
KRW 10,716	LS Corp	755,524	0.47	MYR 450,400	KPJ Healthcare Bhd	108,077	0.07	
KRW 11,599	LS Industrial Systems Co Ltd	698,061	0.44	MYR 19,100	Malaysian Pacific Industries Bhd	113,843	0.07	
KRW 3,506	Megastudyedu Co Ltd	137,829	0.09	MYR 188,600	Scientex BHD	139,404	0.09	
KRW 2,763	OCI Co Ltd	237,580	0.15	MYR 428,500	Sunway REIT	143,216	0.09	
KRW 1,251	OCI Co Ltd/New	115,829	0.07	MYR 209,100	Ta Ann Holdings Bhd	149,629	0.09	
KRW 11,498	Orion Holdings Corp	128,100	0.08	MYR 141,800	TIME dotCom Bhd	157,978	0.10	
KRW 56,887	Partron Co Ltd	395,465	0.25	MYR 627,800	TSH Resources Bhd	123,744	0.08	
KRW 6,603	Posco International Corp	199,696	0.12	MYR 142,200	UMW Holdings Bhd	114,247	0.07	
KRW 26,951	PSK Inc	464,302	0.29	MYR 44,600	United Plantations BHD	147,918	0.09	
KRW 15,787	S&T Motiv Co Ltd	633,804	0.40	MYR 595,900	YTL Power International Bhd	165,971	0.11	
KRW 1,268	Samchully Co Ltd	104,315	0.07	Total Malaysia			3,549,825	2.23
KRW 6,360	Samjin Pharmaceutical Co Ltd	106,672	0.07	Mexico				
KRW 2,228	Samyang Foods Co Ltd	180,925	0.11	MXN 205,700	Alpek SAB de CV	204,255	0.13	
KRW 11,085	Seah Besteel Corp	216,627	0.14	MXN 83,400	Alsea SAB de CV	269,936	0.17	
KRW 1,838	SeAH Steel Corp	289,443	0.18	MXN 65,900	Banco del Bajio SA	199,884	0.12	
KRW 29,450	Sebang Co Ltd	276,027	0.17	MXN 113,600	Concentradora Fibra Danhos SA de CV REIT	142,675	0.09	
KRW 23,091	SFA Engineering Corp	630,878	0.40	MXN 278,558	Corp Inmobiliaria Vesta SAB de CV	901,917	0.57	
KRW 774	Shinsegae Inc	104,618	0.07	MXN 172,400	Genomma Lab Internacional SAB de CV	132,689	0.08	
KRW 6,624	Silicon Works Co Ltd	572,088	0.36	MXN 109,700	Grupo Comercial Chedraui SA de CV	624,984	0.39	
KRW 4,890	SIMMTECH Co Ltd	126,550	0.08	MXN 223,579	Macquarie Mexico Real Estate Management SA de CV REIT	392,784	0.25	
KRW 1,096	SK Gas Ltd	106,385	0.07	MXN 166,967	PLA Administradora Industrial S de RL de CV REIT	319,808	0.20	
KRW 13,936	SL Corp	388,154	0.24	MXN 58,216	Prologis Property Mexico SA de CV REIT	215,885	0.14	
KRW 401	Suheung Co Ltd	8,110	0.00	MXN 106,200	Regional SAB de CV	767,961	0.48	
KRW 54,334	Tongyang Life Insurance Co Ltd	147,211	0.09	Total Mexico			4,172,778	2.62
KRW 3,654	Unid Btplus Co Ltd	21,714	0.01	Peru				
KRW 1,188	Unid Co Ltd	60,678	0.04	PEN 81,165	Ferreycorp SAA	49,261	0.03	
KRW 11,335	Value Added Technology Co Ltd	283,020	0.18	Total Peru			49,261	0.03
KRW 287	Young Poong Corp	124,588	0.08					
KRW 25,580	Youngone Corp	1,252,161	0.79					
KRW 7,269	Youngone Holdings Co Ltd	426,436	0.27					
Total Korea			24,134,500	15.15				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.68% (continued)				Common and Preferred Stocks - 96.68% (continued)			
Philippines				South Africa (continued)			
PHP 2,166,600	Alliance Global Group Inc	526,740	0.33	ZAR 68,261	OUTsurance Group Ltd	122,818	0.08
PHP 565,600	First Gen Corp	191,199	0.12	ZAR 16,185	Resilient REIT Ltd	36,249	0.02
PHP 293,600	Manila Water Co Inc	98,293	0.06	ZAR 67,581	Reunert Ltd	210,492	0.13
PHP 324,600	Robinsons Land Corp	83,973	0.06	ZAR 30,454	Sappi Ltd	62,887	0.04
PHP 260,740	Robinsons Retail Holdings Inc	258,381	0.16	ZAR 173,002	Super Group Ltd	294,240	0.18
<b>Total Philippines</b>		<b>1,158,586</b>	<b>0.73</b>	ZAR 303,052	Truworths International Ltd	907,973	0.57
Poland				ZAR 460,553	Vukile Property Fund Ltd REIT	305,715	0.19
PLN 21,821	Asseco Poland SA	431,001	0.27	ZAR 151,662	Zeda Ltd	85,660	0.05
PLN 3,603	Bank Handlowy w Warszawie SA	76,619	0.05	<b>Total South Africa</b>		<b>5,198,874</b>	<b>3.26</b>
PLN 2,309	Budimex SA	204,022	0.13	Taiwan			
PLN 4,851	Kruk SA	487,136	0.30	TWD 484,000	Ardentec Corp	946,414	0.59
PLN 339,215	Orange Polska SA	583,260	0.37	TWD 190,399	Asia Vital Components Co Ltd	1,656,733	1.04
PLN 18,239	Warsaw Stock Exchange	170,855	0.11	TWD 51,000	Aten International Co Ltd	144,430	0.09
<b>Total Poland</b>		<b>1,952,893</b>	<b>1.23</b>	TWD 974,861	Capital Securities Corp	446,042	0.28
Qatar				TWD 122,000	Cheng Uei Precision Industry Co Ltd	164,915	0.10
QAR 11,235	Al Meera Consumer Goods Co QSC	43,273	0.03	TWD 106,000	Chicony Electronics Co Ltd	333,542	0.21
QAR 71,001	Qatar Navigation QSC	201,885	0.12	TWD 255,000	China Bills Finance Corp	126,090	0.08
QAR 251,199	United Development Co QSC	78,327	0.05	TWD 557,000	Chipbond Technology Corp	1,128,504	0.71
QAR 563,580	Vodafone Qatar QSC	285,970	0.18	TWD 627,000	ChipMOS Technologies Inc	734,817	0.46
<b>Total Qatar</b>		<b>609,455</b>	<b>0.38</b>	TWD 84,000	Chong Hong Construction Co Ltd	214,959	0.13
Russia				TWD 738,000	Compeq Manufacturing Co Ltd	1,052,102	0.66
USD 38,950	Globaltrans Investment PLC-GDR*	0	0.00	TWD 401,000	Coretronic Corp	942,484	0.59
USD 1,604	Ros Agro PLC-GDR*	0	0.00	TWD 32,880	Dimerco Express Corp	97,443	0.06
USD 24,863	Rostelecom PJSC-ADR*	0	0.00	TWD 119,800	Elan Microelectronics Corp	390,429	0.25
USD 37,981	Sistema PJSFC-GDR*	0	0.00	TWD 415,000	Everlight Electronics Co Ltd	688,902	0.43
<b>Total Russia</b>		<b>0</b>	<b>0.00</b>	TWD 362,000	Far Eastern Department Stores Ltd	278,958	0.18
Saudi Arabia				TWD 756,312	Far Eastern International Bank	288,979	0.18
SAR 110,190	Abdullah Al Othaim Markets Co	409,537	0.26	TWD 154,000	Farglory Land Development Co Ltd	301,626	0.19
SAR 61,778	Al Hammadi Holding	1,003,087	0.63	TWD 80,000	Feng Hsin Steel Co Ltd	183,146	0.12
SAR 123,007	Arriyadh Development Co	661,162	0.41	TWD 107,000	FLEXium Interconnect Inc	318,136	0.20
SAR 23,403	Astra Industrial Group	543,472	0.34	TWD 119,000	Formosa Advanced Technologies Co Ltd	167,355	0.11
SAR 31,369	National Medical Care Co	1,075,547	0.68	TWD 18,000	Fusheng Precision Co Ltd	127,727	0.08
SAR 1,739	Saudia Dairy & Foodstuff Co	147,903	0.09	TWD 101,000	Gamania Digital Entertainment Co Ltd	265,597	0.17
SAR 78,173	United International Transportation Co	1,529,821	0.96	TWD 304,000	Getac Technology Corp	653,008	0.41
<b>Total Saudi Arabia</b>		<b>5,370,529</b>	<b>3.37</b>	TWD 204,000	Gigabyte Technology Co Ltd	1,594,953	1.00
Singapore				TWD 106,000	Global Mixed Mode Technology Inc	661,979	0.42
USD 7,200	China Yuchai International Ltd	75,600	0.05	TWD 57,000	Grape King Bio Ltd	307,470	0.19
<b>Total Singapore</b>		<b>75,600</b>	<b>0.05</b>	TWD 131,275	Great Wall Enterprise Co Ltd	224,661	0.14
South Africa				TWD 98,000	Greatek Electronics Inc	179,987	0.11
ZAR 58,212	AECI Ltd	279,177	0.18	TWD 52,000	Holtek Semiconductor Inc	114,036	0.07
ZAR 122,128	Barloworld Ltd	552,675	0.35	TWD 167,000	Huaku Development Co Ltd	483,662	0.30
ZAR 44,316	DataTec Ltd	91,488	0.06	TWD 63,000	International Games System Co Ltd	1,250,108	0.78
ZAR 130,525	Investec Ltd	732,522	0.46	TWD 300,600	Kindom Development Co Ltd	290,519	0.18
ZAR 262,821	KAP Industrial Holdings Ltd	37,563	0.02	TWD 705,000	King Yuan Electronics Co Ltd	1,290,276	0.81
ZAR 690,270	Momentum Metropolitan Holdings	659,897	0.41	TWD 390,000	King's Town Bank Co Ltd	445,167	0.28
ZAR 111,570	Motus Holdings Ltd	591,654	0.37	TWD 28,000	Kung Long Batteries Industrial Co Ltd	128,113	0.08
ZAR 23,555	Oceana Group Ltd	87,905	0.06				
ZAR 43,964	Omnia Holdings Ltd	139,959	0.09				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets		
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 96.68% (continued)				Common and Preferred Stocks - 96.68% (continued)					
Taiwan (continued)				Thailand (continued)					
TWD 23,557	Lotes Co Ltd	650,485	0.41	THB 225,400	Precious Shipping PLC	59,123	0.04		
TWD 91,000	Macronix International	95,545	0.06	THB 131,200	Pruksa Holding PCL	46,626	0.03		
TWD 19,000	Makalot Industrial Co Ltd	184,238	0.12	THB 349,300	Regional Container Lines PCL	233,491	0.15		
TWD 2,376	Mercuries & Associates Holding Ltd	1,160	0.00	THB 1,301,500	Sansiri PCL	70,480	0.04		
TWD 27,000	Pegavision Corp	299,090	0.19	THB 447,900	SPCG PCL	160,438	0.10		
TWD 14,000	Phison Electronics Corp	184,977	0.12	THB 603,900	Supalai PCL	344,064	0.22		
TWD 374,702	President Securities Corp	209,341	0.13	THB 503,000	Thaicom PCL	156,057	0.10		
TWD 426,000	Primax Electronics Ltd	900,024	0.57	THB 162,400	Thanachart Capital PCL	227,878	0.14		
TWD 314,000	Prince Housing & Development Corp	120,984	0.08	THB 194,959	Tisco Financial Group PCL	533,381	0.33		
TWD 171,000	Qisda Corp	252,016	0.16	<b>Total Thailand</b>			<b>4,339,038</b>	<b>2.72</b>	
TWD 303,000	Radiant Opto-Electronics Corp	1,070,173	0.67	Turkey					
TWD 12,000	Raydium Semiconductor Corp	123,682	0.08	TRY 28,090	Aksa Akrilik Kimya Sanayii AS	78,010	0.05		
TWD 579,000	Sanyang Motor Co Ltd	1,663,873	1.04	TRY 51,452	Coca-Cola Icecek AS	518,862	0.33		
TWD 97,000	Shinkong Insurance Co Ltd	161,955	0.10	TRY 138,878	Dogan Sirketler Grubu Holding AS	52,525	0.03		
TWD 820,000	Shinkong Synthetic Fibers Corp	452,857	0.28	TRY 65,892	Dogus Otomotiv Servis ve Ticaret AS	430,939	0.27		
TWD 60,508	Sigurd Microelectronics Corp	107,438	0.07	TRY 270,185	Enerjisa Enerji AS	362,734	0.23		
TWD 85,000	Simplo Technology Co Ltd	896,547	0.56	TRY 12,309	Migros Ticaret AS	100,379	0.06		
TWD 151,000	Sino-American Silicon Products Inc	783,011	0.49	TRY 52,320	Turk Traktor ve Ziraat Makineleri AS	815,205	0.51		
TWD 111,000	Sinon Corp	127,058	0.08	<b>Total Turkey</b>			<b>2,358,654</b>	<b>1.48</b>	
TWD 88,000	Sitronix Technology Corp	662,589	0.42	United Arab Emirates					
TWD 63,000	TaiDoc Technology Corp	376,246	0.24	AED 1,003,225	Air Arabia PJSC	660,978	0.41		
TWD 147,000	Taiwan Hon Chuan Enterprise Co Ltd	497,953	0.31	AED 114,267	National Central Cooling Co PJSC	88,662	0.06		
TWD 829,000	Teco Electric and Machinery Co Ltd	1,418,732	0.89	<b>Total United Arab Emirates</b>			<b>749,640</b>	<b>0.47</b>	
TWD 83,000	Test Research Inc	160,966	0.10	<b>Total Common and Preferred Stocks</b>			<b>154,011,209</b>	<b>96.68</b>	
TWD 334,000	Ton Yi Industrial Corp	211,803	0.13	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>				<b>154,011,209</b>	<b>96.68</b>
TWD 66,000	Tong Yang Industry Co Ltd	111,679	0.07	Other transferable securities					
TWD 20,000	Topkey Corp	123,938	0.08	Common and Preferred Stocks - 0.56%					
TWD 33,000	Tripod Technology Corp	130,858	0.08	China					
TWD 324,000	TSRC Corp	267,360	0.17	USD 46,700	Hello Group Inc Spn	448,787	0.28		
TWD 72,000	TTY Biopharm Co Ltd	181,245	0.11	<b>Total China</b>			<b>448,787</b>	<b>0.28</b>	
TWD 83,000	TXC Corp	249,977	0.16	Hong Kong					
TWD 123,239	United Integrated Services Co Ltd	862,628	0.54	HKD 280,000	Shoucheng Holdings Ltd	65,028	0.04		
TWD 661,000	USI Corp	490,266	0.31	HKD 128,000	SSY Group Ltd	81,668	0.05		
TWD 269,672	Wisdom Marine Lines Co Ltd	422,546	0.27	<b>Total Hong Kong</b>			<b>146,696</b>	<b>0.09</b>	
TWD 354,000	Wistron Corp	1,032,067	0.65	India					
TWD 312,000	YFY Inc	373,164	0.23	INR 78,571	Allcargo Terminals Ltd	41,016	0.03		
TWD 2,000	Zeng Hsing Industrial Co Ltd	7,160	0.00	INR 35,154	NIIT Learning Systems Ltd	134,234	0.08		
TWD 25,000	Zippy Technology Corp	37,005	0.02	INR 242,949	Shipping Corp Of India	80,108	0.05		
<b>Total Taiwan</b>				INR 78,571	Transindia Realty And Logist	41,016	0.03		
<b>Total Taiwan</b>				<b>Total India</b>			<b>296,374</b>	<b>0.19</b>	
<b>Total Taiwan</b>				<b>Total India</b>					
Thailand (continued)				Thailand (continued)					
THB 2,049,800	AP Thailand PCL	664,863	0.42						
THB 653,200	Bangkok Chain Hospital PCL	326,093	0.20						
THB 5,100,900	Chularat Hospital PCL	431,609	0.27						
THB 392,900	Ichitan Group PCL	152,927	0.10						
THB 255,400	Kiatnakin Bank PCL	430,409	0.27						
THB 62,900	Kiatnakin Bank PCL-NVDR	106,001	0.07						
THB 51,700	Mega Lifesciences PLC	54,682	0.03						
THB 1,140,300	Origin Property PCL	340,916	0.21						

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Common and Preferred Stocks - 0.56% <i>(continued)</i>			
Russia			
USD 7,404	PhosAgro PJSC–GDR*	0	0.00
USD 48	PHOSAGRO PJSC*	0	0.00
RUB 25,422	Rostelecom PJSC*	0	0.00
RUB 11,839,000	Unipro PJSC*	0	0.00
Total Russia		0	0.00
Total Common and Preferred Stocks		891,857	0.56
Total Other transferable securities		891,857	0.56
TOTAL INVESTMENTS		154,903,066	97.24
Other Net Assets/(Liabilities)		4,401,233	2.76
TOTAL NET ASSETS		159,304,299	100.00

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.64%				Common and Preferred Stocks - 99.64% <i>(continued)</i>			
Australia				Hong Kong <i>(continued)</i>			
AUD 26,278	Brambles Ltd	252,059	0.08	HKD 98,500	Hang Seng Bank Ltd	1,401,469	0.44
AUD 52,967	Coles Group Ltd	649,443	0.20	HKD 32,000	Henderson Land Development Co Ltd	95,143	0.03
AUD 18,755	Woolworths Group Ltd	496,000	0.16	HKD 1,361,170	HKT Trust & HKT Ltd	1,582,352	0.50
<b>Total Australia</b>		<b>1,397,502</b>	<b>0.44</b>	HKD 1,670,134	Hong Kong & China Gas Co Ltd	1,442,820	0.45
Belgium				USD 43,100	Hongkong Land Holdings Ltd	168,090	0.05
EUR 1,881	Ucb SA	166,636	0.05	USD 2,900	Jardine Matheson Holdings Ltd	146,885	0.05
<b>Total Belgium</b>		<b>166,636</b>	<b>0.05</b>	HKD 121,560	Link REIT	674,765	0.21
Bermuda				HKD 201,379	MTR Corp Ltd	925,101	0.29
USD 3,400	Arch Capital Group Ltd	254,490	0.08	HKD 175,500	Power Assets Holdings Ltd	919,311	0.29
<b>Total Bermuda</b>		<b>254,490</b>	<b>0.08</b>	HKD 161,000	SITC International Holdings Co Ltd	293,788	0.09
Canada				HKD 186,000	Sun Hung Kai Properties Ltd	2,342,623	0.73
CAD 60,603	BCE Inc	2,766,235	0.87	<b>Total Hong Kong</b>		<b>12,183,408</b>	<b>3.81</b>
CAD 4,500	Canadian Utilities Ltd	116,679	0.04	Ireland			
CAD 60,878	CCL Industries Inc	2,995,938	0.94	EUR 1,452	Kerry Group PLC	141,590	0.04
CAD 39,002	Dollarama Inc	2,644,443	0.83	<b>Total Ireland</b>		<b>141,590</b>	<b>0.04</b>
CAD 9,990	Empire Co Ltd	284,091	0.09	Israel			
CAD 30,630	Fortis Inc	1,321,494	0.41	ILS 147,763	Bank Leumi Le-Israel BM	1,098,582	0.34
CAD 8,100	George Weston Ltd	958,717	0.30	ILS 1	Isracard Ltd	3	0.00
CAD 19,300	Hydro One Ltd	552,054	0.17	ILS 11,729	Tower Semiconductor Ltd	432,060	0.14
CAD 4,190	Loblaws Cos Ltd	384,027	0.12	<b>Total Israel</b>		<b>1,530,645</b>	<b>0.48</b>
CAD 58,934	Metro Inc	3,332,282	1.04	Italy			
CAD 10,013	Rogers Communications Inc	457,348	0.14	EUR 62,427	Infrastrutture Wireless Italiane SpA	822,743	0.26
CAD 6,100	Royal Bank of Canada	583,240	0.18	EUR 38,434	Recordati SpA	1,834,504	0.57
CAD 111,228	Telus Corp	2,166,981	0.68	EUR 55,468	Snam SpA	289,688	0.09
CAD 43,429	Telus Corp	846,098	0.27	<b>Total Italy</b>		<b>2,946,935</b>	<b>0.92</b>
<b>Total Canada</b>		<b>19,409,627</b>	<b>6.08</b>	Japan			
Finland				JPY 76,100	Aeon Co Ltd	1,549,010	0.49
EUR 48,574	Elisa OYJ	2,593,539	0.81	JPY 49,800	Chubu Electric Power Co Inc	605,380	0.19
EUR 10,946	Orion Oyj	454,038	0.14	JPY 19,132	Chugai Pharmaceutical Co Ltd	540,861	0.17
EUR 13,561	Sampo Oyj	608,373	0.19	JPY 8,700	East Japan Railway Co	480,762	0.15
<b>Total Finland</b>		<b>3,655,950</b>	<b>1.14</b>	JPY 50,500	Japan Post Bank Co Ltd	392,722	0.12
France				JPY 179,200	Japan Post Holdings Co Ltd	1,285,092	0.40
EUR 108,949	Orange SA	1,272,076	0.40	JPY 76,600	Japan Tobacco Inc	1,671,013	0.52
EUR 3,531	Sanofi	378,298	0.12	JPY 27,200	Kansai Electric Power Co Inc	339,777	0.11
EUR 7,601	Vivendi SE	69,708	0.02	JPY 98,500	KDDI Corp	3,032,656	0.95
<b>Total France</b>		<b>1,720,082</b>	<b>0.54</b>	JPY 17,252	McDonald's Holdings Co Japan Ltd	669,621	0.21
Germany				JPY 10,500	MEIJI Holdings Co Ltd	233,777	0.07
EUR 35,457	Deutsche Telekom AG	772,744	0.24	JPY 82,700	Mizuho Financial Group Inc	1,258,223	0.39
EUR 947	Hannover Rueck SE	200,798	0.07	JPY 1,580,000	Nippon Telegraph & Telephone Corp	1,863,839	0.58
EUR 5,537	Henkel AG & Co KGaA	389,636	0.12	JPY 33,001	Nissin Foods Holdings Co Ltd	2,719,355	0.85
EUR 1,936	Henkel AG & Co KGaA—Preferred Stock	154,738	0.05	JPY 1,500	Oracle Corp Japan	110,942	0.04
EUR 2,642	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	990,400	0.31	JPY 10,800	Osaka Gas Co Ltd	164,950	0.05
<b>Total Germany</b>		<b>2,508,316</b>	<b>0.79</b>	JPY 73,290	SG Holdings Co Ltd	1,038,235	0.33
Hong Kong				JPY 300,650	Softbank Corp	3,203,383	1.00
HKD 328,000	BOC Hong Kong Holdings Ltd	1,002,425	0.31	JPY 103,400	Takeda Pharmaceutical Co Ltd	3,238,605	1.02
HKD 54,000	CK Hutchison Holdings Ltd	329,722	0.10	JPY 10,900	Tobu Railway Co Ltd	290,948	0.09
HKD 77,500	CK Infrastructure Holdings Ltd	409,919	0.13	JPY 52,750	Toho Co Ltd	1,996,715	0.63
HKD 261,800	ESR Cayman Ltd	448,995	0.14				



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.64% (continued)				Common and Preferred Stocks - 99.64% (continued)			
Japan (continued)				United States (continued)			
JPY 18,900	Tokyo Gas Co Ltd	410,992	0.13	USD 13,155	Amgen Inc	2,920,673	0.91
JPY 37,000	Unicharm Corp	1,367,261	0.43	USD 17,385	Arthur J Gallagher & Co	3,817,224	1.20
JPY 39,546	USS Co Ltd	650,641	0.20	USD 176,400	AT&T Inc	2,813,580	0.88
Total Japan		29,114,760	9.12	USD 23,944	Atmos Energy Corp	2,785,645	0.87
Netherlands				USD 13,250	Becton Dickinson and Co	3,498,133	1.10
EUR 277,404	Koninklijke KPN NV	989,356	0.31	USD 11,600	Biogen Inc	3,304,260	1.03
Total Netherlands		989,356	0.31	USD 22,800	BioMarin Pharmaceutical Inc	1,976,304	0.62
New Zealand				USD 46,100	Bristol-Myers Squibb Co	2,948,095	0.92
NZD 942,272	Spark New Zealand Ltd	2,938,371	0.92	USD 26,700	Campbell Soup Co	1,220,457	0.38
Total New Zealand		2,938,371	0.92	USD 31,800	Cardinal Health Inc	3,007,326	0.94
Norway				USD 80,600	CenterPoint Energy Inc	2,349,490	0.74
NOK 39,708	Orkla ASA	285,758	0.09	USD 28,518	CH Robinson Worldwide Inc	2,690,673	0.84
Total Norway		285,758	0.09	USD 37,333	Church & Dwight Co Inc	3,741,887	1.17
Portugal				USD 12,100	Cigna Corp	3,395,260	1.06
EUR 7,915	Jeronimo Martins SGPS SA	217,954	0.07	USD 61,300	Cisco Systems Inc	3,171,662	0.99
Total Portugal		217,954	0.07	USD 15,570	Clorox Co	2,476,253	0.78
Singapore				USD 41,198	Coca-Cola Co	2,480,944	0.78
SGD 383,630	Oversea-Chinese Banking Corp Ltd	3,480,974	1.09	USD 43,899	Colgate-Palmolive Co	3,381,979	1.06
SGD 41,300	Singapore Airlines Ltd	218,196	0.07	USD 19,000	Comcast Corp	789,450	0.25
SGD 389,383	Singapore Exchange Ltd	2,764,969	0.86	USD 6,600	Conagra Brands Inc	222,552	0.07
SGD 178,400	Singapore Technologies Engineering Ltd	485,101	0.15	USD 36,021	Consolidated Edison Inc	3,256,298	1.02
SGD 1,448,875	Singapore Telecommunications Ltd	2,676,460	0.84	USD 12,767	Dollar General Corp	2,167,581	0.68
SGD 40,100	United Overseas Bank Ltd	829,645	0.26	USD 2,200	Dollar Tree Inc	315,700	0.10
SGD 54,800	Wilmar International Ltd	153,870	0.05	USD 41,155	Dominion Energy Inc	2,131,417	0.67
Total Singapore		10,609,215	3.32	USD 49,100	Edison International	3,409,995	1.07
Switzerland				USD 23,221	Electronic Arts Inc	3,011,764	0.94
CHF 537	Barry Callebaut AG	1,036,605	0.32	USD 7,035	Eli Lilly & Co	3,299,274	1.03
CHF 276	Chocoladefabriken Lindt & Spruengli AG	3,467,546	1.09	USD 26,100	Entergy Corp	2,541,357	0.80
CHF 12,159	Nestle SA	1,462,369	0.46	USD 3,200	Erie Indemnity Co	672,032	0.21
CHF 38,254	Novartis AG	3,848,276	1.20	USD 9,900	Essential Utilities Inc	395,109	0.12
CHF 8,420	Roche Holding AG	2,574,046	0.81	USD 38,510	Eversource Energy	2,731,129	0.86
CHF 20,426	Swiss Prime Site AG	1,772,848	0.56	USD 72,200	Exelon Corp	2,941,428	0.92
CHF 5,369	Swisscom AG	3,347,486	1.05	USD 16,966	Expeditors International of Washington Inc	2,055,092	0.64
CHF 1,970	Zurich Insurance Group AG	935,621	0.29	USD 70,700	FirstEnergy Corp	2,748,816	0.86
Total Switzerland		18,444,797	5.78	USD 39,602	General Mills Inc	3,037,473	0.95
United Kingdom				USD 39,521	Gilead Sciences Inc	3,045,883	0.95
GBP 67,615	GSK PLC	1,193,846	0.37	USD 12,524	Hershey Co	3,127,243	0.98
GBP 9,332	Imperial Brands PLC	206,260	0.06	USD 24,500	Horizon Therapeutics Plc	2,519,825	0.79
GBP 26,930	Pearson PLC	281,432	0.09	USD 72,739	Hormel Foods Corp	2,925,563	0.92
GBP 24,877	Reckitt Benckiser Group PLC	1,869,811	0.59	USD 3,800	Humana Inc	1,699,094	0.53
GBP 15,553	Severn Trent PLC	507,383	0.16	USD 1,100	Illinois Tool Works Inc	275,176	0.09
Total United Kingdom		4,058,732	1.27	USD 27,500	Incyte Corp	1,711,875	0.54
United States				USD 46,500	International Paper Co	1,479,165	0.46
USD 10,300	Abbott Laboratories	1,122,906	0.35	USD 14,452	JM Smucker Co	2,134,127	0.67
USD 21,200	AbbVie Inc	2,856,276	0.89	USD 20,500	Johnson & Johnson	3,393,160	1.06
USD 73,896	Altria Group Inc	3,347,489	1.05	USD 37,003	Kellogg Co	2,494,002	0.78
USD 15,300	AmerisourceBergen Corp	2,944,179	0.92	USD 8,900	Keurig Dr Pepper Inc	278,303	0.09
				USD 27,025	Kimberly-Clark Corp	3,731,072	1.17
				USD 176,300	Kinder Morgan Inc	3,035,886	0.95
				USD 15,800	Kraft Heinz Co	560,900	0.18
				USD 72,000	Kroger Co	3,384,000	1.06
				USD 11,500	Loews Corp	682,870	0.21



**Schedule of Investments (continued)**  
 as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/09/23	USD	3	323,325	5,225	0.00
S&P EMINI INDEX FUTURE, due 15/09/23	USD	4	897,650	19,650	0.00
Unrealised Gain on Futures Contracts			1,220,975	24,875	0.00
<b>Total Futures Contracts</b>			<b>1,220,975</b>	<b>24,875</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				756,379	0.24
<b>TOTAL NET ASSETS</b>				<b>319,378,096</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 44,257 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.76%				Common and Preferred Stocks - 98.76% <i>(continued)</i>			
Australia				Japan <i>(continued)</i>			
AUD 16,150	BHP Group Ltd	483,654	0.40	JPY 41,000	Mitsui & Co Ltd	1,534,929	1.27
AUD 82,807	Brambles Ltd	794,286	0.66	JPY 1,435,000	Nippon Telegraph & Telephone Corp	1,692,791	1.40
AUD 60,277	Coles Group Ltd	739,073	0.61	JPY 17,800	Nomura Real Estate Holdings Inc	420,446	0.35
AUD 23,048	Fortescue Metals Group Ltd	340,283	0.28	JPY 37,000	Sekisui House Ltd	743,789	0.62
AUD 17,548	Sonic Healthcare Ltd	415,487	0.34	JPY 31,100	Takeda Pharmaceutical Co Ltd	974,087	0.81
AUD 373,879	Telstra Corp Ltd	1,070,152	0.89	JPY 76,500	Tokyo Gas Co Ltd	1,663,538	1.38
<b>Total Australia</b>		<b>3,842,935</b>	<b>3.18</b>	<b>Total Japan</b>		<b>16,578,134</b>	<b>13.71</b>
Austria				Netherlands			
EUR 7,251	voestalpine AG	260,267	0.21	EUR 62,005	Koninklijke Ahold Delhaize NV	2,114,660	1.75
<b>Total Austria</b>		<b>260,267</b>	<b>0.21</b>	EUR 457,309	Koninklijke KPN NV	1,630,984	1.35
Belgium				<b>Total Netherlands</b>			
EUR 2,120	Solvay SA	236,612	0.19			<b>3,745,644</b>	<b>3.10</b>
<b>Total Belgium</b>		<b>236,612</b>	<b>0.19</b>	New Zealand			
Canada				NZD 135,442 Spark New Zealand Ltd			
CAD 18,525	Empire Co Ltd	526,806	0.43	<b>Total New Zealand</b>		<b>422,361</b>	<b>0.35</b>
CAD 3,151	George Weston Ltd	372,953	0.31	Singapore			
CAD 18,180	Loblaw Cos Ltd	1,666,254	1.38	SGD 22,595	DBS Group Holdings Ltd	526,078	0.43
CAD 16,245	Metro Inc	918,534	0.76	SGD 144,004	Oversea-Chinese Banking Corp Ltd	1,306,661	1.08
<b>Total Canada</b>		<b>3,484,547</b>	<b>2.88</b>	SGD 35,400	United Overseas Bank Ltd	732,405	0.61
Finland				SGD 160,000	Wilmar International Ltd	449,255	0.37
EUR 10,764	Elisa OYJ	574,728	0.48	<b>Total Singapore</b>		<b>3,014,399</b>	<b>2.49</b>
SEK 108,042	Nordea Bank Abp	1,173,315	0.97	Switzerland			
<b>Total Finland</b>		<b>1,748,043</b>	<b>1.45</b>	CHF 6,892	LafargeHolcim Ltd	463,755	0.38
France				CHF 15,717	Novartis AG	1,581,099	1.31
EUR 15,761	Sanofi	1,688,574	1.40	CHF 2,340	Swisscom AG	1,458,952	1.21
<b>Total France</b>		<b>1,688,574</b>	<b>1.40</b>	CHF 37,491	UBS Group AG	758,285	0.63
Germany				<b>Total Switzerland</b>		<b>4,262,091</b>	<b>3.53</b>
EUR 7,924	Bayerische Motoren Werke AG	972,745	0.80	United Kingdom			
EUR 29,875	Deutsche Telekom AG	651,091	0.54	GBP 32,664	British American Tobacco PLC	1,083,035	0.90
<b>Total Germany</b>		<b>1,623,836</b>	<b>1.34</b>	GBP 43,369	GSK PLC	765,746	0.63
Hong Kong				GBP 223,531	J Sainsbury PLC	764,461	0.63
HKD 145,000	CK Asset Holdings Ltd	803,027	0.66	GBP 36,611	National Grid PLC	484,305	0.40
HKD 163,000	CK Hutchison Holdings Ltd	995,272	0.82	AUD 13,516	Rio Tinto Ltd	1,031,857	0.86
HKD 347,800	HKT Trust & HKT Ltd	404,315	0.34	GBP 29,660	Shell PLC	883,316	0.73
USD 11,800	Jardine Matheson Holdings Ltd	597,670	0.50	<b>Total United Kingdom</b>		<b>5,012,720</b>	<b>4.15</b>
HKD 80,500	Power Assets Holdings Ltd	421,678	0.35	United States			
HKD 57,000	Sun Hung Kai Properties Ltd	717,901	0.59	USD 10,341	AbbVie Inc	1,393,243	1.15
<b>Total Hong Kong</b>		<b>3,939,863</b>	<b>3.26</b>	USD 5,207	Alphabet Inc	629,891	0.52
Italy				USD 9,033	American Financial Group Inc	1,072,669	0.89
EUR 32,083	UniCredit SpA	744,330	0.62	USD 6,535	AmerisourceBergen Corp	1,257,530	1.04
<b>Total Italy</b>		<b>744,330</b>	<b>0.62</b>	USD 4,380	Amgen Inc	972,448	0.80
Japan				USD 1,897	Anthem Inc	842,818	0.70
JPY 65,100	Canon Inc	1,707,054	1.41	USD 15,717	Archer-Daniels-Midland Co	1,187,576	0.98
JPY 3,300	Fujifilm Holdings Corp	195,007	0.16	USD 59,796	AT&T Inc	953,746	0.79
JPY 53,000	Itochu Corp	2,085,384	1.72	USD 596	AutoZone Inc	1,486,042	1.23
JPY 48,300	Japan Tobacco Inc	1,053,654	0.87	USD 18,826	Bristol-Myers Squibb Co	1,203,923	1.00
JPY 59,900	Kajima Corp	899,318	0.74	USD 11,615	Bunge Ltd	1,095,875	0.91
JPY 13,800	KDDI Corp	424,880	0.35	USD 19,258	Campbell Soup Co	880,283	0.73
JPY 79,500	Marubeni Corp	1,342,097	1.11	USD 7,844	Cardinal Health Inc	741,807	0.61
JPY 38,400	Mitsubishi Corp	1,841,160	1.52	USD 6,956	Cboe Global Markets Inc	959,997	0.79



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.76% <i>(continued)</i>				Common and Preferred Stocks - 98.76% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,526	CenterPoint Energy Inc	306,833	0.25	USD 10,854	Waste Management Inc	1,882,301	1.56
USD 3,231	Cigna Corp	906,619	0.75	USD 8,194	Weyerhaeuser Co REIT	274,581	0.23
USD 26,051	Cisco Systems Inc	1,347,879	1.12	<b>Total United States</b>		<b>68,783,194</b>	<b>56.90</b>
USD 20,032	Comcast Corp	832,330	0.69	<b>Total Common and Preferred Stocks</b>		<b>119,387,550</b>	<b>98.76</b>
USD 33,134	Conagra Brands Inc	1,117,278	0.92	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>119,387,550</b>	<b>98.76</b>
USD 17,337	Consolidated Edison Inc	1,567,265	1.30	<b>TOTAL INVESTMENTS</b>		<b>119,387,550</b>	<b>98.76</b>
USD 15,066	CVS Health Corp	1,041,512	0.86	<b>Other Net Assets/(Liabilities)</b>		<b>1,493,633</b>	<b>1.24</b>
USD 5,072	Darden Restaurants Inc	847,430	0.70	<b>TOTAL NET ASSETS</b>		<b>120,881,183</b>	<b>100.00</b>
USD 15,831	Dell Technologies	856,615	0.71				
USD 8,837	Dominion Energy Inc	457,668	0.38				
USD 5,403	Electronic Arts Inc	700,769	0.58				
USD 3,876	Eli Lilly & Co	1,817,766	1.50				
USD 430	Entergy Corp	41,869	0.03				
USD 11,120	Eversource Energy	788,630	0.65				
USD 9,785	Exxon Mobil Corp	1,049,441	0.87				
USD 18,271	General Mills Inc	1,401,386	1.16				
USD 3,329	Genuine Parts Co	563,367	0.47				
USD 19,796	Gilead Sciences Inc	1,525,678	1.26				
USD 6,721	Hershey Co	1,678,234	1.39				
USD 3,042	Home Depot Inc	944,967	0.78				
USD 2,492	Humana Inc	1,114,248	0.92				
USD 6,409	Johnson & Johnson	1,060,818	0.88				
USD 31,726	Juniper Networks Inc	993,976	0.82				
USD 5,561	Keysight Technologies Inc	931,189	0.77				
USD 7,133	Kimberly-Clark Corp	984,782	0.81				
USD 31,983	Kroger Co	1,503,201	1.24				
USD 3,136	L3Harris Technologies Inc	613,935	0.51				
USD 7,348	Marathon Petroleum Corp	856,777	0.71				
USD 5,107	McDonald's Corp	1,523,980	1.26				
USD 3,141	McKesson Corp	1,342,181	1.11				
USD 15,099	Merck & Co Inc	1,742,274	1.44				
USD 12,492	Mondelez International Inc	911,166	0.75				
USD 9,658	NetApp Inc	737,871	0.61				
USD 10,779	NRG Energy Inc	403,027	0.33				
USD 159	NVR Inc	1,009,748	0.84				
USD 12,075	Oracle Corp	1,438,012	1.19				
USD 9,103	PepsiCo Inc	1,686,058	1.40				
USD 14,960	Pfizer Inc	548,733	0.45				
USD 10,899	Procter & Gamble Co	1,653,814	1.37				
USD 4,554	Qualcomm Inc	542,108	0.45				
USD 11,163	Quest Diagnostics Inc	1,569,071	1.30				
USD 867	Regeneron Pharmaceuticals Inc	622,974	0.52				
USD 1,009	Reliance Steel & Aluminum Co	274,034	0.23				
USD 12,066	Republic Services Inc	1,848,149	1.53				
USD 7,154	Sempra Energy	1,041,551	0.86				
USD 13,039	TJX Cos Inc	1,105,577	0.91				
USD 3,011	United Parcel Service Inc	539,722	0.45				
USD 3,064	UnitedHealth Group Inc	1,472,681	1.22				
USD 8,963	Valero Energy Corp	1,051,360	0.87				
USD 27,747	Verizon Communications Inc	1,031,911	0.85				

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Government Bonds - 96.58%				Government Bonds - 96.58% <i>(continued)</i>				
Australia				Austria <i>(continued)</i>				
AUD 10,350,000	Australia Government Bond, 0.250%, 21/11/24	6,414,804	0.20	EUR 2,059,000	Republic of Austria Government Bond, 0.500%, 20/04/27	2,047,296	0.06	
AUD 4,870,000	Australia Government Bond, 3.250%, 21/04/25	3,187,611	0.10	EUR 1,191,000	Republic of Austria Government Bond, 6.250%, 15/07/27	1,457,425	0.05	
AUD 4,704,000	Australia Government Bond, 4.250%, 21/04/26	3,147,625	0.10	EUR 1,769,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,745,667	0.05	
AUD 5,500,000	Australia Government Bond, 0.500%, 21/09/26	3,276,259	0.10	EUR 1,778,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,696,005	0.05	
AUD 4,845,000	Australia Government Bond, 4.750%, 21/04/27	3,310,700	0.10	EUR 500,000	Republic of Austria Government Bond, 2.900%, 23/05/29	544,218	0.02	
AUD 3,933,000	Australia Government Bond, 2.750%, 21/11/27	2,491,185	0.08	<b>Total Austria</b>		<b>25,341,573</b>	<b>0.79</b>	
AUD 3,359,000	Australia Government Bond, 2.250%, 21/05/28	2,068,090	0.06	Belgium				
AUD 4,491,000	Australia Government Bond, 2.750%, 21/11/28	2,816,137	0.09	EUR 1,526,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,649,983	0.05	
AUD 4,355,000	Australia Government Bond, 3.250%, 21/04/29	2,792,226	0.09	EUR 1,898,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,994,599	0.06	
AUD 4,900,000	Australia Government Bond, 2.750%, 21/11/29	3,038,586	0.09	EUR 3,085,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	3,212,763	0.10	
AUD 5,200,000	Australia Government Bond, 2.500%, 21/05/30	3,154,425	0.10	EUR 1,452,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,641,082	0.05	
AUD 11,000,000	Australia Government Bond, 1.000%, 21/12/30	5,835,435	0.19	EUR 2,466,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	2,536,139	0.08	
AUD 5,450,000	Australia Government Bond, 1.500%, 21/06/31	3,012,555	0.09	EUR 2,387,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	2,394,396	0.07	
AUD 5,650,000	Australia Government Bond, 1.250%, 21/05/32	2,988,993	0.09	EUR 3,600,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	3,254,803	0.10	
AUD 5,000,000	Australia Government Bond, 1.750%, 21/11/32	2,741,480	0.09	EUR 2,498,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	3,035,896	0.09	
AUD 2,000,000	Australia Government Bond, 4.500%, 21/04/33	1,382,102	0.04	EUR 2,491,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	2,459,339	0.08	
<b>Total Australia</b>			<b>51,658,213</b>	<b>1.61</b>	EUR 2,603,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	2,538,506	0.08
Austria				EUR 1,950,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	1,759,253	0.06	
EUR 1,200,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	1,121,487	0.04	EUR 2,350,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	2,216,911	0.07	
EUR 1,400,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	1,288,393	0.04	EUR 1,300,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,527,581	0.05	
EUR 1,550,000	Austria Government Bond Government Bond, 2.900%, 20/02/33	1,672,956	0.05	EUR 2,250,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	1,950,275	0.06	
EUR 1,176,000	Republic of Austria Government Bond, zero coupon, 15/07/24	1,239,535	0.04	EUR 1,450,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	1,355,858	0.04	
EUR 1,624,000	Republic of Austria Government Bond, 1.650%, 21/10/24	1,734,471	0.05	<b>Total Belgium</b>		<b>33,527,384</b>	<b>1.04</b>	
EUR 4,800,000	Republic of Austria Government Bond, zero coupon, 20/04/25	4,435,604	0.14	Canada				
EUR 1,749,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,827,215	0.06	CAD 1,193,000	Canadian Government Bond, 2.500%, 01/06/24	882,013	0.03	
EUR 1,317,000	Republic of Austria Government Bond, 4.850%, 15/03/26	1,500,701	0.05	CAD 3,850,000	Canadian Government Bond, 2.750%, 01/08/24	2,814,485	0.09	
EUR 900,000	Republic of Austria Government Bond, 2.000%, 15/07/26	951,137	0.03	CAD 2,008,000	Canadian Government Bond, 1.500%, 01/09/24	1,460,070	0.04	
EUR 2,051,000	Republic of Austria Government Bond, 0.750%, 20/10/26	2,079,463	0.06	CAD 1,600,000	Canadian Government Bond, 0.750%, 01/10/24	1,150,295	0.04	
				CAD 4,200,000	Canadian Government Bond, 3.000%, 01/11/24	3,089,980	0.10	
				CAD 2,100,000	Canadian Government Bond, 3.750%, 01/02/25	1,563,339	0.05	

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.58% (continued)				Government Bonds - 96.58% (continued)			
Canada (continued)				Chile			
CAD 2,200,000	Canadian Government Bond, 1.250%, 01/03/25	1,574,274	0.05	CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	303,089	0.01
CAD 11,350,000	Canadian Government Bond, 1.500%, 01/04/25	7,541,468	0.23	CLP 1,200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	1,471,760	0.04
CAD 2,000,000	Canadian Government Bond, 3.750%, 01/05/25	1,489,273	0.05	CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	603,054	0.02
CAD 1,514,000	Canadian Government Bond, 2.250%, 01/06/25	1,097,837	0.03	CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	667,973	0.02
CAD 47,000	Canadian Government Bond, 9.000%, 01/06/25	38,418	0.00				
CAD 1,300,000	Canadian Government Bond, 3.500%, 01/08/25	963,478	0.03				
CAD 1,500,000	Canadian Government Bond, 3.000%, 01/04/26	1,097,854	0.03				
CAD 1,687,000	Canadian Government Bond, 1.500%, 01/06/26	1,186,618	0.04				
CAD 3,050,000	Canadian Government Bond, 1.000%, 01/09/26	2,102,835	0.06				
CAD 2,350,000	Canadian Government Bond, 1.250%, 01/03/27	1,618,139	0.05				
CAD 1,782,000	Canadian Government Bond, 1.000%, 01/06/27	1,215,611	0.04				
CAD 93,000	Canadian Government Bond, 8.000%, 01/06/27	81,134	0.00				
CAD 2,100,000	Canadian Government Bond, 3.500%, 01/03/28	1,573,687	0.05				
CAD 1,734,000	Canadian Government Bond, 2.000%, 01/06/28	1,220,922	0.04				
CAD 750,000	Canadian Government Bond, 3.250%, 01/09/28	556,970	0.02				
CAD 1,981,000	Canadian Government Bond, 2.250%, 01/06/29	1,404,897	0.04				
CAD 1,185,000	Canadian Government Bond, 5.750%, 01/06/29	1,005,054	0.03				
CAD 5,750,000	Canadian Government Bond, 1.250%, 01/06/30	3,775,685	0.12				
CAD 3,250,000	Canadian Government Bond, 2.000%, 01/06/32	2,206,316	0.07				
CAD 2,900,000	Canadian Government Bond, 2.500%, 01/12/32	2,049,472	0.06				
CAD 1,800,000	Canadian Government Bond, 2.250%, 01/12/29	1,270,903	0.04				
CAD 11,900,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	7,824,099	0.24				
CAD 4,050,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	2,757,275	0.09				
<b>Total Canada</b>		<b>56,612,401</b>	<b>1.76</b>				
				<b>Total Chile</b>		<b>3,045,876</b>	<b>0.09</b>
				China			
				CNY 15,000,000	China Government Bond, 3.570%, 22/06/24	2,098,478	0.07
				CNY 75,000,000	China Government Bond, 2.180%, 25/06/24	10,324,179	0.33
				CNY 45,000,000	China Government Bond, 2.470%, 02/09/24	6,226,052	0.19
				CNY 65,000,000	China Government Bond, 1.990%, 15/09/24	8,923,418	0.28
				CNY 10,000,000	China Government Bond, 3.690%, 21/09/24	1,408,415	0.04
				CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,179,198	0.13
				CNY 40,000,000	China Government Bond, 2.290%, 25/12/24	5,521,328	0.17
				CNY 40,000,000	China Government Bond, 2.260%, 24/02/25	5,516,482	0.17
				CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,834,865	0.09
				CNY 35,000,000	China Government Bond, 2.350%, 15/03/25	4,836,365	0.15
				CNY 10,000,000	China Government Bond, 3.640%, 09/04/25	1,416,359	0.04
				CNY 40,000,000	China Government Bond, 2.240%, 25/05/25	5,512,848	0.17
				CNY 10,000,000	China Government Bond, 3.610%, 07/06/25	1,421,108	0.04
				CNY 10,000,000	China Government Bond, 3.600%, 06/09/25	1,422,223	0.05
				CNY 20,000,000	China Government Bond, 2.990%, 15/10/25	2,801,798	0.09
				CNY 35,000,000	China Government Bond, 3.020%, 22/10/25	4,910,615	0.15
				CNY 40,000,000	China Government Bond, 2.280%, 25/11/25	5,511,471	0.17
				CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	2,821,567	0.09
				CNY 30,000,000	China Government Bond, 2.460%, 15/02/26	4,153,386	0.13
				CNY 50,000,000	China Government Bond, 3.030%, 11/03/26	7,031,959	0.22
				CNY 20,000,000	China Government Bond, 2.900%, 05/05/26	2,805,735	0.09

**Schedule of Investments (continued)**  
as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market ( <i>continued</i> )				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market ( <i>continued</i> )			
Government Bonds - 96.58% ( <i>continued</i> )				Government Bonds - 96.58% ( <i>continued</i> )			
China ( <i>continued</i> )				China ( <i>continued</i> )			
CNY 15,000,000	China Government Bond, 2.300%, 15/05/26	2,069,589	0.07	CNY 43,000,000	China Government Bond, 3.270%, 19/11/30	6,212,285	0.19
CNY 50,000,000	China Government Bond, 3.250%, 06/06/26	7,088,263	0.22	CNY 43,000,000	China Government Bond, 3.020%, 27/05/31	6,074,419	0.19
CNY 10,000,000	China Government Bond, 2.740%, 04/08/26	1,394,704	0.04	CNY 25,000,000	China Government Bond, 2.890%, 18/11/31	3,490,890	0.11
CNY 85,000,000	China Government Bond, 2.690%, 12/08/26	11,770,190	0.37	CNY 40,000,000	China Government Bond, 2.760%, 15/05/32	5,526,889	0.17
CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,241,270	0.13	CNY 31,500,000	China Government Bond, 2.600%, 01/09/32	4,296,659	0.13
CNY 35,000,000	China Government Bond, 2.370%, 20/01/27	4,817,622	0.15	CNY 33,000,000	China Government Bond, 2.880%, 25/02/33	4,622,376	0.14
CNY 40,000,000	China Government Bond, 2.480%, 15/04/27	5,522,594	0.17	CNY 10,000,000	China Government Bond, 2.670%, 25/05/33	1,380,800	0.04
CNY 5,000,000	China Government Bond, 3.520%, 04/05/27	720,149	0.02	<b>Total China</b>		<b>266,451,063</b>	<b>8.31</b>
CNY 55,000,000	China Government Bond, 2.850%, 04/06/27	7,702,218	0.24	<b>Colombia</b>			
CNY 45,000,000	China Government Bond, 2.500%, 25/07/27	6,213,600	0.19	COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	886,734	0.03
CNY 15,000,000	China Government Bond, 3.590%, 03/08/27	2,173,312	0.07	COP 11,000,000,000	Colombian TES, 5.750%, 03/11/27	2,268,187	0.07
CNY 28,000,000	China Government Bond, 2.440%, 15/10/27	3,859,147	0.12	COP 5,000,000,000	Colombian TES, 7.750%, 18/09/30	1,066,281	0.03
CNY 43,000,000	China Government Bond, 3.280%, 03/12/27	6,151,432	0.19	COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	807,113	0.03
CNY 44,000,000	China Government Bond, 2.640%, 15/01/28	6,113,680	0.19	COP 5,000,000,000	Colombian TES, 13.250%, 09/02/33	1,411,151	0.04
CNY 10,000,000	China Government Bond, 3.850%, 01/02/28	1,474,838	0.05	<b>Total Colombia</b>		<b>6,439,466</b>	<b>0.20</b>
CNY 25,000,000	China Government Bond, 2.620%, 15/04/28	3,474,026	0.11	<b>Croatia</b>			
CNY 40,000,000	China Government Bond, 3.010%, 13/05/28	5,657,010	0.18	EUR 500,000	Croatia Government International Bond, 1.125%, 19/06/29	478,245	0.01
CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,466,758	0.05	EUR 1,000,000	Croatia Government International Bond, 1.500%, 17/06/31	933,493	0.03
CNY 10,000,000	China Government Bond, 3.540%, 16/08/28	1,456,818	0.05	EUR 500,000	Croatia Government International Bond, 2.875%, 22/04/32	513,725	0.02
CNY 40,000,000	China Government Bond, 2.910%, 14/10/28	5,620,336	0.18	EUR 800,000	Croatia Government International Bond, 1.125%, 04/03/33	688,674	0.02
CNY 21,000,000	China Government Bond, 3.250%, 22/11/28	3,011,415	0.09	<b>Total Croatia</b>		<b>2,614,137</b>	<b>0.08</b>
CNY 69,000,000	China Government Bond, 2.800%, 24/03/29	9,601,156	0.30	<b>Cyprus</b>			
CNY 35,000,000	China Government Bond, 3.290%, 23/05/29	5,032,275	0.16	EUR 300,000	Cyprus Government International Bond, 0.625%, 03/12/24	300,461	0.01
CNY 70,000,000	China Government Bond, 2.750%, 15/06/29	9,697,105	0.31	EUR 500,000	Cyprus Government International Bond, zero coupon, 09/02/26	499,351	0.02
CNY 38,000,000	China Government Bond, 2.620%, 25/09/29	5,232,968	0.16	EUR 150,000	Cyprus Government International Bond, 1.500%, 16/04/27	152,564	0.00
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,268,611	0.13	EUR 147,000	Cyprus Government International Bond, 2.375%, 25/09/28	151,941	0.00
CNY 38,000,000	China Government Bond, 2.790%, 15/12/29	5,281,618	0.17	<b>Total Cyprus</b>		<b>1,104,317</b>	<b>0.03</b>
CNY 42,000,000	China Government Bond, 2.800%, 25/03/30	5,843,707	0.18	<b>Czech Republic</b>			
CNY 45,000,000	China Government Bond, 2.680%, 21/05/30	6,212,485	0.19	CZK 5,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	211,374	0.01
				CZK 14,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	600,236	0.02
				CZK 7,620,000	Czech Republic Government Bond, 2.400%, 17/09/25	328,929	0.01
				CZK 10,000,000	Czech Republic Government Bond, 6.000%, 26/02/26	470,118	0.01



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Czech Republic <i>(continued)</i>				Finland <i>(continued)</i>			
CZK 9,980,000	Czech Republic Government Bond, 1.000%, 26/06/26	407,951	0.01	EUR 700,000	Finland Government Bond, 0.125%, 15/09/31	609,311	0.02
CZK 17,140,000	Czech Republic Government Bond, 0.250%, 10/02/27	669,627	0.02	EUR 800,000	Finland Government Bond, 1.500%, 15/09/32	771,835	0.02
CZK 18,780,000	Czech Republic Government Bond, 2.500%, 25/08/28	781,716	0.02	<b>Total Finland</b>		<b>10,428,859</b>	<b>0.32</b>
CZK 15,000,000	Czech Republic Government Bond, 5.500%, 12/12/28	723,486	0.02	France			
CZK 22,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	927,988	0.03	EUR 4,737,000	French Republic Government Bond OAT, 1.750%, 25/11/24	5,054,578	0.16
CZK 15,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	522,266	0.02	EUR 36,400,000	French Republic Government Bond OAT, zero coupon, 25/02/25	33,793,594	1.05
CZK 14,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	512,193	0.02	EUR 6,553,000	French Republic Government Bond OAT, zero coupon, 25/03/25	6,756,327	0.21
CZK 10,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	476,028	0.02	EUR 6,250,000	French Republic Government Bond OAT, 0.500%, 25/05/25	6,472,632	0.20
CZK 23,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	840,107	0.03	EUR 4,008,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,642,002	0.15
CZK 20,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	746,398	0.02	EUR 5,223,000	French Republic Government Bond OAT, 1.000%, 25/11/25	5,418,451	0.17
<b>Total Czech Republic</b>		<b>8,218,417</b>	<b>0.26</b>	EUR 5,709,000	French Republic Government Bond OAT, 3.500%, 25/04/26	6,293,298	0.20
Denmark				EUR 7,079,000	French Republic Government Bond OAT, 0.500%, 25/05/26	7,178,784	0.22
DKK 270,000	Denmark Government Bond, 7.000%, 10/11/24	41,408	0.00	EUR 2,750,000	French Republic Government Bond OAT, 2.500%, 24/09/26	2,946,696	0.09
DKK 5,920,000	Denmark Government Bond, 1.750%, 15/11/25	838,854	0.03	EUR 5,524,000	French Republic Government Bond OAT, 0.250%, 25/11/26	5,495,132	0.17
DKK 9,940,000	Denmark Government Bond, 0.500%, 15/11/27	1,317,847	0.04	EUR 5,755,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,829,465	0.18
DKK 9,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,214,050	0.04	EUR 6,948,000	French Republic Government Bond OAT, 2.750%, 25/10/27	7,526,602	0.24
DKK 11,000,000	Denmark Government Bond, zero coupon, 15/11/31	1,294,209	0.04	EUR 6,650,000	French Republic Government Bond OAT, 0.750%, 25/02/28	6,579,915	0.21
<b>Total Denmark</b>		<b>4,706,368</b>	<b>0.15</b>	EUR 7,818,000	French Republic Government Bond OAT, 0.750%, 25/05/28	7,704,900	0.24
Finland				EUR 7,626,000	French Republic Government Bond OAT, 0.750%, 25/11/28	7,453,610	0.23
EUR 800,000	Finland Government Bond, zero coupon, 15/09/24	837,932	0.02	EUR 4,969,000	French Republic Government Bond OAT, 5.500%, 25/04/29	6,169,520	0.19
EUR 1,014,000	Finland Government Bond, 4.000%, 04/07/25	1,121,010	0.03	EUR 7,875,000	French Republic Government Bond OAT, 0.500%, 25/05/29	7,509,512	0.23
EUR 818,000	Finland Government Bond, 0.875%, 15/09/25	849,128	0.03	EUR 6,650,000	French Republic Government Bond OAT, zero coupon, 25/11/29	6,068,935	0.19
EUR 599,000	Finland Government Bond, 0.500%, 15/04/26	609,443	0.02	EUR 8,150,000	French Republic Government Bond OAT, 2.500%, 25/05/30	8,717,999	0.27
EUR 1,150,000	Finland Government Bond, zero coupon, 15/09/26	1,077,823	0.04	EUR 8,050,000	French Republic Government Bond OAT, 1.500%, 25/05/31	7,977,720	0.25
EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	513,354	0.01	EUR 4,500,000	French Republic Government Bond OAT, 5.750%, 25/10/32	6,037,214	0.19
EUR 886,000	Finland Government Bond, 0.500%, 15/09/27	873,849	0.03	EUR 6,300,000	French Republic Government Bond OAT, 2.000%, 25/11/32	6,371,895	0.20
EUR 589,000	Finland Government Bond, 2.750%, 04/07/28	638,339	0.02	EUR 1,500,000	French Republic Government Bond OAT, 2.750%, perpetual	1,623,719	0.05
EUR 868,000	Finland Government Bond, 0.500%, 15/09/28	838,037	0.03	EUR 2,000,000	French Republic Government Bond OAT, 3.000%, perpetual	2,194,940	0.07
EUR 1,050,000	Finland Government Bond, 0.500%, 15/09/29	992,058	0.03	<b>Total France</b>		<b>171,817,440</b>	<b>5.36</b>
EUR 750,000	Finland Government Bond, 0.750%, 15/04/31	696,740	0.02				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.58% (continued)				Government Bonds - 96.58% (continued)			
Germany				Germany (continued)			
EUR 3,300,000	Bundesobligation, zero coupon, 18/10/24	3,449,520	0.11	EUR 2,200,000	Bundesschatzanweisungen, 2.200%, 12/12/24	2,362,518	0.07
EUR 18,420,000	Bundesobligation, zero coupon, 11/04/25	18,570,178	0.58	EUR 2,300,000	Bundesschatzanweisungen, 2.500%, 13/03/25	2,478,361	0.08
EUR 4,900,000	Bundesobligation, 1.300%, 15/10/27	5,062,553	0.16	EUR 2,000,000	Bundesschatzanweisungen, 2.800%, perpetual	2,166,028	0.07
EUR 3,700,000	Bundesobligation, 2.200%, 13/04/28	3,966,786	0.12	<b>Total Germany</b>		<b>140,411,590</b>	<b>4.38</b>
EUR 2,668,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	2,836,593	0.09	<b>Hong Kong</b>			
EUR 3,910,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	4,085,495	0.13	HKD 50,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	6,240	0.00
EUR 4,290,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	4,480,913	0.14	HKD 200,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	23,261	0.00
EUR 4,370,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	4,477,034	0.14	<b>Total Hong Kong</b>		<b>29,501</b>	<b>0.00</b>
EUR 4,306,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	4,309,382	0.13	<b>Hungary</b>			
EUR 4,051,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	4,048,569	0.13	HUF 142,000,000	Hungary Government Bond, 3.000%, 26/06/24	386,221	0.01
EUR 1,942,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,422,039	0.07	HUF 100,000,000	Hungary Government Bond, 2.500%, 24/10/24	264,104	0.01
EUR 4,149,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	4,154,885	0.13	HUF 48,000,000	Hungary Government Bond, 5.500%, 24/06/25	130,200	0.00
EUR 29,750,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	27,473,473	0.86	HUF 200,000,000	Hungary Government Bond, 1.000%, 26/11/25	488,633	0.02
EUR 2,176,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,677,915	0.08	HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	120,152	0.00
EUR 3,923,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	3,899,460	0.12	HUF 100,000,000	Hungary Government Bond, 1.500%, 26/08/26	237,098	0.01
EUR 1,777,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,138,840	0.07	HUF 156,500,000	Hungary Government Bond, 2.750%, 22/12/26	379,925	0.01
EUR 3,878,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	3,775,528	0.12	HUF 156,500,000	Hungary Government Bond, 3.000%, 27/10/27	381,010	0.01
EUR 4,060,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	3,918,789	0.12	HUF 300,000,000	Hungary Government Bond, 4.500%, 23/03/28	768,584	0.02
EUR 4,173,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	3,926,970	0.12	HUF 12,500,000	Hungary Government Bond, 6.750%, 22/10/28	35,074	0.00
EUR 3,750,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	4,002,226	0.12	HUF 130,000,000	Hungary Government Bond, 2.000%, 23/05/29	288,485	0.01
EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,141,154	0.07	HUF 200,000,000	Hungary Government Bond, 3.000%, 21/08/30	456,050	0.02
EUR 2,800,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	3,693,529	0.11	HUF 200,000,000	Hungary Government Bond, 3.250%, 22/10/31	452,464	0.02
EUR 3,600,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	3,715,471	0.12	HUF 125,000,000	Hungary Government Bond, 4.750%, 24/11/32	309,648	0.01
EUR 4,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	4,869,784	0.15	<b>Total Hungary</b>		<b>4,697,648</b>	<b>0.15</b>
EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	1,083,069	0.03	<b>Indonesia</b>			
EUR 2,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	2,117,435	0.07	IDR 20,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,350,302	0.04
EUR 2,000,000	Bundesschatzanweisungen, 0.400%, 13/09/24	2,107,093	0.07	IDR 15,000,000,000	Indonesia Treasury Bond, 7.250%, 15/02/26	1,030,015	0.03
				IDR 20,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,326,250	0.04
				IDR 15,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	982,731	0.03
				IDR 15,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,036,788	0.03
				IDR 6,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	402,117	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Indonesia <i>(continued)</i>				Israel <i>(continued)</i>			
IDR 65,000,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	4,384,186	0.14	ILS 2,400,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	542,158	0.02
IDR 20,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,469,308	0.05	ILS 1,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	329,995	0.01
IDR 20,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,387,680	0.04	<b>Total Israel</b>		<b>4,380,444</b>	<b>0.14</b>
IDR 37,000,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	2,494,406	0.08	Italy			
IDR 30,000,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	2,105,933	0.07	EUR 2,003,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	2,141,437	0.07
IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, 15/10/25	671,869	0.02	EUR 9,900,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/08/24	9,970,488	0.31
IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.000%, 15/01/27	671,416	0.02	EUR 2,428,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	2,647,359	0.08
IDR 15,000,000,000	Perusahaan Penerbit SBSN Indonesia, 5.875%, 15/07/28	991,956	0.03	EUR 2,555,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	2,702,403	0.08
IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/09/29	676,258	0.02	EUR 2,928,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	3,139,888	0.10
IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	758,606	0.03	EUR 2,850,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,947,478	0.09
<b>Total Indonesia</b>		<b>21,739,821</b>	<b>0.68</b>	EUR 3,006,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	3,339,923	0.10
Ireland				EUR 4,800,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	5,177,109	0.16
EUR 1,246,000	Ireland Government Bond, 5.400%, 13/03/25	1,408,936	0.05	EUR 2,258,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	2,362,599	0.07
EUR 1,669,000	Ireland Government Bond, 1.000%, 15/05/26	1,722,188	0.05	EUR 2,821,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,948,694	0.09
EUR 2,150,000	Ireland Government Bond, 0.200%, 15/05/27	2,028,031	0.06	EUR 2,400,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	2,522,567	0.08
EUR 1,199,000	Ireland Government Bond, 0.900%, 15/05/28	1,194,539	0.04	EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	2,378,190	0.07
EUR 1,394,000	Ireland Government Bond, 1.100%, 15/05/29	1,380,297	0.04	EUR 2,668,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	2,830,568	0.09
EUR 1,300,000	Ireland Government Bond, 2.400%, 15/05/30	1,386,148	0.04	EUR 2,684,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	2,811,496	0.09
EUR 1,000,000	Ireland Government Bond, 1.350%, 18/03/31	984,890	0.03	EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	2,817,284	0.09
EUR 1,300,000	Ireland Government Bond, zero coupon, 18/10/31	1,129,364	0.04	EUR 5,050,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	4,901,906	0.16
EUR 800,000	Ireland Government Bond, 0.350%, 18/10/32	699,532	0.02	EUR 3,089,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	3,432,245	0.11
EUR 650,000	Ireland Government Bond, 1.300%, 15/05/33	614,613	0.02	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	1,964,900	0.06
<b>Total Ireland</b>		<b>12,548,538</b>	<b>0.39</b>	EUR 2,980,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	3,061,410	0.10
Israel				EUR 2,490,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	2,590,813	0.08
ILS 500,000	Israel Government Bond - Fixed, 0.400%, 31/10/24	127,854	0.00	EUR 1,562,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,890,746	0.06
ILS 3,800,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	944,084	0.04	EUR 2,724,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	2,741,029	0.09
ILS 2,755,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	704,869	0.02	EUR 2,800,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	2,769,635	0.09
ILS 2,165,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	624,655	0.02	EUR 2,150,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	2,134,096	0.07
ILS 2,645,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	666,633	0.02	EUR 2,370,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	2,447,570	0.08
ILS 1,760,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	440,196	0.01				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Italy <i>(continued)</i>				Japan			
EUR 2,697,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	2,760,939	0.09	JPY 800,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	5,546,726	0.17
EUR 11,100,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	9,989,757	0.31	JPY 800,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	5,549,715	0.17
EUR 3,259,000	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	3,956,034	0.12	JPY 6,740,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	46,818,842	1.46
EUR 2,550,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	2,663,202	0.08	JPY 6,625,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	45,922,394	1.44
EUR 3,215,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	3,259,301	0.10	JPY 800,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	5,577,666	0.17
EUR 2,550,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	2,372,171	0.07	JPY 600,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	4,203,134	0.13
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	1,421,605	0.04	JPY 575,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	3,986,073	0.12
EUR 3,210,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	3,671,823	0.11	JPY 550,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	3,831,715	0.12
EUR 3,134,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	3,269,913	0.10	JPY 990,800,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	6,902,798	0.21
EUR 2,350,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	2,139,610	0.07	JPY 946,400,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	6,597,593	0.21
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	2,380,122	0.07	JPY 662,200,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	4,609,033	0.14
EUR 3,168,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	3,317,485	0.10	JPY 359,600,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,510,296	0.08
EUR 3,800,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	4,502,506	0.14	JPY 1,005,100,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	7,012,230	0.22
EUR 2,650,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	2,897,743	0.09	JPY 1,166,600,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	8,148,806	0.25
EUR 3,400,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	3,652,239	0.11	JPY 1,125,900,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	7,874,406	0.24
EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	2,708,489	0.08	JPY 1,052,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	7,349,188	0.23
EUR 3,100,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,909,757	0.09	JPY 1,061,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	7,378,618	0.23
EUR 3,450,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	3,032,239	0.10	JPY 1,023,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	7,118,269	0.22
EUR 4,100,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	5,132,034	0.16	JPY 1,081,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	7,520,157	0.23
EUR 2,850,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	2,415,064	0.08	JPY 1,081,600,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	7,521,698	0.23
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	1,650,280	0.05	JPY 1,046,400,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	7,277,271	0.23
EUR 3,400,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	3,112,002	0.10	JPY 930,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	6,473,244	0.20
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	2,911,269	0.09	JPY 995,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	6,917,698	0.22
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	3,729,356	0.12	JPY 980,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	6,804,842	0.21
EUR 3,100,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	3,499,223	0.11	JPY 1,447,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	10,040,699	0.31
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	1,243,359	0.04	JPY 1,084,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	7,515,268	0.23
Total Italy		163,269,355	5.09	JPY 1,023,300,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	7,087,097	0.22
				JPY 1,003,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	6,946,774	0.22
				JPY 1,000,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	6,917,978	0.22



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 961,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	6,650,344	0.21	JPY 225,200,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,671,452	0.05
JPY 950,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	6,564,652	0.20	JPY 200,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	1,488,940	0.05
JPY 10,290,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	70,508,707	2.20	JPY 398,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,965,911	0.09
JPY 3,550,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	24,285,913	0.76	JPY 300,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	2,232,850	0.07
JPY 1,350,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	9,456,958	0.29	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,493,797	0.05
JPY 1,050,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	7,337,977	0.23	JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,002,247	0.03
JPY 30,000,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	241,849	0.01	JPY 308,700,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	2,332,844	0.07
JPY 70,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	579,208	0.02	JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,006,351	0.03
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	406,116	0.01	JPY 221,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,671,105	0.05
JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	811,540	0.02	JPY 335,200,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,534,148	0.08
JPY 8,400,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	59,439	0.00	JPY 250,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,904,729	0.06
JPY 312,600,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	2,216,219	0.07	JPY 121,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	929,808	0.03
JPY 335,700,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	2,386,075	0.07	JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	761,795	0.02
JPY 134,600,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	960,234	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,152,873	0.04
JPY 108,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	774,396	0.02	JPY 107,300,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	828,423	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	715,474	0.02	JPY 208,800,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,596,666	0.05
JPY 118,900,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	852,080	0.03	JPY 71,900,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	552,446	0.02
JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	868,561	0.03	JPY 252,100,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,916,473	0.06
JPY 114,700,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	824,656	0.03	JPY 321,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	2,464,083	0.08
JPY 75,200,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	542,688	0.02	JPY 222,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	1,698,643	0.05
JPY 110,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	799,994	0.02	JPY 283,400,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,184,377	0.07
JPY 241,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	1,754,865	0.05	JPY 331,300,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	2,562,495	0.08
JPY 228,700,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,663,789	0.05	JPY 207,100,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,610,418	0.05
JPY 141,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	1,034,736	0.03	JPY 650,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	5,046,871	0.16
JPY 163,900,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,201,079	0.04	JPY 400,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	3,114,899	0.10
JPY 141,900,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	1,042,649	0.03	JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,566,458	0.05
JPY 141,900,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,045,339	0.03	JPY 420,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	3,282,123	0.10
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	738,562	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,572,159	0.05
JPY 234,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,734,491	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,519,909	0.05

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.58% (continued)				Government Bonds - 96.58% (continued)			
Japan (continued)				Japan (continued)			
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,538,852	0.05	JPY 500,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	3,464,732	0.11
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	1,168,440	0.04	JPY 400,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	2,772,145	0.09
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,542,132	0.05	JPY 500,000,000	Japan Government Two Year Bond, 0.005%, 01/06/25	3,464,835	0.11
JPY 270,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,095,141	0.06	<b>Total Japan</b>		<b>565,537,090</b>	<b>17.63</b>
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,173,660	0.04	<b>Korea</b>			
JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,756,339	0.09	KRW 500,000,000	Korea Treasury Bond, 1.125%, 10/06/24	371,031	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,558,059	0.05	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/09/24	1,108,747	0.03
JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,568,451	0.05	KRW 3,000,000,000	Korea Treasury Bond, 1.500%, 10/03/25	2,195,856	0.07
JPY 220,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,748,401	0.05	KRW 2,500,000,000	Korea Treasury Bond, 3.375%, 10/03/25	1,885,290	0.06
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	1,550,420	0.05	KRW 4,000,000,000	Korea Treasury Bond, 3.125%, 10/06/25	3,002,542	0.09
JPY 300,000,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,342,298	0.07	KRW 3,000,000,000	Korea Treasury Bond, 1.125%, 10/09/25	2,155,275	0.07
JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,542,450	0.05	KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	293,414	0.01
JPY 350,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,718,878	0.08	KRW 1,500,000,000	Korea Treasury Bond, 4.250%, 10/12/25	1,155,762	0.04
JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,545,854	0.05	KRW 3,300,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,348,403	0.07
JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,336,154	0.07	KRW 1,000,000,000	Korea Treasury Bond, 1.875%, 10/06/26	720,985	0.02
JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,536,334	0.05	KRW 1,500,000,000	Korea Treasury Bond, 1.750%, 10/09/26	1,072,172	0.03
JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,547,985	0.05	KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/12/26	705,485	0.02
JPY 400,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	3,119,715	0.10	KRW 6,500,000,000	Korea Treasury Bond, 2.375%, 10/03/27	4,608,211	0.14
JPY 200,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,526,578	0.05	KRW 2,000,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,431,586	0.05
JPY 250,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,923,306	0.06	KRW 1,300,000,000	Korea Treasury Bond, 3.125%, 10/09/27	964,875	0.03
JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,550,752	0.05	KRW 1,200,000,000	Korea Treasury Bond, 2.375%, 10/12/27	861,947	0.03
JPY 500,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	3,883,350	0.12	KRW 5,000,000,000	Korea Treasury Bond, 3.250%, 10/03/28	3,721,903	0.12
JPY 250,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,943,681	0.06	KRW 3,000,000,000	Korea Treasury Bond, 2.625%, 10/06/28	2,166,549	0.07
JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	2,351,264	0.07	KRW 1,500,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,064,246	0.03
JPY 600,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	4,626,810	0.14	KRW 1,650,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,130,531	0.04
JPY 3,500,000,000	Japan Government Two Year Bond, 0.005%, 01/06/24	24,253,877	0.77	KRW 2,300,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,513,767	0.05
JPY 450,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	3,118,726	0.10	KRW 4,100,000,000	Korea Treasury Bond, 1.375%, 10/06/30	2,669,355	0.08
JPY 450,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	3,118,663	0.10	KRW 3,600,000,000	Korea Treasury Bond, 1.500%, 10/12/30	2,342,492	0.07
JPY 500,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	3,464,697	0.11	KRW 4,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,743,216	0.09

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Korea <i>(continued)</i>				Malaysia <i>(continued)</i>			
KRW 4,800,000,000	Korea Treasury Bond, 3.375%, 10/06/32	3,547,387	0.11	MYR 3,000,000	Malaysia Government Bond, 3.906%, 15/07/26	650,622	0.02
KRW 1,600,000,000	Korea Treasury Bond, 4.250%, 10/12/32	1,265,117	0.04	MYR 420,000	Malaysia Government Bond, 3.900%, 30/11/26	91,092	0.00
<b>Total Korea</b>		<b>47,046,144</b>	<b>1.47</b>	MYR 1,750,000	Malaysia Government Bond, 3.899%, 16/11/27	379,564	0.01
Latvia				MYR 2,000,000	Malaysia Government Bond, 3.519%, 20/04/28	427,158	0.01
EUR 300,000	Latvia Government International Bond, 3.875%, 25/03/27	331,162	0.01	MYR 1,270,000	Malaysia Government Bond, 3.733%, 15/06/28	273,536	0.01
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	97,161	0.00	MYR 40,000	Malaysia Government Bond, 5.248%, 15/09/28	9,212	0.00
EUR 200,000	Latvia Government International Bond, 0.250%, 23/01/30	173,989	0.01	MYR 5,500,000	Malaysia Government Bond, 4.504%, 30/04/29	1,226,568	0.04
EUR 500,000	Republic Of Latvia, zero coupon, perpetual	409,354	0.01	MYR 2,720,000	Malaysia Government Bond, 3.885%, 15/08/29	586,529	0.02
<b>Total Latvia</b>		<b>1,011,666</b>	<b>0.03</b>	MYR 8,000,000	Malaysia Government Bond, 2.632%, 15/04/31	1,575,610	0.05
Lithuania				MYR 4,500,000	Malaysia Government Bond, 3.582%, 15/07/32	945,284	0.03
EUR 127,000	Lithuania Government International Bond, 2.125%, 29/10/26	132,319	0.00	MYR 1,155,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	249,361	0.01
EUR 42,000	Lithuania Government International Bond, 0.950%, 26/05/27	41,551	0.00	MYR 4,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	860,229	0.03
EUR 500,000	Lithuania Government International Bond, 4.125%, 25/04/28	555,777	0.02	MYR 1,680,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	365,072	0.01
EUR 150,000	Lithuania Government International Bond, 0.750%, perpetual	134,915	0.01	MYR 2,000,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	431,053	0.01
<b>Total Lithuania</b>		<b>864,562</b>	<b>0.03</b>	MYR 840,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	184,512	0.01
Luxembourg				MYR 5,000,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	1,063,846	0.03
EUR 500,000	Luxembourg Government Bond, zero coupon, 28/04/25	489,175	0.02	MYR 2,000,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	426,571	0.01
EUR 384,000	Luxembourg Government Bond, 0.625%, 01/02/27	381,357	0.01	MYR 4,340,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	960,026	0.03
EUR 42,000	Luxembourg Government Bond, 2.250%, 19/03/28	44,052	0.00	MYR 2,650,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	579,406	0.02
EUR 300,000	State of the Grand-Duchy of Luxembourg, 1.375%, 25/05/29	298,337	0.01	MYR 7,000,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,466,948	0.05
EUR 300,000	State of the Grand-Duchy of Luxembourg, zero coupon, 24/03/31	260,626	0.01	MYR 6,000,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	1,316,568	0.04
<b>Total Luxembourg</b>		<b>1,473,547</b>	<b>0.05</b>	<b>Total Malaysia</b>		<b>16,702,043</b>	<b>0.52</b>
Malaysia				Mexico			
MYR 6,500,000	Malaysia Government Bond, 3.478%, 14/06/24	1,395,004	0.04	MXN 33,350,000	Mexican Bonos, 8.000%, 05/09/24	1,882,596	0.06
MYR 1,355,000	Malaysia Government Bond, 4.181%, 15/07/24	292,816	0.01	MXN 28,100,000	Mexican Bonos, 10.000%, 05/12/24	1,626,541	0.05
MYR 630,000	Malaysia Government Bond, 4.059%, 30/09/24	136,145	0.01	MXN 52,225,000	Mexican Bonos, 5.750%, 05/03/26	2,774,452	0.09
MYR 2,000,000	Malaysia Government Bond, 3.882%, 14/03/25	431,931	0.01	MXN 41,500,000	Mexican Bonos, 5.500%, 04/03/27	2,147,992	0.07
MYR 1,595,000	Malaysia Government Bond, 3.955%, 15/09/25	345,542	0.01	MXN 49,575,000	Mexican Bonos, 7.500%, 03/06/27	2,744,467	0.08
MYR 145,000	Malaysia Government Bond, 4.392%, 15/04/26	31,838	0.00	MXN 36,650,000	Mexican Bonos, 8.500%, 31/05/29	2,114,163	0.06
				MXN 58,500,000	Mexican Bonos, 7.750%, 29/05/31	3,230,573	0.10
				MXN 35,000,000	Mexican Bonos, 7.500%, 26/05/33	1,882,496	0.06
				<b>Total Mexico</b>		<b>18,403,280</b>	<b>0.57</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.58% (continued)				Government Bonds - 96.58% (continued)			
Netherlands				Norway (continued)			
EUR 1,705,000	Netherlands Government Bond, 2.000%, 15/07/24	1,833,704	0.06	NOK 5,000,000	Norway Government Bond, 1.250%, 17/09/31	386,786	0.01
EUR 2,608,000	Netherlands Government Bond, 0.250%, 15/07/25	2,684,909	0.08	NOK 3,500,000	Norway Government Bond, 2.125%, 18/05/32	288,659	0.01
EUR 9,750,000	Netherlands Government Bond, zero coupon, 15/01/26	9,219,865	0.28	<b>Total Norway</b>		<b>3,428,993</b>	<b>0.11</b>
EUR 2,609,000	Netherlands Government Bond, 0.500%, 15/07/26	2,644,153	0.08	Peru			
EUR 2,421,000	Netherlands Government Bond, 0.750%, 15/07/27	2,434,312	0.08	PEN 2,500,000	Peru Government Bond, 6.350%, 12/08/28	699,487	0.02
EUR 1,697,000	Netherlands Government Bond, 5.500%, 15/01/28	2,059,769	0.06	PEN 3,400,000	Peru Government Bond, 5.940%, 12/02/29	921,127	0.03
EUR 2,799,000	Netherlands Government Bond, 0.750%, 15/07/28	2,766,906	0.09	<b>Total Peru</b>		<b>1,620,614</b>	<b>0.05</b>
EUR 1,736,000	Netherlands Government Bond, 0.250%, 15/07/29	1,637,854	0.05	Poland			
EUR 2,200,000	Netherlands Government Bond, 0.500%, 15/07/32	1,983,838	0.06	PLN 4,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	939,209	0.03
EUR 2,020,000	Netherlands Government Bond, 2.500%, 15/01/33	2,169,331	0.07	PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	676,075	0.02
EUR 800,000	Netherlands Government Bond, 2.500%, perpetual	859,569	0.03	PLN 3,475,000	Republic of Poland Government Bond, 3.250%, 25/07/25	814,399	0.03
<b>Total Netherlands</b>		<b>30,294,210</b>	<b>0.94</b>	PLN 5,540,000	Republic of Poland Government Bond, 2.500%, 25/07/26	1,245,390	0.04
New Zealand				PLN 3,700,000	Republic of Poland Government Bond, 0.250%, 25/10/26	764,634	0.02
NZD 1,045,000	New Zealand Government Bond, 2.750%, 15/04/25	613,029	0.02	PLN 6,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	1,380,194	0.04
NZD 1,100,000	New Zealand Government Bond, 0.500%, 15/05/26	596,705	0.02	PLN 3,710,000	Republic of Poland Government Bond, 2.500%, 25/07/27	810,549	0.03
NZD 1,960,000	New Zealand Government Bond, 4.500%, 15/04/27	1,192,112	0.04	PLN 5,075,000	Republic of Poland Government Bond, 2.750%, 25/04/28	1,102,761	0.03
NZD 1,100,000	New Zealand Government Bond, 0.250%, 15/05/28	547,300	0.02	PLN 3,000,000	Republic of Poland Government Bond, 7.500%, 25/07/28	797,576	0.02
NZD 1,804,000	New Zealand Government Bond, 3.000%, 20/04/29	1,016,759	0.03	PLN 150,000	Republic of Poland Government Bond, 5.750%, 25/04/29	37,263	0.00
NZD 1,500,000	New Zealand Government Bond, 1.500%, 15/05/31	733,655	0.02	PLN 6,000,000	Republic of Poland Government Bond, 2.750%, 25/10/29	1,261,005	0.04
NZD 700,000	New Zealand Government Bond, 2.000%, 15/05/32	348,419	0.01	PLN 4,400,000	Republic of Poland Government Bond, 1.250%, 25/10/30	807,312	0.03
NZD 2,000,000	New Zealand Government Bond, 3.500%, 14/04/33	1,116,616	0.03	PLN 5,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	898,830	0.03
<b>Total New Zealand</b>		<b>6,164,595</b>	<b>0.19</b>	<b>Total Poland</b>		<b>11,535,197</b>	<b>0.36</b>
Norway				Portugal			
NOK 6,440,000	Norway Government Bond, 1.750%, 13/03/25	577,905	0.02	EUR 1,561,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,698,811	0.05
NOK 8,140,000	Norway Government Bond, 1.500%, 19/02/26	712,329	0.02	EUR 1,665,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,813,173	0.06
NOK 3,360,000	Norway Government Bond, 1.750%, 17/02/27	290,972	0.01	EUR 1,323,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,504,319	0.05
NOK 4,680,000	Norway Government Bond, 2.000%, 26/04/28	402,238	0.01	EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	994,098	0.03
NOK 3,500,000	Norway Government Bond, 1.750%, 06/09/29	290,969	0.01	EUR 2,353,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	2,465,209	0.08
NOK 6,000,000	Norway Government Bond, 1.375%, 19/08/30	479,135	0.02	EUR 1,568,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,616,994	0.05
				EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	1,263,934	0.04
				EUR 1,550,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	1,414,682	0.04



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Portugal <i>(continued)</i>				Slovakia			
EUR 1,200,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	1,050,227	0.03	EUR 200,000	Slovakia Government Bond, zero coupon, 17/06/24	211,299	0.01
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	966,539	0.03	EUR 285,000	Slovakia Government Bond, 3.375%, 15/11/24	310,366	0.01
<b>Total Portugal</b>		<b>14,787,986</b>	<b>0.46</b>	EUR 300,000	Slovakia Government Bond, 0.250%, 14/05/25	308,143	0.01
Romania				EUR 188,000	Slovakia Government Bond, 4.350%, 14/10/25	208,605	0.01
RON 1,000,000	Romania Government Bond, 3.700%, 25/11/24	212,718	0.01	EUR 242,000	Slovakia Government Bond, 0.625%, 22/05/26	244,009	0.01
RON 3,500,000	Romania Government Bond, 3.650%, 28/07/25	685,353	0.02	EUR 335,000	Slovakia Government Bond, 1.375%, 21/01/27	341,151	0.01
RON 2,000,000	Romania Government Bond, 4.850%, 22/04/26	422,184	0.01	EUR 200,000	Slovakia Government Bond, 0.125%, 17/06/27	191,613	0.01
RON 2,500,000	Romania Government Bond, 3.250%, 24/06/26	503,124	0.02	EUR 326,000	Slovakia Government Bond, 1.000%, 12/06/28	317,318	0.01
RON 2,000,000	Romania Government Bond, 2.500%, 25/10/27	373,464	0.01	EUR 433,000	Slovakia Government Bond, 3.625%, 16/01/29	481,969	0.01
RON 3,850,000	Romania Government Bond, 4.150%, 26/01/28	735,048	0.03	EUR 400,000	Slovakia Government Bond, 0.750%, 09/04/30	364,887	0.01
RON 2,000,000	Romania Government Bond, 5.000%, 12/02/29	405,007	0.01	EUR 900,000	Slovakia Government Bond, 1.000%, 09/10/30	808,610	0.02
RON 2,400,000	Romania Government Bond, 4.850%, 25/07/29	479,963	0.01	EUR 700,000	Slovakia Government Bond, 1.625%, 21/01/31	670,537	0.02
RON 2,000,000	Romania Government Bond, 6.700%, 25/02/32	437,188	0.01	EUR 200,000	Slovakia Government Bond, 4.000%, 19/10/32	224,310	0.01
RON 2,000,000	Romania Government Bond, 8.250%, 29/09/32	482,854	0.02	<b>Total Slovakia</b>		<b>4,682,817</b>	<b>0.15</b>
<b>Total Romania</b>		<b>4,736,903</b>	<b>0.15</b>	Slovenia			
Singapore				EUR 30,000	Slovenia Government Bond, 4.625%, 09/09/24	33,515	0.00
SGD 710,000	Singapore Government Bond, 3.000%, 01/09/24	520,023	0.02	EUR 384,000	Slovenia Government Bond, 2.125%, 28/07/25	412,769	0.01
SGD 439,000	Singapore Government Bond, 2.375%, 01/06/25	317,169	0.01	EUR 30,000	Slovenia Government Bond, 5.125%, 30/03/26	34,344	0.00
SGD 1,300,000	Singapore Government Bond, 0.500%, 01/11/25	896,758	0.03	EUR 389,000	Slovenia Government Bond, 1.250%, 22/03/27	394,122	0.01
SGD 1,210,000	Singapore Government Bond, 2.125%, 01/06/26	863,250	0.03	EUR 326,000	Slovenia Government Bond, 1.000%, 06/03/28	320,146	0.01
SGD 1,000,000	Singapore Government Bond, 1.250%, 01/11/26	691,425	0.02	EUR 368,000	Slovenia Government Bond, 1.188%, 14/03/29	357,553	0.01
SGD 419,000	Singapore Government Bond, 3.500%, 01/03/27	312,218	0.01	EUR 200,000	Slovenia Government Bond, 0.275%, 14/01/30	180,179	0.01
SGD 1,131,000	Singapore Government Bond, 2.625%, 01/05/28	817,787	0.02	EUR 300,000	Slovenia Government Bond, 0.875%, 15/07/30	278,820	0.01
SGD 1,297,000	Singapore Government Bond, 2.875%, 01/07/29	945,569	0.03	EUR 300,000	Slovenia Government Bond, zero coupon, 12/02/31	256,564	0.01
SGD 700,000	Singapore Government Bond, 2.875%, 01/09/30	509,761	0.01	EUR 200,000	Slovenia Government Bond, 0.125%, 01/07/31	171,163	0.00
SGD 1,500,000	Singapore Government Bond, 1.625%, 01/07/31	995,208	0.03	EUR 500,000	Slovenia Government Bond, 2.250%, 03/03/32	505,450	0.02
SGD 500,000	Singapore Government Bond, 2.625%, 01/08/32	356,844	0.01	<b>Total Slovenia</b>		<b>2,944,625</b>	<b>0.09</b>
<b>Total Singapore</b>		<b>7,226,012</b>	<b>0.22</b>				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
Spain				Sweden			
EUR 3,200,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	2,804,307	0.09	SEK 2,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	156,053	0.00
EUR 2,010,000	Spain Government Bond, 0.250%, 30/07/24	2,115,150	0.07	SEK 5,630,000	Sweden Government Bond, 2.500%, 12/05/25	512,300	0.02
EUR 3,051,000	Spain Government Bond, 2.750%, 31/10/24	3,299,450	0.10	SEK 8,620,000	Sweden Government Bond, 1.000%, 12/11/26	746,219	0.02
EUR 16,000,000	Spain Government Bond, zero coupon, 31/01/25	15,857,257	0.48	SEK 6,780,000	Sweden Government Bond, 0.750%, 12/05/28	570,186	0.02
EUR 2,918,000	Spain Government Bond, 1.600%, 30/04/25	3,081,602	0.10	SEK 8,500,000	Sweden Government Bond, 0.750%, 12/11/29	699,623	0.02
EUR 2,956,000	Spain Government Bond, 4.650%, 30/07/25	3,303,622	0.10	SEK 6,500,000	Sweden Government Bond, 0.125%, 12/05/31	496,474	0.02
EUR 3,681,000	Spain Government Bond, 2.150%, 31/10/25	3,911,959	0.12	SEK 7,000,000	Sweden Government Bond, 2.250%, 01/06/32	632,160	0.02
EUR 3,270,000	Spain Government Bond, 1.950%, 30/04/26	3,436,070	0.11	<b>Total Sweden</b>		<b>3,813,015</b>	<b>0.12</b>
EUR 2,250,000	Spain Government Bond, 2.800%, 31/05/26	2,414,886	0.08	Switzerland			
EUR 3,160,000	Spain Government Bond, 5.900%, 30/07/26	3,701,439	0.12	CHF 500,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	560,281	0.02
EUR 3,567,000	Spain Government Bond, 1.300%, 31/10/26	3,652,965	0.11	CHF 427,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	517,631	0.02
EUR 3,024,000	Spain Government Bond, 1.500%, 30/04/27	3,092,788	0.10	CHF 116,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	147,720	0.00
EUR 6,250,000	Spain Government Bond, 0.800%, 30/07/27	6,049,384	0.19	CHF 891,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	938,804	0.03
EUR 3,302,000	Spain Government Bond, 1.450%, 31/10/27	3,343,429	0.10	CHF 1,050,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	1,137,577	0.04
EUR 3,700,000	Spain Government Bond, 1.400%, 30/04/28	3,711,706	0.12	CHF 800,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	982,614	0.03
EUR 3,500,000	Spain Government Bond, 1.400%, 30/07/28	3,497,594	0.11	CHF 750,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	804,843	0.02
EUR 2,394,000	Spain Government Bond, 5.150%, 31/10/28	2,852,485	0.09	<b>Total Switzerland</b>		<b>5,089,470</b>	<b>0.16</b>
EUR 3,373,000	Spain Government Bond, 6.000%, 31/01/29	4,192,892	0.13	Thailand			
EUR 2,902,000	Spain Government Bond, 1.450%, 30/04/29	2,874,455	0.09	THB 60,000,000	Thailand Government Bond, 0.750%, 17/06/24	1,668,921	0.05
EUR 3,100,000	Spain Government Bond, 0.600%, 31/10/29	2,883,275	0.09	THB 40,000,000	Thailand Government Bond, 1.450%, 17/12/24	1,117,428	0.03
EUR 6,250,000	Spain Government Bond, 0.500%, 30/04/30	5,583,816	0.17	THB 35,000,000	Thailand Government Bond, 0.950%, 17/06/25	964,482	0.03
EUR 3,200,000	Spain Government Bond, 1.950%, 30/07/30	3,210,264	0.10	THB 25,300,000	Thailand Government Bond, 3.850%, 12/12/25	741,631	0.02
EUR 3,450,000	Spain Government Bond, 1.250%, 31/10/30	3,278,213	0.10	THB 26,900,000	Thailand Government Bond, 2.125%, 17/12/26	755,962	0.02
EUR 3,200,000	Spain Government Bond, 0.100%, 30/04/31	2,738,533	0.09	THB 51,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,369,800	0.04
EUR 3,300,000	Spain Government Bond, 5.750%, 30/07/32	4,288,031	0.13	THB 75,000,000	Thailand Government Bond, 2.650%, 17/06/28	2,147,786	0.07
EUR 3,100,000	Spain Government Bond, 2.550%, 31/10/32	3,169,705	0.10	THB 39,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,130,608	0.04
EUR 3,500,000	Spain Government Bond, 3.150%, 30/04/33	3,744,117	0.12	THB 18,400,000	Thailand Government Bond, 4.875%, 22/06/29	589,459	0.02
<b>Total Spain</b>		<b>106,089,394</b>	<b>3.31</b>	THB 45,000,000	Thailand Government Bond, 1.600%, 17/12/29	1,207,328	0.04
				THB 95,000,000	Thailand Government Bond, 2.000%, 17/12/31	2,587,226	0.08
				<b>Total Thailand</b>		<b>14,280,631</b>	<b>0.44</b>

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 2,028,000	United Kingdom Gilt, 2.750%, 07/09/24	2,500,641	0.08	USD 7,552,000	United States Treasury Note/Bond, 2.375%, 15/08/24	7,308,330	0.23
GBP 11,400,000	United Kingdom Gilt, 0.250%, 31/01/25	11,899,297	0.37	USD 3,600,000	United States Treasury Note/Bond, 1.250%, 31/08/24	3,433,359	0.11
GBP 4,591,000	United Kingdom Gilt, 5.000%, 07/03/25	5,810,564	0.18	USD 3,737,000	United States Treasury Note/Bond, 1.875%, 31/08/24	3,590,586	0.11
GBP 5,750,000	United Kingdom Gilt, 0.625%, 07/06/25	6,695,839	0.21	USD 17,600,000	United States Treasury Note/Bond, 3.250%, 31/08/24	16,974,829	0.54
GBP 5,516,000	United Kingdom Gilt, 2.000%, 07/09/25	6,532,045	0.20	USD 3,750,000	United States Treasury Note/Bond, 1.500%, 30/09/24	3,578,027	0.11
GBP 2,800,000	United Kingdom Gilt, 3.500%, 22/10/25	3,398,951	0.11	USD 2,742,000	United States Treasury Note/Bond, 2.125%, 30/09/24	2,636,497	0.08
GBP 9,550,000	United Kingdom Gilt, 0.125%, 30/01/26	10,252,229	0.32	USD 10,750,000	United States Treasury Note/Bond, 4.250%, 30/09/24	10,619,239	0.33
GBP 5,535,000	United Kingdom Gilt, 1.500%, 22/07/26	6,337,948	0.20	USD 44,350,000	United States Treasury Note/Bond, 0.625%, 15/10/24	37,292,449	1.17
GBP 10,300,000	United Kingdom Gilt, 0.375%, 22/10/26	10,474,681	0.32	USD 4,000,000	United States Treasury Note/Bond, 1.500%, 31/10/24	3,806,094	0.12
GBP 5,350,000	United Kingdom Gilt, 4.125%, 29/01/27	6,561,149	0.20	USD 2,949,000	United States Treasury Note/Bond, 2.250%, 31/10/24	2,833,805	0.09
GBP 5,151,000	United Kingdom Gilt, 1.250%, 22/07/27	5,686,850	0.18	USD 31,250,000	United States Treasury Note/Bond, 0.750%, 15/11/24	27,991,512	0.86
GBP 3,972,000	United Kingdom Gilt, 4.250%, 07/12/27	4,928,660	0.15	USD 7,565,000	United States Treasury Note/Bond, 2.250%, 15/11/24	7,263,582	0.23
GBP 4,906,000	United Kingdom Gilt, 1.625%, 22/10/28	5,356,173	0.17	USD 1,088,000	United States Treasury Note/Bond, 7.500%, 15/11/24	1,119,195	0.03
GBP 2,302,000	United Kingdom Gilt, 6.000%, 07/12/28	3,101,546	0.10	USD 4,400,000	United States Treasury Note/Bond, 1.500%, 30/11/24	4,177,422	0.13
GBP 4,700,000	United Kingdom Gilt, 0.500%, 31/01/29	4,752,971	0.15	USD 2,749,000	United States Treasury Note/Bond, 2.125%, 30/11/24	2,632,704	0.08
GBP 5,500,000	United Kingdom Gilt, 0.875%, 22/10/29	5,608,488	0.17	USD 7,350,000	United States Treasury Note/Bond, 1.000%, 15/12/24	6,917,326	0.22
GBP 5,350,000	United Kingdom Gilt, 4.750%, 07/12/30	6,955,514	0.22	USD 4,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	3,802,656	0.12
GBP 5,150,000	United Kingdom Gilt, 1.000%, 31/01/32	4,979,210	0.16	USD 3,496,000	United States Treasury Note/Bond, 2.250%, 31/12/24	3,347,420	0.10
GBP 5,100,000	United Kingdom Gilt, 4.250%, 07/06/32	6,451,404	0.20	USD 29,750,000	United States Treasury Note/Bond, 1.125%, 15/01/25	26,983,409	0.84
GBP 3,050,000	United Kingdom Gilt, 3.250%, 31/01/33	3,536,079	0.11	USD 26,950,000	United States Treasury Note/Bond, 1.375%, 31/01/25	23,024,145	0.72
<b>Total United Kingdom</b>		<b>121,820,239</b>	<b>3.80</b>	USD 3,879,000	United States Treasury Note/Bond, 2.500%, 31/01/25	3,722,476	0.12
United States				USD 6,000,000	United States Treasury Note/Bond, 4.125%, 31/01/25	5,906,016	0.18
USD 45,650,000	United States Treasury Note/Bond, 0.250%, 15/06/24	41,761,584	1.31	USD 32,000,000	United States Treasury Note/Bond, 1.500%, 15/02/25	28,645,962	0.89
USD 3,978,000	United States Treasury Note/Bond, 1.750%, 30/06/24	3,836,750	0.12	USD 6,780,000	United States Treasury Note/Bond, 2.000%, 15/02/25	6,452,388	0.20
USD 2,907,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,811,273	0.09	USD 78,000	United States Treasury Note/Bond, 7.625%, 15/02/25	80,907	0.00
USD 17,600,000	United States Treasury Note/Bond, 3.000%, 30/06/24	17,099,297	0.54	USD 3,333,000	United States Treasury Note/Bond, 2.750%, 28/02/25	3,210,747	0.10
USD 51,300,000	United States Treasury Note/Bond, 0.375%, 15/07/24	46,615,322	1.44	USD 5,500,000	United States Treasury Note/Bond, 4.625%, 28/02/25	5,457,461	0.17
USD 4,400,000	United States Treasury Note/Bond, 1.750%, 31/07/24	4,232,422	0.13	USD 9,850,000	United States Treasury Note/Bond, 1.750%, 15/03/25	9,232,772	0.29
USD 2,776,000	United States Treasury Note/Bond, 2.125%, 31/07/24	2,680,792	0.08	USD 40,950,000	United States Treasury Note/Bond, 0.500%, 31/03/25	35,923,483	1.12

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,158,000	United States Treasury Note/Bond, 2.625%, 31/03/25	2,071,006	0.06	USD 5,500,000	United States Treasury Note/Bond, 4.625%, 15/03/26	5,506,445	0.17
USD 19,500,000	United States Treasury Note/Bond, 2.625%, 15/04/25	18,362,813	0.57	USD 3,408,000	United States Treasury Note/Bond, 2.250%, 31/03/26	3,206,715	0.10
USD 3,768,000	United States Treasury Note/Bond, 2.875%, 30/04/25	3,627,583	0.11	USD 5,500,000	United States Treasury Note/Bond, 3.750%, 15/04/26	5,383,555	0.17
USD 3,500,000	United States Treasury Note/Bond, 3.875%, 30/04/25	3,432,051	0.11	USD 2,673,000	United States Treasury Note/Bond, 2.375%, 30/04/26	2,520,764	0.08
USD 7,103,000	United States Treasury Note/Bond, 2.125%, 15/05/25	6,744,243	0.21	USD 6,801,000	United States Treasury Note/Bond, 1.625%, 15/05/26	6,277,110	0.20
USD 26,200,000	United States Treasury Note/Bond, 2.750%, 15/05/25	24,399,253	0.76	USD 6,000,000	United States Treasury Note/Bond, 3.625%, 15/05/26	5,854,219	0.18
USD 3,100,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,983,266	0.09	USD 3,528,000	United States Treasury Note/Bond, 2.125%, 31/05/26	3,299,783	0.10
USD 4,500,000	United States Treasury Note/Bond, 4.250%, 31/05/25	4,443,398	0.14	USD 3,058,000	United States Treasury Note/Bond, 1.875%, 30/06/26	2,837,967	0.09
USD 20,600,000	United States Treasury Note/Bond, 2.875%, 15/06/25	19,326,512	0.60	USD 3,678,000	United States Treasury Note/Bond, 1.875%, 31/07/26	3,405,311	0.11
USD 2,775,000	United States Treasury Note/Bond, 2.750%, 30/06/25	2,661,940	0.08	USD 6,922,000	United States Treasury Note/Bond, 1.500%, 15/08/26	6,327,141	0.20
USD 2,900,000	United States Treasury Note/Bond, 2.875%, 31/07/25	2,787,172	0.09	USD 80,000	United States Treasury Note/Bond, 6.750%, 15/08/26	85,006	0.00
USD 7,544,000	United States Treasury Note/Bond, 2.000%, 15/08/25	7,115,524	0.22	USD 3,258,000	United States Treasury Note/Bond, 1.375%, 31/08/26	2,964,780	0.09
USD 16,950,000	United States Treasury Note/Bond, 3.125%, 15/08/25	16,229,293	0.50	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 30/09/26	2,289,844	0.07
USD 82,000	United States Treasury Note/Bond, 6.875%, 15/08/25	85,248	0.00	USD 3,300,000	United States Treasury Note/Bond, 1.625%, 31/10/26	3,017,438	0.09
USD 3,242,000	United States Treasury Note/Bond, 2.750%, 31/08/25	3,105,481	0.10	USD 6,520,000	United States Treasury Note/Bond, 2.000%, 15/11/26	6,031,509	0.19
USD 5,750,000	United States Treasury Note/Bond, 3.500%, 15/09/25	5,594,121	0.17	USD 604,000	United States Treasury Note/Bond, 6.500%, 15/11/26	641,514	0.02
USD 3,268,000	United States Treasury Note/Bond, 3.000%, 30/09/25	3,144,684	0.10	USD 3,500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	3,195,117	0.10
USD 3,166,000	United States Treasury Note/Bond, 3.000%, 31/10/25	3,044,802	0.10	USD 5,419,000	United States Treasury Note/Bond, 2.250%, 15/02/27	5,039,670	0.16
USD 8,341,000	United States Treasury Note/Bond, 2.250%, 15/11/25	7,879,638	0.25	USD 73,000	United States Treasury Note/Bond, 6.625%, 15/02/27	78,378	0.00
USD 5,250,000	United States Treasury Note/Bond, 4.500%, 15/11/25	5,223,340	0.16	USD 6,922,000	United States Treasury Note/Bond, 2.375%, 15/05/27	6,445,031	0.20
USD 3,658,000	United States Treasury Note/Bond, 2.875%, 30/11/25	3,505,964	0.11	USD 5,327,000	United States Treasury Note/Bond, 2.250%, 15/08/27	4,924,146	0.15
USD 5,500,000	United States Treasury Note/Bond, 4.000%, 15/12/25	5,414,062	0.17	USD 292,000	United States Treasury Note/Bond, 6.375%, 15/08/27	314,288	0.01
USD 3,200,000	United States Treasury Note/Bond, 2.625%, 31/12/25	3,047,750	0.10	USD 25,550,000	United States Treasury Note/Bond, 4.125%, 30/09/27	25,790,730	0.81
USD 5,500,000	United States Treasury Note/Bond, 3.875%, 15/01/26	5,397,734	0.17	USD 6,060,000	United States Treasury Note/Bond, 2.250%, 15/11/27	5,581,355	0.17
USD 3,455,000	United States Treasury Note/Bond, 2.625%, 31/01/26	3,287,918	0.10	USD 695,000	United States Treasury Note/Bond, 6.125%, 15/11/27	746,311	0.02
USD 7,273,000	United States Treasury Note/Bond, 1.625%, 15/02/26	6,738,889	0.21	USD 22,500,000	United States Treasury Note/Bond, 3.875%, 30/11/27	22,239,007	0.69
USD 5,700,000	United States Treasury Note/Bond, 4.000%, 15/02/26	5,613,164	0.18	USD 6,500,000	United States Treasury Note/Bond, 3.500%, 31/01/28	6,312,617	0.20
USD 165,000	United States Treasury Note/Bond, 6.000%, 15/02/26	170,182	0.01	USD 8,667,000	United States Treasury Note/Bond, 2.750%, 15/02/28	8,146,303	0.25
USD 4,305,000	United States Treasury Note/Bond, 2.500%, 28/02/26	4,080,333	0.13	USD 31,300,000	United States Treasury Note/Bond, 1.250%, 31/03/28	26,514,296	0.83



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.58% <i>(continued)</i>				Government Bonds - 96.58% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 6,000,000	United States Treasury Note/Bond, 3.625%, 31/03/28	5,861,250	0.18	USD 8,100,000	United States Treasury Note/Bond, 0.625%, perpetual	6,921,703	0.22
USD 7,928,000	United States Treasury Note/Bond, 2.875%, 15/05/28	7,481,431	0.23	USD 5,800,000	United States Treasury Note/Bond - When Issued, 4.375%, 31/10/24	5,729,992	0.18
USD 6,000,000	United States Treasury Note/Bond, 3.625%, 31/05/28	5,869,219	0.18	USD 6,500,000	United States Treasury Note/Bond - When Issued, 4.500%, 30/11/24	6,431,191	0.20
USD 8,570,000	United States Treasury Note/Bond, 2.875%, 15/08/28	8,073,877	0.25	USD 5,100,000	United States Treasury Note/Bond - When Issued, 4.250%, 31/12/24	5,029,078	0.16
USD 637,000	United States Treasury Note/Bond, 5.500%, 15/08/28	674,722	0.02	USD 6,000,000	United States Treasury Note/Bond - When Issued, 3.875%, 31/03/25	5,882,344	0.18
USD 7,566,000	United States Treasury Note/Bond, 3.125%, 15/11/28	7,208,388	0.22	USD 8,300,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	7,451,195	0.23
USD 1,274,000	United States Treasury Note/Bond, 5.250%, 15/11/28	1,338,098	0.04	USD 14,800,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	13,352,047	0.42
USD 8,193,000	United States Treasury Note/Bond, 2.625%, 15/02/29	7,590,046	0.24	USD 13,750,000	United States Treasury Note/Bond - When Issued, 0.875%, 30/06/26	12,343,653	0.38
USD 628,000	United States Treasury Note/Bond, 5.250%, 15/02/29	661,461	0.02	USD 7,600,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	6,771,125	0.21
USD 6,565,000	United States Treasury Note/Bond, 2.375%, 15/05/29	5,984,921	0.19	USD 41,950,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	36,969,192	1.15
USD 6,534,000	United States Treasury Note/Bond, 1.625%, 15/08/29	5,699,384	0.18	USD 14,400,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	13,012,664	0.40
USD 603,000	United States Treasury Note/Bond, 6.125%, 15/08/29	668,718	0.02	USD 6,700,000	United States Treasury Note/Bond - When Issued, 2.500%, 31/03/27	6,279,156	0.20
USD 5,000,000	United States Treasury Note/Bond, 4.000%, 31/10/29	4,988,281	0.16	USD 12,500,000	United States Treasury Note/Bond - When Issued, 2.750%, 30/04/27	11,796,406	0.37
USD 4,300,000	United States Treasury Note/Bond, 1.750%, 15/11/29	3,771,234	0.12	USD 5,500,000	United States Treasury Note/Bond - When Issued, 4.000%, 29/02/28	5,460,469	0.17
USD 5,000,000	United States Treasury Note/Bond, 3.500%, 31/01/30	4,853,125	0.15	USD 5,500,000	United States Treasury Note/Bond - When Issued, 3.500%, 30/04/28	5,344,023	0.17
USD 4,800,000	United States Treasury Note/Bond, 4.000%, 28/02/30	4,797,750	0.15	USD 8,750,000	United States Treasury Note/Bond - When Issued, 1.000%, 31/07/28	7,505,176	0.23
USD 5,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	4,892,188	0.15	USD 21,600,000	United States Treasury Note/Bond - When Issued, 1.125%, 31/08/28	18,079,750	0.57
USD 4,500,000	United States Treasury Note/Bond, 3.500%, 30/04/30	4,370,625	0.14	USD 7,500,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	6,506,250	0.20
USD 700,000	United States Treasury Note/Bond, 6.250%, 15/05/30	792,422	0.02	USD 7,500,000	United States Treasury Note/Bond - When Issued, 1.750%, 31/01/29	6,631,055	0.21
USD 2,000,000	United States Treasury Note/Bond, 3.750%, 31/05/30	1,972,500	0.06	USD 6,100,000	United States Treasury Note/Bond - When Issued, 2.375%, 31/03/29	5,570,539	0.17
USD 14,150,000	United States Treasury Note/Bond, 0.875%, 15/11/30	11,452,656	0.36	USD 6,700,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/04/29	6,283,867	0.20
USD 1,800,000	United States Treasury Note/Bond, 5.375%, 15/02/31	1,964,813	0.06	USD 5,500,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	5,451,445	0.17
USD 13,550,000	United States Treasury Note/Bond, 1.625%, 15/05/31	11,517,500	0.36	<b>Total United States</b>		<b>1,119,627,639</b>	<b>34.90</b>
USD 14,400,000	United States Treasury Note/Bond, 1.875%, 15/02/32	12,336,750	0.38	<b>Total Government Bonds</b>		<b>3,098,223,083</b>	<b>96.58</b>
USD 13,800,000	United States Treasury Note/Bond, 3.500%, 15/02/33	13,444,219	0.42	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>3,098,223,083</b>	<b>96.58</b>
USD 5,250,000	United States Treasury Note/Bond, 3.375%, 15/05/33	5,063,789	0.16	<b>TOTAL INVESTMENTS</b>		<b>3,098,223,083</b>	<b>96.58</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts Hedge – 1.48%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/23	Merrill Lynch International	11,135,000	6,612,275	20,586	0.00
Bought AUD / Sold EUR, due 06/07/23	BNP Paribas SA	35,674,000	21,657,594	117,501	0.01
Bought AUD / Sold USD, due 06/07/23	Westpac Banking Corporation	18,720,000	12,425,156	36,159	0.00
Bought CAD / Sold CHF, due 06/07/23	Barclays Bank PLC	10,473,000	7,066,028	15,851	0.00
Bought CAD / Sold CHF, due 06/07/23	Deutsche Bank AG	601,000	404,423	2,100	0.00
Bought CAD / Sold EUR, due 06/07/23	BNP Paribas SA	33,553,000	23,159,902	88,226	0.00
Bought CAD / Sold USD, due 06/07/23	Bank of Montreal	17,798,000	13,424,651	25,763	0.00
Bought CHF / Sold CNY, due 06/07/23	BNP Paribas SA	1,382,265	10,822,000	55,223	0.00
Bought CHF / Sold CNY, due 06/07/23	Goldman Sachs International	32,433,357	255,137,000	1,129,087	0.04
Bought CHF / Sold CNY, due 03/08/23	Deutsche Bank AG	32,838,904	265,959,000	87,163	0.00
Bought CHF / Sold COP, due 03/08/23	Royal Bank of Canada	413,069	1,938,061,000	3,073	0.00
Bought CHF / Sold CZK, due 03/08/23	Barclays Bank PLC	1,216,129	29,554,000	7,932	0.00
Bought CHF / Sold DKK, due 03/08/23	BNP Paribas SA	711,558	5,421,000	2,027	0.00
Bought CHF / Sold EUR, due 06/07/23	Barclays Bank PLC	2,173,000	2,220,490	6,452	0.00
Bought CHF / Sold EUR, due 03/08/23	Deutsche Bank AG	44,476,567	45,526,499	120,788	0.01
Bought CHF / Sold EUR, due 03/08/23	Westpac Banking Corporation	44,689,981	45,737,501	129,507	0.01
Bought CHF / Sold HUF, due 03/08/23	Barclays Bank PLC	663,027	254,156,000	5,692	0.00
Bought CHF / Sold IDR, due 06/07/23	Barclays Bank PLC	2,800,630	46,494,376,000	29,586	0.00
Bought CHF / Sold IDR, due 03/08/23	Goldman Sachs International	2,765,712	46,494,376,000	58	0.00
Bought CHF / Sold ILS, due 06/07/23	JPMorgan Chase Bank NA London	855,413	3,525,000	6,325	0.00
Bought CHF / Sold ILS, due 03/08/23	Barclays Bank PLC	851,571	3,525,000	4,052	0.00
Bought CHF / Sold JPY, due 06/07/23	Goldman Sachs International	35,080,911	5,445,883,500	1,531,525	0.05
Bought CHF / Sold JPY, due 06/07/23	JPMorgan Chase Bank NA London	451,739	69,446,000	24,433	0.00
Bought CHF / Sold JPY, due 06/07/23	Merrill Lynch International	35,085,612	5,445,883,500	1,536,780	0.05
Bought CHF / Sold JPY, due 06/07/23	Westpac Banking Corporation	641,030	98,133,000	37,528	0.00
Bought CHF / Sold JPY, due 03/08/23	Barclays Bank PLC	34,395,371	5,529,673,000	133,189	0.01
Bought CHF / Sold JPY, due 03/08/23	JPMorgan Chase Bank NA London	34,401,564	5,529,673,000	140,131	0.01
Bought CHF / Sold KRW, due 06/07/23	UBS AG	5,817,556	8,519,889,000	37,027	0.00
Bought CHF / Sold KRW, due 03/08/23	UBS AG	5,878,502	8,519,889,000	115,572	0.01
Bought CHF / Sold MXN, due 03/08/23	BNP Paribas SA	2,516,625	48,476,000	10,646	0.00
Bought CHF / Sold MYR, due 06/07/23	Goldman Sachs International	2,021,924	10,329,000	47,139	0.00
Bought CHF / Sold MYR, due 03/08/23	Goldman Sachs International	1,980,785	10,329,000	3,236	0.00
Bought CHF / Sold RON, due 03/08/23	Barclays Bank PLC	655,111	3,334,000	1,615	0.00
Bought CHF / Sold SEK, due 06/07/23	Goldman Sachs International	747,730	8,995,000	3,056	0.00
Bought CHF / Sold SEK, due 03/08/23	Merrill Lynch International	744,077	8,995,000	298	0.00
Bought CHF / Sold SGD, due 06/07/23	JPMorgan Chase Bank NA London	1,192,656	1,790,000	10,536	0.00
Bought CHF / Sold SGD, due 03/08/23	Barclays Bank PLC	1,182,267	1,790,000	1,382	0.00
Bought CHF / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	1,589,416	60,871,000	59,742	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold THB, due 03/08/23	Citibank NA	1,549,680	60,871,000	15,476	0.00
Bought CHF / Sold USD, due 06/07/23	Barclays Bank PLC	1,200,000	1,341,309	129	0.00
Bought CHF / Sold USD, due 06/07/23	Merrill Lynch International	46,450,371	51,580,002	345,265	0.01
Bought CHF / Sold USD, due 06/07/23	UBS AG	46,398,994	51,579,999	287,836	0.01
Bought CHF / Sold USD, due 06/07/23	Westpac Banking Corporation	47,641,298	52,953,999	302,565	0.01
Bought CHF / Sold USD, due 03/08/23	BNP Paribas SA	277,472	310,000	1,061	0.00
Bought CHF / Sold USD, due 03/08/23	Goldman Sachs International	45,629,920	51,003,666	149,991	0.01
Bought CHF / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	45,608,551	51,003,668	126,033	0.01
Bought CHF / Sold USD, due 03/08/23	UBS AG	45,624,666	51,003,666	144,102	0.01
Bought CHF / Sold USD, due 03/08/23	Westpac Banking Corporation	317,160	355,000	554	0.00
Bought CLP / Sold CHF, due 06/07/23	UBS AG	248,931,000	276,017	1,743	0.00
Bought CLP / Sold EUR, due 06/07/23	BNP Paribas SA	257,420,000	290,242	4,206	0.00
Bought CLP / Sold GBP, due 06/07/23	Standard Chartered Bank	451,407,000	438,706	4,927	0.00
Bought CLP / Sold USD, due 06/07/23	BNP Paribas SA	343,135,000	424,930	2,789	0.00
Bought DKK / Sold EUR, due 06/07/23	Merrill Lynch International	18,953,000	2,544,870	631	0.00
Bought EUR / Sold CHF, due 06/07/23	Barclays Bank PLC	2,464,006	2,383,607	23,806	0.00
Bought EUR / Sold CNY, due 06/07/23	HSBC Bank PLC	4,585,394	34,873,000	201,618	0.01
Bought EUR / Sold CNY, due 06/07/23	Merrill Lynch International	108,804,687	826,599,000	4,906,118	0.15
Bought EUR / Sold CNY, due 03/08/23	BNP Paribas SA	3,874,693	30,548,000	14,826	0.00
Bought EUR / Sold CNY, due 03/08/23	JPMorgan Chase Bank NA London	107,714,809	852,078,000	17,674	0.00
Bought EUR / Sold COP, due 03/08/23	Royal Bank of Canada	2,521,549	11,606,452,000	111	0.00
Bought EUR / Sold CZK, due 03/08/23	BNP Paribas SA	3,685,443	87,557,000	10,954	0.00
Bought EUR / Sold HUF, due 03/08/23	BNP Paribas SA	1,599,726	599,183,000	8,862	0.00
Bought EUR / Sold IDR, due 06/07/23	Barclays Bank PLC	9,430,977,151	151,689,719,000	172,089	0.01
Bought EUR / Sold ILS, due 06/07/23	Barclays Bank PLC	2,415,464	9,628,000	40,858	0.00
Bought EUR / Sold ILS, due 03/08/23	Barclays Bank PLC	2,379,993	9,628,000	3,821	0.00
Bought EUR / Sold JPY, due 06/07/23	HSBC Bank PLC	120,003,142	17,979,944,000	6,512,730	0.21
Bought EUR / Sold JPY, due 06/07/23	Royal Bank of Canada	118,236,373	17,726,541,000	6,338,582	0.21
Bought EUR / Sold JPY, due 03/08/23	BNP Paribas SA	8,157,742	1,271,669,000	75,848	0.00
Bought EUR / Sold JPY, due 03/08/23	Deutsche Bank AG	112,305,726	17,652,989,000	28,095	0.00
Bought EUR / Sold JPY, due 03/08/23	Westpac Banking Corporation	112,327,808	17,652,989,000	52,221	0.00
Bought EUR / Sold KRW, due 06/07/23	UBS AG	20,212,764	28,699,473,000	271,547	0.01
Bought EUR / Sold KRW, due 03/08/23	Goldman Sachs International	20,159,221	28,699,473,000	215,218	0.01
Bought EUR / Sold MXN, due 03/08/23	Barclays Bank PLC	7,791,442	146,648,000	9,903	0.00
Bought EUR / Sold MYR, due 06/07/23	Goldman Sachs International	6,565,858	32,501,000	199,999	0.01
Bought EUR / Sold NZD, due 06/07/23	Barclays Bank PLC	3,095,417	5,494,000	11,381	0.00
Bought EUR / Sold SEK, due 06/07/23	Goldman Sachs International	2,094,708	24,371,000	29,037	0.00
Bought EUR / Sold SGD, due 06/07/23	BNP Paribas SA	3,835,031	5,567,000	70,568	0.00
Bought EUR / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	5,575,234	206,975,000	244,647	0.01
Bought EUR / Sold THB, due 03/08/23	Citibank NA	5,384,505	206,975,000	28,323	0.00
Bought EUR / Sold USD, due 06/07/23	BNP Paribas SA	395,000	424,666	6,300	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 06/07/23	HSBC Bank PLC	156,404,305	167,798,967	2,846,247	0.09
Bought EUR / Sold USD, due 06/07/23	Merrill Lynch International	156,367,155	167,713,000	2,891,681	0.09
Bought EUR / Sold USD, due 06/07/23	Royal Bank of Canada	232,746,571	251,009,207	2,929,382	0.09
Bought GBP / Sold AUD, due 06/07/23	BNP Paribas SA	6,318,578	11,991,000	51,144	0.00
	JPMorgan Chase Bank NA				
Bought GBP / Sold AUD, due 06/07/23	London	882,641	1,664,000	14,480	0.00
Bought GBP / Sold AUD, due 03/08/23	Barclays Bank PLC	7,161,948	13,655,000	10,268	0.00
Bought GBP / Sold CAD, due 03/08/23	BNP Paribas SA	7,656,374	12,843,000	26,245	0.00
Bought GBP / Sold CHF, due 06/07/23	Barclays Bank PLC	682,541	763,000	14,822	0.00
Bought GBP / Sold CHF, due 06/07/23	Deutsche Bank AG	177,000	199,809	1,671	0.00
Bought GBP / Sold CHF, due 06/07/23	HSBC Bank PLC	13,399,000	15,172,186	74,463	0.00
Bought GBP / Sold CHF, due 03/08/23	BNP Paribas SA	675,084	763,000	3,081	0.00
Bought GBP / Sold CLP, due 06/07/23	Barclays Bank PLC	14,838	14,955,000	223	0.00
Bought GBP / Sold CLP, due 06/07/23	Standard Chartered Bank	436,990	436,452,000	11,532	0.00
Bought GBP / Sold CNY, due 06/07/23	Barclays Bank PLC	2,989,216	26,740,000	118,825	0.00
Bought GBP / Sold CNY, due 06/07/23	BNP Paribas SA	2,874,835	25,477,000	147,294	0.00
	Goldman Sachs				
Bought GBP / Sold CNY, due 06/07/23	International	33,399,057	292,539,000	2,185,641	0.07
Bought GBP / Sold CNY, due 06/07/23	Royal Bank of Canada	320,730	2,808,000	21,159	0.00
	Westpac Banking				
Bought GBP / Sold CNY, due 06/07/23	Corporation	1,035,745	9,136,000	58,966	0.00
Bought GBP / Sold CNY, due 03/08/23	Barclays Bank PLC	39,681,214	363,251,000	296,794	0.01
Bought GBP / Sold CNY, due 03/08/23	BNP Paribas SA	898,146	8,211,000	8,214	0.00
	Westpac Banking				
Bought GBP / Sold CNY, due 03/08/23	Corporation	989,174	9,050,000	8,107	0.00
Bought GBP / Sold COP, due 03/08/23	Royal Bank of Canada	664,681	3,547,271,000	3,269	0.00
Bought GBP / Sold CZK, due 07/07/23	Barclays Bank PLC	1,086,801	29,874,000	9,897	0.00
Bought GBP / Sold CZK, due 03/08/23	UBS AG	1,088,202	29,874,000	13,681	0.00
Bought GBP / Sold DKK, due 06/07/23	Deutsche Bank AG	253,849	2,197,000	803	0.00
	Goldman Sachs				
Bought GBP / Sold DKK, due 06/07/23	International	545,079	4,691,000	5,610	0.00
Bought GBP / Sold DKK, due 03/08/23	BNP Paribas SA	800,214	6,888,000	6,576	0.00
Bought GBP / Sold EUR, due 06/07/23	Barclays Bank PLC	7,884,432	9,182,000	5,896	0.00
Bought GBP / Sold EUR, due 06/07/23	BNP Paribas SA	46,922,496	54,378,982	325,001	0.01
Bought GBP / Sold EUR, due 06/07/23	Deutsche Bank AG	428,192	498,000	1,042	0.00
Bought GBP / Sold EUR, due 06/07/23	HSBC Bank PLC	45,103,482	52,043,000	561,061	0.02
Bought GBP / Sold EUR, due 06/07/23	Merrill Lynch International	696,000	808,924	2,287	0.00
Bought GBP / Sold EUR, due 06/07/23	Royal Bank of Canada	45,962,286	53,037,000	568,403	0.02
	Westpac Banking				
Bought GBP / Sold EUR, due 06/07/23	Corporation	2,791,279	3,242,000	11,524	0.00
Bought GBP / Sold EUR, due 03/08/23	Barclays Bank PLC	1,929,572	2,238,000	8,547	0.00
Bought GBP / Sold EUR, due 03/08/23	BNP Paribas SA	2,416,590	2,807,000	6,186	0.00
Bought GBP / Sold EUR, due 03/08/23	Royal Bank of Canada	52,841,382	61,137,000	398,724	0.01
	Westpac Banking				
Bought GBP / Sold EUR, due 03/08/23	Corporation	55,474,038	64,227,000	370,474	0.01
Bought GBP / Sold HUF, due 06/07/23	Barclays Bank PLC	433,251	187,649,000	2,111	0.00
Bought GBP / Sold HUF, due 03/08/23	Barclays Bank PLC	727,086	314,667,000	11,364	0.00
Bought GBP / Sold IDR, due 06/07/23	Barclays Bank PLC	2,630,133	48,596,172,000	102,511	0.00
Bought GBP / Sold IDR, due 06/07/23	HSBC Bank PLC	632,372	11,722,277,000	22,104	0.00
Bought GBP / Sold ILS, due 06/07/23	Barclays Bank PLC	663,634	3,057,000	19,921	0.00



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold ILS, due 03/08/23	Barclays Bank PLC	653,694	3,057,000	6,848	0.00
Bought GBP / Sold JPY, due 06/07/23	Barclays Bank PLC	6,367,648	1,114,001,000	386,940	0.01
Bought GBP / Sold JPY, due 06/07/23	BNP Paribas SA	3,754,771	653,490,000	251,662	0.00
Bought GBP / Sold JPY, due 06/07/23	Deutsche Bank AG	347,491	60,518,000	23,015	0.00
Bought GBP / Sold JPY, due 06/07/23	Goldman Sachs International	36,146,827	6,254,673,500	2,674,710	0.09
Bought GBP / Sold JPY, due 06/07/23	Merrill Lynch International	36,155,123	6,254,673,500	2,685,256	0.09
Bought GBP / Sold JPY, due 06/07/23	Royal Bank of Canada	698,248	119,519,000	60,680	0.00
Bought GBP / Sold JPY, due 06/07/23	Westpac Banking Corporation	2,256,209	389,721,000	171,674	0.00
Bought GBP / Sold JPY, due 03/08/23	Barclays Bank PLC	1,491,880	271,857,000	7,950	0.00
Bought GBP / Sold JPY, due 03/08/23	BNP Paribas SA	42,752,180	7,764,348,000	409,507	0.01
Bought GBP / Sold JPY, due 03/08/23	HSBC Bank PLC	40,861,340	7,423,298,000	375,061	0.01
Bought GBP / Sold JPY, due 03/08/23	Westpac Banking Corporation	2,079,291	375,316,000	35,970	0.00
Bought GBP / Sold KRW, due 06/07/23	HSBC Bank PLC	1,192,262	1,938,653,000	44,440	0.00
Bought GBP / Sold KRW, due 06/07/23	UBS AG	5,358,078	8,734,639,000	182,832	0.01
Bought GBP / Sold KRW, due 03/08/23	Citibank NA	6,461,300	10,673,292,000	105,283	0.01
Bought GBP / Sold MXN, due 03/08/23	Barclays Bank PLC	2,732,707	59,451,000	27,992	0.00
Bought GBP / Sold MYR, due 06/07/23	Goldman Sachs International	2,062,940	11,734,000	108,597	0.01
Bought GBP / Sold NOK, due 03/08/23	BNP Paribas SA	564,282	7,678,000	131	0.00
Bought GBP / Sold NZD, due 06/07/23	BNP Paribas SA	925,021	1,900,000	12,004	0.00
Bought GBP / Sold PEN, due 06/07/23	Barclays Bank PLC	18,223	83,000	272	0.00
Bought GBP / Sold PLN, due 03/08/23	BNP Paribas SA	1,811,809	9,349,000	6,333	0.00
Bought GBP / Sold RON, due 06/07/23	Barclays Bank PLC	822,573	4,739,000	3,270	0.00
Bought GBP / Sold RON, due 03/08/23	Barclays Bank PLC	823,950	4,739,000	6,133	0.00
Bought GBP / Sold SEK, due 06/07/23	Goldman Sachs International	454,563	6,112,000	12,031	0.00
Bought GBP / Sold SEK, due 03/08/23	Merrill Lynch International	447,501	6,112,000	2,454	0.00
Bought GBP / Sold SGD, due 06/07/23	BNP Paribas SA	1,028,769	1,726,000	32,532	0.00
Bought GBP / Sold SGD, due 06/07/23	UBS AG	228,930	385,000	6,562	0.00
Bought GBP / Sold SGD, due 03/08/23	Barclays Bank PLC	1,234,096	2,111,000	7,855	0.00
Bought GBP / Sold THB, due 06/07/23	HSBC Bank PLC	652,897	28,212,000	34,279	0.00
Bought GBP / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	1,403,062	59,842,000	95,808	0.00
Bought GBP / Sold THB, due 03/08/23	Citibank NA	1,974,438	88,054,000	20,022	0.00
Bought GBP / Sold USD, due 06/07/23	Barclays Bank PLC	12,268,010	15,409,000	188,033	0.00
Bought GBP / Sold USD, due 06/07/23	BNP Paribas SA	6,197,543	7,764,000	115,296	0.00
Bought GBP / Sold USD, due 06/07/23	Deutsche Bank AG	667,145	835,000	13,180	0.00
Bought GBP / Sold USD, due 06/07/23	Goldman Sachs International	58,000	72,439	1,300	0.00
Bought GBP / Sold USD, due 06/07/23	HSBC Bank PLC	47,841,369	59,115,666	1,707,843	0.05
Bought GBP / Sold USD, due 06/07/23	Merrill Lynch International	47,822,213	59,115,668	1,683,487	0.05
Bought GBP / Sold USD, due 06/07/23	Royal Bank of Canada	49,158,052	60,783,666	1,713,819	0.05
Bought GBP / Sold USD, due 06/07/23	UBS AG	22,699,000	28,712,465	146,092	0.01
Bought GBP / Sold USD, due 06/07/23	Westpac Banking Corporation	4,387,790	5,453,000	125,452	0.00
Bought GBP / Sold USD, due 03/08/23	Barclays Bank PLC	2,961,645	3,762,000	4,070	0.00
Bought GBP / Sold USD, due 03/08/23	BNP Paribas SA	3,714,866	4,718,000	5,877	0.00

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.48% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	54,317,320	68,705,000	365,671	0.01
Bought GBP / Sold USD, due 03/08/23	UBS AG	54,303,367	68,705,000	347,928	0.01
Bought GBP / Sold USD, due 03/08/23	Westpac Banking Corporation	58,393,477	73,899,000	354,971	0.01
Bought IDR / Sold EUR, due 06/07/23	Goldman Sachs International	151,689,719,000	9,216,217	62,225	0.00
Bought IDR / Sold GBP, due 06/07/23	Goldman Sachs International	60,318,449,000	3,156,712	9,887	0.00
Bought MYR / Sold EUR, due 06/07/23	Goldman Sachs International	32,501,000	6,358,408	26,341	0.00
Bought MYR / Sold GBP, due 06/07/23	Goldman Sachs International	11,734,000	1,977,085	554	0.00
Bought NOK / Sold CHF, due 06/07/23	BNP Paribas SA	7,765,000	645,563	3,154	0.00
Bought NOK / Sold EUR, due 06/07/23	BNP Paribas SA	27,207,000	2,314,134	14,738	0.00
Bought NOK / Sold USD, due 06/07/23	Merrill Lynch International	12,251,000	1,139,877	3,666	0.00
Bought NZD / Sold CHF, due 06/07/23	Merrill Lynch International	1,880,000	1,025,662	5,223	0.00
Bought NZD / Sold EUR, due 06/07/23	Barclays Bank PLC	5,494,000	3,059,872	27,400	0.00
Bought NZD / Sold GBP, due 06/07/23	Merrill Lynch International	1,900,000	914,542	1,318	0.00
Bought NZD / Sold USD, due 06/07/23	Barclays Bank PLC	2,837,000	1,725,179	12,899	0.00
Bought PEN / Sold CHF, due 06/07/23	Royal Bank of Canada	145,000	35,645	152	0.00
Bought PEN / Sold EUR, due 06/07/23	Standard Chartered Bank	1,946,000	486,975	5,487	0.00
Bought PEN / Sold GBP, due 06/07/23	Royal Bank of Canada	83,000	17,894	145	0.00
Bought PEN / Sold USD, due 06/07/23	Standard Chartered Bank	1,865,000	512,433	2,025	0.00
Bought PLN / Sold CHF, due 06/07/23	Barclays Bank PLC	7,184,000	1,580,502	1,298	0.00
Bought PLN / Sold EUR, due 06/07/23	BNP Paribas SA	24,075,000	5,409,676	22,965	0.00
Bought PLN / Sold USD, due 06/07/23	BNP Paribas SA	12,681,000	3,117,031	3,946	0.00
Bought RON / Sold EUR, due 06/07/23	Barclays Bank PLC	10,487,000	2,112,345	2,315	0.00
Bought SEK / Sold EUR, due 06/07/23	BNP Paribas SA	24,371,000	2,063,296	5,235	0.00
Bought SGD / Sold EUR, due 06/07/23	Barclays Bank PLC	5,567,000	3,763,966	6,967	0.00
Bought USD / Sold CNY, due 06/07/23	BNP Paribas SA	2,201,199	15,579,000	56,296	0.00
Bought USD / Sold CNY, due 06/07/23	Merrill Lynch International	59,746,202	422,417,000	1,588,192	0.05
Bought USD / Sold CNY, due 06/07/23	Westpac Banking Corporation	1,225,735	8,709,000	26,688	0.00
Bought USD / Sold CNY, due 03/08/23	Deutsche Bank AG	61,728,745	446,705,000	41,940	0.00
Bought USD / Sold COP, due 03/08/23	BNP Paribas SA	1,099,166	4,599,208,000	7,540	0.00
Bought USD / Sold CZK, due 03/08/23	BNP Paribas SA	2,202,088	47,758,000	11,794	0.00
Bought USD / Sold DKK, due 03/08/23	Merrill Lynch International	1,450,279	9,857,000	3,516	0.00
Bought USD / Sold EUR, due 06/07/23	Barclays Bank PLC	783,000	716,087	1,712	0.00
Bought USD / Sold EUR, due 03/08/23	Royal Bank of Canada	83,413,151	76,334,500	14,026	0.00
Bought USD / Sold EUR, due 03/08/23	Westpac Banking Corporation	83,432,158	76,334,500	33,034	0.00
Bought USD / Sold HUF, due 03/08/23	Barclays Bank PLC	1,041,386	355,983,000	8,272	0.00
Bought USD / Sold IDR, due 06/07/23	Barclays Bank PLC	5,191,039	77,462,235,000	24,363	0.00
Bought USD / Sold IDR, due 03/08/23	Goldman Sachs International	5,181,074	77,462,235,000	15,539	0.00
Bought USD / Sold ILS, due 06/07/23	Barclays Bank PLC	1,607,408	5,956,000	2,394	0.00
Bought USD / Sold ILS, due 03/08/23	Barclays Bank PLC	1,612,854	5,956,000	6,666	0.00
Bought USD / Sold JPY, due 06/07/23	Barclays Bank PLC	64,606,241	9,016,537,500	2,213,952	0.07
Bought USD / Sold JPY, due 06/07/23	BNP Paribas SA	1,096,593	152,413,000	41,931	0.00
Bought USD / Sold JPY, due 06/07/23	Merrill Lynch International	64,652,289	9,016,537,500	2,259,999	0.07

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 06/07/23	Westpac Banking Corporation	2,671,867	371,347,000	102,234	0.00
Bought USD / Sold JPY, due 03/08/23	Barclays Bank PLC	81,550	11,727,000	59	0.00
Bought USD / Sold JPY, due 03/08/23	BNP Paribas SA	64,478,244	9,254,672,000	167,157	0.01
Bought USD / Sold JPY, due 03/08/23	HSBC Bank PLC	64,482,827	9,254,672,000	171,739	0.01
Bought USD / Sold KRW, due 06/07/23	UBS AG	10,933,119	14,381,201,000	18,425	0.00
Bought USD / Sold KRW, due 03/08/23	Goldman Sachs International	11,122,094	14,381,201,000	193,331	0.01
Bought USD / Sold MXN, due 03/08/23	BNP Paribas SA	4,738,257	81,420,000	17,541	0.00
Bought USD / Sold MYR, due 06/07/23	Goldman Sachs International	4,006,332	18,351,000	74,429	0.00
Bought USD / Sold MYR, due 03/08/23	Goldman Sachs International	3,953,508	18,351,000	14,089	0.00
Bought USD / Sold RON, due 03/08/23	Barclays Bank PLC	1,277,648	5,803,000	2,171	0.00
Bought USD / Sold SEK, due 03/08/23	Merrill Lynch International	1,173,794	12,658,000	372	0.00
Bought USD / Sold SGD, due 06/07/23	BNP Paribas SA	2,183,123	2,946,000	6,221	0.00
Bought USD / Sold SGD, due 03/08/23	Barclays Bank PLC	2,181,122	2,946,000	2,061	0.00
Bought USD / Sold THB, due 06/07/23	JPMorgan Chase Bank NA London	3,308,420	113,942,000	94,415	0.00
Bought USD / Sold THB, due 03/08/23	Citibank NA	3,265,749	113,942,000	42,779	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				62,700,600	1.96

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 06/07/23	Deutsche Bank AG	335,000	200,560	(1,200)	(0.00)
Bought AUD / Sold EUR, due 06/07/23	Standard Chartered Bank	1,309,000	806,839	(8,943)	(0.00)
Bought AUD / Sold GBP, due 06/07/23	Barclays Bank PLC	13,655,000	7,157,946	(10,608)	(0.00)
Bought CAD / Sold EUR, due 06/07/23	Deutsche Bank AG	1,853,000	1,283,912	(454)	(0.00)
Bought CAD / Sold GBP, due 06/07/23	BNP Paribas SA	12,843,000	7,655,050	(26,518)	(0.00)
Bought CHF / Sold AUD, due 06/07/23	Goldman Sachs International	6,757,229	11,470,000	(81,545)	(0.00)
Bought CHF / Sold AUD, due 03/08/23	Merrill Lynch International	6,598,545	11,135,000	(20,808)	(0.00)
Bought CHF / Sold CAD, due 06/07/23	Bank of Montreal	7,332,317	11,074,000	(172,368)	(0.01)
Bought CHF / Sold CAD, due 03/08/23	Barclays Bank PLC	7,048,644	10,473,000	(15,995)	(0.00)
Bought CHF / Sold CLP, due 06/07/23	UBS AG	275,826	248,931,000	(1,957)	(0.00)
Bought CHF / Sold CLP, due 03/08/23	UBS AG	274,029	248,931,000	(1,937)	(0.00)
Bought CHF / Sold COP, due 06/07/23	BNP Paribas SA	388,630	1,938,061,000	(29,684)	(0.00)
Bought CHF / Sold CZK, due 07/07/23	BNP Paribas SA	1,201,427	29,554,000	(13,964)	(0.00)
Bought CHF / Sold DKK, due 06/07/23	JPMorgan Chase Bank NA London	704,140	5,421,000	(7,215)	(0.00)
Bought CHF / Sold EUR, due 06/07/23	UBS AG	43,678,504	45,227,501	(518,858)	(0.02)
Bought CHF / Sold EUR, due 06/07/23	Westpac Banking Corporation	44,487,503	46,042,499	(503,710)	(0.02)
Bought CHF / Sold GBP, due 06/07/23	BNP Paribas SA	763,000	673,303	(3,077)	(0.00)
Bought CHF / Sold GBP, due 06/07/23	Citibank NA	15,170,823	13,576,000	(301,017)	(0.01)
Bought CHF / Sold GBP, due 03/08/23	HSBC Bank PLC	15,132,267	13,399,000	(74,252)	(0.00)
Bought CHF / Sold HUF, due 06/07/23	JPMorgan Chase Bank NA London	655,772	254,156,000	(10,114)	(0.00)
Bought CHF / Sold MXN, due 06/07/23	BNP Paribas SA	2,159,190	42,484,000	(62,969)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	307,544	5,992,000	(5,518)	(0.00)
Bought CHF / Sold NOK, due 06/07/23	Goldman Sachs International	631,445	7,765,000	(18,936)	(0.00)
Bought CHF / Sold NOK, due 03/08/23	BNP Paribas SA	644,354	7,765,000	(3,191)	(0.00)
Bought CHF / Sold NZD, due 06/07/23	JPMorgan Chase Bank NA London	1,023,099	1,880,000	(8,088)	(0.00)
Bought CHF / Sold NZD, due 03/08/23	Merrill Lynch International	1,022,630	1,880,000	(5,215)	(0.00)
Bought CHF / Sold PEN, due 06/07/23	BNP Paribas SA	35,418	145,000	(406)	(0.00)
Bought CHF / Sold PEN, due 03/08/23	Royal Bank of Canada	35,466	145,000	(136)	(0.00)
Bought CHF / Sold PLN, due 06/07/23	JPMorgan Chase Bank NA London	1,528,479	7,184,000	(59,451)	(0.00)
Bought CHF / Sold PLN, due 03/08/23	Barclays Bank PLC	1,573,677	7,184,000	(1,345)	(0.00)
Bought CHF / Sold RON, due 06/07/23	JPMorgan Chase Bank NA London	647,974	3,334,000	(9,085)	(0.00)
Bought CNY / Sold CHF, due 06/07/23	Deutsche Bank AG	265,959,000	32,859,596	(115,602)	(0.00)
Bought CNY / Sold EUR, due 06/07/23	JPMorgan Chase Bank NA London	852,078,000	107,622,296	(108,141)	(0.00)
Bought CNY / Sold EUR, due 06/07/23	Westpac Banking Corporation	9,394,000	1,237,695	(57,031)	(0.00)
Bought CNY / Sold GBP, due 06/07/23	Barclays Bank PLC	356,700,000	38,887,133	(329,318)	(0.01)
Bought CNY / Sold USD, due 06/07/23	Deutsche Bank AG	446,705,000	61,590,866	(88,904)	(0.00)
Bought COP / Sold CHF, due 06/07/23	Royal Bank of Canada	1,938,061,000	418,454	(3,655)	(0.00)
Bought COP / Sold EUR, due 06/07/23	Royal Bank of Canada	11,606,452,000	2,550,653	(3,422)	(0.00)
Bought COP / Sold GBP, due 06/07/23	Royal Bank of Canada	3,547,271,000	671,551	(4,293)	(0.00)
Bought COP / Sold USD, due 06/07/23	BNP Paribas SA	4,599,208,000	1,110,689	(9,287)	(0.00)
Bought CZK / Sold CHF, due 07/07/23	Barclays Bank PLC	29,554,000	1,221,048	(7,973)	(0.00)
Bought CZK / Sold EUR, due 07/07/23	BNP Paribas SA	87,557,000	3,695,000	(10,981)	(0.00)
Bought CZK / Sold GBP, due 07/07/23	UBS AG	29,874,000	1,089,855	(13,780)	(0.00)
Bought CZK / Sold USD, due 07/07/23	BNP Paribas SA	47,758,000	2,204,825	(11,762)	(0.00)
Bought DKK / Sold CHF, due 06/07/23	BNP Paribas SA	5,421,000	712,400	(2,018)	(0.00)
Bought DKK / Sold GBP, due 06/07/23	BNP Paribas SA	6,888,000	799,058	(6,578)	(0.00)
Bought DKK / Sold USD, due 06/07/23	Merrill Lynch International	9,857,000	1,447,852	(3,489)	(0.00)
Bought EUR / Sold AUD, due 06/07/23	Barclays Bank PLC	22,537,156	36,983,000	(29,213)	(0.00)
Bought EUR / Sold AUD, due 03/08/23	BNP Paribas SA	22,435,684	36,958,000	(109,366)	(0.00)
Bought EUR / Sold CAD, due 06/07/23	Bank of Montreal	24,254,257	35,406,000	(294,589)	(0.01)
Bought EUR / Sold CAD, due 03/08/23	BNP Paribas SA	23,972,500	34,761,000	(89,286)	(0.00)
Bought EUR / Sold CHF, due 06/07/23	Deutsche Bank AG	45,526,499	44,541,306	(119,416)	(0.01)
Bought EUR / Sold CHF, due 06/07/23	Westpac Banking Corporation	45,526,501	44,547,681	(126,541)	(0.01)
Bought EUR / Sold CHF, due 03/08/23	Barclays Bank PLC	2,223,718	2,173,000	(6,533)	(0.00)
Bought EUR / Sold CLP, due 06/07/23	BNP Paribas SA	293,131	257,420,000	(1,054)	(0.00)
Bought EUR / Sold CLP, due 03/08/23	BNP Paribas SA	288,720	257,420,000	(4,241)	(0.00)
Bought EUR / Sold COP, due 06/07/23	BNP Paribas SA	1,096,861	5,314,659,000	(76,004)	(0.00)
Bought EUR / Sold COP, due 06/07/23	Royal Bank of Canada	1,330,756	6,291,793,000	(54,812)	(0.00)
Bought EUR / Sold CZK, due 07/07/23	BNP Paribas SA	3,680,675	87,557,000	(4,648)	(0.00)
Bought EUR / Sold DKK, due 06/07/23	Goldman Sachs International	2,545,302	18,953,000	(161)	(0.00)
Bought EUR / Sold DKK, due 03/08/23	Merrill Lynch International	2,545,568	18,953,000	(675)	(0.00)
Bought EUR / Sold GBP, due 06/07/23	Barclays Bank PLC	50,329,738	43,624,000	(549,367)	(0.02)
Bought EUR / Sold GBP, due 06/07/23	HSBC Bank PLC	355,000	305,439	(998)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 06/07/23	Royal Bank of Canada	61,137,000	52,779,572	(398,093)	(0.01)
Bought EUR / Sold GBP, due 06/07/23	Westpac Banking Corporation	61,137,000	52,752,060	(363,116)	(0.01)
Bought EUR / Sold GBP, due 03/08/23	BNP Paribas SA	51,468,452	44,457,000	(300,383)	(0.01)
Bought EUR / Sold HUF, due 06/07/23	BNP Paribas SA	1,598,956	599,183,000	(7,532)	(0.00)
Bought EUR / Sold IDR, due 03/08/23	Goldman Sachs International	9,201,681	151,689,719,000	(62,080)	(0.00)
Bought EUR / Sold MXN, due 06/07/23	Goldman Sachs International	7,685,624	146,244,000	(140,043)	(0.01)
Bought EUR / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	21,347	404,000	(261)	(0.00)
Bought EUR / Sold MYR, due 03/08/23	Goldman Sachs International	6,357,163	32,501,000	(31,500)	(0.00)
Bought EUR / Sold NOK, due 06/07/23	Goldman Sachs International	2,287,701	27,207,000	(43,577)	(0.00)
Bought EUR / Sold NOK, due 03/08/23	BNP Paribas SA	2,313,163	27,207,000	(14,929)	(0.00)
Bought EUR / Sold NZD, due 03/08/23	Barclays Bank PLC	3,055,277	5,494,000	(27,445)	(0.00)
Bought EUR / Sold PEN, due 06/07/23	BNP Paribas SA	489,239	1,946,000	(3,016)	(0.00)
Bought EUR / Sold PEN, due 03/08/23	Standard Chartered Bank	485,263	1,946,000	(5,249)	(0.00)
Bought EUR / Sold PLN, due 06/07/23	BNP Paribas SA	5,295,657	24,075,000	(147,367)	(0.01)
Bought EUR / Sold PLN, due 03/08/23	BNP Paribas SA	5,394,265	24,075,000	(23,124)	(0.00)
Bought EUR / Sold RON, due 06/07/23	Barclays Bank PLC	2,107,009	10,487,000	(8,136)	(0.00)
Bought EUR / Sold RON, due 03/08/23	Barclays Bank PLC	2,107,672	10,487,000	(2,269)	(0.00)
Bought EUR / Sold SEK, due 03/08/23	BNP Paribas SA	2,062,992	24,371,000	(5,320)	(0.00)
Bought EUR / Sold SGD, due 03/08/23	Barclays Bank PLC	3,762,367	5,567,000	(7,163)	(0.00)
Bought EUR / Sold USD, due 06/07/23	Westpac Banking Corporation	76,334,500	83,315,290	(30,389)	(0.00)
Bought EUR / Sold USD, due 03/08/23	BNP Paribas SA	16,043,117	17,617,000	(89,120)	(0.00)
Bought EUR / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	149,301,863	163,176,336	(56,846)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Royal Bank of Canada	149,328,776	163,176,332	(27,438)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Westpac Banking Corporation	149,294,756	163,176,332	(64,606)	(0.00)
Bought GBP / Sold CAD, due 06/07/23	BNP Paribas SA	7,618,412	12,843,000	(20,063)	(0.00)
Bought GBP / Sold CLP, due 03/08/23	Standard Chartered Bank	436,889	451,407,000	(5,033)	(0.00)
Bought GBP / Sold COP, due 06/07/23	BNP Paribas SA	637,859	3,547,271,000	(38,541)	(0.00)
Bought GBP / Sold HUF, due 06/07/23	Citibank NA	292,078	127,018,000	(79)	(0.00)
Bought GBP / Sold IDR, due 03/08/23	Goldman Sachs International	3,154,236	60,318,449,000	(11,338)	(0.00)
Bought GBP / Sold MXN, due 06/07/23	BNP Paribas SA	2,068,162	45,484,000	(22,166)	(0.00)
Bought GBP / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	634,983	13,967,000	(6,931)	(0.00)
Bought GBP / Sold MYR, due 03/08/23	Goldman Sachs International	1,978,752	11,734,000	(2,736)	(0.00)
Bought GBP / Sold NOK, due 06/07/23	Goldman Sachs International	307,654	4,229,000	(3,608)	(0.00)
Bought GBP / Sold NOK, due 06/07/23	Merrill Lynch International	250,994	3,449,000	(2,837)	(0.00)
Bought GBP / Sold NZD, due 03/08/23	Merrill Lynch International	914,236	1,900,000	(1,336)	(0.00)
Bought GBP / Sold PEN, due 03/08/23	Royal Bank of Canada	17,852	83,000	(136)	(0.00)
Bought GBP / Sold PLN, due 06/07/23	Barclays Bank PLC	1,462,274	7,680,000	(31,084)	(0.00)
Bought GBP / Sold PLN, due 06/07/23	Deutsche Bank AG	318,547	1,669,000	(5,778)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.48% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought HUF / Sold CHF, due 06/07/23	Barclays Bank PLC	254,156,000	669,951	(5,735)	(0.00)
Bought HUF / Sold EUR, due 06/07/23	BNP Paribas SA	599,183,000	1,614,083	(8,973)	(0.00)
Bought HUF / Sold GBP, due 06/07/23	Barclays Bank PLC	314,667,000	732,747	(11,464)	(0.00)
Bought HUF / Sold USD, due 06/07/23	Barclays Bank PLC	355,983,000	1,049,255	(8,323)	(0.00)
Bought IDR / Sold CHF, due 06/07/23	Goldman Sachs International	46,494,376,000	2,778,438	(4,778)	(0.00)
Bought IDR / Sold USD, due 06/07/23	Goldman Sachs International	77,462,235,000	5,183,154	(16,478)	(0.00)
Bought ILS / Sold CHF, due 06/07/23	Barclays Bank PLC	3,525,000	853,298	(3,961)	(0.00)
Bought ILS / Sold EUR, due 06/07/23	Barclays Bank PLC	9,628,000	2,381,332	(3,619)	(0.00)
Bought ILS / Sold GBP, due 06/07/23	Barclays Bank PLC	3,057,000	653,296	(6,778)	(0.00)
Bought ILS / Sold USD, due 06/07/23	Barclays Bank PLC	5,956,000	1,611,506	(6,493)	(0.00)
Bought JPY / Sold CHF, due 06/07/23	Barclays Bank PLC	5,529,673,000	34,347,928	(132,346)	(0.01)
Bought JPY / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	5,529,673,000	34,354,330	(139,502)	(0.01)
Bought JPY / Sold EUR, due 06/07/23	Deutsche Bank AG Westpac Banking Corporation	17,652,989,000	111,987,902	(30,138)	(0.00)
Bought JPY / Sold EUR, due 06/07/23	Corporation	18,053,496,000	114,708,966	(227,549)	(0.01)
Bought JPY / Sold GBP, due 06/07/23	BNP Paribas SA	7,423,298,000	40,699,311	(375,944)	(0.01)
Bought JPY / Sold GBP, due 06/07/23	HSBC Bank PLC	7,423,298,000	40,697,906	(374,157)	(0.01)
Bought JPY / Sold USD, due 06/07/23	BNP Paribas SA	9,302,163,000	64,549,585	(180,834)	(0.01)
Bought JPY / Sold USD, due 06/07/23	HSBC Bank PLC	9,254,672,000	64,210,588	(170,464)	(0.01)
Bought KRW / Sold CHF, due 06/07/23	UBS AG	8,519,889,000	5,886,584	(114,191)	(0.00)
Bought KRW / Sold EUR, due 06/07/23	Goldman Sachs International	28,699,473,000	20,158,512	(212,356)	(0.01)
Bought KRW / Sold GBP, due 06/07/23	Citibank NA	10,673,292,000	6,454,189	(105,029)	(0.00)
Bought KRW / Sold USD, due 06/07/23	Goldman Sachs International	14,381,201,000	11,105,775	(191,081)	(0.01)
Bought MXN / Sold CHF, due 06/07/23	BNP Paribas SA	48,476,000	2,537,593	(10,725)	(0.00)
Bought MXN / Sold EUR, due 06/07/23	Barclays Bank PLC	146,648,000	7,844,579	(9,832)	(0.00)
Bought MXN / Sold GBP, due 06/07/23	Barclays Bank PLC	59,451,000	2,748,123	(28,086)	(0.00)
Bought MXN / Sold USD, due 06/07/23	BNP Paribas SA	81,420,000	4,764,078	(17,608)	(0.00)
Bought MYR / Sold CHF, due 06/07/23	Goldman Sachs International	10,329,000	1,984,819	(5,660)	(0.00)
Bought MYR / Sold USD, due 06/07/23	Goldman Sachs International	18,351,000	3,948,830	(16,928)	(0.00)
Bought NOK / Sold GBP, due 06/07/23	BNP Paribas SA	7,678,000	563,855	(176)	(0.00)
Bought PLN / Sold GBP, due 06/07/23	BNP Paribas SA	9,349,000	1,814,882	(6,442)	(0.00)
Bought RON / Sold CHF, due 06/07/23	Barclays Bank PLC	3,334,000	657,535	(1,602)	(0.00)
Bought RON / Sold GBP, due 06/07/23	Barclays Bank PLC	4,739,000	824,810	(6,115)	(0.00)
Bought RON / Sold USD, due 06/07/23	Barclays Bank PLC	5,803,000	1,278,690	(2,112)	(0.00)
Bought SEK / Sold CHF, due 06/07/23	Merrill Lynch International	8,995,000	745,275	(312)	(0.00)
Bought SEK / Sold GBP, due 06/07/23	Merrill Lynch International	6,112,000	447,044	(2,471)	(0.00)
Bought SEK / Sold USD, due 06/07/23	Merrill Lynch International	12,658,000	1,172,331	(385)	(0.00)
Bought SGD / Sold CHF, due 06/07/23	Barclays Bank PLC	1,790,000	1,184,492	(1,410)	(0.00)
Bought SGD / Sold GBP, due 06/07/23	Barclays Bank PLC	2,111,000	1,233,172	(7,912)	(0.00)
Bought SGD / Sold USD, due 06/07/23	Barclays Bank PLC	2,946,000	2,178,995	(2,093)	(0.00)
Bought THB / Sold CHF, due 06/07/23	Citibank NA	60,871,000	1,555,481	(21,807)	(0.00)
Bought THB / Sold EUR, due 06/07/23	Citibank NA	206,975,000	5,378,209	(29,683)	(0.00)
Bought THB / Sold GBP, due 06/07/23	Citibank NA	88,054,000	1,969,888	(20,660)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.48% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought THB / Sold USD, due 06/07/23	Citibank NA	113,942,000	3,257,347	(43,341)	(0.00)
Bought USD / Sold AUD, due 06/07/23	HSBC Bank PLC	12,264,333	18,720,000	(196,983)	(0.01)
Bought USD / Sold AUD, due 03/08/23	Westpac Banking Corporation	12,434,872	18,720,000	(36,399)	(0.00)
Bought USD / Sold CAD, due 06/07/23	Bank of Montreal	10,766,697	14,611,000	(275,218)	(0.01)
Bought USD / Sold CAD, due 06/07/23	HSBC Bank PLC	2,347,396	3,187,000	(61,103)	(0.00)
Bought USD / Sold CAD, due 03/08/23	Bank of Montreal	13,430,071	17,798,000	(25,772)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Barclays Bank PLC	1,916,654	1,724,753	(11,387)	(0.00)
Bought USD / Sold CHF, due 06/07/23	Goldman Sachs International	51,003,666	45,760,489	(150,406)	(0.01)
Bought USD / Sold CHF, due 06/07/23	JPMorgan Chase Bank NA London	53,524,668	48,018,459	(153,511)	(0.01)
Bought USD / Sold CHF, due 06/07/23	UBS AG	51,003,666	45,755,287	(144,591)	(0.01)
Bought USD / Sold CHF, due 03/08/23	Barclays Bank PLC	1,345,136	1,200,000	(130)	(0.00)
Bought USD / Sold CLP, due 06/07/23	Barclays Bank PLC	421,485	343,135,000	(6,234)	(0.00)
Bought USD / Sold CLP, due 03/08/23	BNP Paribas SA	423,274	343,135,000	(2,854)	(0.00)
Bought USD / Sold COP, due 06/07/23	BNP Paribas SA	1,024,083	4,599,208,000	(77,319)	(0.00)
Bought USD / Sold CZK, due 07/07/23	BNP Paribas SA	2,159,538	47,758,000	(33,525)	(0.00)
Bought USD / Sold DKK, due 06/07/23	BNP Paribas SA	1,424,017	9,857,000	(20,347)	(0.00)
Bought USD / Sold EUR, due 06/07/23	HSBC Bank PLC	80,493,479	75,027,500	(1,365,418)	(0.05)
Bought USD / Sold EUR, due 06/07/23	JPMorgan Chase Bank NA London	170,407,336	156,240,463	(59,118)	(0.00)
Bought USD / Sold EUR, due 06/07/23	Royal Bank of Canada	243,624,644	224,565,927	(1,388,437)	(0.05)
Bought USD / Sold EUR, due 06/07/23	Westpac Banking Corporation	172,072,184	157,831,606	(130,288)	(0.00)
Bought USD / Sold EUR, due 03/08/23	Barclays Bank PLC	104,826	96,000	(59)	(0.00)
Bought USD / Sold GBP, due 06/07/23	Citibank NA	2,361,000	1,890,429	(42,412)	(0.00)
Bought USD / Sold GBP, due 06/07/23	JPMorgan Chase Bank NA London	68,705,000	54,329,432	(367,160)	(0.01)
Bought USD / Sold GBP, due 06/07/23	Royal Bank of Canada	27,594,260	22,320,000	(782,451)	(0.03)
Bought USD / Sold GBP, due 06/07/23	UBS AG	68,705,000	54,315,602	(349,577)	(0.01)
Bought USD / Sold GBP, due 06/07/23	Westpac Banking Corporation	69,247,050	54,762,136	(375,232)	(0.01)
Bought USD / Sold GBP, due 03/08/23	UBS AG	28,718,934	22,699,000	(145,436)	(0.01)
Bought USD / Sold HUF, due 06/07/23	Barclays Bank PLC	1,022,030	355,983,000	(18,903)	(0.00)
Bought USD / Sold MXN, due 06/07/23	BNP Paribas SA	4,003,350	70,816,000	(124,948)	(0.00)
Bought USD / Sold MXN, due 06/07/23	JPMorgan Chase Bank NA London	602,130	10,604,000	(16,042)	(0.00)
Bought USD / Sold NOK, due 06/07/23	Goldman Sachs International	1,108,155	12,251,000	(35,387)	(0.00)
Bought USD / Sold NOK, due 03/08/23	Merrill Lynch International	1,140,999	12,251,000	(3,711)	(0.00)
Bought USD / Sold NZD, due 06/07/23	BNP Paribas SA	1,715,341	2,837,000	(22,736)	(0.00)
Bought USD / Sold NZD, due 03/08/23	Barclays Bank PLC	1,724,994	2,837,000	(12,878)	(0.00)
Bought USD / Sold PEN, due 06/07/23	Barclays Bank PLC	506,925	1,865,000	(7,532)	(0.00)
Bought USD / Sold PEN, due 03/08/23	Standard Chartered Bank	511,365	1,865,000	(1,770)	(0.00)
Bought USD / Sold PLN, due 06/07/23	Barclays Bank PLC	3,000,953	12,681,000	(120,024)	(0.00)
Bought USD / Sold PLN, due 03/08/23	BNP Paribas SA	3,112,488	12,681,000	(3,966)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.48% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold RON, due 06/07/23	Barclays Bank PLC	1,254,200	5,803,000	(22,379)	(0.00)
Bought USD / Sold SEK, due 06/07/23	Goldman Sachs International	1,170,433	12,658,000	(1,512)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(15,391,078)	(0.48)
Total Forward Foreign Exchange Contracts Hedge				47,309,522	1.48
Other Net Assets/(Liabilities)				62,376,421	1.94
TOTAL NET ASSETS				3,207,909,026	100.00



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 97.22%				Government Bonds - 97.22% <i>(continued)</i>			
Brazil				China			
BRL 504,900,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	89,335,876	4.51	CNY 2,440,000	China Development Bank, 3.300%, 01/02/24	338,230	0.02
BRL 92,900,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	17,269,940	0.87	CNY 1,270,000	China Development Bank, 3.420%, 02/07/24	177,046	0.01
BRL 91,000,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/26	14,107,658	0.71	CNY 9,900,000	China Development Bank, 3.340%, 14/07/25	1,390,642	0.07
BRL 116,970,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	23,977,085	1.21	CNY 300,000	China Development Bank, 4.150%, 26/10/25	42,926	0.00
BRL 111,715,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	23,034,290	1.16	CNY 8,900,000	China Development Bank, 3.390%, 10/07/27	1,262,753	0.06
BRL 93,274,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	18,944,058	0.96	CNY 14,300,000	China Development Bank, 3.700%, 20/10/30	2,086,723	0.11
BRL 67,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	13,559,780	0.69	CNY 23,400,000	China Government Bond, 2.840%, 08/04/24	3,244,871	0.16
BRL 1,450,000	Brazilian Government International Bond, 8.500%, 05/01/24	293,817	0.01	CNY 24,870,000	China Government Bond, 3.190%, 11/04/24	3,458,100	0.17
BRL 500,000	Brazilian Government International Bond, 10.250%, 10/01/28	100,636	0.00	CNY 33,400,000	China Government Bond, 2.470%, 02/09/24	4,621,310	0.23
<b>Total Brazil</b>		<b>200,623,140</b>	<b>10.12</b>	CNY 20,370,000	China Government Bond, 2.940%, 17/10/24	2,838,422	0.14
				CNY 15,400,000	China Government Bond, 2.260%, 24/02/25	2,123,800	0.11
Chile				CNY 70,000,000	China Government Bond, 1.990%, 09/04/25	9,609,664	0.48
CLP 6,980,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	8,148,398	0.41	CNY 17,100,000	China Government Bond, 2.240%, 25/05/25	2,357,138	0.12
CLP 4,680,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	5,677,539	0.29	CNY 25,200,000	China Government Bond, 2.180%, 25/08/25	3,468,300	0.18
CLP 1,475,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	1,601,223	0.08	CNY 30,400,000	China Government Bond, 3.020%, 22/10/25	4,265,192	0.22
CLP 2,650,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	3,251,688	0.16	CNY 21,000,000	China Government Bond, 2.280%, 25/11/25	2,893,947	0.15
CLP 5,570,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	6,722,329	0.34	CNY 18,040,000	China Government Bond, 3.220%, 06/12/25	2,545,534	0.13
CLP 2,850,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	3,760,379	0.19	CNY 24,000,000	China Government Bond, 2.460%, 15/02/26	3,322,704	0.17
CLP 1,175,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	1,696,649	0.09	CNY 22,800,000	China Government Bond, 3.030%, 11/03/26	3,206,951	0.16
CLP 6,180,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	7,643,552	0.39	CNY 42,130,000	China Government Bond, 3.250%, 06/06/26	5,973,545	0.30
CLP 4,500,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	6,214,594	0.31	CNY 40,450,000	China Government Bond, 2.690%, 12/08/26	5,575,334	0.28
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	192,465	0.01	CNY 21,700,000	China Government Bond, 3.120%, 05/12/26	3,043,577	0.16
<b>Total Chile</b>		<b>44,908,816</b>	<b>2.27</b>	CNY 36,200,000	China Government Bond, 2.370%, 20/01/27	4,983,744	0.25
				CNY 19,500,000	China Government Bond, 2.480%, 15/04/27	2,693,638	0.14
				CNY 49,900,000	China Government Bond, 2.850%, 04/06/27	6,990,015	0.35
				CNY 11,700,000	China Government Bond, 2.710%, 19/06/27	1,631,140	0.08
				CNY 27,900,000	China Government Bond, 2.500%, 25/07/27	3,856,014	0.19
				CNY 16,500,000	China Government Bond, 2.440%, 15/10/27	2,274,619	0.11
				CNY 25,300,000	China Government Bond, 3.280%, 03/12/27	3,620,386	0.18

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
China (continued)				Colombia			
CNY 30,000,000	China Government Bond, 2.640%, 15/01/28	4,168,249	0.21	COP 1,346,000,000	Colombia Government International Bond, 9.850%, 28/06/27	319,716	0.02
CNY 20,000,000	China Government Bond, 2.620%, 15/04/28	2,780,057	0.14	COP 53,402,900,000	Colombian TES, 6.250%, 26/11/25	11,855,673	0.60
CNY 24,900,000	China Government Bond, 3.010%, 13/05/28	3,520,508	0.18	COP 48,800,600,000	Colombian TES, 7.500%, 26/08/26	10,979,675	0.55
CNY 1,270,000	China Government Bond, 3.540%, 16/08/28	184,988	0.01	COP 38,178,100,000	Colombian TES, 5.750%, 03/11/27	7,888,920	0.40
CNY 26,900,000	China Government Bond, 2.910%, 14/10/28	3,781,066	0.19	COP 29,219,300,000	Colombian TES, 6.000%, 28/04/28	6,009,032	0.30
CNY 19,700,000	China Government Bond, 3.250%, 22/11/28	2,825,619	0.14	COP 30,578,500,000	Colombian TES, 7.750%, 18/09/30	6,542,511	0.33
CNY 45,400,000	China Government Bond, 2.800%, 24/03/29	6,319,999	0.32	COP 40,916,000,000	Colombian TES, 7.000%, 26/03/31	8,285,643	0.42
CNY 30,030,000	China Government Bond, 3.290%, 23/05/29	4,318,713	0.22	COP 39,480,000,000	Colombian TES, 7.000%, 30/06/32	7,776,542	0.39
CNY 42,000,000	China Government Bond, 2.750%, 15/06/29	5,817,854	0.29	COP 13,850,000,000	Colombian TES, 13.250%, 09/02/33	3,916,368	0.20
CNY 20,200,000	China Government Bond, 2.620%, 25/09/29	2,783,036	0.14	COP 38,932,800,000	Colombian TES, 7.250%, 18/10/34	7,540,094	0.38
CNY 34,100,000	China Government Bond, 3.130%, 21/11/29	4,853,027	0.24	COP 19,646,200,000	Colombian TES, 6.250%, 09/07/36	3,431,213	0.17
CNY 25,000,000	China Government Bond, 2.790%, 15/12/29	3,475,114	0.18	COP 32,193,000,000	Colombian TES, 9.250%, 28/05/42	6,927,650	0.35
CNY 30,000,000	China Government Bond, 2.800%, 25/03/30	4,175,002	0.21	COP 32,536,300,000	Colombian TES, 7.250%, 26/10/50	5,540,040	0.28
CNY 45,400,000	China Government Bond, 2.680%, 21/05/30	6,268,935	0.32		<b>Total Colombia</b>	<b>87,013,077</b>	<b>4.39</b>
CNY 22,100,000	China Government Bond, 2.860%, 16/07/30	3,085,574	0.16	Czech Republic			
CNY 45,600,000	China Government Bond, 3.270%, 19/11/30	6,581,430	0.33	CZK 6,000,000	Czech Republic Government Bond, 5.700%, 25/05/24	275,439	0.01
CNY 19,300,000	China Government Bond, 3.020%, 27/05/31	2,726,216	0.14	CZK 50,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	2,120,371	0.11
CNY 20,100,000	China Government Bond, 2.890%, 18/11/31	2,807,943	0.14	CZK 209,500,000	Czech Republic Government Bond, 1.250%, 14/02/25	9,019,760	0.45
CNY 22,700,000	China Government Bond, 2.760%, 15/05/32	3,137,658	0.16	CZK 183,800,000	Czech Republic Government Bond, 2.400%, 17/09/25	7,946,744	0.40
CNY 20,200,000	China Government Bond, 2.600%, 01/09/32	2,755,423	0.14	CZK 113,200,000	Czech Republic Government Bond, 6.000%, 26/02/26	5,325,614	0.27
CNY 26,000,000	China Government Bond, 2.880%, 25/02/33	3,639,084	0.18	CZK 196,030,000	Czech Republic Government Bond, 1.000%, 26/06/26	8,029,706	0.41
CNY 4,200,000	China Government Bond, 3.860%, 22/07/49	657,350	0.03	CZK 160,730,000	Czech Republic Government Bond, 0.250%, 10/02/27	6,288,973	0.32
CNY 8,900,000	China Government Bond, 3.390%, 16/03/50	1,289,034	0.07	CZK 199,760,000	Czech Republic Government Bond, 2.500%, 25/08/28	8,333,756	0.42
CNY 29,400,000	China Government Bond, 3.810%, 14/09/50	4,574,961	0.23	CZK 87,900,000	Czech Republic Government Bond, 5.500%, 12/12/28	4,246,350	0.21
CNY 11,700,000	China Government Bond, 3.720%, 12/04/51	1,801,353	0.09	CZK 173,970,000	Czech Republic Government Bond, 2.750%, 23/07/29	7,285,828	0.37
CNY 10,500,000	China Government Bond, 3.530%, 18/10/51	1,564,139	0.08	CZK 104,600,000	Czech Republic Government Bond, 0.050%, 29/11/29	3,646,015	0.18
CNY 18,900,000	China Government Bond, 3.320%, 15/04/52	2,717,639	0.14	CZK 156,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	5,747,390	0.29
CNY 5,000,000	China Government Bond, 3.190%, 15/04/53	713,364	0.04	CZK 126,800,000	Czech Republic Government Bond, 5.000%, 30/09/30	6,035,575	0.30
				CZK 146,100,000	Czech Republic Government Bond, 1.200%, 13/03/31	5,334,025	0.27
<b>Total China</b>		<b>187,219,600</b>	<b>9.45</b>	CZK 225,300,000	Czech Republic Government Bond, 1.750%, 23/06/32	8,416,503	0.42

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
Czech Republic (continued)				Hungary (continued)			
CZK 181,560,000	Czech Republic Government Bond, 2.000%, 13/10/33	6,745,038	0.34	HUF 601,200,000	Hungary Government Bond, 6.750%, 22/10/28	1,685,913	0.09
CZK 86,840,000	Czech Republic Government Bond, 4.200%, 04/12/36	3,915,982	0.20	HUF 1,559,100,000	Hungary Government Bond, 2.000%, 23/05/29	3,463,038	0.17
CZK 50,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	1,730,278	0.09	HUF 1,834,800,000	Hungary Government Bond, 3.000%, 21/08/30	4,185,941	0.21
CZK 65,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	1,955,132	0.10	HUF 2,216,600,000	Hungary Government Bond, 3.250%, 22/10/31	5,021,638	0.25
CZK 49,300,000	Czech Republic International Government Bond, 3.500%, 30/05/35	2,093,119	0.11	HUF 1,509,600,000	Hungary Government Bond, 4.750%, 24/11/32	3,750,348	0.19
<b>Total Czech Republic</b>		<b>104,491,598</b>	<b>5.27</b>	HUF 2,500,600,000	Hungary Government Bond, 2.250%, 20/04/33	4,960,893	0.25
Dominican Republic				HUF 2,072,800,000	Hungary Government Bond, 3.000%, 27/10/38	3,823,981	0.20
DOP 93,000,000	Dominican Republic International Bond, 9.750%, 05/06/26	1,714,524	0.09	<b>Total Hungary</b>		<b>62,608,199</b>	<b>3.16</b>
DOP 93,000,000	Dominican Republic International Bond, 13.625%, 03/02/33	2,101,215	0.10	Indonesia			
<b>Total Dominican Republic</b>		<b>3,815,739</b>	<b>0.19</b>	IDR 57,509,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	3,906,815	0.20
Egypt				IDR 32,056,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	2,180,293	0.11
EGP 98,000,000	Egypt Government Bond, 14.522%, 04/01/25	2,875,182	0.15	IDR 161,167,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	10,897,958	0.55
EGP 49,420,000	Egypt Government Bond, 14.369%, 20/10/25	1,374,675	0.07	IDR 18,000,000,000	Indonesia Treasury Bond, 11.000%, 15/09/25	1,327,264	0.07
EGP 111,000,000	Egypt Government Bond, 14.483%, 06/04/26	3,021,450	0.15	IDR 123,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	8,146,673	0.41
EGP 39,250,000	Egypt Government Bond, 14.285%, 11/01/27	998,026	0.05	IDR 100,656,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	7,210,575	0.36
EGP 77,000,000	Egypt Government Bond, 14.556%, 13/10/27	1,965,508	0.10	IDR 100,773,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	6,597,212	0.33
EGP 38,000,000	Egypt Government Bond, 14.292%, 05/01/28	954,044	0.05	IDR 100,773,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	6,597,212	0.33
EGP 32,000,000	Egypt Government Bond, 16.100%, 07/05/29	827,484	0.04	IDR 115,274,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	7,965,574	0.40
EGP 28,000,000	Egypt Government Bond, 14.664%, 06/10/30	659,641	0.03	IDR 120,651,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	8,095,708	0.41
<b>Total Egypt</b>		<b>12,676,010</b>	<b>0.64</b>	IDR 233,075,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	15,714,801	0.80
Hungary				IDR 77,714,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	5,922,177	0.30
HUF 668,900,000	Hungary Government Bond, 3.000%, 26/06/24	1,819,795	0.09	IDR 102,917,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	7,578,480	0.38
HUF 1,749,000,000	Hungary Government Bond, 2.500%, 24/10/24	4,618,443	0.23	IDR 126,675,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	8,804,092	0.44
HUF 1,719,600,000	Hungary Government Bond, 5.500%, 24/06/25	4,664,628	0.24	IDR 145,201,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	9,805,971	0.49
HUF 1,878,400,000	Hungary Government Bond, 1.000%, 26/11/25	4,583,597	0.23	IDR 59,480,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	4,562,415	0.23
HUF 2,006,500,000	Hungary Government Bond, 1.500%, 22/04/26	4,819,563	0.24	IDR 35,620,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	2,568,299	0.13
HUF 1,576,100,000	Hungary Government Bond, 1.500%, 26/08/26	3,738,724	0.19	IDR 123,841,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	8,726,898	0.44
HUF 1,475,500,000	Hungary Government Bond, 2.750%, 22/12/26	3,585,621	0.18	IDR 71,539,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	4,859,928	0.25
HUF 1,881,100,000	Hungary Government Bond, 3.000%, 27/10/27	4,583,459	0.23	IDR 131,413,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	10,110,715	0.51
HUF 1,289,400,000	Hungary Government Bond, 4.500%, 23/03/28	3,302,617	0.17	IDR 94,615,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	6,853,553	0.35

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
Indonesia (continued)				Malaysia (continued)			
IDR 79,931,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	6,148,436	0.31	MYR 22,950,000	Malaysia Government Bond, 2.632%, 15/04/31	4,517,720	0.23
IDR 53,414,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	3,519,962	0.18	MYR 743,000	Malaysia Government Bond, 4.232%, 30/06/31	163,358	0.01
IDR 76,730,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	5,550,354	0.28	MYR 20,000,000	Malaysia Government Bond, 3.582%, 15/07/32	4,194,730	0.21
IDR 20,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/38	1,423,378	0.07	MYR 3,900,000	Malaysia Government Bond, 4.642%, 07/11/33	889,250	0.04
IDR 57,449,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	4,467,936	0.23	MYR 17,340,000	Malaysia Government Bond, 3.828%, 05/07/34	3,662,371	0.18
IDR 106,654,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	7,697,157	0.39	MYR 22,911,000	Malaysia Government Bond, 4.254%, 31/05/35	5,014,748	0.25
IDR 90,858,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	6,379,692	0.32	MYR 33,009,000	Malaysia Government Bond, 4.762%, 07/04/37	7,594,722	0.38
IDR 5,954,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	422,945	0.02	MYR 18,250,000	Malaysia Government Bond, 4.893%, 08/06/38	4,289,991	0.22
IDR 10,833,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	730,538	0.04	MYR 32,500,000	Malaysia Government Bond, 3.757%, 22/05/40	6,641,594	0.33
IDR 1,500,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, 15/10/25	100,653	0.01	MYR 23,500,000	Malaysia Government Bond, 4.696%, 15/10/42	5,431,408	0.27
IDR 65,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	4,219,569	0.21	MYR 5,000,000	Malaysia Government Bond, 4.921%, 06/07/48	1,183,139	0.06
IDR 85,340,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	5,637,224	0.28	MYR 34,100,000	Malaysia Government Bond, 4.065%, 15/06/50	7,113,658	0.36
IDR 35,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.875%, 15/03/36	2,405,022	0.12	MYR 13,000,000	Malaysia Government Bond, 4.457%, 31/03/53	2,908,936	0.15
<b>Total Indonesia</b>		<b>190,538,267</b>	<b>9.62</b>	MYR 685,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	147,931	0.01
<b>Malaysia</b>				MYR 19,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	4,090,038	0.21
MYR 4,000,000	Malaysia Government Bond, 3.478%, 14/06/24	858,850	0.04	MYR 10,377,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	2,253,048	0.11
MYR 9,843,000	Malaysia Government Bond, 4.181%, 15/07/24	2,128,629	0.11	MYR 34,400,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	7,461,023	0.38
MYR 12,960,000	Malaysia Government Bond, 4.059%, 30/09/24	2,802,650	0.14	MYR 29,070,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	6,271,210	0.32
MYR 24,800,000	Malaysia Government Bond, 3.882%, 14/03/25	5,360,838	0.27	MYR 13,294,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	2,916,378	0.15
MYR 32,914,000	Malaysia Government Bond, 3.955%, 15/09/25	7,133,788	0.36	MYR 37,900,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	8,056,805	0.41
MYR 787,000	Malaysia Government Bond, 4.392%, 15/04/26	172,668	0.01	MYR 10,000,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	2,131,216	0.11
MYR 24,497,000	Malaysia Government Bond, 3.906%, 15/07/26	5,312,818	0.27	MYR 23,150,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	5,121,246	0.26
MYR 28,153,000	Malaysia Government Bond, 3.900%, 30/11/26	6,100,138	0.31	MYR 24,846,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	5,427,128	0.27
MYR 18,700,000	Malaysia Government Bond, 3.502%, 31/05/27	3,994,108	0.20	MYR 10,000,000	Malaysia Government Investment Issue, 4.245%, 30/09/30	2,205,024	0.11
MYR 25,792,000	Malaysia Government Bond, 3.899%, 16/11/27	5,601,105	0.28	MYR 35,525,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	7,440,651	0.38
MYR 17,000,000	Malaysia Government Bond, 3.519%, 20/04/28	3,627,310	0.18	MYR 32,500,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	7,122,496	0.36
MYR 25,873,000	Malaysia Government Bond, 3.733%, 15/06/28	5,574,017	0.28	MYR 743,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	169,493	0.01
MYR 19,900,000	Malaysia Government Bond, 4.504%, 30/04/29	4,432,914	0.22	MYR 350,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	75,924	0.00
MYR 23,037,000	Malaysia Government Bond, 3.885%, 15/08/29	4,961,851	0.25	MYR 22,200,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	4,478,502	0.23



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
Malaysia (continued)				Philippines			
MYR 11,500,000	Malaysia Government Investment Issue, 4.662%, 31/03/38	2,650,827	0.13	PHP 70,000,000	Philippine Government International Bond, 6.250%, 14/01/36	1,247,593	0.06
MYR 20,500,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	4,520,563	0.23	<b>Total Philippines</b>			
MYR 16,000,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	3,505,243	0.18	<b>1,247,593 0.06</b>			
<b>Total Malaysia</b>		<b>187,712,055</b>	<b>9.47</b>	Poland			
Mexico				PLN 60,500,000	Republic of Poland Government Bond, 2.250%, 25/10/24	14,212,538	0.72
MXN 26,928,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	1,558,324	0.08	PLN 65,620,000	Republic of Poland Government Bond, 0.750%, 25/04/25	14,791,734	0.75
MXN 9,900,000	Mex Bonos Desarr Fix RT, 8.500%, 31/05/29	571,470	0.03	PLN 64,600,000	Republic of Poland Government Bond, 3.250%, 25/07/25	15,138,655	0.76
MXN 246,894,000	Mexican Bonos, 8.000%, 05/09/24	13,941,367	0.70	PLN 70,700,000	Republic of Poland Government Bond, 2.500%, 25/07/26	15,900,300	0.80
MXN 251,940,000	Mexican Bonos, 10.000%, 05/12/24	14,579,776	0.74	PLN 64,300,000	Republic of Poland Government Bond, 0.250%, 25/10/26	13,287,300	0.67
MXN 237,200,000	Mexican Bonos, 5.000%, 06/03/25	12,741,349	0.64	PLN 43,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	9,893,403	0.50
MXN 442,160,000	Mexican Bonos, 5.750%, 05/03/26	23,501,150	1.19	PLN 49,400,000	Republic of Poland Government Bond, 2.500%, 25/07/27	10,797,492	0.55
MXN 263,600,000	Mexican Bonos, 5.500%, 04/03/27	13,650,316	0.69	PLN 49,567,000	Republic of Poland Government Bond, 2.750%, 25/04/28	10,772,873	0.54
MXN 345,044,000	Mexican Bonos, 7.500%, 03/06/27	19,118,954	0.97	PLN 21,000,000	Republic of Poland Government Bond, 7.500%, 25/07/28	5,580,859	0.28
MXN 253,613,000	Mexican Bonos, 8.500%, 31/05/29	14,639,624	0.74	PLN 56,300,000	Republic of Poland Government Bond, 2.750%, 25/10/29	11,834,924	0.60
MXN 413,034,000	Mexican Bonos, 7.750%, 29/05/31	22,795,982	1.15	PLN 55,450,000	Republic of Poland Government Bond, 1.250%, 25/10/30	10,175,739	0.51
MXN 122,000,000	Mexican Bonos, 7.500%, 26/05/33	6,562,199	0.33	PLN 69,900,000	Republic of Poland Government Bond, 1.750%, 25/04/32	12,566,499	0.63
MXN 88,100,000	Mexican Bonos, 7.750%, 23/11/34	4,796,559	0.24	PLN 3,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	751,095	0.04
MXN 73,759,000	Mexican Bonos, 10.000%, 20/11/36	4,760,327	0.24	<b>Total Poland</b>		<b>145,703,411</b>	<b>7.35</b>
MXN 205,715,000	Mexican Bonos, 8.500%, 18/11/38	11,694,827	0.59	Romania			
MXN 4,950,000	Mexican Bonos, 8.500%, 18/11/38	281,406	0.01	RON 12,020,000	Romania Government Bond, 3.250%, 29/04/24	2,583,126	0.13
MXN 273,665,000	Mexican Bonos, 7.750%, 13/11/42	14,331,091	0.72	RON 16,550,000	Romania Government Bond, 4.500%, 17/06/24	3,584,741	0.18
MXN 237,822,000	Mexican Bonos, 8.000%, 07/11/47	12,688,093	0.64	RON 16,800,000	Romania Government Bond, 3.700%, 25/11/24	3,575,452	0.18
MXN 116,800,000	Mexican Bonos, 8.000%, 31/07/53	6,188,858	0.31	RON 20,160,000	Romania Government Bond, 4.750%, 24/02/25	4,329,992	0.22
<b>Total Mexico</b>		<b>198,401,672</b>	<b>10.01</b>	RON 35,260,000	Romania Government Bond, 3.650%, 28/07/25	6,762,795	0.34
Peru				RON 18,000,000	Romania Government Bond, 3.500%, 25/11/25	3,711,965	0.19
PEN 2,823,000	Peru Government Bond, 5.700%, 12/08/24	773,772	0.04	RON 17,700,000	Romania Government Bond, 4.850%, 22/04/26	3,737,828	0.19
PEN 15,905,000	Peru Government Bond, 8.200%, 12/08/26	4,653,351	0.23	RON 20,700,000	Romania Government Bond, 3.250%, 24/06/26	4,165,001	0.21
PEN 34,527,000	Peru Government Bond, 6.350%, 12/08/28	9,660,211	0.49	RON 17,300,000	Romania Government Bond, 5.800%, 26/07/27	3,696,155	0.19
PEN 18,735,000	Peru Government Bond, 5.940%, 12/02/29	5,078,837	0.26	RON 14,700,000	Romania Government Bond, 2.500%, 25/10/27	2,744,349	0.14
PEN 25,205,000	Peru Government Bond, 6.950%, 12/08/31	7,081,915	0.36	RON 32,100,000	Romania Government Bond, 4.150%, 26/01/28	6,195,632	0.31
PEN 26,975,000	Peru Government Bond, 6.150%, 12/08/32	7,134,199	0.36	RON 11,000,000	Romania Government Bond, 8.750%, 30/10/28	2,625,652	0.13
PEN 22,454,000	Peru Government Bond, 5.400%, 12/08/34	5,498,371	0.28				
PEN 18,962,000	Peru Government Bond, 6.900%, 12/08/37	5,195,875	0.26				
PEN 16,420,000	Peru Government Bond, 5.350%, 12/08/40	3,812,660	0.19				
<b>Total Peru</b>		<b>48,889,191</b>	<b>2.47</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
Romania (continued)				South Africa (continued)			
RON 23,755,000	Romania Government Bond, 5.000%, 12/02/29	4,817,213	0.24	ZAR 346,167,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	13,444,616	0.68
RON 22,200,000	Romania Government Bond, 4.850%, 25/07/29	4,447,570	0.23	ZAR 9,007,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	346,454	0.02
RON 20,100,000	Romania Government Bond, 6.700%, 25/02/32	4,394,244	0.22	ZAR 511,900,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	19,690,219	0.99
RON 14,000,000	Romania Government Bond, 8.250%, 29/09/32	3,387,383	0.17				
RON 19,000,000	Romania Government Bond, 4.750%, 11/10/34	3,526,010	0.18				
RON 15,000,000	Romania Government Bond, 4.250%, 28/04/36	2,573,076	0.13				
RON 4,000,000	Romania Government Bond, 7.900%, 24/02/38	968,334	0.05				
<b>Total Romania</b>		<b>71,826,518</b>	<b>3.63</b>	<b>Total South Africa</b>		<b>167,115,270</b>	<b>8.43</b>
Serbia				Thailand			
RSD 446,700,000	Serbia Treasury Bond, 4.500%, 11/01/26	3,881,115	0.20	THB 533,300,000	Thailand Government Bond, 0.750%, 17/06/24	14,811,745	0.75
RSD 217,200,000	Serbia Treasury Bond, 5.875%, 08/02/28	2,078,353	0.10	THB 260,909,000	Thailand Government Bond, 1.450%, 17/12/24	7,281,057	0.37
<b>Total Serbia</b>		<b>5,959,468</b>	<b>0.30</b>	THB 334,000,000	Thailand Government Bond, 0.950%, 17/06/25	9,200,709	0.46
South Africa				THB 256,864,000	Thailand Government Bond, 3.850%, 12/12/25	7,526,394	0.38
ZAR 65,000,000	Republic of South Africa, 6.500%, 28/02/41	2,037,135	0.10	THB 379,350,000	Thailand Government Bond, 2.350%, 17/06/26	10,756,934	0.54
ZAR 8,050,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	442,765	0.02	THB 283,778,000	Thailand Government Bond, 2.125%, 17/12/26	7,969,235	0.40
ZAR 488,632,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	26,875,685	1.36	THB 383,100,000	Thailand Government Bond, 1.000%, 17/06/27	10,293,942	0.52
ZAR 523,018,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	24,474,679	1.23	THB 15,496,000	Thailand Government Bond, 3.580%, 17/12/27	461,043	0.02
ZAR 4,000,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	169,609	0.01	THB 414,500,000	Thailand Government Bond, 2.650%, 17/06/28	11,877,228	0.60
ZAR 272,436,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	11,551,866	0.58	THB 290,600,000	Thailand Government Bond, 2.875%, 17/12/28	8,408,180	0.42
ZAR 426,464,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	19,009,512	0.96	THB 199,257,000	Thailand Government Bond, 4.875%, 22/06/29	6,388,110	0.32
ZAR 385,593,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	16,726,185	0.84	THB 315,500,000	Thailand Government Bond, 1.600%, 17/12/29	8,460,971	0.43
ZAR 143,680,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	4,856,819	0.25	THB 252,539,000	Thailand Government Bond, 3.650%, 20/06/31	7,734,831	0.39
ZAR 351,206,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	14,225,659	0.72	THB 469,700,000	Thailand Government Bond, 2.000%, 17/12/31	12,785,630	0.65
ZAR 286,038,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	11,638,903	0.59	THB 335,459,000	Thailand Government Bond, 3.775%, 25/06/32	10,420,281	0.53
ZAR 51,855,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	1,625,164	0.08	THB 205,000,000	Thailand Government Bond, 3.350%, 17/06/33	6,174,602	0.31
				THB 138,200,000	Thailand Government Bond, 1.600%, 17/06/35	3,460,827	0.18
				THB 368,900,000	Thailand Government Bond, 1.585%, 17/12/35	9,144,152	0.46
				THB 224,251,000	Thailand Government Bond, 3.400%, 17/06/36	6,715,323	0.34
				THB 144,000,000	Thailand Government Bond, 3.390%, 17/06/37	4,311,126	0.22
				THB 281,100,000	Thailand Government Bond, 3.300%, 17/06/38	8,334,094	0.42
				THB 253,700,000	Thailand Government Bond, 2.000%, 17/06/42	6,126,259	0.31
				THB 122,000,000	Thailand Government Bond, 3.450%, 17/06/43	3,622,958	0.18

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.22% (continued)				Government Bonds - 97.22% (continued)			
Thailand (continued)				Turkey (continued)			
THB 204,005,000	Thailand Government Bond, 2.875%, 17/06/46	5,454,710	0.28	TRY 91,857,000	Turkey Government Bond, 10.500%, 11/08/27	3,174,651	0.16
THB 22,400,000	Thailand Government Bond, 1.875%, 17/06/49	477,831	0.02	TRY 5,500,000	Turkey Government Bond, 12.400%, 08/03/28	185,549	0.01
<b>Total Thailand</b>		<b>188,198,172</b>	<b>9.50</b>	TRY 70,300,000	Turkey Government Bond, 11.700%, 13/11/30	2,486,252	0.13
Turkey				<b>Total Turkey</b>			
TRY 2,200,000	Turkey Government Bond, 8.800%, 27/09/23	83,603	0.00			<b>14,636,940</b>	<b>0.74</b>
TRY 2,400,000	Turkey Government Bond, 10.400%, 20/03/24	89,363	0.01	Uruguay			
TRY 27,247,000	Turkey Government Bond, 9.000%, 24/07/24	989,755	0.05	UYU 48,450,000	Uruguay Government International Bond, 8.500%, 15/03/28	1,245,471	0.06
TRY 12,400,000	Turkey Government Bond, 8.000%, 12/03/25	428,078	0.02	UYU 72,800,000	Uruguay Government International Bond, 8.250%, 21/05/31	1,800,522	0.09
TRY 87,100,000	Turkey Government Bond, 12.600%, 01/10/25	3,295,901	0.17	<b>Total Uruguay</b>		<b>3,045,993</b>	<b>0.15</b>
TRY 47,109,000	Turkey Government Bond, 10.600%, 11/02/26	1,666,072	0.08	<b>Total Government Bonds</b>			
TRY 45,000,000	Turkey Government Bond, 16.900%, 02/09/26	1,839,183	0.09			<b>1,926,630,729</b>	<b>97.22</b>
TRY 11,557,000	Turkey Government Bond, 11.000%, 24/02/27	398,533	0.02	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
						<b>1,926,630,729</b>	<b>97.22</b>
				<b>TOTAL INVESTMENTS</b>			
						<b>1,926,630,729</b>	<b>97.22</b>

### Derivatives

Forward Foreign Exchange Contracts – 0.01%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought BRL / Sold USD, due 10/07/23	BNP Paribas SA	10,000,000	1,982,157	88,911	0.01
Bought CLP / Sold USD, due 10/07/23	UBS AG	750,000,000	923,634	10,800	0.00
Bought CLP / Sold USD, due 08/08/23	Merrill Lynch International	750,000,000	928,333	2,448	0.00
Bought COP / Sold USD, due 08/08/23	JPMorgan Chase Bank NA London	5,000,000,000	1,180,933	3,926	0.00
Bought EGP / Sold USD, due 10/07/23	Goldman Sachs International	45,000,000	1,408,451	43,309	0.00
Bought EGP / Sold USD, due 08/08/23	Goldman Sachs International	45,000,000	1,416,876	2,674	0.00
Bought USD / Sold BRL, due 10/07/23	Barclays Bank PLC	2,090,882	10,000,000	19,815	0.00
Bought USD / Sold EGP, due 10/07/23	Goldman Sachs International	1,452,081	45,000,000	322	0.00
Bought USD / Sold THB, due 10/07/23	BNP Paribas SA	1,297,496	45,000,000	27,693	0.00
Bought USD / Sold THB, due 10/07/23	HSBC Bank PLC	1,740,740	60,000,000	47,669	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>247,567</b>	<b>0.01</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought BRL / Sold USD, due 08/08/23	Barclays Bank PLC	10,000,000	2,079,447	(18,702)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.01% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought THB / Sold USD, due 10/07/23	BNP Paribas SA	105,000,000	3,045,446	(82,573)	(0.00)
Bought USD / Sold CLP, due 10/07/23	Merrill Lynch International	932,025	750,000,000	(2,410)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(103,685)	(0.00)
Total Forward Foreign Exchange Contracts				143,882	0.01
Other Net Assets/(Liabilities)				54,922,609	2.77
TOTAL NET ASSETS				1,981,697,220	100.00



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.34%				Common and Preferred Stocks - 98.34% <i>(continued)</i>			
Argentina				India <i>(continued)</i>			
USD 685	MercadoLibre Inc	811,451	1.73	USD 74,152	ICICI Bank Ltd-ADR	1,711,428	3.65
Total Argentina		811,451	1.73	INR 55,564	Infosys Ltd	904,548	1.93
Brazil				INR 9,782	Maruti Suzuki India Ltd	1,167,246	2.49
BRL 193,000	B3 SA - Brasil Bolsa Balcao	584,521	1.25	INR 19,775	Reliance Industries Ltd	614,743	1.31
BRL 85,600	Itau Unibanco Holding SA-Preferred Stock	504,302	1.08	USD 14,908	Reliance Industries Ltd-GDR	928,768	1.98
BRL 58,500	Petroleo Brasileiro SA-Preferred Stock	358,106	0.76	Total India		7,329,558	15.63
BRL 204,200	Sendas Distribuidora SA	582,038	1.24	Indonesia			
BRL 19,000	Vale SA	252,939	0.54	IDR 1,009,100	Bank Central Asia Tbk PT	615,859	1.31
Total Brazil		2,281,906	4.87	IDR 1,700,400	Bank Mandiri Persero Tbk PT	589,767	1.26
China				Total Indonesia		1,205,626	2.57
CNY 11,824	3peak Inc	354,323	0.76	Korea			
HKD 42,228	Alibaba Group Holding Ltd	437,551	0.93	KRW 939	Korea Zinc Co Ltd	347,408	0.74
HKD 75,900	ANTA Sports Products Ltd	775,310	1.65	KRW 1,740	LG Chem Ltd	880,795	1.88
HKD 31,124	Baidu Inc	527,431	1.13	KRW 3,085	Naver Corp	427,988	0.91
USD 1,679	Baidu Inc-ADR	229,872	0.49	KRW 39,519	Samsung Electronics Co Ltd	2,165,425	4.62
HKD 9,698	BYD Co Ltd	309,382	0.66	KRW 31,613	Samsung Electronics Co Ltd-Preferred Stock	1,427,521	3.04
HKD 926,000	China Construction Bank Corp	599,089	1.28	KRW 17,999	Shinhan Financial Group Co Ltd	464,438	0.99
HKD 108,500	China Merchants Bank Co Ltd	492,892	1.05	Total Korea		5,713,575	12.18
CNY 13,100	Gigadevice Semiconductor Beijing Inc	191,328	0.41	Mexico			
HKD 63,610	JD.com Inc	1,074,696	2.29	MXN 869,700	America Movil SAB de CV	943,204	2.01
USD 3,268	JD.com Inc-ADR	111,537	0.24	MXN 97,900	Grupo Financiero Banorte SAB de CV	806,067	1.72
CNY 3,800	Kweichow Moutai Co Ltd	883,296	1.88	Total Mexico		1,749,271	3.73
HKD 26,820	Meituan Dianping	418,560	0.89	Netherlands			
CNY 39,500	Midea Group Co Ltd	319,918	0.68	ZAR 5,774	Prosus NV	421,159	0.90
HKD 50,735	NetEase Inc	987,949	2.11	Total Netherlands		421,159	0.90
HKD 85,500	Ping An Insurance Group Co of China Ltd	543,881	1.16	Poland			
CNY 12,350	SG Micro Corp	139,427	0.30	PLN 6,575	CD Projekt SA	250,591	0.53
CNY 66,900	Shenzhen Inovance Technology Co Ltd	590,483	1.26	Total Poland		250,591	0.53
CNY 12,100	Shenzhen Mindray Bio-Medical Electronics Co Ltd	498,650	1.06	Portugal			
TWD 42,384	Silergy Corp	523,940	1.12	EUR 18,906	Jeronimo Martins SGPS SA	520,612	1.11
HKD 52,200	Tencent Holdings Ltd	2,208,805	4.71	Total Portugal		520,612	1.11
HKD 36,000	WuXi AppTec Co Ltd	287,114	0.61	Russia			
HKD 66,740	Wuxi Biologics Cayman Inc	319,793	0.68	USD 3,479	Yandex NV*	0	0.00
Total China		12,825,227	27.35	Total Russia		0	0.00
Hong Kong				Saudi Arabia			
HKD 51,800	AIA Group Ltd	522,852	1.12	SAR 7,485	Arabian Internet & Communications Services Co	643,790	1.37
Total Hong Kong		522,852	1.12	SAR 87,994	National Commercial Bank	863,353	1.84
Hungary				SAR 40,804	Saudi Telecom Co	473,238	1.01
HUF 15,853	OTP Bank Nyrt	562,456	1.20	Total Saudi Arabia		1,980,381	4.22
HUF 28,784	Richter Gedeon Nyrt	708,890	1.51	South Africa			
Total Hungary		1,271,346	2.71	ZAR 197,860	FirstRand Ltd	717,444	1.53
India				ZAR 35,924	Shoprite Holdings Ltd	429,006	0.91
INR 12,488	Divi's Laboratories Ltd	545,515	1.16	Total South Africa		1,146,450	2.44
INR 29,057	HCL Technologies Ltd	420,769	0.90	Taiwan			
USD 5,957	HDFC Bank Ltd	415,203	0.89	TWD 2,605	ASPEED Technology Inc	238,381	0.51
INR 29,959	HDFC Bank Ltd	621,338	1.32	TWD 434,000	CTBC Financial Holding Co Ltd	346,286	0.74
				TWD 6,877	eMemory Technology Inc	487,989	1.04

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 98.34% (continued)				Common and Preferred Stocks - 0.00% (continued)			
Taiwan (continued)				Cayman Islands			
TWD 39,208	MediaTek Inc	866,127	1.85	HKD 1,614,600	China Metal Recycling Holdings Ltd*	0	0.00
TWD 239,277	Taiwan Semiconductor Manufacturing Co Ltd	4,425,293	9.43	Total Cayman Islands			
TWD 5,822	Voltronic Power Technology Corp	367,328	0.78	Mexico			
Total Taiwan				MXN 414,414	Corporacion Chihuahua SA de CV*	0	0.00
Thailand				MXN 429	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00
THB 157,900	Kasikornbank PCL	578,959	1.23	Total Mexico			
Total Thailand				Thailand			
United Arab Emirates				THB 16,900	General Finance and Securities PLC*	0	0.00
AED 183,784	Abu Dhabi Commercial Bank PJSC	405,790	0.87	THB 54,800	Nava Finance Public*	0	0.00
Total United Arab Emirates				THB 13,200	Union Asia Finance PLC*	0	0.00
United States				Total Thailand			
USD 5,242	Southern Copper Corp	376,061	0.80	Total Common and Preferred Stocks			
Total United States				Total Other transferable securities			
Total Common and Preferred Stocks				TOTAL INVESTMENTS			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				46,122,219 98.34			

Other transferable securities			
Common and Preferred Stocks - 0.00%			
Brazil			
BRL 587,050	Mesbla*	0	0.00
BRL 295,635	Mesbla SA*	0	0.00
Total Brazil		0	0.00

### Derivatives

#### Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/09/23	USD	(11)	548,845	7,669	0.02
Unrealised Gain on Futures Contracts				7,669	0.02
Total Futures Contracts				7,669	0.02
Other Net Assets/(Liabilities)				769,492	1.64
TOTAL NET ASSETS				46,899,380	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 3,089 held as cash at Barclays Capital Inc.

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.70%				Common and Preferred Stocks - 97.70% <i>(continued)</i>			
France				United States <i>(continued)</i>			
EUR 84,902	Dassault Systemes SE	3,763,017	2.84	USD 18,499	Visa Inc	4,393,143	3.32
EUR 14,640	EssilorLuxottica SA	2,756,810	2.08	USD 30,055	Xylem Inc	3,384,794	2.56
EUR 4,450	LVMH Moet Hennessy Louis Vuitton SE	4,189,823	3.17	<b>Total United States</b>		<b>75,078,376</b>	<b>56.72</b>
<b>Total France</b>		<b>10,709,650</b>	<b>8.09</b>	<b>Total Common and Preferred Stocks</b>		<b>129,319,643</b>	<b>97.70</b>
Germany				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 115,105	Infineon Technologies AG	4,745,025	3.59			<b>129,319,643</b>	<b>97.70</b>
<b>Total Germany</b>		<b>4,745,025</b>	<b>3.59</b>	<b>TOTAL INVESTMENTS</b>		<b>129,319,643</b>	<b>97.70</b>
Hong Kong				Other Net Assets/(Liabilities)			
HKD 283,600	AIA Group Ltd	2,862,563	2.16			<b>3,041,560</b>	<b>2.30</b>
<b>Total Hong Kong</b>		<b>2,862,563</b>	<b>2.16</b>	<b>TOTAL NET ASSETS</b>		<b>132,361,203</b>	<b>100.00</b>
Ireland							
USD 20,362	Trane Technologies PLC	3,894,436	2.94				
<b>Total Ireland</b>		<b>3,894,436</b>	<b>2.94</b>				
Japan							
JPY 30,400	Disco Corp	4,755,554	3.59				
JPY 22,900	Hoya Corp	2,705,348	2.05				
JPY 58,300	Murata Manufacturing Co Ltd	3,322,094	2.51				
<b>Total Japan</b>		<b>10,782,996</b>	<b>8.15</b>				
Switzerland							
CHF 12,379	Roche Holding AG	3,784,336	2.86				
CHF 10,226	Sika AG	2,922,694	2.21				
<b>Total Switzerland</b>		<b>6,707,030</b>	<b>5.07</b>				
United Kingdom							
GBP 61,074	Ashtead Group PLC	4,227,074	3.19				
USD 10,718	Linde PLC	4,084,416	3.09				
GBP 36,836	London Stock Exchange Group PLC	3,917,921	2.96				
GBP 17,531	Spirax-Sarco Engineering PLC	2,310,156	1.74				
<b>Total United Kingdom</b>		<b>14,539,567</b>	<b>10.98</b>				
United States							
USD 20,520	Advanced Micro Devices Inc	2,337,433	1.77				
USD 62,382	Alphabet Inc	7,467,125	5.64				
USD 49,632	Amazon.com Inc	6,470,028	4.89				
USD 38,431	Amphenol Corp	3,264,714	2.47				
USD 45,436	Applied Materials Inc	6,567,319	4.96				
USD 29,608	CME Group Inc	5,486,066	4.14				
USD 17,586	Eaton Corp PLC	3,536,545	2.67				
USD 14,638	Estee Lauder Cos Inc	2,874,610	2.17				
USD 9,167	Martin Marietta Materials Inc	4,232,312	3.20				
USD 41,977	Merck & Co Inc	4,843,726	3.66				
USD 11,642	Parker-Hannifin Corp	4,540,846	3.43				
USD 18,691	salesforce.com Inc	3,948,661	2.98				
USD 6,548	ServiceNow Inc	3,679,780	2.78				
USD 29,057	Splunk Inc	3,082,657	2.33				
USD 14,119	Vertex Pharmaceuticals Inc	4,968,617	3.75				

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81%				Corporate Bonds - 96.81% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 250,000	Commonwealth Bank of Australia, 5.079%, 10/01/25	248,807	0.11	USD 10,000	Bell Canada Inc, 4.300%, 29/07/49	8,423	0.00
USD 250,000	National Australia Bank Ltd, 4.966%, 12/01/26	248,615	0.11	USD 330,000	Bell Telephone Co of Canada or Bell Canada, 3.200%, 15/02/52	227,604	0.10
USD 130,000	National Australia Bank Ltd, 3.375%, 14/01/26	124,349	0.05	USD 20,000	Brookfield Finance Inc, 4.250%, 02/06/26	19,252	0.01
USD 150,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	151,465	0.06	USD 300,000	Brookfield Finance Inc, 4.850%, 29/03/29	288,330	0.12
USD 100,000	Westpac Banking Corp, 1.019%, 18/11/24	94,143	0.04	USD 125,000	Brookfield Finance Inc, 4.350%, 15/04/30	115,763	0.05
USD 30,000	Westpac Banking Corp, 2.350%, 19/02/25	28,573	0.01	USD 30,000	Brookfield Finance Inc, 2.724%, 15/04/31	24,539	0.01
USD 100,000	Westpac Banking Corp, 2.850%, 13/05/26	94,156	0.04	USD 110,000	Brookfield Finance Inc, 4.700%, 20/09/47	92,520	0.04
USD 170,000	Westpac Banking Corp, 3.350%, 08/03/27	160,378	0.07	USD 40,000	Brookfield Finance Inc, 3.625%, 15/02/52	27,103	0.01
USD 300,000	Westpac Banking Corp, 2.894%, 04/02/30	280,431	0.12	USD 345,000	Canadian Imperial Bank of Commerce, 2.250%, 28/01/25	327,174	0.14
USD 110,000	Westpac Banking Corp, 4.322%, 23/11/31	101,949	0.04	USD 80,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	71,046	0.03
USD 20,000	Westpac Banking Corp, 4.110%, 24/07/34	17,449	0.01	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,555	0.01
USD 115,000	Westpac Banking Corp, 2.668%, 15/11/35	88,119	0.04	USD 250,000	Canadian National Railway Co, 4.450%, 20/01/49	228,927	0.10
USD 100,000	Westpac Banking Corp, 2.963%, 16/11/40	67,034	0.03	USD 560,000	Canadian National Railway Co, 2.450%, 01/05/50	357,734	0.15
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,817	0.03	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	95,990	0.04
<b>Total Australia</b>		<b>1,789,285</b>	<b>0.76</b>	USD 100,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	89,912	0.04
Canada				USD 100,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	83,929	0.04
USD 30,000	Bank of Montreal, 0.625%, 09/07/24	28,485	0.01	USD 200,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	175,698	0.08
USD 200,000	Bank of Montreal, 4.250%, 14/09/24	196,176	0.08	USD 100,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	97,593	0.04
USD 40,000	Bank of Montreal, 1.250%, 15/09/26	35,282	0.02	USD 50,000	Canadian Pacific Railway Co, 5.950%, 15/05/37	52,567	0.02
USD 210,000	Bank of Montreal, 0.949%, 22/01/27	187,272	0.08	USD 100,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	82,085	0.04
USD 115,000	Bank of Montreal, 3.803%, 15/12/32	101,435	0.04	USD 225,000	Canadian Pacific Railway Co, 4.800%, 01/08/45	210,053	0.09
USD 105,000	Bank of Nova Scotia, 2.200%, 03/02/25	99,312	0.04	USD 120,000	Canadian Pacific Railway Co, 3.100%, 02/12/51	85,180	0.04
USD 450,000	Bank of Nova Scotia, 1.300%, 11/06/25	407,997	0.18	USD 169,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	175,383	0.07
USD 190,000	Bank of Nova Scotia, 4.500%, 16/12/25	183,285	0.08	USD 200,000	CGI Inc, 2.300%, 14/09/31	155,974	0.07
USD 30,000	Bank of Nova Scotia, 2.700%, 03/08/26	27,775	0.01	USD 290,000	Enbridge Inc, 2.500%, 15/01/25	276,097	0.12
USD 100,000	Bank of Nova Scotia, 2.150%, 01/08/31	79,808	0.03	USD 15,000	Enbridge Inc, 3.700%, 15/07/27	14,179	0.01
USD 280,000	Bank of Nova Scotia, 2.450%, 02/02/32	228,206	0.10	USD 350,000	Enbridge Inc, 4.500%, 10/06/44	291,371	0.12
USD 200,000	Bank of Nova Scotia, 4.588%, 04/05/37	171,662	0.07	USD 170,000	Enbridge Inc, 5.500%, 01/12/46	162,069	0.07
USD 140,000	Bell Canada Inc, 4.464%, 01/04/48	121,359	0.05	USD 10,000	Enbridge Inc, 4.000%, 15/11/49	7,743	0.00
				USD 80,000	Enbridge Inc, 3.400%, 01/08/51	55,914	0.02
				USD 20,000	Magna International Inc, 3.625%, 15/06/24	19,609	0.01
				USD 50,000	Magna International Inc, 2.450%, 15/06/30	42,384	0.02



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
Canada <i>(continued)</i>				Cayman Islands			
USD 100,000	Manulife Financial Corp, 4.061%, 24/02/32	93,611	0.04	USD 520,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	503,490	0.21
USD 50,000	Manulife Financial Corp, 5.375%, 04/03/46	49,427	0.02	USD 20,000	Alibaba Group Holding Ltd, 4.000%, 06/12/37	16,725	0.01
USD 350,000	Nutrien Ltd, 5.900%, 07/11/24	350,192	0.15	USD 10,000	Alibaba Group Holding Ltd, 4.400%, 06/12/57	7,866	0.00
USD 275,000	Rogers Communications Inc, 3.625%, 15/12/25	260,045	0.11	USD 200,000	Alibaba Group Holdings Ltd, 3.400%, 06/12/27	185,794	0.08
USD 20,000	Rogers Communications Inc, 2.900%, 15/11/26	18,327	0.01	USD 100,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	67,107	0.03
USD 290,000	Rogers Communications Inc, 3.200%, 15/03/27	269,529	0.11	USD 50,000	Fibria Overseas Finance Ltd, 5.500%, 17/01/27	50,050	0.02
USD 220,000	Rogers Communications Inc, 5.000%, 15/03/44	194,786	0.08	<b>Total Cayman Islands</b>		<b>831,032</b>	<b>0.35</b>
USD 10,000	Rogers Communications Inc, 3.700%, 15/11/49	7,110	0.00	France			
USD 100,000	Royal Bank of Canada, 0.750%, 07/10/24	93,886	0.04	USD 10,000	AXA SA, 8.600%, 15/12/30	12,047	0.01
USD 300,000	Royal Bank of Canada, 2.250%, 01/11/24	286,386	0.12	USD 50,000	Legrand France SA, 8.500%, 15/02/25	52,326	0.02
USD 400,000	Royal Bank of Canada, 1.150%, 10/06/25	369,024	0.16	USD 115,000	Orange SA, 9.000%, 01/03/31	141,294	0.06
USD 120,000	Royal Bank of Canada, 4.650%, 27/01/26	116,845	0.05	USD 105,000	Orange SA, 5.375%, 13/01/42	104,403	0.05
USD 30,000	Royal Bank of Canada, 1.150%, 14/07/26	26,565	0.01	USD 50,000	Orange SA, 5.500%, 06/02/44	50,699	0.02
USD 150,000	Royal Bank of Canada, 2.300%, 03/11/31	121,709	0.05	USD 100,000	Sanofi, 3.625%, 19/06/28	96,402	0.04
USD 250,000	Royal Bank of Canada, 3.875%, 04/05/32	229,090	0.10	<b>Total France</b>		<b>457,171</b>	<b>0.20</b>
USD 70,000	Royal Bank of Canada, 5.000%, 01/02/33	68,611	0.03	Germany			
USD 190,000	Telus Corp, 4.600%, 16/11/48	162,982	0.07	USD 390,000	Deutsche Bank AG, 3.961%, 26/11/25	371,779	0.16
USD 20,000	Thomson Reuters Corp, 3.350%, 15/05/26	19,020	0.01	USD 150,000	Deutsche Bank AG, 1.686%, 19/03/26	135,291	0.06
USD 30,000	Toronto-Dominion Bank, 2.650%, 12/06/24	29,093	0.01	USD 380,000	Deutsche Bank AG/New York NY, 5.882%, perpetual	333,294	0.14
USD 125,000	Toronto-Dominion Bank, 1.150%, 12/06/25	115,166	0.05	<b>Total Germany</b>		<b>840,364</b>	<b>0.36</b>
USD 370,000	Toronto-Dominion Bank, 0.750%, 11/09/25	334,898	0.14	Guernsey			
USD 150,000	Toronto-Dominion Bank, 1.250%, 10/09/26	132,621	0.06	USD 275,000	Amdocs Ltd, 2.538%, 15/06/30	229,980	0.10
USD 270,000	Toronto-Dominion Bank, 2.000%, 10/09/31	214,029	0.09	<b>Total Guernsey</b>		<b>229,980</b>	<b>0.10</b>
USD 50,000	Toronto-Dominion Bank, 3.625%, 15/09/31	46,055	0.02	Ireland			
USD 100,000	Toronto-Dominion Bank, 4.456%, 08/06/32	95,000	0.04	USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.650%, 29/10/24	281,817	0.12
USD 220,000	Waste Connections Inc, 2.600%, 01/02/30	190,582	0.08	USD 350,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	312,883	0.13
USD 100,000	Waste Connections Inc, 4.200%, 15/01/33	94,003	0.04	USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	216,830	0.09
USD 100,000	Waste Connections Inc, 2.950%, 15/01/52	68,553	0.03	USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	204,370	0.09
<b>Total Canada</b>		<b>9,903,899</b>	<b>4.22</b>	USD 225,000	Allegion plc, 3.500%, 01/10/29	199,294	0.09
				USD 5,000	Aon PLC, 3.500%, 14/06/24	4,894	0.00
				USD 100,000	GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	94,956	0.04
				USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.625%, 02/07/24	29,392	0.01

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Ireland (continued)				Japan (continued)			
USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.900%, 14/02/26	28,830	0.01	USD 20,000	Mizuho Financial Group Inc, 2.260%, 09/07/32	15,600	0.01
USD 350,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	282,685	0.12	USD 100,000	Nomura Holdings Inc, 1.851%, 16/07/25	91,504	0.04
USD 90,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 4.500%, 15/02/47	78,602	0.03	USD 100,000	Nomura Holdings Inc, 2.329%, 22/01/27	88,489	0.04
USD 185,000	STERIS Irish FinCo UnLtd Co, 2.700%, 15/03/31	154,458	0.07	USD 100,000	Nomura Holdings Inc, 2.172%, 14/07/28	84,379	0.04
<b>Total Ireland</b>		<b>1,889,011</b>	<b>0.80</b>	USD 15,000	Nomura Holdings Inc, 3.103%, 16/01/30	12,808	0.00
Isle Of Man				USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	145,146	0.06
USD 200,000	AngloGold Ashanti Holdings PLC, 3.750%, 01/10/30	170,602	0.07	USD 425,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	390,596	0.17
<b>Total Isle Of Man</b>		<b>170,602</b>	<b>0.07</b>	USD 160,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	152,826	0.06
Japan				USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	138,001	0.06
USD 100,000	Honda Motor Co Ltd, 2.271%, 10/03/25	95,267	0.04	USD 300,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	263,793	0.11
USD 40,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	37,718	0.02	USD 30,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	27,761	0.01
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	96,877	0.04	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27	37,392	0.02
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	183,300	0.08	USD 45,000	Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28	42,591	0.02
USD 200,000	Mitsubishi UFJ Financial Group Inc, 0.953%, 19/07/25	188,980	0.08	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.472%, 14/01/29	171,202	0.07
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	19,172	0.01	USD 530,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	463,374	0.20
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	115,403	0.05	USD 15,000	Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30	12,925	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	176,450	0.07	USD 50,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	40,668	0.02
USD 130,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	123,629	0.05	USD 110,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	87,522	0.04
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	111,193	0.05	USD 20,000	Sumitomo Mitsui Financial Group Inc, 2.296%, 12/01/41	13,336	0.01
USD 700,000	Mitsubishi UFJ Financial Group Inc, 5.242%, 19/04/29	688,891	0.29	USD 380,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	377,891	0.16
USD 510,000	Mitsubishi UFJ Financial Group Inc, 3.195%, 18/07/29	450,350	0.19	USD 120,000	Takeda Pharmaceutical Co Ltd, 3.375%, 09/07/60	82,042	0.03
USD 260,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	206,749	0.09	USD 20,000	Toyota Motor Corp, 2.358%, 02/07/24	19,372	0.01
USD 150,000	Mitsubishi UFJ Financial Group Inc, 2.852%, 19/01/33	123,665	0.05	<b>Total Japan</b>		<b>6,161,510</b>	<b>2.62</b>
USD 70,000	Mitsubishi UFJ Financial Group Inc, 4.153%, 07/03/39	62,472	0.03	Jersey			
USD 150,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	140,196	0.06	USD 50,000	Aptiv PLC, 4.350%, 15/03/29	48,055	0.02
USD 50,000	Mizuho Financial Group Inc, 3.663%, 28/02/27	47,083	0.02	USD 30,000	Aptiv PLC, 5.400%, 15/03/49	26,561	0.01
USD 200,000	Mizuho Financial Group Inc, 4.254%, 11/09/29	187,112	0.08	USD 100,000	Aptiv PLC, 3.100%, 01/12/51	62,800	0.03
USD 10,000	Mizuho Financial Group Inc, 2.591%, 25/05/31	8,270	0.00	<b>Total Jersey</b>		<b>137,416</b>	<b>0.06</b>
USD 425,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	339,515	0.14				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
Lithuania				Spain			
USD 25,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	24,852	0.01	USD 250,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 18/09/25	225,143	0.10
USD 210,000	NXP BV / NXP Funding LLC, 5.550%, 01/12/28	211,640	0.09	USD 320,000	Banco Santander SA, 2.746%, 28/05/25	300,579	0.13
USD 300,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.300%, 18/06/29	282,561	0.12	USD 200,000	Banco Santander SA, 5.179%, 19/11/25	194,268	0.08
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	132,855	0.06	USD 100,000	Banco Santander SA, 1.849%, 25/03/26	89,482	0.04
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	81,508	0.03	USD 200,000	Banco Santander SA, 4.250%, 11/04/27	189,168	0.08
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	144,195	0.06	USD 20,000	Banco Santander SA, 3.800%, 23/02/28	18,385	0.01
<b>Total Lithuania</b>		<b>877,611</b>	<b>0.37</b>	USD 110,000	Banco Santander SA, 3.306%, 27/06/29	97,966	0.04
Luxembourg				USD 100,000	Banco Santander SA, 2.749%, 03/12/30	78,113	0.03
USD 20,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	19,145	0.01	USD 30,000	Banco Santander SA, 2.958%, perpetual	24,794	0.01
USD 90,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	79,228	0.03	USD 100,000	Banco Santander SA, 3.225%, perpetual	79,130	0.03
USD 290,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	227,128	0.10	USD 120,000	Telefonica Emisiones SA, 4.103%, 08/03/27	115,116	0.05
USD 50,000	Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29	47,103	0.02	USD 20,000	Telefonica Emisiones SA, 7.045%, 20/06/36	21,856	0.01
USD 50,000	Trane Technologies Luxembourg Finance SA, 3.500%, 21/03/26	47,716	0.02	USD 170,000	Telefonica Emisiones SA, 4.665%, 06/03/38	144,189	0.06
USD 20,000	Trane Technologies Luxembourg Finance SA, 4.500%, 21/03/49	17,724	0.01	USD 30,000	Telefonica Emisiones SA, 5.213%, 08/03/47	26,112	0.01
<b>Total Luxembourg</b>		<b>438,044</b>	<b>0.19</b>	USD 110,000	Telefonica Emisiones SA, 4.895%, 06/03/48	92,053	0.04
Mexico				USD 200,000	Telefonica Emisiones SA, 5.520%, 01/03/49	180,314	0.08
USD 200,000	America Movil SAB de CV, 3.625%, 22/04/29	183,220	0.08	<b>Total Spain</b>		<b>1,876,668</b>	<b>0.80</b>
USD 80,000	America Movil SAB de CV, 6.125%, 30/03/40	85,180	0.03	United Kingdom			
USD 100,000	America Movil SAB de CV, 4.375%, 22/04/49	87,102	0.04	USD 160,000	Aon PLC, 3.875%, 15/12/25	154,205	0.07
USD 200,000	Coca-Cola Femsa SAB de CV, 1.850%, 01/09/32	156,532	0.07	USD 10,000	Aon PLC, 4.600%, 14/06/44	8,713	0.00
USD 150,000	Fomento Economico Mexicano SAB de CV, 4.375%, 10/05/43	130,986	0.05	USD 80,000	AstraZeneca PLC, 3.375%, 16/11/25	76,895	0.03
<b>Total Mexico</b>		<b>643,020</b>	<b>0.27</b>	USD 80,000	AstraZeneca PLC, 4.000%, 17/01/29	77,351	0.03
Netherlands				USD 200,000	AstraZeneca PLC, 6.450%, 15/09/37	229,672	0.10
USD 205,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	245,567	0.11	USD 50,000	AstraZeneca PLC, 4.000%, 18/09/42	44,546	0.02
USD 70,000	Iberdrola International BV, 6.750%, 15/07/36	79,079	0.03	USD 50,000	AstraZeneca PLC, 4.375%, 16/11/45	46,382	0.02
USD 40,000	ING Groep NV, 3.950%, 29/03/27	37,927	0.02	USD 40,000	AstraZeneca PLC, 4.375%, 17/08/48	37,421	0.02
USD 100,000	ING Groep NV, 4.550%, 02/10/28	96,173	0.04	USD 90,000	AstraZeneca PLC, 2.125%, 06/08/50	56,211	0.02
USD 350,000	ING Groep NV, 2.727%, 01/04/32	288,834	0.12	USD 20,000	Barclays PLC, 3.811%, 10/03/42	14,172	0.01
USD 30,000	Mylan NV, 3.950%, 15/06/26	28,489	0.01	USD 20,000	Barclays PLC, 3.650%, 16/03/25	19,173	0.01
<b>Total Netherlands</b>		<b>776,069</b>	<b>0.33</b>	USD 650,000	Barclays PLC, 4.375%, 12/01/26	624,156	0.27
Singapore				USD 100,000	Barclays PLC, 2.852%, 07/05/26	93,744	0.04
USD 100,000	Flex Ltd, 3.750%, 01/02/26	95,181	0.04	USD 320,000	Barclays PLC, 4.972%, 16/05/29	302,768	0.13
<b>Total Singapore</b>		<b>95,181</b>	<b>0.04</b>	USD 510,000	Barclays PLC, 5.746%, 09/08/33	492,742	0.21

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
USD 100,000	Barclays PLC, 5.250%, 17/08/45	92,711	0.04	USD 500,000	Lloyds Banking Group PLC, 3.511%, 18/03/26	475,800	0.20
USD 30,000	Barclays PLC, 4.950%, 10/01/47	26,491	0.01	USD 50,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	47,736	0.02
USD 50,000	Barclays PLC, 3.330%, perpetual	35,037	0.02	USD 200,000	Lloyds Banking Group PLC, 4.375%, 22/03/28	189,842	0.08
USD 140,000	British Telecommunications PLC, 9.625%, 15/12/30	171,791	0.07	USD 30,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	27,199	0.01
USD 50,000	Brookfield Finance I UK Plc, 2.340%, 30/01/32	38,862	0.02	USD 20,000	Lloyds Banking Group PLC, 5.300%, 01/12/45	17,835	0.01
USD 220,000	Diageo Capital PLC, 2.375%, 24/10/29	190,964	0.08	USD 100,000	Lloyds Banking Group PLC, 3.369%, 14/12/46	65,875	0.03
USD 300,000	Diageo Capital PLC, 2.000%, 29/04/30	252,990	0.11	USD 50,000	Lloyds Banking Group PLC, 4.344%, 09/01/48	37,565	0.02
USD 20,000	Diageo Capital PLC, 5.875%, 30/09/36	21,430	0.01	USD 200,000	Lloyds Banking Group PLC, 1.627%, perpetual	177,050	0.08
USD 100,000	GlaxoSmithKline Capital PLC, 3.000%, 01/06/24	97,731	0.04	USD 200,000	NatWest Group PLC, 4.800%, 05/04/26	194,216	0.08
USD 50,000	GlaxoSmithKline Capital PLC, 3.375%, 01/06/29	46,427	0.02	USD 200,000	NatWest Group PLC, 3.073%, 22/05/28	180,016	0.08
USD 10,000	HSBC Holdings PLC, 4.250%, 18/08/25	9,607	0.00	USD 10,000	Prudential Funding Asia PLC, 3.125%, 14/04/30	8,845	0.00
USD 220,000	HSBC Holdings PLC, 2.633%, 07/11/25	209,143	0.09	USD 100,000	Rio Tinto Finance USA PLC, 5.000%, 09/03/33	100,854	0.04
USD 420,000	HSBC Holdings PLC, 4.300%, 08/03/26	406,182	0.17	USD 100,000	Rio Tinto Finance USA PLC, 5.125%, 09/03/53	100,805	0.04
USD 20,000	HSBC Holdings PLC, 1.645%, 18/04/26	18,467	0.01	USD 300,000	Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	286,524	0.12
USD 240,000	HSBC Holdings PLC, 4.292%, 12/09/26	230,784	0.10	USD 350,000	Santander UK Group Holdings PLC, 1.532%, 21/08/26	311,640	0.13
USD 30,000	HSBC Holdings PLC, 1.589%, 24/05/27	26,480	0.01	USD 20,000	Santander UK Group Holdings PLC, 3.823%, 03/11/28	18,006	0.01
USD 100,000	HSBC Holdings PLC, 2.251%, 22/11/27	88,726	0.04	USD 200,000	Vodafone Group PLC, 4.375%, 30/05/28	195,696	0.08
USD 200,000	HSBC Holdings PLC, 7.390%, 03/11/28	211,162	0.09	USD 100,000	Vodafone Group PLC, 6.150%, 27/02/37	104,749	0.04
USD 405,000	HSBC Holdings PLC, 4.583%, 19/06/29	381,186	0.16	USD 250,000	Vodafone Group PLC, 5.250%, 30/05/48	234,902	0.10
USD 445,000	HSBC Holdings PLC, 3.973%, 22/05/30	399,428	0.17	USD 150,000	Vodafone Group PLC, 4.250%, 17/09/50	120,395	0.05
USD 250,000	HSBC Holdings PLC, 2.357%, 18/08/31	199,915	0.09	USD 165,000	WPP Finance 2010, 3.750%, 19/09/24	160,050	0.07
USD 150,000	HSBC Holdings PLC, 2.804%, 24/05/32	121,416	0.05	<b>Total United Kingdom</b>		<b>10,068,630</b>	<b>4.29</b>
USD 250,000	HSBC Holdings PLC, 2.871%, 22/11/32	201,968	0.09	<b>United States</b>			
USD 200,000	HSBC Holdings PLC, 5.402%, 11/08/33	195,208	0.08	USD 125,000	3M Co, 3.000%, 07/08/25	119,381	0.05
USD 290,000	HSBC Holdings PLC, 6.500%, 02/05/36	288,299	0.12	USD 10,000	3M Co, 2.250%, 19/09/26	9,153	0.00
USD 20,000	HSBC Holdings PLC, 6.800%, 01/06/38	20,170	0.01	USD 170,000	3M Co, 2.375%, 26/08/29	145,991	0.06
USD 30,000	HSBC Holdings PLC, 6.100%, 14/01/42	31,793	0.01	USD 170,000	3M Co, 4.000%, 14/09/48	148,906	0.06
USD 360,000	HSBC Holdings PLC, 5.250%, 14/03/44	324,126	0.14	USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	145,204	0.06
USD 250,000	Lloyds Banking Group PLC, 3.870%, 09/07/25	243,505	0.10	USD 371,000	Abbott Laboratories, 3.750%, 30/11/26	361,925	0.15
USD 160,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	152,880	0.07	USD 230,000	Abbott Laboratories, 4.750%, 30/11/36	230,759	0.10
				USD 30,000	Abbott Laboratories, 6.000%, 01/04/39	33,484	0.01



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 120,000	Abbott Laboratories, 4.900%, 30/11/46	120,966	0.05	USD 170,000	Amazon.com Inc, 2.800%, 22/08/24	165,323	0.07
USD 220,000	AbbVie Inc, 3.800%, 15/03/25	213,972	0.09	USD 345,000	Amazon.com Inc, 3.800%, 05/12/24	338,611	0.14
USD 430,000	AbbVie Inc, 3.600%, 14/05/25	415,754	0.18	USD 150,000	Amazon.com Inc, 5.200%, 03/12/25	150,451	0.06
USD 375,000	AbbVie Inc, 2.950%, 21/11/26	350,441	0.15	USD 180,000	Amazon.com Inc, 1.000%, 12/05/26	161,858	0.07
USD 240,000	AbbVie Inc, 4.250%, 14/11/28	232,877	0.10	USD 100,000	Amazon.com Inc, 3.300%, 13/04/27	95,354	0.04
USD 345,000	AbbVie Inc, 4.550%, 15/03/35	328,426	0.14	USD 100,000	Amazon.com Inc, 1.200%, 03/06/27	87,787	0.04
USD 250,000	AbbVie Inc, 4.500%, 14/05/35	237,267	0.10	USD 170,000	Amazon.com Inc, 3.150%, 22/08/27	159,970	0.07
USD 10,000	AbbVie Inc, 4.300%, 14/05/36	9,195	0.00	USD 30,000	Amazon.com Inc, 1.650%, 12/05/28	26,216	0.01
USD 30,000	AbbVie Inc, 4.050%, 21/11/39	26,111	0.01	USD 10,000	Amazon.com Inc, 1.500%, 03/06/30	8,225	0.00
USD 260,000	AbbVie Inc, 4.850%, 15/06/44	242,200	0.10	USD 100,000	Amazon.com Inc, 2.100%, 12/05/31	84,061	0.04
USD 170,000	AbbVie Inc, 4.700%, 14/05/45	154,984	0.07	USD 30,000	Amazon.com Inc, 4.800%, 05/12/34	30,645	0.01
USD 20,000	AbbVie Inc, 4.450%, 14/05/46	17,618	0.01	USD 170,000	Amazon.com Inc, 3.875%, 22/08/37	155,241	0.07
USD 220,000	AbbVie Inc, 4.250%, 21/11/49	189,567	0.08	USD 230,000	Amazon.com Inc, 4.950%, 05/12/44	232,739	0.10
USD 265,000	Adobe Inc, 3.250%, 01/02/25	257,275	0.11	USD 180,000	Amazon.com Inc, 4.050%, 22/08/47	161,287	0.07
USD 50,000	Adobe Inc, 2.300%, 01/02/30	43,868	0.02	USD 70,000	Amazon.com Inc, 2.500%, 03/06/50	46,482	0.02
USD 90,000	AES Corp, 1.375%, 15/01/26	80,380	0.03	USD 100,000	Amazon.com Inc, 3.100%, 12/05/51	74,518	0.03
USD 100,000	AES Corp, 2.450%, 15/01/31	80,891	0.03	USD 320,000	Amazon.com Inc, 4.250%, 22/08/57	288,621	0.12
USD 10,000	Aetna Inc, 6.625%, 15/06/36	11,009	0.00	USD 70,000	Amazon.com Inc, 2.700%, 03/06/60	44,951	0.02
USD 20,000	Aetna Inc, 4.125%, 15/11/42	16,468	0.01	USD 450,000	Amazon.com Inc, 3.250%, 12/05/61	325,885	0.14
USD 120,000	Aetna Inc, 3.875%, 15/08/47	93,649	0.04	USD 60,000	Amcors Finance USA Inc, 3.625%, 28/04/26	56,743	0.02
USD 120,000	Affiliated Managers Group Inc, 3.300%, 15/06/30	101,224	0.04	USD 250,000	Amcors Flexibles North America Inc, 2.630%, 19/06/30	207,815	0.09
USD 460,000	Aflac Inc, 3.600%, 01/04/30	423,264	0.18	USD 20,000	Amcors Flexibles North America Inc, 2.690%, 25/05/31	16,390	0.01
USD 50,000	Aflac Inc, 4.000%, 15/10/46	39,837	0.02	USD 145,000	American Assets Trust LP, 3.375%, 01/02/31	113,580	0.05
USD 100,000	Agilent Technologies Inc, 2.750%, 15/09/29	87,260	0.04	USD 570,000	American Express Co, 4.200%, 06/11/25	555,408	0.24
USD 15,000	Agilent Technologies Inc, 2.100%, 04/06/30	12,316	0.01	USD 870,000	American Express Co, 2.550%, 04/03/27	792,770	0.34
USD 150,000	Agilent Technologies Inc, 2.300%, 12/03/31	122,691	0.05	USD 70,000	American Express Co, 4.050%, 03/12/42	60,920	0.03
USD 620,000	Air Lease Corp, 2.300%, 01/02/25	583,811	0.25	USD 90,000	American Honda Finance Corp, 0.550%, 12/07/24	85,477	0.04
USD 50,000	Albemarle Corp, 5.650%, 01/06/52	47,722	0.02	USD 120,000	American Honda Finance Corp, 2.150%, 10/09/24	115,322	0.05
USD 140,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	134,140	0.06	USD 100,000	American Honda Finance Corp, 1.500%, 13/01/25	94,506	0.04
USD 100,000	Alexandria Real Estate Equities Inc, 2.000%, 18/05/32	75,654	0.03				
USD 90,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	65,863	0.03				
USD 100,000	Alexandria Real Estate Equities Inc, 4.850%, 15/04/49	84,176	0.04				
USD 156,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	116,518	0.05				
USD 20,000	Allstate Corp, 1.450%, 15/12/30	15,536	0.01				
USD 95,000	Allstate Corp, 4.200%, 15/12/46	77,774	0.03				
USD 10,000	Allstate Corp, 3.850%, 10/08/49	7,786	0.00				
USD 420,000	Ally Financial Inc, 5.800%, 01/05/25	413,129	0.18				
USD 200,000	Ally Financial Inc, 7.100%, 15/11/27	201,782	0.09				
USD 210,000	Alphabet Inc, 1.998%, 15/08/26	194,342	0.08				
USD 20,000	Alphabet Inc, 1.100%, 15/08/30	16,177	0.01				
USD 160,000	Alphabet Inc, 1.900%, 15/08/40	110,117	0.05				
USD 180,000	Alphabet Inc, 2.050%, 15/08/50	112,392	0.05				
USD 80,000	Alphabet Inc, 2.250%, 15/08/60	48,601	0.02				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 80,000	American Honda Finance Corp, 1.000%, 10/09/25	72,990	0.03	USD 200,000	Amgen Inc, 5.150%, 02/03/28	199,728	0.09
USD 170,000	American Honda Finance Corp, 1.300%, 09/09/26	151,395	0.06	USD 100,000	Amgen Inc, 3.000%, 22/02/29	90,319	0.04
USD 20,000	American Honda Finance Corp, 3.500%, 15/02/28	18,842	0.01	USD 230,000	Amgen Inc, 2.450%, 21/02/30	196,850	0.08
USD 40,000	American Honda Finance Corp, 2.000%, 24/03/28	35,107	0.01	USD 200,000	Amgen Inc, 5.250%, 02/03/33	200,202	0.09
USD 35,000	American Honda Finance Corp, 1.800%, 13/01/31	28,394	0.01	USD 100,000	Amgen Inc, 3.150%, 21/02/40	76,493	0.03
USD 67,000	American International Group Inc, 2.500%, 30/06/25	63,158	0.03	USD 50,000	Amgen Inc, 4.950%, 01/10/41	46,468	0.02
USD 10,000	American International Group Inc, 3.900%, 01/04/26	9,612	0.00	USD 150,000	Amgen Inc, 5.150%, 15/11/41	145,062	0.06
USD 20,000	American International Group Inc, 4.500%, 16/07/44	17,241	0.01	USD 245,000	Amgen Inc, 4.400%, 01/05/45	212,209	0.09
USD 270,000	American International Group Inc, 4.800%, 10/07/45	241,248	0.10	USD 100,000	Amgen Inc, 3.375%, 21/02/50	73,359	0.03
USD 30,000	American Tower Corp, 4.000%, 01/06/25	28,984	0.01	USD 185,000	Amgen Inc, 4.663%, 15/06/51	165,732	0.07
USD 10,000	American Tower Corp, 3.375%, 15/10/26	9,349	0.00	USD 150,000	Amgen Inc, 3.000%, 15/01/52	100,122	0.04
USD 125,000	American Tower Corp, 3.125%, 15/01/27	115,246	0.05	USD 150,000	Amgen Inc, 4.200%, 22/02/52	124,285	0.05
USD 290,000	American Tower Corp, 3.550%, 15/07/27	269,169	0.11	USD 200,000	Amgen Inc, 5.650%, 02/03/53	202,760	0.09
USD 315,000	American Tower Corp, 3.950%, 15/03/29	290,657	0.12	USD 200,000	Amgen Inc, 5.750%, 02/03/63	203,278	0.09
USD 15,000	American Tower Corp, 2.900%, 15/01/30	12,958	0.01	USD 30,000	Amphenol Corp, 2.050%, 01/03/25	28,332	0.01
USD 90,000	American Tower Corp, 3.700%, 15/10/49	64,627	0.03	USD 10,000	Amphenol Corp, 4.350%, 01/06/29	9,682	0.00
USD 25,000	American Tower Corp, 3.100%, 15/06/50	16,369	0.01	USD 30,000	Amphenol Corp, 2.800%, 15/02/30	26,315	0.01
USD 100,000	American Water Capital Corp, 3.400%, 01/03/25	96,751	0.04	USD 20,000	Analog Devices Inc, 3.500%, 05/12/26	19,266	0.01
USD 150,000	American Water Capital Corp, 3.750%, 01/09/28	141,768	0.06	USD 100,000	Analog Devices Inc, 2.100%, 01/10/31	82,777	0.04
USD 80,000	American Water Capital Corp, 2.800%, 01/05/30	69,975	0.03	USD 9,000	Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36	8,724	0.00
USD 100,000	American Water Capital Corp, 4.450%, 01/06/32	96,913	0.04	USD 110,000	Anheuser-Busch InBev Finance Inc, 4.900%, 01/02/46	104,732	0.04
USD 20,000	American Water Capital Corp, 6.593%, 15/10/37	22,560	0.01	USD 120,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	116,107	0.05
USD 325,000	American Water Capital Corp, 4.000%, 01/12/46	262,106	0.11	USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	19,925	0.01
USD 100,000	American Water Capital Corp, 3.750%, 01/09/47	79,091	0.03	USD 30,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	27,924	0.01
USD 62,000	American Water Capital Corp, 4.150%, 01/06/49	52,140	0.02	USD 340,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	331,055	0.14
USD 15,000	AmerisourceBergen Corp, 3.450%, 15/12/27	14,042	0.01	USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	27,845	0.01
USD 50,000	AmerisourceBergen Corp, 2.700%, 15/03/31	42,628	0.02	USD 270,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	352,723	0.15
USD 100,000	Amgen Inc, 5.250%, 02/03/25	99,507	0.04	USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39	362,614	0.15
USD 190,000	Amgen Inc, 3.125%, 01/05/25	182,073	0.08	USD 275,000	Anheuser-Busch InBev Worldwide Inc, 8.000%, 15/11/39	348,447	0.15
USD 110,000	Amgen Inc, 2.200%, 21/02/27	99,940	0.04	USD 485,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	463,223	0.20
				USD 11,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	10,214	0.00
				USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	18,041	0.01
				USD 200,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	210,638	0.09
				USD 195,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	212,581	0.09
				USD 320,000	Anthem Inc, 2.375%, 15/01/25	304,288	0.13
				USD 20,000	Anthem Inc, 4.101%, 01/03/28	19,212	0.01
				USD 130,000	Anthem Inc, 2.550%, 15/03/31	109,359	0.05
				USD 150,000	Anthem Inc, 4.650%, 15/01/43	136,951	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
United States (continued)				United States (continued)			
USD 15,000	Anthem Inc, 5.100%, 15/01/44	14,201	0.01	USD 200,000	AT&T Inc, 4.850%, 01/03/39	184,266	0.08
USD 110,000	Anthem Inc, 4.375%, 01/12/47	95,932	0.04	USD 20,000	AT&T Inc, 5.350%, 01/09/40	19,414	0.01
USD 370,000	Anthem Inc, 3.600%, 15/03/51	283,224	0.12	USD 115,000	AT&T Inc, 4.300%, 15/12/42	97,649	0.04
USD 170,000	Aon Corp, 3.750%, 02/05/29	157,357	0.07	USD 100,000	AT&T Inc, 4.350%, 15/06/45	83,783	0.04
USD 150,000	Aon Corp, 2.800%, 15/05/30	129,993	0.06	USD 20,000	AT&T Inc, 5.150%, 15/11/46	18,616	0.01
USD 310,000	Aon Corp / Aon Global Holdings PLC, 3.900%, 28/02/52	243,477	0.10	USD 30,000	AT&T Inc, 4.500%, 09/03/48	25,388	0.01
USD 300,000	Apple Inc, 2.750%, 13/01/25	289,368	0.12	USD 260,000	AT&T Inc, 4.550%, 09/03/49	220,509	0.09
USD 410,000	Apple Inc, 3.200%, 13/05/25	396,798	0.17	USD 100,000	AT&T Inc, 5.150%, 15/02/50	94,165	0.04
USD 280,000	Apple Inc, 3.250%, 23/02/26	269,713	0.11	USD 425,000	AT&T Inc, 3.650%, 01/06/51	300,593	0.13
USD 425,000	Apple Inc, 3.350%, 09/02/27	407,766	0.17	USD 350,000	AT&T Inc, 3.500%, 15/09/53	247,786	0.11
USD 20,000	Apple Inc, 3.200%, 11/05/27	19,093	0.01	USD 320,000	AT&T Inc, 3.550%, 15/09/55	224,026	0.10
USD 215,000	Apple Inc, 3.000%, 20/06/27	203,738	0.09	USD 350,000	AT&T Inc, 3.800%, 01/12/57	253,165	0.11
USD 20,000	Apple Inc, 3.000%, 13/11/27	18,849	0.01	USD 20,000	AT&T Inc, 3.850%, 01/06/60	14,508	0.01
USD 300,000	Apple Inc, 2.200%, 11/09/29	263,325	0.11	USD 15,000	Atmos Energy Corp, 4.150%, 15/01/43	12,931	0.01
USD 30,000	Apple Inc, 1.650%, 11/05/30	25,266	0.01	USD 80,000	Atmos Energy Corp, 4.300%, 01/10/48	69,410	0.03
USD 20,000	Apple Inc, 3.850%, 04/05/43	17,825	0.01	USD 390,000	Atmos Energy Corp, 3.375%, 15/09/49	287,855	0.12
USD 130,000	Apple Inc, 4.450%, 06/05/44	126,712	0.05	USD 60,000	Autodesk Inc, 2.850%, 15/01/30	52,492	0.02
USD 20,000	Apple Inc, 3.450%, 09/02/45	16,829	0.01	USD 20,000	Automatic Data Processing Inc, 3.375%, 15/09/25	19,326	0.01
USD 370,000	Apple Inc, 4.375%, 13/05/45	351,037	0.15	USD 100,000	Automatic Data Processing Inc, 1.700%, 15/05/28	87,835	0.04
USD 220,000	Apple Inc, 4.650%, 23/02/46	216,680	0.09	USD 120,000	Automatic Data Processing Inc, 1.250%, 01/09/30	97,288	0.04
USD 100,000	Apple Inc, 3.850%, 04/08/46	87,876	0.04	USD 100,000	AutoZone Inc, 3.625%, 15/04/25	96,711	0.04
USD 225,000	Apple Inc, 4.250%, 09/02/47	214,364	0.09	USD 100,000	AutoZone Inc, 1.650%, 15/01/31	78,033	0.03
USD 105,000	Apple Inc, 3.750%, 13/11/47	90,873	0.04	USD 250,000	AvalonBay Communities Inc, 3.500%, 15/11/25	238,767	0.10
USD 20,000	Apple Inc, 2.950%, 11/09/49	14,885	0.01	USD 60,000	AvalonBay Communities Inc, 2.300%, 01/03/30	50,308	0.02
USD 320,000	Apple Inc, 2.650%, 11/05/50	221,664	0.10	USD 235,000	AvalonBay Communities Inc, 2.450%, 15/01/31	197,106	0.08
USD 100,000	Apple Inc, 2.700%, 05/08/51	69,625	0.03	USD 20,000	Avangrid Inc, 3.150%, 01/12/24	19,213	0.01
USD 160,000	Apple Inc, 2.550%, 20/08/60	105,432	0.04	USD 170,000	Avangrid Inc, 3.200%, 15/04/25	161,774	0.07
USD 95,000	Apple Inc, 2.800%, 08/02/61	64,175	0.03	USD 100,000	Avangrid Inc, 3.800%, 01/06/29	91,443	0.04
USD 15,000	Applied Materials Inc, 3.900%, 01/10/25	14,658	0.01	USD 30,000	Avery Dennison Corp, 2.250%, 15/02/32	23,404	0.01
USD 115,000	Applied Materials Inc, 5.100%, 01/10/35	116,860	0.05	USD 140,000	Avnet Inc, 3.000%, 15/05/31	111,964	0.05
USD 20,000	Applied Materials Inc, 4.350%, 01/04/47	18,718	0.01	USD 275,000	AXIS Specialty Finance LLC, 3.900%, 15/07/29	250,792	0.11
USD 150,000	Archer-Daniels-Midland Co, 2.500%, 11/08/26	140,647	0.06	USD 200,000	Bain Capital Specialty Finance Inc, 2.550%, 13/10/26	171,300	0.07
USD 110,000	Archer-Daniels-Midland Co, 3.250%, 27/03/30	100,892	0.04	USD 105,000	Bank of America Corp, 4.200%, 26/08/24	103,046	0.04
USD 100,000	Archer-Daniels-Midland Co, 2.700%, 15/09/51	67,228	0.03	USD 245,000	Bank of America Corp, 4.000%, 22/01/25	238,370	0.10
USD 250,000	Assurant Inc, 4.900%, 27/03/28	239,357	0.10	USD 100,000	Bank of America Corp, 3.950%, 21/04/25	96,879	0.04
USD 20,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	18,046	0.01	USD 50,000	Bank of America Corp, 2.456%, 22/10/25	47,740	0.02
USD 20,000	Astrazeneca Finance LLC, 1.750%, 28/05/28	17,332	0.01	USD 120,000	Bank of America Corp, 3.366%, 23/01/26	115,223	0.05
USD 200,000	AT&T Inc, 1.700%, 25/03/26	182,212	0.08	USD 295,000	Bank of America Corp, 2.015%, 13/02/26	276,297	0.12
USD 170,000	AT&T Inc, 3.800%, 15/02/27	162,479	0.07				
USD 20,000	AT&T Inc, 4.250%, 01/03/27	19,445	0.01				
USD 20,000	AT&T Inc, 4.350%, 01/03/29	19,204	0.01				
USD 245,000	AT&T Inc, 4.300%, 15/02/30	232,630	0.10				
USD 355,000	AT&T Inc, 2.750%, 01/06/31	299,602	0.13				
USD 150,000	AT&T Inc, 2.250%, 01/02/32	119,235	0.05				
USD 420,000	AT&T Inc, 2.550%, 01/12/33	328,688	0.14				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 210,000	Bank of America Corp, 4.450%, 03/03/26	204,309	0.09	USD 260,000	Bank of America Corp, 5.000%, 21/01/44	250,377	0.11
USD 460,000	Bank of America Corp, 1.319%, 19/06/26	421,457	0.18	USD 120,000	Bank of America Corp, 4.443%, 20/01/48	105,943	0.05
USD 15,000	Bank of America Corp, 4.250%, 22/10/26	14,477	0.01	USD 50,000	Bank of America Corp, 3.946%, 23/01/49	40,424	0.02
USD 580,000	Bank of America Corp, 1.658%, 11/03/27	522,087	0.22	USD 370,000	Bank of America Corp, 4.330%, 15/03/50	318,074	0.14
USD 170,000	Bank of America Corp, 3.559%, 23/04/27	161,262	0.07	USD 130,000	Bank of America Corp, 4.083%, 20/03/51	107,574	0.05
USD 20,000	Bank of America Corp, 3.248%, 21/10/27	18,633	0.01	USD 130,000	Bank of America Corp, 2.972%, 21/07/52	88,226	0.04
USD 15,000	Bank of America Corp, 4.183%, 25/11/27	14,255	0.01	USD 370,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	308,051	0.13
USD 200,000	Bank of America Corp, 3.824%, 20/01/28	189,376	0.08	USD 120,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	114,778	0.05
USD 390,000	Bank of America Corp, 3.705%, 24/04/28	365,906	0.16	USD 325,000	Bank of New York Mellon Corp, 3.950%, 18/11/25	313,284	0.13
USD 50,000	Bank of America Corp, 3.593%, 21/07/28	46,580	0.02	USD 20,000	Bank of New York Mellon Corp, 3.400%, 29/01/28	18,715	0.01
USD 30,000	Bank of America Corp, 3.419%, 20/12/28	27,581	0.01	USD 220,000	Bank of New York Mellon Corp, 3.442%, 07/02/28	207,108	0.09
USD 100,000	Bank of America Corp, 3.970%, 05/03/29	93,724	0.04	USD 50,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	42,844	0.02
USD 400,000	Bank of America Corp, 2.087%, 14/06/29	341,764	0.15	USD 410,000	Bank of New York Mellon Corp, 3.000%, 30/10/28	367,889	0.16
USD 120,000	Bank of America Corp, 4.271%, 23/07/29	113,810	0.05	USD 10,000	Bank of New York Mellon Corp, 1.650%, 28/01/31	8,016	0.00
USD 125,000	Bank of America Corp, 3.974%, 07/02/30	115,874	0.05	USD 130,000	Bank of New York Mellon Corp, 4.967%, 26/04/34	126,919	0.05
USD 110,000	Bank of America Corp, 3.194%, 23/07/30	97,087	0.04	USD 100,000	Barrick North America Finance LLC, 5.700%, 30/05/41	101,052	0.04
USD 40,000	Bank of America Corp, 2.496%, 13/02/31	33,478	0.01	USD 70,000	Barrick North America Finance LLC, 5.750%, 01/05/43	71,942	0.03
USD 470,000	Bank of America Corp, 2.592%, 29/04/31	394,979	0.17	USD 10,000	Baxalta Inc, 4.000%, 23/06/25	9,703	0.00
USD 12,000	Bank of America Corp, 1.922%, 24/10/31	9,504	0.00	USD 150,000	Baxalta Inc, 5.250%, 23/06/45	147,361	0.06
USD 25,000	Bank of America Corp, 2.651%, 11/03/32	20,702	0.01	USD 460,000	Baxter International Inc, 2.600%, 15/08/26	422,887	0.18
USD 520,000	Bank of America Corp, 2.572%, 20/10/32	423,244	0.18	USD 150,000	Baxter International Inc, 1.730%, 01/04/31	116,275	0.05
USD 490,000	Bank of America Corp, 5.288%, 25/04/34	485,507	0.21	USD 100,000	Baxter International Inc, 3.132%, 01/12/51	66,176	0.03
USD 150,000	Bank of America Corp, 6.110%, 29/01/37	158,133	0.07	USD 20,000	Bbva Usa, 3.875%, 10/04/25	19,135	0.01
USD 120,000	Bank of America Corp, 3.846%, 08/03/37	102,493	0.04	USD 41,000	Becton Dickinson and Co, 3.363%, 06/06/24	40,128	0.02
USD 380,000	Bank of America Corp, 4.244%, 24/04/38	333,811	0.14	USD 10,000	Becton Dickinson and Co, 3.734%, 15/12/24	9,714	0.00
USD 130,000	Bank of America Corp, 7.750%, 14/05/38	154,834	0.07	USD 74,000	Becton Dickinson and Co, 3.700%, 06/06/27	70,340	0.03
USD 25,000	Bank of America Corp, 2.676%, 19/06/41	17,561	0.01	USD 40,000	Becton Dickinson and Co, 1.957%, 11/02/31	32,406	0.01
USD 210,000	Bank of America Corp, 5.875%, 07/02/42	223,864	0.10	USD 70,000	Becton Dickinson and Co, 4.685%, 15/12/44	63,710	0.03
USD 30,000	Bank of America Corp, 3.311%, 22/04/42	22,863	0.01	USD 40,000	Becton Dickinson and Co, 3.794%, 20/05/50	31,722	0.01
				USD 70,000	Berry Global Inc, 1.570%, 15/01/26	63,178	0.03



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 30,000	Best Buy Co Inc, 4.450%, 01/10/28	29,048	0.01	USD 20,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	17,843	0.01
USD 60,000	Biogen Inc, 4.050%, 15/09/25	58,096	0.02	USD 250,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	238,450	0.10
USD 90,000	Biogen Inc, 2.250%, 01/05/30	75,200	0.03	USD 17,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	15,704	0.01
USD 10,000	BlackRock Inc, 3.200%, 15/03/27	9,481	0.00	USD 96,000	Broadcom Inc, 4.150%, 15/11/30	88,221	0.04
USD 170,000	BlackRock Inc, 3.250%, 30/04/29	158,008	0.07	USD 110,000	Broadcom Inc, 2.450%, 15/02/31	89,352	0.04
USD 150,000	BlackRock Inc, 1.900%, 28/01/31	123,060	0.05	USD 185,000	Broadcom Inc, 4.300%, 15/11/32	169,508	0.07
USD 200,000	BlackRock Inc, 4.750%, 25/05/33	196,706	0.08	USD 1,010,000	Broadcom Inc, 3.469%, 15/04/34	827,816	0.35
USD 550,000	Boardwalk Pipelines LP, 3.600%, 01/09/32	467,896	0.20	USD 200,000	Broadcom Inc, 3.500%, 15/02/41	149,714	0.06
USD 100,000	Booking Holdings Inc, 3.650%, 15/03/25	97,115	0.04	USD 150,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	128,455	0.05
USD 245,000	Booking Holdings Inc, 4.625%, 13/04/30	238,929	0.10	USD 30,000	Broadridge Financial Solutions Inc, 2.600%, 01/05/31	24,590	0.01
USD 50,000	BorgWarner Inc, 2.650%, 01/07/27	45,530	0.02	USD 300,000	Brunswick Corp, 2.400%, 18/08/31	230,145	0.10
USD 12,000	BorgWarner Inc, 4.375%, 15/03/45	9,632	0.00	USD 150,000	Campbell Soup Co, 3.950%, 15/03/25	145,885	0.06
USD 130,000	Boston Properties LP, 3.200%, 15/01/25	123,305	0.05	USD 90,000	Campbell Soup Co, 4.800%, 15/03/48	81,450	0.03
USD 10,000	Boston Properties LP, 3.650%, 01/02/26	9,300	0.00	USD 30,000	Capital One Financial Corp, 4.250%, 30/04/25	29,021	0.01
USD 170,000	Boston Properties LP, 4.500%, 01/12/28	156,300	0.07	USD 225,000	Capital One Financial Corp, 4.200%, 29/10/25	215,626	0.09
USD 150,000	Boston Properties LP, 3.400%, 21/06/29	126,315	0.05	USD 200,000	Capital One Financial Corp, 2.636%, 03/03/26	186,690	0.08
USD 20,000	Boston Properties LP, 3.250%, 30/01/31	16,277	0.01	USD 10,000	Capital One Financial Corp, 3.750%, 28/07/26	9,314	0.00
USD 100,000	Boston Properties LP, 2.550%, 01/04/32	75,371	0.03	USD 20,000	Capital One Financial Corp, 3.750%, 09/03/27	18,631	0.01
USD 200,000	Boston Properties LP, 2.450%, 01/10/33	144,526	0.06	USD 150,000	Capital One Financial Corp, 3.650%, 11/05/27	139,357	0.06
USD 100,000	Boston Scientific Corp, 1.900%, 01/06/25	93,758	0.04	USD 580,000	Capital One Financial Corp, 3.800%, 31/01/28	534,128	0.23
USD 54,000	Boston Scientific Corp, 4.550%, 01/03/39	50,093	0.02	USD 75,000	Capital One Financial Corp, 2.359%, 29/07/32	53,033	0.02
USD 370,000	Bristol-Myers Squibb Co, 3.900%, 20/02/28	359,233	0.15	USD 220,000	Capital One Financial Corp, 2.618%, 02/11/32	169,257	0.07
USD 50,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	46,394	0.02	USD 50,000	Cardinal Health Inc, 3.410%, 15/06/27	47,106	0.02
USD 100,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	88,327	0.04	USD 150,000	Carrier Global Corp, 2.722%, 15/02/30	129,273	0.06
USD 30,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	27,365	0.01	USD 150,000	Carrier Global Corp, 3.577%, 05/04/50	110,818	0.05
USD 298,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	297,094	0.13	USD 100,000	Caterpillar Financial Services Corp, 3.400%, 13/05/25	96,884	0.04
USD 75,000	Bristol-Myers Squibb Co, 4.350%, 15/11/47	67,999	0.03	USD 100,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	90,623	0.04
USD 140,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	130,519	0.06	USD 100,000	Caterpillar Inc, 2.600%, 09/04/30	88,811	0.04
USD 260,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	230,805	0.10	USD 100,000	Caterpillar Inc, 6.050%, 15/08/36	109,878	0.05
USD 100,000	Bristol-Myers Squibb Co, 3.700%, 15/03/52	81,137	0.03	USD 110,000	Caterpillar Inc, 3.803%, 15/08/42	96,414	0.04
USD 10,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	9,673	0.00	USD 110,000	Caterpillar Inc, 4.300%, 15/05/44	103,035	0.04
USD 230,000	Brixmor Operating Partnership LP, 2.250%, 01/04/28	193,874	0.08	USD 50,000	Caterpillar Inc, 3.250%, 19/09/49	39,327	0.02
				USD 40,000	Caterpillar Inc, 3.250%, 09/04/50	31,500	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	Caterpillar Inc, 4.750%, 15/05/64	19,038	0.01	USD 15,000	Cigna Corp, 2.375%, 15/03/31	12,590	0.01
USD 250,000	CBRE Services Inc, 4.875%, 01/03/26	242,765	0.10	USD 120,000	Cigna Corp, 4.800%, 15/08/38	113,269	0.05
USD 80,000	Celanese US Holdings LLC, 5.900%, 05/07/24	79,830	0.03	USD 50,000	Cigna Corp, 6.125%, 15/11/41	53,487	0.02
USD 100,000	Celanese US Holdings LLC, 6.165%, 15/07/27	99,791	0.04	USD 100,000	Cigna Corp, 4.800%, 15/07/46	91,763	0.04
USD 100,000	Celanese US Holdings LLC, 6.379%, 15/07/32	100,622	0.04	USD 180,000	Cigna Corp, 4.900%, 15/12/48	167,416	0.07
USD 600,000	Centene Corp, 3.000%, 15/10/30	500,328	0.21	USD 165,000	Cigna Corp, 3.400%, 15/03/50	120,487	0.05
USD 400,000	Centene Corp, 2.625%, 01/08/31	318,680	0.14	USD 100,000	Cigna Group, 3.400%, 01/03/27	94,211	0.04
USD 350,000	Charles Schwab Corp, 4.200%, 24/03/25	341,138	0.15	USD 195,000	Cintas Corp No 2, 3.700%, 01/04/27	187,904	0.08
USD 230,000	Charles Schwab Corp, 2.000%, 20/03/28	198,784	0.08	USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	93,696	0.04
USD 300,000	Charles Schwab Corp, 2.750%, 01/10/29	255,462	0.11	USD 235,000	Cisco Systems Inc, 5.900%, 15/02/39	260,063	0.11
USD 300,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, 01/04/38	255,204	0.11	USD 90,000	Cisco Systems Inc, 5.500%, 15/01/40	95,575	0.04
USD 300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	292,815	0.12	USD 270,000	Citigroup Inc, 3.875%, 26/03/25	260,877	0.11
USD 250,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	235,392	0.10	USD 120,000	Citigroup Inc, 4.400%, 10/06/25	116,624	0.05
USD 440,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.850%, 01/04/61	267,260	0.11	USD 35,000	Citigroup Inc, 3.700%, 12/01/26	33,567	0.01
USD 250,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.400%, 01/12/61	168,162	0.07	USD 150,000	Citigroup Inc, 2.014%, 25/01/26	141,063	0.06
USD 150,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 5.500%, 01/04/63	120,378	0.05	USD 70,000	Citigroup Inc, 4.600%, 09/03/26	67,741	0.03
USD 210,000	Cheniere Corpus Christi Holdings LLC, 5.875%, 31/03/25	209,177	0.09	USD 230,000	Citigroup Inc, 3.106%, 08/04/26	219,606	0.09
USD 100,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	90,712	0.04	USD 480,000	Citigroup Inc, 3.400%, 01/05/26	456,571	0.19
USD 20,000	Chubb Corp, 6.500%, 15/05/38	22,445	0.01	USD 200,000	Citigroup Inc, 5.610%, 29/09/26	199,926	0.09
USD 150,000	Chubb INA Holdings Inc, 3.350%, 03/05/26	144,222	0.06	USD 20,000	Citigroup Inc, 3.200%, 21/10/26	18,723	0.01
USD 120,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	95,282	0.04	USD 225,000	Citigroup Inc, 4.300%, 20/11/26	215,532	0.09
USD 105,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	95,069	0.04	USD 300,000	Citigroup Inc, 1.122%, 28/01/27	267,522	0.11
USD 150,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	101,017	0.04	USD 262,000	Citigroup Inc, 4.450%, 29/09/27	250,189	0.11
USD 500,000	Church & Dwight Co Inc, 2.300%, 15/12/31	413,210	0.18	USD 150,000	Citigroup Inc, 3.887%, 10/01/28	142,074	0.06
USD 230,000	Cigna Corp, 4.125%, 15/11/25	223,979	0.10	USD 30,000	Citigroup Inc, 3.520%, 27/10/28	27,875	0.01
USD 230,000	Cigna Corp, 4.375%, 15/10/28	222,504	0.09	USD 200,000	Citigroup Inc, 4.075%, 23/04/29	188,392	0.08
				USD 50,000	Citigroup Inc, 3.980%, 20/03/30	46,310	0.02
				USD 405,000	Citigroup Inc, 4.412%, 31/03/31	381,012	0.16
				USD 30,000	Citigroup Inc, 2.572%, 03/06/31	25,017	0.01
				USD 370,000	Citigroup Inc, 3.057%, 25/01/33	308,621	0.13
				USD 25,000	Citigroup Inc, 6.000%, 31/10/33	25,719	0.01
				USD 200,000	Citigroup Inc, 8.125%, 15/07/39	255,908	0.11
				USD 100,000	Citigroup Inc, 5.875%, 30/01/42	105,024	0.04
				USD 700,000	Citigroup Inc, 2.904%, 03/11/42	496,664	0.21
				USD 110,000	Citigroup Inc, 6.675%, 13/09/43	118,647	0.05
				USD 70,000	Citigroup Inc, 4.650%, 30/07/45	62,060	0.03
				USD 160,000	Citigroup Inc, 4.750%, 18/05/46	137,088	0.06
				USD 140,000	Citigroup Inc, 4.650%, 23/07/48	126,872	0.05
				USD 590,000	Citizens Bank NA, 2.250%, 28/04/25	534,156	0.23
				USD 30,000	CNH Industrial Capital LLC, 1.875%, 15/01/26	27,397	0.01
				USD 30,000	CNH Industrial Capital LLC, 1.450%, 15/07/26	26,558	0.01
				USD 20,000	CNO Financial Group Inc, 5.250%, 30/05/29	18,920	0.01
				USD 30,000	Coca-Cola Co, 2.900%, 25/05/27	28,388	0.01
				USD 320,000	Coca-Cola Co, 1.650%, 01/06/30	266,749	0.11
				USD 15,000	Coca-Cola Co, 1.375%, 15/03/31	12,018	0.01
				USD 20,000	Coca-Cola Co, 2.500%, 01/06/40	15,052	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	Coca-Cola Co, 4.200%, 25/03/50	283,920	0.12	USD 20,000	Crown Castle International Corp, 4.300%, 15/02/29	18,829	0.01
USD 100,000	Coca-Cola Co, 3.000%, 05/03/51	76,167	0.03	USD 80,000	Crown Castle International Corp, 3.300%, 01/07/30	70,837	0.03
USD 20,000	Coca-Cola Co, 2.750%, 01/06/60	13,796	0.01	USD 25,000	Crown Castle International Corp, 2.100%, 01/04/31	20,004	0.01
USD 180,000	Colgate-Palmolive Co, 4.000%, 15/08/45	163,363	0.07	USD 100,000	Crown Castle International Corp, 2.900%, 01/04/41	70,051	0.03
USD 380,000	Comcast Corp, 3.375%, 15/02/25	369,694	0.16	USD 50,000	Crown Castle International Corp, 4.750%, 15/05/47	42,878	0.02
USD 120,000	Comcast Corp, 3.950%, 15/10/25	116,934	0.05	USD 50,000	Crown Castle International Corp, 4.000%, 15/11/49	38,224	0.02
USD 240,000	Comcast Corp, 3.150%, 01/03/26	230,028	0.10	USD 91,000	Crown Castle International Corp, 3.250%, 15/01/51	62,238	0.03
USD 20,000	Comcast Corp, 3.300%, 01/02/27	18,987	0.01	USD 200,000	CSX Corp, 3.400%, 01/08/24	195,274	0.08
USD 30,000	Comcast Corp, 3.300%, 01/04/27	28,376	0.01	USD 20,000	CSX Corp, 3.250%, 01/06/27	18,865	0.01
USD 8,000	Comcast Corp, 3.150%, 15/02/28	7,467	0.00	USD 300,000	CSX Corp, 4.250%, 15/03/29	290,697	0.12
USD 440,000	Comcast Corp, 4.150%, 15/10/28	426,351	0.18	USD 100,000	CSX Corp, 2.400%, 15/02/30	86,265	0.04
USD 20,000	Comcast Corp, 2.650%, 01/02/30	17,506	0.01	USD 110,000	CSX Corp, 6.220%, 30/04/40	119,066	0.05
USD 20,000	Comcast Corp, 4.250%, 15/10/30	19,262	0.01	USD 10,000	CSX Corp, 5.500%, 15/04/41	10,135	0.00
USD 9,000	Comcast Corp, 6.500%, 15/11/35	10,104	0.00	USD 100,000	CSX Corp, 4.100%, 15/03/44	85,913	0.04
USD 360,000	Comcast Corp, 3.900%, 01/03/38	312,754	0.13	USD 170,000	CSX Corp, 3.800%, 01/11/46	137,542	0.06
USD 280,000	Comcast Corp, 4.600%, 15/10/38	261,069	0.11	USD 300,000	CSX Corp, 4.300%, 01/03/48	261,063	0.11
USD 150,000	Comcast Corp, 6.550%, 01/07/39	168,969	0.07	USD 280,000	CSX Corp, 4.750%, 15/11/48	259,524	0.11
USD 350,000	Comcast Corp, 4.700%, 15/10/48	329,115	0.14	USD 300,000	CSX Corp, 3.350%, 15/09/49	221,682	0.09
USD 15,000	Comcast Corp, 3.999%, 01/11/49	12,452	0.01	USD 100,000	CSX Corp, 3.800%, 15/04/50	79,451	0.03
USD 235,000	Comcast Corp, 4.049%, 01/11/52	195,473	0.08	USD 120,000	CSX Corp, 4.250%, 01/11/66	99,512	0.04
USD 350,000	Comcast Corp, 4.950%, 15/10/58	336,553	0.14	USD 100,000	CSX Corp, 4.650%, 01/03/68	89,660	0.04
USD 400,000	Comcast Corp, 2.650%, 15/08/62	237,928	0.10	USD 90,000	Cummins Inc, 0.750%, 01/09/25	81,972	0.03
USD 130,000	Comcast Corp, 2.987%, 01/11/63	82,367	0.04	USD 60,000	Cummins Inc, 1.500%, 01/09/30	48,595	0.02
USD 120,000	Comerica Inc, 4.000%, 01/02/29	100,656	0.04	USD 10,000	Cummins Inc, 2.600%, 01/09/50	6,450	0.00
USD 50,000	Conagra Brands Inc, 4.600%, 01/11/25	48,878	0.02	USD 20,000	CVS Health Corp, 2.625%, 15/08/24	19,344	0.01
USD 260,000	Conagra Brands Inc, 4.850%, 01/11/28	253,703	0.11	USD 15,000	CVS Health Corp, 4.100%, 25/03/25	14,682	0.01
USD 100,000	Conagra Brands Inc, 5.300%, 01/11/38	96,087	0.04	USD 220,000	CVS Health Corp, 3.875%, 20/07/25	213,919	0.09
USD 70,000	Conagra Brands Inc, 5.400%, 01/11/48	66,718	0.03	USD 512,000	CVS Health Corp, 4.300%, 25/03/28	493,747	0.21
USD 245,000	Constellation Brands Inc, 3.600%, 15/02/28	230,126	0.10	USD 10,000	CVS Health Corp, 3.750%, 01/04/30	9,172	0.00
USD 120,000	Constellation Brands Inc, 3.150%, 01/08/29	108,343	0.05	USD 190,000	CVS Health Corp, 5.250%, 30/01/31	189,276	0.08
USD 55,000	Constellation Brands Inc, 5.250%, 15/11/48	52,810	0.02	USD 50,000	CVS Health Corp, 1.875%, 28/02/31	39,702	0.02
USD 10,000	Corning Inc, 5.350%, 15/11/48	9,697	0.00	USD 505,000	CVS Health Corp, 4.780%, 25/03/38	465,524	0.20
USD 60,000	Corning Inc, 5.850%, 15/11/68	57,443	0.02	USD 10,000	CVS Health Corp, 2.700%, 21/08/40	6,973	0.00
USD 90,000	Corning Inc, 5.450%, 15/11/79	81,758	0.03	USD 170,000	CVS Health Corp, 5.125%, 20/07/45	157,095	0.07
USD 160,000	Costco Wholesale Corp, 1.375%, 20/06/27	141,370	0.06	USD 535,000	CVS Health Corp, 5.050%, 25/03/48	493,388	0.21
USD 200,000	Costco Wholesale Corp, 1.600%, 20/04/30	166,514	0.07	USD 10,000	CVS Health Corp, 4.250%, 01/04/50	8,271	0.00
USD 55,000	Costco Wholesale Corp, 1.750%, 20/04/32	44,442	0.02	USD 10,000	Danaher Corp, 3.350%, 15/09/25	9,628	0.00
USD 10,000	Crown Castle International Corp, 3.200%, 01/09/24	9,691	0.00				
USD 175,000	Crown Castle International Corp, 1.350%, 15/07/25	160,228	0.07				
USD 60,000	Crown Castle International Corp, 3.800%, 15/02/28	56,029	0.02				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 110,000	Deere & Co, 3.100%, 15/04/30	100,549	0.04	USD 20,000	eBay Inc, 1.900%, 11/03/25	18,812	0.01
USD 60,000	Deere & Co, 3.900%, 09/06/42	54,374	0.02	USD 120,000	eBay Inc, 3.650%, 10/05/51	87,962	0.04
USD 100,000	Deere & Co, 3.750%, 15/04/50	88,648	0.04	USD 180,000	Ecolab Inc, 4.800%, 24/03/30	180,616	0.08
USD 50,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	50,180	0.02	USD 75,000	Ecolab Inc, 2.750%, 18/08/55	48,147	0.02
USD 365,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	370,238	0.16	USD 10,000	Edison International, 5.750%, 15/06/27	10,021	0.00
USD 370,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	367,081	0.16	USD 200,000	EI Paso Electric Co, 6.000%, 15/05/35	201,902	0.09
USD 71,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	82,476	0.04	USD 145,000	Electronic Arts Inc, 2.950%, 15/02/51	98,182	0.04
USD 70,000	Dell International LLC / EMC Corp, 3.375%, 15/12/41	49,370	0.02	USD 150,000	Eli Lilly & Co, 3.375%, 15/03/29	141,154	0.06
USD 270,000	Dick's Sporting Goods Inc, 3.150%, 15/01/32	221,300	0.09	USD 200,000	Eli Lilly & Co, 3.950%, 15/03/49	178,152	0.08
USD 40,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	27,791	0.01	USD 35,000	Eli Lilly & Co, 4.150%, 15/03/59	30,999	0.01
USD 520,000	Digital Realty Trust LP, 3.700%, 15/08/27	479,991	0.20	USD 100,000	Eli Lilly & Co, 4.950%, 27/02/63	101,999	0.04
USD 60,000	Discovery Communications LLC, 3.900%, 15/11/24	58,215	0.02	USD 25,000	Eli Lilly and Co, 2.250%, 15/05/50	16,324	0.01
USD 20,000	Discovery Communications LLC, 4.900%, 11/03/26	19,618	0.01	USD 50,000	Emerson Electric Co, 0.875%, 15/10/26	44,080	0.02
USD 200,000	Discovery Communications LLC, 3.625%, 15/05/30	175,338	0.07	USD 300,000	Emerson Electric Co, 2.000%, 21/12/28	259,911	0.11
USD 20,000	Discovery Communications LLC, 5.200%, 20/09/47	16,483	0.01	USD 20,000	Emerson Electric Co, 1.950%, 15/10/30	16,577	0.01
USD 100,000	Discovery Communications LLC, 5.300%, 15/05/49	83,007	0.04	USD 100,000	Emerson Electric Co, 2.750%, 15/10/50	66,599	0.03
USD 100,000	Discovery Communications LLC, 4.000%, 15/09/55	66,275	0.03	USD 50,000	Emerson Electric Co, 2.800%, 21/12/51	34,062	0.01
USD 100,000	Dollar Tree Inc, 4.200%, 15/05/28	94,793	0.04	USD 50,000	Enbridge Energy Partners LP, 5.500%, 15/09/40	47,186	0.02
USD 30,000	Dollar Tree Inc, 2.650%, 01/12/31	24,501	0.01	USD 20,000	Enbridge Energy Partners LP, 7.375%, 15/10/45	23,012	0.01
USD 60,000	Dollar Tree Inc, 3.375%, 01/12/51	40,460	0.02	USD 100,000	Equinix Inc, 1.000%, 15/09/25	90,379	0.04
USD 50,000	Dominion Energy Inc, 2.250%, 15/08/31	40,351	0.02	USD 230,000	Equinix Inc, 2.900%, 18/11/26	211,011	0.09
USD 100,000	Dow Chemical Co, 6.300%, 15/03/33	107,461	0.05	USD 100,000	Equinix Inc, 1.550%, 15/03/28	83,875	0.04
USD 80,000	DTE Electric Co, 1.900%, 01/04/28	70,150	0.03	USD 100,000	Equinix Inc, 3.200%, 18/11/29	87,979	0.04
USD 130,000	DTE Electric Co, 3.250%, 01/04/51	93,950	0.04	USD 15,000	Equinix Inc, 2.150%, 15/07/30	12,138	0.01
USD 100,000	Duke Energy Carolinas LLC, 3.950%, 15/11/28	95,610	0.04	USD 100,000	Equinix Inc, 2.500%, 15/05/31	81,412	0.03
USD 150,000	Duke Energy Florida LLC, 2.500%, 01/12/29	129,664	0.06	USD 100,000	Equinix Inc, 3.900%, 15/04/32	89,809	0.04
USD 20,000	DuPont de Nemours Inc, 4.493%, 15/11/25	19,592	0.01	USD 60,000	Equinix Inc, 3.000%, 15/07/50	39,070	0.02
USD 70,000	DuPont de Nemours Inc, 4.725%, 15/11/28	68,902	0.03	USD 10,000	Equinix Inc, 3.400%, 15/02/52	7,020	0.00
USD 110,000	DuPont de Nemours Inc, 5.319%, 15/11/38	108,892	0.05	USD 340,000	Equinix Inc, 1.250%, perpetual	310,485	0.13
USD 125,000	DuPont de Nemours Inc, 5.419%, 15/11/48	123,511	0.05	USD 50,000	ERP Operating LP, 3.250%, 01/08/27	46,027	0.02
USD 50,000	Eaton Corp, 3.103%, 15/09/27	46,902	0.02	USD 10,000	ERP Operating LP, 3.500%, 01/03/28	9,272	0.00
USD 60,000	Eaton Corp, 4.150%, 02/11/42	53,395	0.02	USD 100,000	ERP Operating LP, 4.150%, 01/12/28	95,031	0.04
USD 120,000	eBay Inc, 3.450%, 01/08/24	117,355	0.05	USD 50,000	ERP Operating LP, 1.850%, 01/08/31	39,380	0.02
				USD 60,000	ERP Operating LP, 4.500%, 01/07/44	52,516	0.02
				USD 100,000	Essential Utilities Inc, 2.400%, 01/05/31	81,186	0.03
				USD 100,000	Essential Utilities Inc, 5.300%, 01/05/52	94,710	0.04
				USD 345,000	Essex Portfolio LP, 2.650%, 15/03/32	277,780	0.12



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Estee Lauder Cos Inc, 2.000%, 01/12/24	9,541	0.00	USD 100,000	Fifth Third Bancorp, 1.707%, 01/11/27	85,365	0.04
USD 240,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	210,055	0.09	USD 490,000	Fifth Third Bancorp, 3.950%, 14/03/28	450,236	0.19
USD 70,000	Estee Lauder Cos Inc, 4.150%, 15/03/47	61,261	0.03	USD 100,000	Fifth Third Bancorp, 4.772%, 28/07/30	93,566	0.04
USD 225,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	159,671	0.07	USD 30,000	Fifth Third Bancorp, 8.250%, 01/03/38	34,393	0.01
USD 20,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	13,237	0.01	USD 100,000	Fifth Third Bank NA, 2.250%, 01/02/27	87,792	0.04
USD 50,000	Evergy Kansas Central Inc, 2.550%, 01/07/26	46,363	0.02	USD 490,000	First American Financial Corp, 2.400%, 15/08/31	372,826	0.16
USD 100,000	Eversource Energy, 2.900%, 01/10/24	96,236	0.04	USD 310,000	Fiserv Inc, 4.200%, 01/10/28	297,042	0.13
USD 200,000	Eversource Energy, 3.375%, 01/03/32	174,684	0.07	USD 20,000	Fiserv Inc, 3.500%, 01/07/29	18,302	0.01
USD 20,000	Expedia Group Inc, 5.000%, 15/02/26	19,738	0.01	USD 20,000	Fiserv Inc, 2.650%, 01/06/30	17,037	0.01
USD 350,000	Expedia Group Inc, 3.800%, 15/02/28	327,677	0.14	USD 125,000	Fiserv Inc, 4.400%, 01/07/49	105,152	0.04
USD 100,000	Expedia Group Inc, 3.250%, 15/02/30	86,988	0.04	USD 140,000	Flowserve Corp, 3.500%, 01/10/30	119,790	0.05
USD 100,000	Federal Realty Investment Trust, 1.250%, 15/02/26	89,443	0.04	USD 90,000	FMC Corp, 4.500%, 01/10/49	69,537	0.03
USD 180,000	Federal Realty Investment Trust, 3.500%, 01/06/30	157,003	0.07	USD 20,000	Fortive Corp, 3.150%, 15/06/26	18,929	0.01
USD 15,000	Federal Realty Investment Trust, 4.500%, 01/12/44	11,767	0.00	USD 80,000	Fortive Corp, 4.300%, 15/06/46	63,644	0.03
USD 115,000	FedEx Corp, 3.250%, 01/04/26	109,953	0.05	USD 20,000	Fortune Brands Home & Security Inc, 3.250%, 15/09/29	17,477	0.01
USD 90,000	FedEx Corp, 4.250%, 15/05/30	86,076	0.04	USD 170,000	Fortune Brands Innovations Inc, 4.000%, 25/03/32	151,339	0.06
USD 15,000	FedEx Corp, 3.900%, 01/02/35	13,227	0.01	USD 15,000	GATX Corp, 4.700%, 01/04/29	14,363	0.01
USD 50,000	FedEx Corp, 3.250%, 15/05/41	37,301	0.02	USD 80,000	GATX Corp, 4.000%, 30/06/30	73,088	0.03
USD 90,000	FedEx Corp, 5.100%, 15/01/44	83,765	0.04	USD 14,000	General Electric Co, 6.875%, 10/01/39	16,752	0.01
USD 15,000	FedEx Corp, 4.100%, 01/02/45	12,117	0.01	USD 200,000	General Electric Co, 4.350%, 01/05/50	173,190	0.07
USD 80,000	FedEx Corp, 4.750%, 15/11/45	71,396	0.03	USD 60,000	General Mills Inc, 4.000%, 17/04/25	58,512	0.02
USD 80,000	FedEx Corp, 4.550%, 01/04/46	68,772	0.03	USD 90,000	General Mills Inc, 4.200%, 17/04/28	87,431	0.04
USD 20,000	FedEx Corp, 4.950%, 17/10/48	18,330	0.01	USD 30,000	General Mills Inc, 3.000%, 01/02/51	21,230	0.01
USD 280,000	FedEx Corp, 5.250%, 15/05/50	269,052	0.11	USD 20,000	General Motors Co, 6.125%, 01/10/25	20,130	0.01
USD 129,948	FedEx Corp 2020-1 Class AA Pass Through Trust, 1.875%, 20/02/34	106,223	0.05	USD 220,000	General Motors Co, 6.800%, 01/10/27	228,499	0.10
USD 110,000	Fidelity National Financial Inc, 3.400%, 15/06/30	96,169	0.04	USD 400,000	General Motors Co, 5.000%, 01/10/28	388,888	0.17
USD 15,000	Fidelity National Financial Inc, 2.450%, 15/03/31	11,769	0.01	USD 150,000	General Motors Co, 5.600%, 15/10/32	145,420	0.06
USD 80,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	71,408	0.03	USD 30,000	General Motors Co, 6.600%, 01/04/36	30,858	0.01
USD 50,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	39,995	0.02	USD 60,000	General Motors Co, 5.150%, 01/04/38	53,538	0.02
USD 25,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	17,221	0.01	USD 790,000	General Motors Co, 6.750%, 01/04/46	798,421	0.34
USD 100,000	Fidelity National Information Services Inc, 5.625%, 15/07/52	94,409	0.04	USD 270,000	General Motors Financial Co Inc, 3.500%, 07/11/24	261,163	0.11
USD 50,000	Fifth Third Bancorp, 2.375%, 28/01/25	46,922	0.02	USD 130,000	General Motors Financial Co Inc, 4.350%, 09/04/25	126,629	0.05
USD 40,000	Fifth Third Bancorp, 2.550%, 05/05/27	35,409	0.02	USD 200,000	General Motors Financial Co Inc, 6.050%, 10/10/25	200,560	0.09

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	General Motors Financial Co Inc, 5.250%, 01/03/26	98,444	0.04	USD 320,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	300,771	0.13
USD 200,000	General Motors Financial Co Inc, 3.600%, 21/06/30	173,198	0.07	USD 266,000	Goldman Sachs Group Inc, 3.814%, 23/04/29	247,183	0.11
USD 130,000	Gilead Sciences Inc, 3.500%, 01/02/25	126,052	0.05	USD 470,000	Goldman Sachs Group Inc, 4.223%, 01/05/29	444,028	0.19
USD 170,000	Gilead Sciences Inc, 3.650%, 01/03/26	163,644	0.07	USD 40,000	Goldman Sachs Group Inc, 3.800%, 15/03/30	36,988	0.02
USD 60,000	Gilead Sciences Inc, 2.950%, 01/03/27	56,338	0.02	USD 250,000	Goldman Sachs Group Inc, 2.615%, 22/04/32	204,940	0.09
USD 40,000	Gilead Sciences Inc, 1.650%, 01/10/30	32,663	0.01	USD 20,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	15,997	0.01
USD 90,000	Gilead Sciences Inc, 4.600%, 01/09/35	86,872	0.04	USD 510,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	415,426	0.18
USD 120,000	Gilead Sciences Inc, 5.650%, 01/12/41	126,133	0.05	USD 230,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	247,298	0.11
USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	95,531	0.04	USD 150,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	131,179	0.06
USD 60,000	Gilead Sciences Inc, 4.500%, 01/02/45	54,693	0.02	USD 320,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	343,712	0.15
USD 175,000	Gilead Sciences Inc, 4.750%, 01/03/46	164,876	0.07	USD 140,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	103,424	0.04
USD 60,000	Gilead Sciences Inc, 4.150%, 01/03/47	52,099	0.02	USD 200,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	141,072	0.06
USD 50,000	Gilead Sciences Inc, 2.800%, 01/10/50	33,866	0.01	USD 20,000	Goldman Sachs Group Inc, 4.800%, 08/07/44	18,360	0.01
USD 70,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	68,074	0.03	USD 140,000	Goldman Sachs Group Inc, 5.150%, 22/05/45	130,437	0.06
USD 20,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	19,246	0.01	USD 70,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	63,816	0.03
USD 120,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	136,883	0.06	USD 10,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	8,327	0.00
USD 25,000	Global Payments Inc, 4.800%, 01/04/26	24,443	0.01	USD 110,000	Hartford Financial Services Group Inc, 3.600%, 19/08/49	83,041	0.04
USD 50,000	Global Payments Inc, 2.150%, 15/01/27	44,450	0.02	USD 10,000	Hasbro Inc, 3.500%, 15/09/27	9,315	0.00
USD 160,000	Global Payments Inc, 3.200%, 15/08/29	139,085	0.06	USD 120,000	Hasbro Inc, 3.900%, 19/11/29	108,682	0.05
USD 70,000	Global Payments Inc, 4.150%, 15/08/49	52,315	0.02	USD 75,000	Hasbro Inc, 6.350%, 15/03/40	76,601	0.03
USD 150,000	Global Payments Inc, 5.950%, 15/08/52	143,746	0.06	USD 25,000	Hasbro Inc, 5.100%, 15/05/44	22,071	0.01
USD 210,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	202,772	0.09	USD 275,000	HCA Inc, 5.250%, 15/04/25	271,466	0.12
USD 310,000	Goldman Sachs Group Inc, 3.500%, 01/04/25	297,575	0.13	USD 280,000	HCA Inc, 5.250%, 15/06/26	277,029	0.12
USD 30,000	Goldman Sachs Group Inc, 3.750%, 22/05/25	28,994	0.01	USD 160,000	HCA Inc, 4.500%, 15/02/27	154,525	0.07
USD 395,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	381,756	0.16	USD 870,000	HCA Inc, 2.375%, 15/07/31	695,983	0.30
USD 310,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	298,852	0.13	USD 180,000	HCA Inc, 5.500%, 15/06/47	169,027	0.07
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	178,630	0.08	USD 10,000	HCA Inc, 5.250%, 15/06/49	9,042	0.00
USD 275,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	261,833	0.11	USD 40,000	HCA Inc, 3.500%, 15/07/51	27,547	0.01
USD 75,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	67,061	0.03	USD 100,000	Healthpeak Properties Inc, 1.350%, 01/02/27	86,707	0.04
				USD 100,000	Healthpeak Properties Inc, 2.125%, 01/12/28	84,648	0.04
				USD 70,000	Healthpeak Properties Inc, 3.500%, 15/07/29	62,766	0.03
				USD 50,000	Hershey Co, 2.050%, 15/11/24	47,976	0.02
				USD 340,000	Hershey Co, 0.900%, 01/06/25	313,222	0.13
				USD 260,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	256,464	0.11

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 225,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	234,250	0.10	USD 30,000	Humana Inc, 4.800%, 15/03/47	27,020	0.01
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	77,670	0.03	USD 20,000	Humana Inc, 3.950%, 15/08/49	16,125	0.01
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,317	0.01	USD 70,000	Hungary, 4.150%, 08/08/25	64,540	0.03
USD 130,000	Home Depot Inc, 3.000%, 01/04/26	124,390	0.05	USD 230,000	Huntington Bancshares Inc/OH, 2.550%, 04/02/30	184,347	0.08
USD 20,000	Home Depot Inc, 2.500%, 15/04/27	18,571	0.01	USD 250,000	Huntsman International LLC, 4.500%, 01/05/29	228,897	0.10
USD 10,000	Home Depot Inc, 2.800%, 14/09/27	9,314	0.00	USD 20,000	IDEX Corp, 3.000%, 01/05/30	17,575	0.01
USD 150,000	Home Depot Inc, 3.900%, 06/12/28	145,177	0.06	USD 8,000	Illinois Tool Works Inc, 4.875%, 15/09/41	7,936	0.00
USD 10,000	Home Depot Inc, 2.700%, 15/04/30	8,886	0.00	USD 90,000	Illinois Tool Works Inc, 3.900%, 01/09/42	79,402	0.03
USD 100,000	Home Depot Inc, 1.375%, 15/03/31	78,974	0.03	USD 50,000	Illumina Inc, 2.550%, 23/03/31	41,401	0.02
USD 290,000	Home Depot Inc, 1.875%, 15/09/31	235,903	0.10	USD 10,000	Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	10,244	0.00
USD 130,000	Home Depot Inc, 5.875%, 16/12/36	141,627	0.06	USD 10,000	Intel Corp, 3.400%, 25/03/25	9,696	0.00
USD 50,000	Home Depot Inc, 3.300%, 15/04/40	40,606	0.02	USD 125,000	Intel Corp, 3.700%, 29/07/25	121,444	0.05
USD 100,000	Home Depot Inc, 4.200%, 01/04/43	89,381	0.04	USD 60,000	Intel Corp, 3.750%, 25/03/27	57,717	0.02
USD 15,000	Home Depot Inc, 4.875%, 15/02/44	14,607	0.01	USD 20,000	Intel Corp, 3.150%, 11/05/27	18,755	0.01
USD 100,000	Home Depot Inc, 4.400%, 15/03/45	91,191	0.04	USD 150,000	Intel Corp, 4.875%, 10/02/28	149,466	0.06
USD 120,000	Home Depot Inc, 4.500%, 06/12/48	111,274	0.05	USD 100,000	Intel Corp, 2.450%, 15/11/29	86,679	0.04
USD 120,000	Home Depot Inc, 3.350%, 15/04/50	91,606	0.04	USD 100,000	Intel Corp, 3.900%, 25/03/30	94,256	0.04
USD 100,000	Home Depot Inc, 2.375%, 15/03/51	62,070	0.03	USD 100,000	Intel Corp, 4.150%, 05/08/32	95,325	0.04
USD 365,000	Home Depot Inc, 3.500%, 15/09/56	281,156	0.12	USD 30,000	Intel Corp, 4.000%, 15/12/32	28,178	0.01
USD 220,000	Host Hotels & Resorts LP, 4.000%, 15/06/25	211,471	0.09	USD 150,000	Intel Corp, 5.200%, 10/02/33	151,398	0.06
USD 25,000	Host Hotels & Resorts LP, 4.500%, 01/02/26	24,224	0.01	USD 10,000	Intel Corp, 4.600%, 25/03/40	9,343	0.00
USD 100,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	78,981	0.03	USD 30,000	Intel Corp, 4.250%, 15/12/42	26,091	0.01
USD 30,000	HP Inc, 2.200%, 17/06/25	28,213	0.01	USD 150,000	Intel Corp, 4.100%, 19/05/46	126,195	0.05
USD 600,000	HP Inc, 1.450%, 17/06/26	538,542	0.23	USD 20,000	Intel Corp, 4.100%, 11/05/47	16,854	0.01
USD 30,000	HP Inc, 3.000%, 17/06/27	27,671	0.01	USD 50,000	Intel Corp, 3.250%, 15/11/49	35,168	0.01
USD 100,000	HP Inc, 4.000%, 15/04/29	93,318	0.04	USD 110,000	Intel Corp, 4.750%, 25/03/50	99,466	0.04
USD 50,000	HP Inc, 4.200%, 15/04/32	44,840	0.02	USD 100,000	Intel Corp, 4.900%, 05/08/52	92,209	0.04
USD 70,000	HP Inc, 6.000%, 15/09/41	70,665	0.03	USD 150,000	Intel Corp, 5.700%, 10/02/53	152,796	0.07
USD 75,000	HSBC Bank USA NA, 7.000%, 15/01/39	80,758	0.03	USD 50,000	Intel Corp, 3.100%, 15/02/60	32,003	0.01
USD 520,000	Hudson Pacific Properties LP, 5.950%, 15/02/28	415,579	0.18	USD 320,000	Intel Corp, 4.950%, 25/03/60	295,066	0.13
USD 20,000	Humana Inc, 3.850%, 01/10/24	19,555	0.01	USD 260,000	Intel Corp, 3.200%, 12/08/61	169,023	0.07
USD 200,000	Humana Inc, 4.500%, 01/04/25	196,662	0.08	USD 250,000	International Business Machines Corp, 3.450%, 19/02/26	239,537	0.10
USD 30,000	Humana Inc, 4.950%, 01/10/44	27,449	0.01	USD 130,000	International Business Machines Corp, 3.300%, 15/05/26	123,907	0.05
				USD 260,000	International Business Machines Corp, 3.500%, 15/05/29	240,146	0.10
				USD 30,000	International Business Machines Corp, 1.950%, 15/05/30	24,865	0.01
				USD 365,000	International Business Machines Corp, 4.150%, 15/05/39	320,109	0.14
				USD 260,000	International Business Machines Corp, 4.250%, 15/05/49	221,588	0.09
				USD 100,000	International Business Machines Corp, 2.950%, 15/05/50	67,047	0.03
				USD 100,000	International Business Machines Corp, 4.900%, 27/07/52	93,269	0.04
				USD 50,000	International Flavors & Fragrances Inc, 4.375%, 01/06/47	38,383	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 145,000	International Flavors & Fragrances Inc, 5.000%, 26/09/48	122,972	0.05	USD 120,000	Johnson & Johnson, 3.700%, 01/03/46	105,686	0.04
USD 10,000	Interpublic Group of Cos Inc, 4.650%, 01/10/28	9,639	0.00	USD 125,000	Johnson & Johnson, 3.750%, 03/03/47	110,132	0.05
USD 200,000	Interpublic Group of Cos Inc, 4.750%, 30/03/30	193,968	0.08	USD 120,000	Johnson & Johnson, 2.450%, 01/09/60	77,221	0.03
USD 100,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	81,450	0.03	USD 30,000	JPMorgan Chase & Co, 3.875%, 10/09/24	29,292	0.01
USD 10,000	Interpublic Group of Cos Inc, 5.400%, 01/10/48	9,351	0.00	USD 200,000	JPMorgan Chase & Co, 3.845%, 14/06/25	195,664	0.08
USD 60,000	Interstate Power & Light Co, 4.100%, 26/09/28	56,768	0.02	USD 250,000	JPMorgan Chase & Co, 0.768%, 09/08/25	235,402	0.10
USD 50,000	Interstate Power and Light Co, 3.500%, 30/09/49	36,582	0.02	USD 250,000	JPMorgan Chase & Co, 2.301%, 15/10/25	238,320	0.10
USD 30,000	Intuit Inc, 0.950%, 15/07/25	27,419	0.01	USD 420,000	JPMorgan Chase & Co, 2.005%, 13/03/26	394,514	0.17
USD 160,000	Intuit Inc, 1.650%, 15/07/30	129,941	0.06	USD 50,000	JPMorgan Chase & Co, 3.300%, 01/04/26	47,652	0.02
USD 420,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	378,105	0.16	USD 30,000	JPMorgan Chase & Co, 2.083%, 22/04/26	28,094	0.01
USD 100,000	J M Smucker Co, 3.550%, 15/03/50	73,463	0.03	USD 105,000	JPMorgan Chase & Co, 4.125%, 15/12/26	101,145	0.04
USD 50,000	Jabil Inc, 3.950%, 12/01/28	46,705	0.02	USD 307,000	JPMorgan Chase & Co, 3.960%, 29/01/27	295,509	0.13
USD 30,000	Jabil Inc, 3.000%, 15/01/31	25,457	0.01	USD 820,000	JPMorgan Chase & Co, 1.578%, 22/04/27	736,581	0.31
USD 150,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	144,909	0.06	USD 30,000	JPMorgan Chase & Co, 4.250%, 01/10/27	29,055	0.01
USD 10,000	JM Smucker Co, 2.375%, 15/03/30	8,519	0.00	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	187,704	0.08
USD 5,000	JM Smucker Co, 4.250%, 15/03/35	4,554	0.00	USD 305,000	JPMorgan Chase & Co, 3.782%, 01/02/28	290,683	0.12
USD 140,000	John Deere Capital Corp, 2.650%, 24/06/24	136,165	0.06	USD 390,000	JPMorgan Chase & Co, 3.540%, 01/05/28	364,751	0.16
USD 100,000	John Deere Capital Corp, 1.050%, 17/06/26	89,896	0.04	USD 20,000	JPMorgan Chase & Co, 3.509%, 23/01/29	18,521	0.01
USD 30,000	John Deere Capital Corp, 1.500%, 06/03/28	25,889	0.01	USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	94,278	0.04
USD 280,000	John Deere Capital Corp, 3.450%, 07/03/29	261,954	0.11	USD 320,000	JPMorgan Chase & Co, 4.203%, 23/07/29	304,182	0.13
USD 100,000	John Deere Capital Corp, 4.850%, 11/10/29	100,170	0.04	USD 405,000	JPMorgan Chase & Co, 4.452%, 05/12/29	388,561	0.17
USD 540,000	John Deere Capital Corp, 4.350%, 15/09/32	529,265	0.23	USD 120,000	JPMorgan Chase & Co, 3.702%, 06/05/30	110,166	0.05
USD 100,000	John Deere Capital Corp, 3.400%, perpetual	96,855	0.04	USD 160,000	JPMorgan Chase & Co, 2.739%, 15/10/30	137,894	0.06
USD 120,000	Johnson & Johnson, 2.625%, 15/01/25	116,069	0.05	USD 300,000	JPMorgan Chase & Co, 4.493%, 24/03/31	288,168	0.12
USD 100,000	Johnson & Johnson, 2.450%, 01/03/26	94,438	0.04	USD 20,000	JPMorgan Chase & Co, 2.522%, 22/04/31	16,938	0.01
USD 100,000	Johnson & Johnson, 2.950%, 03/03/27	95,376	0.04	USD 10,000	JPMorgan Chase & Co, 2.956%, 13/05/31	8,557	0.00
USD 120,000	Johnson & Johnson, 2.900%, 15/01/28	113,041	0.05	USD 185,000	JPMorgan Chase & Co, 2.580%, 22/04/32	153,611	0.07
USD 130,000	Johnson & Johnson, 3.625%, 03/03/37	116,988	0.05	USD 190,000	JPMorgan Chase & Co, 2.963%, 25/01/33	160,160	0.07
USD 100,000	Johnson & Johnson, 5.950%, 15/08/37	113,168	0.05	USD 300,000	JPMorgan Chase & Co, 4.586%, 26/04/33	286,014	0.12
USD 100,000	Johnson & Johnson, 3.400%, 15/01/38	87,165	0.04				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 400,000	JPMorgan Chase & Co, 3.882%, 24/07/38	345,124	0.15	USD 50,000	Kimco Realty Corp, 1.900%, 01/03/28	42,121	0.02
USD 195,000	JPMorgan Chase & Co, 5.500%, 15/10/40	201,051	0.09	USD 20,000	Kimco Realty Corp, 3.700%, 01/10/49	14,244	0.01
USD 10,000	JPMorgan Chase & Co, 5.600%, 15/07/41	10,375	0.00	USD 135,000	KLA Corp, 4.650%, 01/11/24	133,102	0.06
USD 130,000	JPMorgan Chase & Co, 3.157%, 22/04/42	98,110	0.04	USD 120,000	KLA Corp, 4.100%, 15/03/29	115,489	0.05
USD 440,000	JPMorgan Chase & Co, 4.950%, 01/06/45	409,618	0.17	USD 150,000	KLA Corp, 4.950%, 15/07/52	147,654	0.06
USD 20,000	JPMorgan Chase & Co, 4.260%, 22/02/48	17,327	0.01	USD 100,000	Kroger Co, 3.700%, 01/08/27	95,495	0.04
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	83,138	0.04	USD 10,000	Kroger Co, 4.500%, 15/01/29	9,772	0.00
USD 230,000	JPMorgan Chase & Co, 3.964%, 15/11/48	188,154	0.08	USD 5,000	Kroger Co, 3.875%, 15/10/46	3,855	0.00
USD 20,000	JPMorgan Chase & Co, 3.897%, 23/01/49	16,163	0.01	USD 180,000	Kroger Co, 4.450%, 01/02/47	157,104	0.07
USD 60,000	JPMorgan Chase & Co, 3.109%, 22/04/51	41,965	0.02	USD 20,000	Kroger Co, 5.400%, 15/01/49	19,763	0.01
USD 115,000	JPMorgan Chase & Co, 3.328%, 22/04/52	83,822	0.04	USD 100,000	Kroger Co, 3.950%, 15/01/50	80,054	0.03
USD 70,000	Kellogg Co, 3.250%, 01/04/26	66,675	0.03	USD 100,000	L3Harris Technologies Inc, 4.400%, 15/06/28	96,526	0.04
USD 40,000	Kellogg Co, 2.100%, 01/06/30	33,147	0.01	USD 100,000	L3Harris Technologies Inc, 2.900%, 15/12/29	86,579	0.04
USD 10,000	Kellogg Co, 7.450%, 01/04/31	11,386	0.00	USD 50,000	L3Harris Technologies Inc, 1.800%, perpetual	39,632	0.02
USD 300,000	Kenvue Inc, 5.200%, 22/03/63	307,065	0.13	USD 150,000	Laboratory Corp of America Holdings, 3.250%, 01/09/24	145,314	0.06
USD 80,000	Keurig Dr Pepper Inc, 4.417%, 25/05/25	78,522	0.03	USD 170,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	164,477	0.07
USD 105,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	102,896	0.04	USD 130,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	110,167	0.05
USD 100,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	92,935	0.04	USD 40,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	34,697	0.01
USD 30,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	26,271	0.01	USD 10,000	Lam Research Corp, 3.800%, 15/03/25	9,772	0.00
USD 40,000	Keurig Dr Pepper Inc, 5.085%, 25/05/48	37,975	0.02	USD 50,000	Lam Research Corp, 3.750%, 15/03/26	48,528	0.02
USD 45,000	Keurig Dr Pepper Inc, 3.800%, 01/05/50	35,519	0.02	USD 180,000	Lam Research Corp, 4.000%, 15/03/29	173,774	0.07
USD 30,000	Keurig Dr Pepper Inc, 3.350%, 15/03/51	21,438	0.01	USD 45,000	Lam Research Corp, 4.875%, 15/03/49	43,644	0.02
USD 20,000	KeyBank NA, 3.300%, 01/06/25	18,338	0.01	USD 45,000	Lam Research Corp, 3.125%, 15/06/60	30,510	0.01
USD 50,000	KeyBank NA, 4.900%, 08/08/32	39,473	0.02	USD 20,000	Lazard Group LLC, 4.500%, 19/09/28	18,933	0.01
USD 100,000	KeyCorp, 2.250%, 06/04/27	83,065	0.04	USD 110,000	Lear Corp, 3.800%, 15/09/27	102,685	0.04
USD 10,000	KeyCorp, 4.100%, 30/04/28	8,661	0.00	USD 50,000	Lear Corp, 5.250%, 15/05/49	43,748	0.02
USD 110,000	KeyCorp, 2.550%, 01/10/29	83,040	0.04	USD 50,000	Lear Corp, 3.550%, 15/01/52	33,501	0.01
USD 140,000	Keysight Technologies Inc, 3.000%, 30/10/29	122,718	0.05	USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	47,587	0.02
USD 140,000	Kilroy Realty LP, 3.050%, 15/02/30	109,687	0.05	USD 230,000	Life Storage LP, 2.400%, 15/10/31	182,234	0.08
USD 70,000	Kilroy Realty LP, 2.500%, 15/11/32	49,025	0.02	USD 10,000	LifeStorage LP, 3.500%, 01/07/26	9,401	0.00
USD 100,000	Kilroy Realty LP, 2.650%, 15/11/33	68,172	0.03	USD 10,000	Lincoln National Corp, 3.050%, 15/01/30	8,261	0.00
USD 220,000	Kimberly-Clark Corp, 3.200%, 25/04/29	204,200	0.09	USD 100,000	Lincoln National Corp, 3.400%, 15/01/31	84,380	0.04
USD 10,000	Kimberly-Clark Corp, 2.875%, 07/02/50	7,193	0.00	USD 20,000	Lincoln National Corp, 4.375%, 15/06/50	14,019	0.01
USD 20,000	Kimco Realty Corp, 3.300%, 01/02/25	19,133	0.01	USD 260,000	Lowe's Cos Inc, 4.000%, 15/04/25	253,079	0.11
				USD 100,000	Lowe's Cos Inc, 4.400%, 08/09/25	98,035	0.04
				USD 20,000	Lowe's Cos Inc, 3.375%, 15/09/25	19,175	0.01
				USD 100,000	Lowe's Cos Inc, 1.300%, 15/04/28	84,586	0.04

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Lowe's Cos Inc, 4.500%, 15/04/30	194,510	0.08	USD 30,000	McDonald's Corp, 3.625%, 01/09/49	23,672	0.01
USD 50,000	Lowe's Cos Inc, 3.750%, 01/04/32	45,209	0.02	USD 110,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	107,332	0.05
USD 200,000	Lowe's Cos Inc, 5.000%, 15/04/40	187,420	0.08	USD 50,000	Medtronic Inc, 4.375%, 15/03/35	47,997	0.02
USD 210,000	Lowe's Cos Inc, 4.050%, 03/05/47	168,821	0.07	USD 67,000	Medtronic Inc, 4.625%, 15/03/45	65,103	0.03
USD 170,000	Lowe's Cos Inc, 4.550%, 05/04/49	145,212	0.06	USD 170,000	Merck & Co Inc, 2.750%, 10/02/25	163,805	0.07
USD 15,000	Lowe's Cos Inc, 3.000%, 15/10/50	9,827	0.00	USD 100,000	Merck & Co Inc, 1.700%, 10/06/27	89,554	0.04
USD 100,000	LYB International Finance III LLC, 2.250%, 01/10/30	82,094	0.03	USD 360,000	Merck & Co Inc, 3.400%, 07/03/29	337,432	0.14
USD 100,000	LYB International Finance III LLC, 3.375%, 01/10/40	73,859	0.03	USD 100,000	Merck & Co Inc, 1.450%, 24/06/30	81,583	0.03
USD 100,000	LYB International Finance III LLC, 4.200%, 01/05/50	76,362	0.03	USD 40,000	Merck & Co Inc, 3.900%, 07/03/39	35,951	0.02
USD 100,000	LYB International Finance III LLC, 3.625%, 01/04/51	69,396	0.03	USD 70,000	Merck & Co Inc, 2.350%, 24/06/40	50,144	0.02
USD 100,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	96,994	0.04	USD 60,000	Merck & Co Inc, 4.150%, 18/05/43	54,672	0.02
USD 195,000	Marsh & McLennan Cos Inc, 4.375%, 15/03/29	189,476	0.08	USD 70,000	Merck & Co Inc, 3.700%, 10/02/45	59,457	0.03
USD 30,000	Marsh & McLennan Cos Inc, 2.250%, 15/11/30	24,950	0.01	USD 60,000	Merck & Co Inc, 4.000%, 07/03/49	53,044	0.02
USD 25,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	23,547	0.01	USD 375,000	Merck & Co Inc, 2.900%, 10/12/61	249,157	0.11
USD 65,000	Marsh & McLennan Cos Inc, 4.900%, 15/03/49	61,192	0.03	USD 120,000	Meta Platforms Inc, 3.500%, 15/08/27	113,939	0.05
USD 75,000	Marsh & McLennan Cos Inc, 2.900%, 15/12/51	50,294	0.02	USD 430,000	Meta Platforms Inc, 4.650%, 15/08/62	377,536	0.16
USD 100,000	Marvell Technology Inc, 4.875%, 22/06/28	97,118	0.04	USD 110,000	MetLife Inc, 4.550%, 23/03/30	107,671	0.05
USD 70,000	Mastercard Inc, 2.000%, 03/03/25	66,559	0.03	USD 25,000	MetLife Inc, 5.700%, 15/06/35	25,707	0.01
USD 225,000	Mastercard Inc, 3.500%, 26/02/28	215,089	0.09	USD 110,000	MetLife Inc, 6.400%, 15/12/36	109,934	0.05
USD 80,000	Mastercard Inc, 2.950%, 01/06/29	72,866	0.03	USD 100,000	MetLife Inc, 4.875%, 13/11/43	92,537	0.04
USD 20,000	Mastercard Inc, 3.350%, 26/03/30	18,645	0.01	USD 50,000	MetLife Inc, 4.600%, 13/05/46	44,885	0.02
USD 50,000	Mastercard Inc, 1.900%, 15/03/31	41,584	0.02	USD 170,000	Micron Technology Inc, 5.327%, 06/02/29	167,508	0.07
USD 10,000	Mastercard Inc, 3.800%, 21/11/46	8,498	0.00	USD 135,000	Microsoft Corp, 3.125%, 03/11/25	129,923	0.06
USD 170,000	Mastercard Inc, 3.650%, 01/06/49	141,817	0.06	USD 110,000	Microsoft Corp, 2.400%, 08/08/26	103,234	0.04
USD 40,000	Mastercard Inc, 2.950%, 15/03/51	29,230	0.01	USD 150,000	Microsoft Corp, 3.300%, 06/02/27	144,291	0.06
USD 115,000	McCormick & Co Inc, 3.150%, 15/08/24	111,606	0.05	USD 170,000	Microsoft Corp, 3.500%, 12/02/35	159,083	0.07
USD 30,000	McCormick & Co Inc, 1.850%, 15/02/31	23,773	0.01	USD 100,000	Microsoft Corp, 4.100%, 06/02/37	97,106	0.04
USD 920,000	McDonald's Corp, 3.700%, 30/01/26	889,686	0.38	USD 100,000	Microsoft Corp, 3.700%, 08/08/46	87,507	0.04
USD 100,000	McDonald's Corp, 3.500%, 01/07/27	95,180	0.04	USD 410,000	Microsoft Corp, 4.250%, 06/02/47	398,114	0.17
USD 160,000	McDonald's Corp, 3.600%, 01/07/30	148,870	0.06	USD 247,000	Microsoft Corp, 2.525%, 01/06/50	170,872	0.07
USD 250,000	McDonald's Corp, 4.700%, 09/12/35	242,677	0.10	USD 446,000	Microsoft Corp, 2.921%, 17/03/52	331,458	0.14
USD 30,000	McDonald's Corp, 6.300%, 01/03/38	33,097	0.01	USD 198,000	Microsoft Corp, 2.675%, 01/06/60	132,616	0.06
USD 100,000	McDonald's Corp, 5.700%, 01/02/39	103,420	0.04	USD 50,000	Microsoft Corp, 3.041%, 17/03/62	36,501	0.02
USD 960,000	McDonald's Corp, 4.875%, 09/12/45	917,664	0.39	USD 100,000	MidAmerican Energy Co, 3.650%, 15/04/29	92,964	0.04
USD 20,000	McDonald's Corp, 4.450%, 01/09/48	17,974	0.01	USD 100,000	MidAmerican Energy Co, 3.950%, 01/08/47	80,910	0.03
				USD 200,000	MidAmerican Energy Co, 4.250%, 15/07/49	170,152	0.07
				USD 50,000	MidAmerican Energy Co, 3.150%, 15/04/50	34,979	0.01
				USD 200,000	Mississippi Power Co, 3.100%, 30/07/51	134,328	0.06
				USD 80,000	Mohawk Industries Inc, 3.625%, 15/05/30	72,288	0.03
				USD 80,000	Molson Coors Brewing Co, 3.000%, 15/07/26	74,756	0.03
				USD 110,000	Molson Coors Brewing Co, 5.000%, 01/05/42	102,345	0.04

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.81% (continued)				Corporate Bonds - 96.81% (continued)			
United States (continued)				United States (continued)			
USD 80,000	Molson Coors Brewing Co, 4.200%, 15/07/46	65,914	0.03	USD 200,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	171,464	0.07
USD 115,000	Mondelez International Inc, 2.750%, 13/04/30	100,814	0.04	USD 30,000	NIKE Inc, 2.375%, 01/11/26	27,875	0.01
USD 10,000	Mondelez International Inc, 1.500%, 04/02/31	7,863	0.00	USD 70,000	NIKE Inc, 2.750%, 27/03/27	65,806	0.03
USD 10,000	Mondelez International Inc, 2.625%, 04/09/50	6,466	0.00	USD 190,000	NIKE Inc, 3.875%, 01/11/45	166,174	0.07
USD 325,000	Moody's Corp, 3.750%, 24/03/25	316,111	0.13	USD 150,000	NIKE Inc, 3.375%, 27/03/50	121,495	0.05
USD 40,000	Moody's Corp, 2.750%, 19/08/41	28,063	0.01	USD 200,000	NiSource Inc, 5.000%, 15/06/52	184,674	0.08
USD 400,000	Morgan Stanley, 2.720%, 22/07/25	385,724	0.16	USD 165,000	Norfolk Southern Corp, 2.900%, 15/06/26	155,415	0.07
USD 20,000	Morgan Stanley, 4.000%, 23/07/25	19,421	0.01	USD 130,000	Norfolk Southern Corp, 3.800%, 01/08/28	123,111	0.05
USD 150,000	Morgan Stanley, 0.864%, 21/10/25	139,702	0.06	USD 200,000	Norfolk Southern Corp, 3.000%, 15/03/32	172,178	0.07
USD 585,000	Morgan Stanley, 3.875%, 27/01/26	564,554	0.24	USD 100,000	Norfolk Southern Corp, 4.450%, 15/06/45	87,025	0.04
USD 450,000	Morgan Stanley, 2.188%, 28/04/26	422,365	0.18	USD 100,000	Norfolk Southern Corp, 4.650%, 15/01/46	89,599	0.04
USD 50,000	Morgan Stanley, 3.125%, 27/07/26	46,852	0.02	USD 300,000	Norfolk Southern Corp, 3.942%, 01/11/47	242,649	0.10
USD 15,000	Morgan Stanley, 0.985%, 10/12/26	13,383	0.01	USD 170,000	Norfolk Southern Corp, 4.150%, 28/02/48	142,927	0.06
USD 20,000	Morgan Stanley, 3.625%, 20/01/27	18,999	0.01	USD 40,000	Norfolk Southern Corp, 4.050%, 15/08/52	32,980	0.01
USD 180,000	Morgan Stanley, 3.950%, 23/04/27	170,534	0.07	USD 70,000	Norfolk Southern Corp, 3.700%, 15/03/53	54,200	0.02
USD 25,000	Morgan Stanley, 1.593%, 04/05/27	22,381	0.01	USD 240,000	Norfolk Southern Corp, 3.155%, 15/05/55	164,362	0.07
USD 300,000	Morgan Stanley, 4.210%, 20/04/28	288,252	0.12	USD 100,000	Norfolk Southern Corp, 4.100%, 15/05/21	70,775	0.03
USD 440,000	Morgan Stanley, 3.591%, 22/07/28	406,560	0.17	USD 50,000	Northern States Power Co, 2.250%, 01/04/31	41,663	0.02
USD 450,000	Morgan Stanley, 3.772%, 24/01/29	420,345	0.18	USD 110,000	Northern States Power Co, 2.900%, 01/03/50	75,758	0.03
USD 425,000	Morgan Stanley, 4.431%, 23/01/30	404,749	0.17	USD 100,000	Northern States Power Co, 3.200%, 01/04/52	71,616	0.03
USD 20,000	Morgan Stanley, 2.699%, 22/01/31	17,025	0.01	USD 100,000	Northern States Power Co/MN, 2.600%, 01/06/51	64,107	0.03
USD 290,000	Morgan Stanley, 3.622%, 01/04/31	261,502	0.11	USD 100,000	Northern States Power Co/MN, 4.500%, 01/06/52	90,178	0.04
USD 100,000	Morgan Stanley, 1.794%, 13/02/32	77,584	0.03	USD 245,000	Northern Trust Corp, 1.950%, 01/05/30	201,549	0.09
USD 300,000	Morgan Stanley, 1.928%, 28/04/32	234,084	0.10	USD 30,000	Novartis Capital Corp, 1.750%, 14/02/25	28,442	0.01
USD 40,000	Morgan Stanley, 2.239%, 21/07/32	31,794	0.01	USD 120,000	Novartis Capital Corp, 3.000%, 20/11/25	114,824	0.05
USD 70,000	Morgan Stanley, 2.511%, 20/10/32	56,479	0.02	USD 270,000	Novartis Capital Corp, 2.200%, 14/08/30	233,709	0.10
USD 295,000	Morgan Stanley, 3.971%, 22/07/38	250,248	0.11	USD 70,000	Novartis Capital Corp, 4.400%, 06/05/44	67,163	0.03
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	267,315	0.11	USD 200,000	Novartis Capital Corp, 4.000%, 20/11/45	180,624	0.08
USD 10,000	Morgan Stanley, 4.375%, 22/01/47	8,933	0.00	USD 60,000	Novartis Capital Corp, 2.750%, 14/08/50	43,624	0.02
USD 215,000	Morgan Stanley, 5.597%, 24/03/51	223,845	0.10	USD 120,000	NSTAR Electric Co, 3.200%, 15/05/27	112,682	0.05
USD 75,000	Morgan Stanley, 2.802%, 25/01/52	49,262	0.02	USD 20,000	NSTAR Electric Co, 3.100%, 01/06/51	14,009	0.01
USD 50,000	Mosaic Co, 4.050%, 15/11/27	47,639	0.02				
USD 10,000	Mylan Inc, 4.550%, 15/04/28	9,440	0.00				
USD 10,000	Mylan Inc, 5.400%, 29/11/43	8,368	0.00				
USD 20,000	Mylan Inc, 5.200%, 15/04/48	15,559	0.01				
USD 15,000	Nasdaq Inc, 3.850%, 30/06/26	14,437	0.01				
USD 190,000	Nasdaq Inc, 2.500%, 21/12/40	127,501	0.05				
USD 5,000	Nasdaq Inc, 3.250%, 28/04/50	3,383	0.00				
USD 275,000	NBCUniversal Media LLC, 5.950%, 01/04/41	294,396	0.13				
USD 30,000	NetApp Inc, 1.875%, 22/06/25	27,884	0.01				
USD 100,000	NetApp Inc, 2.700%, 22/06/30	84,170	0.04				
USD 100,000	Netflix Inc, 4.375%, 15/11/26	97,725	0.04				
USD 70,000	Netflix Inc, 4.875%, 15/04/28	69,256	0.03				
USD 150,000	Netflix Inc, 5.875%, 15/11/28	155,514	0.07				
USD 20,000	Newmont Corp, 2.250%, 01/10/30	16,423	0.01				
USD 130,000	Newmont Corp, 5.875%, 01/04/35	132,968	0.06				
USD 55,000	Newmont Corp, 4.875%, 15/03/42	51,106	0.02				
USD 125,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	132,120	0.06				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 80,000	NVIDIA Corp, 3.700%, 01/04/60	65,864	0.03	USD 100,000	PacifiCorp, 5.350%, 01/12/53	91,176	0.04
USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	41,951	0.02	USD 10,000	Parker-Hannifin Corp, 3.250%, 01/03/27	9,403	0.00
USD 10,000	Omnicom Group Inc, 4.200%, 01/06/30	9,367	0.00	USD 315,000	Parker-Hannifin Corp, 3.250%, 14/06/29	286,641	0.12
USD 275,000	Omnicom Group Inc / Omnicom Capital Inc, 3.650%, 01/11/24	267,283	0.11	USD 120,000	Parker-Hannifin Corp, 4.450%, 21/11/44	107,083	0.05
USD 70,000	Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26	67,238	0.03	USD 200,000	Parker-Hannifin Corp, 4.000%, 14/06/49	166,288	0.07
USD 50,000	Oncor Electric Delivery Co LLC, 2.750%, 01/06/24	48,619	0.02	USD 110,000	PayPal Holdings Inc, 2.400%, 01/10/24	105,784	0.05
USD 50,000	Oncor Electric Delivery Co LLC, 4.550%, 15/09/32	48,631	0.02	USD 720,000	PayPal Holdings Inc, 2.650%, 01/10/26	669,528	0.28
USD 30,000	Oncor Electric Delivery Co LLC, 2.700%, 15/11/51	19,529	0.01	USD 100,000	PepsiCo Inc, 2.250%, 19/03/25	95,408	0.04
USD 50,000	Oncor Electric Delivery Co LLC, 4.600%, 01/06/52	45,796	0.02	USD 150,000	PepsiCo Inc, 2.750%, 30/04/25	143,532	0.06
USD 70,000	Oncor Electric Delivery Co LLC, 4.950%, 15/09/52	67,585	0.03	USD 35,000	PepsiCo Inc, 2.375%, 06/10/26	32,841	0.01
USD 100,000	Oncor Electric Delivery Co LLC, 5.350%, 01/10/52	101,393	0.04	USD 20,000	PepsiCo Inc, 7.000%, 01/03/29	22,376	0.01
USD 30,000	ONE Gas Inc, 2.000%, 15/05/30	24,869	0.01	USD 240,000	PepsiCo Inc, 2.750%, 19/03/30	216,019	0.09
USD 10,000	ONE Gas Inc, 4.658%, 01/02/44	9,019	0.00	USD 90,000	PepsiCo Inc, 1.950%, 21/10/31	74,417	0.03
USD 220,000	ONEOK Inc, 6.100%, 15/11/32	223,793	0.10	USD 50,000	PepsiCo Inc, 3.900%, 18/07/32	48,095	0.02
USD 25,000	Oracle Corp, 3.400%, 08/07/24	24,454	0.01	USD 20,000	PepsiCo Inc, 5.500%, 15/01/40	21,668	0.01
USD 20,000	Oracle Corp, 2.950%, 15/11/24	19,312	0.01	USD 200,000	PepsiCo Inc, 3.450%, 06/10/46	165,156	0.07
USD 50,000	Oracle Corp, 2.950%, 15/05/25	47,713	0.02	USD 220,000	PepsiCo Inc, 2.875%, 15/10/49	165,565	0.07
USD 430,000	Oracle Corp, 2.800%, 01/04/27	395,621	0.17	USD 60,000	PepsiCo Inc, 3.875%, 19/03/60	52,019	0.02
USD 390,000	Oracle Corp, 3.250%, 15/11/27	361,908	0.15	USD 50,000	PerkinElmer Inc, 3.300%, 15/09/29	44,719	0.02
USD 230,000	Oracle Corp, 2.300%, 25/03/28	202,906	0.09	USD 300,000	PerkinElmer Inc, 2.250%, 15/09/31	241,062	0.10
USD 270,000	Oracle Corp, 2.950%, 01/04/30	235,699	0.10	USD 310,000	Pfizer Inc, 3.000%, 15/12/26	293,024	0.12
USD 5,000	Oracle Corp, 3.250%, 15/05/30	4,458	0.00	USD 250,000	Pfizer Inc, 3.600%, 15/09/28	239,887	0.10
USD 10,000	Oracle Corp, 2.875%, 25/03/31	8,523	0.00	USD 30,000	Pfizer Inc, 3.450%, 15/03/29	28,239	0.01
USD 690,000	Oracle Corp, 6.250%, 09/11/32	732,055	0.31	USD 30,000	Pfizer Inc, 2.625%, 01/04/30	26,660	0.01
USD 255,000	Oracle Corp, 4.300%, 08/07/34	231,604	0.10	USD 340,000	Pfizer Inc, 7.200%, 15/03/39	423,208	0.18
USD 405,000	Oracle Corp, 3.900%, 15/05/35	349,130	0.15	USD 175,000	Pfizer Inc, 5.600%, 15/09/40	188,370	0.08
USD 20,000	Oracle Corp, 3.850%, 15/07/36	16,723	0.01	USD 400,000	Pfizer Inc, 4.400%, 15/05/44	379,604	0.16
USD 300,000	Oracle Corp, 6.500%, 15/04/38	320,316	0.14	USD 100,000	Phillips 66, 1.300%, 15/02/26	90,455	0.04
USD 310,000	Oracle Corp, 6.125%, 08/07/39	319,120	0.14	USD 100,000	Phillips 66, 4.650%, 15/11/34	94,532	0.04
USD 115,000	Oracle Corp, 5.375%, 15/07/40	109,759	0.05	USD 290,000	Phillips 66, 3.300%, 15/03/52	199,445	0.08
USD 7,000	Oracle Corp, 4.125%, 15/05/45	5,496	0.00	USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	73,085	0.03
USD 20,000	Oracle Corp, 4.000%, 15/11/47	15,408	0.01	USD 410,000	PNC Bank NA, 2.500%, 27/08/24	392,907	0.17
USD 120,000	Oracle Corp, 3.950%, 25/03/51	90,607	0.04	USD 15,000	PNC Bank NA, 3.300%, 30/10/24	14,475	0.01
USD 10,000	Oracle Corp, 4.375%, 15/05/55	8,038	0.00	USD 50,000	PNC Bank NA, 4.200%, 01/11/25	47,533	0.02
USD 40,000	Oracle Corp, 3.850%, 01/04/60	28,060	0.01	USD 15,000	PNC Bank NA, 3.250%, 22/01/28	13,786	0.01
USD 100,000	Oracle Corp, 4.100%, 25/03/61	73,585	0.03	USD 50,000	PNC Bank NA, 2.700%, 22/10/29	41,901	0.02
USD 200,000	Otis Worldwide Corp, 2.056%, 05/04/25	188,574	0.08	USD 200,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	175,554	0.07
USD 100,000	Otis Worldwide Corp, 2.565%, 15/02/30	86,236	0.04	USD 120,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	111,305	0.05
USD 100,000	Owens Corning, 3.950%, 15/08/29	92,964	0.04	USD 20,000	PNC Financial Services Group Inc, 3.450%, 23/04/29	18,059	0.01
USD 60,000	Owens Corning, 3.875%, 01/06/30	54,900	0.02	USD 100,000	PNC Financial Services Group Inc, 2.550%, 22/01/30	84,431	0.04
USD 20,000	Owens Corning, 4.300%, 15/07/47	16,417	0.01	USD 30,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	24,347	0.01
USD 120,000	Owens Corning, 4.400%, 30/01/48	99,336	0.04				
USD 180,000	PacifiCorp, 2.900%, 15/06/52	112,340	0.05				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 370,000	PPG Industries Inc, 1.200%, 15/03/26	331,624	0.14	USD 90,000	Prudential Financial Inc, 3.700%, 01/10/50	75,552	0.03
USD 100,000	Principal Financial Group Inc, 3.700%, 15/05/29	91,722	0.04	USD 70,000	Prudential Financial Inc, 3.700%, 13/03/51	53,727	0.02
USD 10,000	Principal Financial Group Inc, 6.050%, 15/10/36	10,280	0.00	USD 100,000	Public Service Co of Colorado, 4.100%, 15/06/48	81,660	0.03
USD 30,000	Procter & Gamble Co, 0.550%, 29/10/25	27,234	0.01	USD 70,000	Public Service Co of Colorado, 3.200%, 01/03/50	49,493	0.02
USD 50,000	Procter & Gamble Co, 1.000%, 23/04/26	45,264	0.02	USD 50,000	Public Service Co of Colorado, 2.700%, 15/01/51	31,805	0.01
USD 10,000	Procter & Gamble Co, 2.450%, 03/11/26	9,367	0.00	USD 500,000	Public Service Co of New Hampshire, 3.600%, 01/07/49	391,645	0.17
USD 100,000	Procter & Gamble Co, 1.900%, 01/02/27	91,569	0.04	USD 150,000	Public Service Co of Oklahoma, 2.200%, 15/08/31	121,654	0.05
USD 30,000	Procter & Gamble Co, 2.800%, 25/03/27	28,268	0.01	USD 50,000	Public Service Co of Oklahoma, 3.150%, 15/08/51	33,478	0.01
USD 5,000	Procter & Gamble Co, 2.850%, 11/08/27	4,690	0.00	USD 70,000	Public Service Electric and Gas Co, 3.100%, 15/03/32	61,115	0.03
USD 250,000	Procter & Gamble Co, 3.000%, 25/03/30	231,500	0.10	USD 410,000	Qualcomm Inc, 3.450%, 20/05/25	397,843	0.17
USD 205,000	Procter & Gamble Co, 3.550%, 25/03/40	181,304	0.08	USD 120,000	Qualcomm Inc, 3.250%, 20/05/27	113,764	0.05
USD 50,000	Procter & Gamble Co, 3.500%, 25/10/47	42,274	0.02	USD 20,000	Qualcomm Inc, 2.150%, 20/05/30	17,187	0.01
USD 30,000	Procter & Gamble Co, 3.600%, 25/03/50	25,427	0.01	USD 200,000	Qualcomm Inc, 4.650%, 20/05/35	199,880	0.09
USD 110,000	Progressive Corp, 3.200%, 26/03/30	98,678	0.04	USD 114,000	Qualcomm Inc, 4.800%, 20/05/45	110,223	0.05
USD 60,000	Progressive Corp, 4.125%, 15/04/47	51,853	0.02	USD 100,000	Qualcomm Inc, 4.300%, 20/05/47	90,542	0.04
USD 85,000	Progressive Corp, 4.200%, 15/03/48	72,648	0.03	USD 30,000	Qualcomm Inc, 3.250%, 20/05/50	22,548	0.01
USD 100,000	Progressive Corp, 3.950%, 26/03/50	82,758	0.04	USD 50,000	Quanta Services Inc, 3.050%, 01/10/41	34,703	0.01
USD 280,000	Progressive Corp, 2.500%, perpetual	257,278	0.11	USD 15,000	Quest Diagnostics Inc, 4.200%, 30/06/29	14,489	0.01
USD 160,000	Prologis LP, 2.125%, 15/04/27	123,921	0.05	USD 130,000	Quest Diagnostics Inc, 2.950%, 30/06/30	114,358	0.05
USD 100,000	Prologis LP, 2.875%, 15/11/29	87,771	0.04	USD 30,000	Ralph Lauren Corp, 3.750%, 15/09/25	28,962	0.01
USD 60,000	Prologis LP, 2.250%, 15/04/30	50,985	0.02	USD 30,000	Ralph Lauren Corp, 2.950%, 15/06/30	26,465	0.01
USD 150,000	Prologis LP, 1.250%, 15/10/30	116,425	0.05	USD 100,000	Regal Rexnord Corp, 6.050%, 15/04/28	99,363	0.04
USD 70,000	Prologis LP, 1.750%, 01/02/31	55,859	0.02	USD 150,000	Regal Rexnord Corp, 6.400%, 15/04/33	149,721	0.06
USD 160,000	Prologis LP, 3.000%, 15/04/50	108,846	0.05	USD 100,000	Regency Centers LP, 3.700%, 15/06/30	89,534	0.04
USD 50,000	Prudential Financial Inc, 1.500%, 10/03/26	45,718	0.02	USD 335,000	Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30	267,008	0.11
USD 50,000	Prudential Financial Inc, 5.700%, 14/12/36	51,959	0.02	USD 10,000	Regeneron Pharmaceuticals Inc, 2.800%, perpetual	6,446	0.00
USD 70,000	Prudential Financial Inc, 3.000%, 10/03/40	52,375	0.02	USD 30,000	Regions Financial Corp, 2.250%, 18/05/25	27,801	0.01
USD 185,000	Prudential Financial Inc, 4.600%, 15/05/44	163,200	0.07	USD 10,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	9,105	0.00
USD 20,000	Prudential Financial Inc, 5.375%, 15/05/45	19,534	0.01	USD 30,000	RELX Capital Inc, 4.000%, 18/03/29	28,691	0.01
USD 70,000	Prudential Financial Inc, 3.905%, 07/12/47	55,892	0.02	USD 80,000	Rockwell Automation Inc, 4.200%, 01/03/49	71,558	0.03
USD 10,000	Prudential Financial Inc, 5.700%, 15/09/48	9,607	0.00	USD 220,000	Ryder System Inc, 4.625%, 01/06/25	215,164	0.09
				USD 170,000	S&P Global Inc, 2.500%, 01/12/29	148,243	0.06
				USD 150,000	S&P Global Inc, 3.700%, 01/03/52	122,808	0.05

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 110,000	S&P Global Inc, 2.300%, 15/08/60	63,703	0.03	USD 210,000	Southern California Edison Co, 6.050%, 15/03/39	217,885	0.09
USD 200,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	190,244	0.08	USD 150,000	Southern California Edison Co, 4.875%, 01/03/49	134,529	0.06
USD 100,000	Salesforce Inc, 2.900%, 15/07/51	70,387	0.03	USD 150,000	Southern California Edison Co, 5.875%, 01/12/53	153,195	0.07
USD 130,000	salesforce.com Inc, 3.700%, 11/04/28	125,397	0.05	USD 200,000	Southern California Gas Co, 6.350%, 15/11/52	221,532	0.09
USD 50,000	salesforce.com Inc, 2.700%, 15/07/41	36,633	0.02	USD 100,000	Southern Copper Corp, 6.750%, 16/04/40	110,285	0.05
USD 90,000	salesforce.com Inc, 3.050%, 15/07/61	61,256	0.03	USD 100,000	Southern Copper Corp, 5.875%, 23/04/45	102,647	0.04
USD 20,000	Santander Holdings USA Inc, 3.500%, 07/06/24	19,417	0.01	USD 170,000	Southern Power Co, 0.900%, 15/01/26	152,322	0.06
USD 110,000	Santander Holdings USA Inc, 3.450%, 02/06/25	103,790	0.04	USD 150,000	Southwest Gas Corp, 5.800%, 01/12/27	151,597	0.06
USD 20,000	Santander Holdings USA Inc, 4.400%, 13/07/27	18,819	0.01	USD 80,000	Southwest Gas Corp, 2.200%, 15/06/30	64,966	0.03
USD 100,000	Santander Holdings USA Inc, 2.490%, 06/01/28	86,479	0.04	USD 70,000	Southwest Gas Corp, 4.150%, 01/06/49	54,426	0.02
USD 50,000	Saudi International Bond, 5.850%, 15/11/27	47,081	0.02	USD 200,000	Southwestern Electric Power Co, 3.250%, perpetual	134,316	0.06
USD 330,000	Sempra Energy, 3.800%, 01/02/38	273,392	0.12	USD 50,000	Spire Missouri Inc, 3.300%, 01/06/51	35,116	0.01
USD 20,000	Sherwin-Williams Co, 3.125%, 01/06/24	19,528	0.01	USD 270,000	Sprint Corp, 7.625%, 15/02/25	275,678	0.12
USD 170,000	Sherwin-Williams Co, 3.450%, 01/06/27	160,346	0.07	USD 100,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	94,818	0.04
USD 170,000	Sherwin-Williams Co, 4.500%, 01/06/47	148,976	0.06	USD 200,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	165,310	0.07
USD 20,000	Simon Property Group LP, 2.000%, 13/09/24	19,070	0.01	USD 20,000	Starbucks Corp, 3.800%, 15/08/25	19,370	0.01
USD 100,000	Simon Property Group LP, 3.375%, 01/10/24	97,061	0.04	USD 15,000	Starbucks Corp, 3.500%, 01/03/28	14,095	0.01
USD 290,000	Simon Property Group LP, 3.300%, 15/01/26	276,086	0.12	USD 220,000	Starbucks Corp, 4.000%, 15/11/28	211,169	0.09
USD 20,000	Simon Property Group LP, 3.250%, 30/11/26	18,746	0.01	USD 15,000	Starbucks Corp, 2.250%, 12/03/30	12,694	0.01
USD 340,000	Simon Property Group LP, 3.375%, 01/12/27	314,745	0.13	USD 420,000	Starbucks Corp, 2.550%, 15/11/30	358,302	0.15
USD 30,000	Simon Property Group LP, 2.200%, 01/02/31	24,088	0.01	USD 50,000	Starbucks Corp, 3.750%, 01/12/47	39,572	0.02
USD 10,000	Simon Property Group LP, 6.750%, 01/02/40	10,878	0.00	USD 150,000	Starbucks Corp, 4.450%, 15/08/49	132,804	0.06
USD 110,000	Simon Property Group LP, 3.250%, 13/09/49	73,857	0.03	USD 40,000	Stryker Corp, 1.150%, 15/06/25	36,871	0.02
USD 190,000	Skyworks Solutions Inc, 3.000%, 01/06/31	153,716	0.07	USD 140,000	Stryker Corp, 3.375%, 01/11/25	133,993	0.06
USD 100,000	Sonoco Products Co, 1.800%, 01/02/25	93,933	0.04	USD 125,000	Stryker Corp, 3.500%, 15/03/26	119,845	0.05
USD 50,000	Sonoco Products Co, 3.125%, 01/05/30	43,611	0.02	USD 200,000	Stryker Corp, 3.650%, 07/03/28	190,190	0.08
USD 100,000	Sonoco Products Co, 2.850%, 01/02/32	83,310	0.04	USD 30,000	Stryker Corp, 1.950%, 15/06/30	25,076	0.01
USD 100,000	Southern California Edison Co, 3.650%, 01/03/28	93,429	0.04	USD 30,000	Stryker Corp, 4.375%, 15/05/44	26,341	0.01
USD 510,000	Southern California Edison Co, 4.200%, 01/03/29	484,882	0.21	USD 50,000	Stryker Corp, 4.625%, 15/03/46	46,531	0.02
USD 20,000	Southern California Edison Co, 6.000%, 15/01/34	20,739	0.01	USD 770,000	Sysco Corp, 5.950%, 01/04/30	805,474	0.34
				USD 200,000	Sysco Corp, 6.600%, 01/04/50	228,022	0.10
				USD 175,000	Tapestry Inc, 4.125%, 15/07/27	164,437	0.07
				USD 60,000	Tapestry Inc, 3.050%, 15/03/32	47,936	0.02
				USD 200,000	Target Corp, 2.250%, 15/04/25	190,736	0.08
				USD 220,000	Target Corp, 3.375%, 15/04/29	206,263	0.09
				USD 50,000	Target Corp, 2.350%, 15/02/30	43,308	0.02
				USD 90,000	Target Corp, 4.000%, 01/07/42	80,849	0.03
				USD 20,000	Target Corp, 3.625%, 15/04/46	16,247	0.01
				USD 100,000	Target Corp, 4.800%, 15/01/53	95,653	0.04
				USD 540,000	TD SYNEX Corp, 2.650%, 09/08/31	414,698	0.18

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 130,000	Texas Instruments Inc, 1.375%, 12/03/25	122,131	0.05	USD 100,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	93,713	0.04
USD 10,000	Texas Instruments Inc, 2.250%, 04/09/29	8,730	0.00	USD 60,000	Toyota Motor Credit Corp, 1.150%, 13/08/27	51,857	0.02
USD 190,000	Texas Instruments Inc, 3.875%, 15/03/39	170,394	0.07	USD 150,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	131,821	0.06
USD 55,000	Texas Instruments Inc, 4.150%, 15/05/48	49,959	0.02	USD 150,000	Toyota Motor Credit Corp, 2.150%, 13/02/30	128,589	0.05
USD 200,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	189,142	0.08	USD 70,000	Toyota Motor Credit Corp, 3.375%, 01/04/30	64,434	0.03
USD 380,000	Thermo Fisher Scientific Inc, 1.750%, 15/10/28	327,393	0.14	USD 60,000	Toyota Motor Credit Corp, 1.650%, 10/01/31	48,146	0.02
USD 50,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	37,220	0.02	USD 275,000	Tractor Supply Co, 1.750%, 01/11/30	218,001	0.09
USD 110,000	Thermo Fisher Scientific Inc, 5.300%, 01/02/44	111,868	0.05	USD 70,000	Travelers Cos Inc, 5.350%, 01/11/40	71,754	0.03
USD 60,000	Thermo Fisher Scientific Inc, 4.100%, 15/08/47	53,688	0.02	USD 80,000	Travelers Cos Inc, 3.750%, 15/05/46	63,701	0.03
USD 70,000	Time Warner Cable LLC, 6.750%, 15/06/39	67,248	0.03	USD 170,000	Travelers Cos Inc, 2.550%, 27/04/50	109,502	0.05
USD 240,000	Timken Co, 4.125%, 01/04/32	215,810	0.09	USD 10,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	11,036	0.00
USD 30,000	TJX Cos Inc, 1.150%, 15/05/28	25,581	0.01	USD 20,000	Truist Bank, 2.150%, 06/12/24	18,870	0.01
USD 90,000	TJX Cos Inc, 3.875%, 15/04/30	85,933	0.04	USD 20,000	Truist Bank, 1.500%, 10/03/25	18,467	0.01
USD 295,000	T-Mobile USA Inc, 3.500%, 15/04/25	283,846	0.12	USD 50,000	Truist Bank, 3.625%, 16/09/25	46,695	0.02
USD 290,000	T-Mobile USA Inc, 3.750%, 15/04/27	274,729	0.12	USD 600,000	Truist Bank, 2.636%, 17/09/29	553,488	0.24
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	460,905	0.20	USD 60,000	Truist Bank, 2.250%, 11/03/30	47,711	0.02
USD 100,000	T-Mobile USA Inc, 2.550%, 15/02/31	83,116	0.04	USD 10,000	Truist Financial Corp, 2.850%, 26/10/24	9,596	0.00
USD 580,000	T-Mobile USA Inc, 2.250%, 15/11/31	464,087	0.20	USD 250,000	Truist Financial Corp, 4.000%, 01/05/25	241,892	0.10
USD 50,000	T-Mobile USA Inc, 4.375%, 15/04/40	44,262	0.02	USD 260,000	Truist Financial Corp, 3.700%, 05/06/25	249,306	0.11
USD 100,000	T-Mobile USA Inc, 3.000%, 15/02/41	73,019	0.03	USD 110,000	Truist Financial Corp, 1.267%, 02/03/27	97,088	0.04
USD 175,000	T-Mobile USA Inc, 4.500%, 15/04/50	150,355	0.06	USD 100,000	Truist Financial Corp, 4.916%, 28/07/33	91,327	0.04
USD 250,000	T-Mobile USA Inc, 3.300%, 15/02/51	175,527	0.07	USD 100,000	Truist Financial Corp, 1.887%, perpetual	83,174	0.04
USD 50,000	T-Mobile USA Inc, 3.400%, 15/10/52	35,685	0.02	USD 250,000	TSMC Arizona Corp, 2.500%, 25/10/31	209,365	0.09
USD 100,000	T-Mobile USA Inc, 3.600%, 15/11/60	70,199	0.03	USD 200,000	TSMC Arizona Corp, 4.250%, 22/04/32	192,956	0.08
USD 300,000	T-Mobile USA Inc, 3.375%, perpetual	269,745	0.11	USD 200,000	TSMC Arizona Corp, 3.125%, 25/10/41	159,704	0.07
USD 150,000	Toyota Motor Credit Corp, 4.400%, 20/09/24	148,165	0.06	USD 50,000	TSMC Arizona Corp, 3.250%, 25/10/51	38,434	0.02
USD 230,000	Toyota Motor Credit Corp, 3.000%, 01/04/25	221,612	0.09	USD 70,000	Tucson Electric Power Co, 1.500%, 01/08/30	55,280	0.02
USD 200,000	Toyota Motor Credit Corp, 3.400%, 14/04/25	193,686	0.08	USD 220,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	205,726	0.09
USD 110,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	99,617	0.04	USD 120,000	UDR Inc, 1.900%, 15/03/33	88,724	0.04
USD 100,000	Toyota Motor Credit Corp, 3.200%, 11/01/27	94,407	0.04	USD 50,000	Unilever Capital Corp, 3.100%, 30/07/25	48,049	0.02
				USD 220,000	Unilever Capital Corp, 3.500%, 22/03/28	210,707	0.09

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 65,000	Union Electric Co, 2.625%, 15/03/51	41,668	0.02	USD 10,000	United Parcel Service Inc, 3.750%, 15/11/47	8,387	0.00
USD 330,000	Union Pacific Corp, 3.750%, 15/07/25	316,191	0.14	USD 130,000	United Parcel Service Inc, 4.250%, 15/03/49	117,036	0.05
USD 20,000	Union Pacific Corp, 3.250%, 15/08/25	19,242	0.01	USD 160,000	UnitedHealth Group Inc, 3.750%, 15/07/25	155,749	0.07
USD 70,000	Union Pacific Corp, 2.150%, 05/02/27	63,988	0.03	USD 10,000	UnitedHealth Group Inc, 1.150%, 15/05/26	9,047	0.00
USD 425,000	Union Pacific Corp, 3.950%, 10/09/28	411,804	0.18	USD 20,000	UnitedHealth Group Inc, 3.450%, 15/01/27	19,183	0.01
USD 200,000	Union Pacific Corp, 3.700%, 01/03/29	191,070	0.08	USD 150,000	UnitedHealth Group Inc, 3.850%, 15/06/28	143,829	0.06
USD 100,000	Union Pacific Corp, 2.800%, 14/02/32	86,282	0.04	USD 385,000	UnitedHealth Group Inc, 2.000%, 15/05/30	324,216	0.14
USD 150,000	Union Pacific Corp, 2.891%, 06/04/36	119,548	0.05	USD 100,000	UnitedHealth Group Inc, 2.300%, 15/05/31	84,546	0.04
USD 15,000	Union Pacific Corp, 3.600%, 15/09/37	12,807	0.01	USD 305,000	UnitedHealth Group Inc, 4.625%, 15/07/35	298,391	0.13
USD 100,000	Union Pacific Corp, 3.200%, 20/05/41	78,531	0.03	USD 20,000	UnitedHealth Group Inc, 5.800%, 15/03/36	21,451	0.01
USD 12,000	Union Pacific Corp, 4.000%, 15/04/47	10,117	0.00	USD 10,000	UnitedHealth Group Inc, 6.625%, 15/11/37	11,416	0.00
USD 100,000	Union Pacific Corp, 4.500%, 10/09/48	89,875	0.04	USD 125,000	UnitedHealth Group Inc, 6.875%, 15/02/38	149,094	0.06
USD 225,000	Union Pacific Corp, 4.300%, 01/03/49	197,813	0.08	USD 225,000	UnitedHealth Group Inc, 3.500%, 15/08/39	188,629	0.08
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	74,687	0.03	USD 920,000	UnitedHealth Group Inc, 2.750%, 15/05/40	683,109	0.29
USD 400,000	Union Pacific Corp, 3.799%, 01/10/51	327,728	0.14	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	47,810	0.02
USD 100,000	Union Pacific Corp, 3.875%, 01/02/55	81,215	0.03	USD 130,000	UnitedHealth Group Inc, 4.250%, 15/04/47	113,846	0.05
USD 100,000	Union Pacific Corp, 3.950%, 15/08/59	81,259	0.03	USD 100,000	UnitedHealth Group Inc, 4.250%, 15/06/48	88,147	0.04
USD 80,000	Union Pacific Corp, 3.839%, 20/03/60	63,558	0.03	USD 100,000	UnitedHealth Group Inc, 2.900%, 15/05/50	69,966	0.03
USD 100,000	Union Pacific Corp, 3.550%, 20/05/61	74,001	0.03	USD 60,000	UnitedHealth Group Inc, 3.250%, 15/05/51	44,648	0.02
USD 150,000	Union Pacific Corp, 5.150%, 20/01/63	150,063	0.06	USD 50,000	UnitedHealth Group Inc, 3.125%, 15/05/60	34,850	0.01
USD 150,000	Union Pacific Corp, 3.799%, 06/04/71	114,973	0.05	USD 40,000	Unum Group, 4.500%, 15/12/49	30,675	0.01
USD 150,000	Union Pacific Corp, 3.850%, 14/02/72	115,860	0.05	USD 195,000	Unum Group, 4.125%, 15/06/51	143,553	0.06
USD 70,000	Union Pacific Corp, 2.973%, perpetual	45,700	0.02	USD 30,000	US Bancorp, 2.400%, 30/07/24	28,943	0.01
USD 30,000	United Parcel Service Inc, 2.800%, 15/11/24	28,996	0.01	USD 90,000	US Bancorp, 3.600%, 11/09/24	87,406	0.04
USD 150,000	United Parcel Service Inc, 3.900%, 01/04/25	146,874	0.06	USD 70,000	US Bancorp, 1.450%, 12/05/25	65,395	0.03
USD 20,000	United Parcel Service Inc, 3.050%, 15/11/27	18,847	0.01	USD 20,000	US Bancorp, 3.100%, 27/04/26	18,668	0.01
USD 130,000	United Parcel Service Inc, 3.400%, 15/03/29	122,811	0.05	USD 100,000	US Bancorp, 3.150%, 27/04/27	92,622	0.04
USD 130,000	United Parcel Service Inc, 6.200%, 15/01/38	145,518	0.06	USD 15,000	US Bancorp, 3.900%, 26/04/28	14,147	0.01
USD 20,000	United Parcel Service Inc, 4.875%, 15/11/40	19,695	0.01	USD 130,000	US Bancorp, 4.653%, 01/02/29	124,255	0.05
				USD 100,000	US Bancorp, 3.000%, 30/07/29	84,750	0.04
				USD 120,000	US Bancorp, 4.839%, 01/02/34	112,369	0.05
				USD 80,000	US Bancorp, 2.491%, 03/11/36	58,574	0.02
				USD 50,000	US Bank NA, 2.050%, 21/01/25	47,155	0.02
				USD 250,000	US Bank NA, 2.800%, 27/01/25	238,612	0.10
				USD 30,000	Ventas Realty LP, 4.125%, 15/01/26	28,678	0.01



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 96.81% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 210,000	Ventas Realty LP, 4.400%, 15/01/29	196,106	0.08	USD 20,000	ViacomCBS Inc, 7.875%, 30/07/30	21,128	0.01
USD 125,000	Ventas Realty LP, 5.700%, 30/09/43	117,066	0.05	USD 20,000	ViacomCBS Inc, 4.950%, 15/01/31	16,529	0.00
USD 70,000	Verisk Analytics Inc, 4.125%, 15/03/29	66,822	0.03	USD 170,000	ViacomCBS Inc, 4.200%, 19/05/32	142,509	0.06
USD 100,000	Verizon Communications Inc, 3.500%, 01/11/24	97,393	0.04	USD 200,000	ViacomCBS Inc, 4.375%, 15/03/43	141,392	0.06
USD 200,000	Verizon Communications Inc, 3.376%, 15/02/25	193,268	0.08	USD 190,000	ViacomCBS Inc, 5.850%, 01/09/43	162,049	0.07
USD 30,000	Verizon Communications Inc, 0.850%, 20/11/25	27,076	0.01	USD 270,000	Viatris Inc, 1.650%, 22/06/25	248,548	0.11
USD 10,000	Verizon Communications Inc, 1.450%, 20/03/26	9,066	0.00	USD 270,000	Viatris Inc, 2.300%, 22/06/27	235,958	0.10
USD 395,000	Verizon Communications Inc, 2.625%, 15/08/26	367,263	0.16	USD 170,000	Viatris Inc, 4.000%, 22/06/50	112,453	0.05
USD 30,000	Verizon Communications Inc, 4.125%, 16/03/27	29,147	0.01	USD 175,000	Visa Inc, 3.150%, 14/12/25	167,727	0.07
USD 120,000	Verizon Communications Inc, 3.000%, 22/03/27	112,118	0.05	USD 30,000	Visa Inc, 1.900%, 15/04/27	27,340	0.01
USD 30,000	Verizon Communications Inc, 4.329%, 21/09/28	28,907	0.01	USD 130,000	Visa Inc, 2.050%, 15/04/30	111,488	0.05
USD 200,000	Verizon Communications Inc, 3.875%, 08/02/29	187,872	0.08	USD 100,000	Visa Inc, 4.150%, 14/12/35	95,227	0.04
USD 450,000	Verizon Communications Inc, 4.016%, 03/12/29	419,782	0.18	USD 540,000	Visa Inc, 3.650%, 15/09/47	457,369	0.19
USD 100,000	Verizon Communications Inc, 1.500%, 18/09/30	78,840	0.03	USD 100,000	VMware Inc, 4.650%, 15/05/27	97,166	0.04
USD 170,000	Verizon Communications Inc, 1.750%, 20/01/31	134,035	0.06	USD 20,000	VMware Inc, 3.900%, 21/08/27	18,986	0.01
USD 235,000	Verizon Communications Inc, 2.550%, 21/03/31	196,267	0.08	USD 15,000	VMware Inc, 4.700%, 15/05/30	14,336	0.01
USD 1,010,000	Verizon Communications Inc, 2.355%, 15/03/32	812,414	0.35	USD 260,000	VMware Inc, 2.200%, 15/08/31	204,311	0.09
USD 40,000	Verizon Communications Inc, 4.272%, 15/01/36	36,128	0.02	USD 70,000	Vornado Realty LP, 3.400%, 01/06/31	50,475	0.02
USD 100,000	Verizon Communications Inc, 5.250%, 16/03/37	99,153	0.04	USD 50,000	Voya Financial Inc, 3.650%, 15/06/26	47,019	0.02
USD 170,000	Verizon Communications Inc, 3.400%, 22/03/41	131,131	0.06	USD 70,000	Vulcan Materials Co, 3.500%, 01/06/30	63,264	0.03
USD 200,000	Verizon Communications Inc, 2.850%, 03/09/41	142,302	0.06	USD 30,000	Vulcan Materials Co, 4.500%, 15/06/47	26,087	0.01
USD 165,000	Verizon Communications Inc, 3.550%, 22/03/51	123,219	0.05	USD 70,000	Vulcan Materials Co, 4.700%, 01/03/48	62,495	0.03
USD 250,000	Verizon Communications Inc, 2.987%, 30/10/56	158,860	0.07	USD 120,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	112,700	0.05
USD 174,000	Verizon Communications Inc, 3.000%, 20/11/60	108,927	0.05	USD 80,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	66,290	0.03
USD 475,000	Verizon Communications Inc, 3.700%, 22/03/61	345,477	0.15	USD 20,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	14,241	0.01
USD 20,000	VF Corp, 2.400%, 23/04/25	18,754	0.01	USD 40,000	Walt Disney Co, 3.350%, 24/03/25	38,757	0.02
USD 44,000	ViacomCBS Inc, 4.750%, 15/05/25	42,963	0.02	USD 320,000	Walt Disney Co, 3.700%, 15/10/25	310,470	0.13
USD 10,000	ViacomCBS Inc, 2.900%, 15/01/27	8,995	0.00	USD 100,000	Walt Disney Co, 1.750%, 13/01/26	92,596	0.04
USD 100,000	ViacomCBS Inc, 3.375%, 15/02/28	88,912	0.04	USD 20,000	Walt Disney Co, 2.000%, 01/09/29	17,022	0.01
				USD 180,000	Walt Disney Co, 6.550%, 15/03/33	200,743	0.09
				USD 39,000	Walt Disney Co, 6.400%, 15/12/35	43,857	0.02
				USD 290,000	Walt Disney Co, 6.650%, 15/11/37	335,794	0.14
				USD 150,000	Walt Disney Co, 6.150%, 15/02/41	164,980	0.07
				USD 150,000	Walt Disney Co, 7.750%, 01/12/45	196,849	0.08
				USD 13,000	Walt Disney Co, 2.750%, 01/09/49	8,803	0.00
				USD 30,000	Walt Disney Co, 4.700%, 23/03/50	28,682	0.01
				USD 130,000	Walt Disney Co, 3.600%, 13/01/51	103,450	0.04
				USD 15,000	Walt Disney Co, 3.800%, 13/05/60	12,053	0.01
				USD 200,000	Warnermedia Holdings Inc, 3.638%, 15/03/25	192,944	0.08
				USD 100,000	Warnermedia Holdings Inc, 3.788%, 15/03/25	96,632	0.04

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets		
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Other transferable securities					
Corporate Bonds - 96.81% <i>(continued)</i>				Corporate Bonds - 1.11%					
United States <i>(continued)</i>				Australia					
USD 200,000	Warnermedia Holdings Inc, 3.755%, 15/03/27	186,614	0.08	USD 100,000	Westpac Banking Corp, 1.150%, 03/06/26	89,063	0.04		
USD 200,000	Warnermedia Holdings Inc, 4.279%, 15/03/32	177,214	0.08	<b>Total Australia</b>			<b>89,063</b>	<b>0.04</b>	
USD 350,000	Warnermedia Holdings Inc, 5.141%, 15/03/52	285,407	0.12	Canada					
USD 150,000	Warnermedia Holdings Inc, 5.391%, 15/03/62	121,914	0.05	USD 240,000	Canadian Pacific Railway Co, 2.875%, 15/11/29	212,664	0.09		
USD 150,000	Waste Management Inc, 4.625%, 15/02/30	147,808	0.06	USD 50,000	Canadian Pacific Railway Co, 4.300%, 15/05/43	43,870	0.02		
USD 200,000	Waste Management Inc, 1.500%, 15/03/31	159,146	0.07	USD 70,000	Canadian Pacific Railway Co, 4.700%, 01/05/48	63,563	0.02		
USD 200,000	Waste Management Inc, 4.150%, 15/04/32	190,516	0.08	USD 30,000	Canadian Pacific Railway Co, 4.200%, 15/11/69	23,517	0.01		
USD 200,000	Waste Management Inc, 4.625%, 15/02/33	195,870	0.08	<b>Total Canada</b>			<b>343,614</b>	<b>0.14</b>	
USD 60,000	Waste Management Inc, 2.500%, 15/11/50	38,431	0.02	United States					
USD 30,000	Welltower Inc, 4.000%, 01/06/25	28,992	0.01	USD 300,000	Bank of America Corp, 5.015%, 22/07/33	292,839	0.12		
USD 100,000	Welltower Inc, 2.700%, 15/02/27	90,838	0.04	USD 100,000	Bank of New York Mellon Corp, 4.596%, 26/07/30	96,461	0.04		
USD 280,000	Welltower Inc, 4.250%, 15/04/28	263,838	0.11	USD 60,000	Cardinal Health Inc, 4.368%, 15/06/47	49,490	0.02		
USD 15,000	Welltower Inc, 3.100%, 15/01/30	13,053	0.01	USD 360,000	Charles Schwab Corp, 3.250%, 22/05/29	317,941	0.14		
USD 175,000	Welltower Inc, 4.950%, 01/09/48	156,378	0.07	USD 140,000	John Deere Capital Corp, 3.900%, perpetual	132,212	0.06		
USD 350,000	Western Digital Corp, 4.750%, 15/02/26	333,522	0.14	USD 200,000	Meta Platforms Inc, 4.450%, 15/08/52	174,166	0.07		
USD 250,000	Westinghouse Air Brake Technologies Corp, 3.200%, 15/06/25	237,340	0.10	USD 100,000	MidAmerican Energy Co, 3.100%, 01/05/27	93,433	0.04		
USD 80,000	Weyerhaeuser Co, 4.000%, 15/11/29	73,957	0.03	USD 100,000	Norfolk Southern Corp, 4.550%, perpetual	90,158	0.04		
USD 10,000	Weyerhaeuser Co, 7.375%, 15/03/32	11,143	0.00	USD 50,000	Oncor Electric Delivery Co LLC, 4.100%, 15/11/48	42,618	0.02		
USD 150,000	Whirlpool Corp, 4.750%, 26/02/29	146,293	0.06	USD 70,000	Oncor Electric Delivery Co LLC, 3.100%, 15/09/49	49,535	0.02		
USD 125,000	Whirlpool Corp, 4.600%, 15/05/50	103,835	0.04	USD 750,000	Southern California Gas Co, 3.950%, 15/02/50	586,875	0.25		
USD 100,000	Wisconsin Electric Power Co, 4.750%, 30/09/32	98,080	0.04	USD 300,000	Warnermedia Holdings Inc, 5.050%, 15/03/42	251,679	0.11		
USD 70,000	WW Grainger Inc, 4.600%, 15/06/45	66,162	0.03	<b>Total United States</b>			<b>2,177,407</b>	<b>0.93</b>	
USD 50,000	WW Grainger Inc, 4.200%, 15/05/47	43,704	0.02	<b>Total Corporate Bonds</b>			<b>2,610,084</b>	<b>1.11</b>	
USD 175,000	Xilinx Inc, 2.950%, 01/06/24	170,775	0.07	<b>Total Other transferable securities</b>			<b>2,610,084</b>	<b>1.11</b>	
USD 100,000	Xilinx Inc, 2.375%, 01/06/30	86,332	0.04	<b>TOTAL INVESTMENTS</b>				<b>230,050,715</b>	<b>97.92</b>
USD 100,000	Xylem Inc, 1.950%, 30/01/28	87,768	0.04						
USD 130,000	Xylem Inc, 2.250%, 30/01/31	107,968	0.05						
USD 150,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	144,672	0.06						
<b>Total United States</b>		<b>190,255,138</b>	<b>80.98</b>						
<b>Total Corporate Bonds</b>		<b>227,440,631</b>	<b>96.81</b>						
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Total Other transferable securities					
		<b>227,440,631</b>	<b>96.81</b>						

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.71%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 06/07/23	BNP Paribas SA	23,884,208	25,617,375	441,535	0.19
Bought EUR / Sold USD, due 06/07/23	HSBC Bank PLC	23,686,726	25,412,375	431,072	0.18
Bought EUR / Sold USD, due 06/07/23	Merrill Lynch International	23,693,219	25,412,375	438,156	0.19
Bought EUR / Sold USD, due 06/07/23	Royal Bank of Canada	23,700,024	25,412,375	445,582	0.19
Bought EUR / Sold USD, due 06/07/23	Westpac Banking Corporation	1,339,930	1,456,000	5,933	0.00
Bought USD / Sold EUR, due 06/07/23	Barclays Bank PLC	24,646,375	22,575,853	14,948	0.01
Bought USD / Sold EUR, due 06/07/23	Royal Bank of Canada	24,646,375	22,586,488	3,345	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				1,780,571	0.76
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 03/08/23	Barclays Bank PLC	22,544,268	24,646,375	(15,674)	(0.01)
Bought EUR / Sold USD, due 03/08/23	JPMorgan Chase Bank NA London	22,550,756	24,646,375	(8,586)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Royal Bank of Canada	22,554,821	24,646,375	(4,144)	(0.00)
Bought EUR / Sold USD, due 03/08/23	Westpac Banking Corporation	22,549,683	24,646,375	(9,758)	(0.00)
Bought USD / Sold EUR, due 06/07/23	JPMorgan Chase Bank NA London	26,139,375	23,971,789	(15,091)	(0.01)
Bought USD / Sold EUR, due 06/07/23	Westpac Banking Corporation	27,878,375	25,606,797	(59,970)	(0.03)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(113,223)	(0.05)
Total Forward Foreign Exchange Contracts Hedge				1,667,348	0.71
Other Net Assets/(Liabilities)				3,215,738	1.37
TOTAL NET ASSETS				234,933,801	100.00

## Schedule of Investments

as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37%				Corporate Bonds - 96.37% <i>(continued)</i>			
Australia				Austria			
EUR 200,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	156,358	0.07	EUR 400,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	349,432	0.15
EUR 280,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	252,395	0.11	EUR 100,000	Erste Group Bank AG, 0.050%, 16/09/25	91,590	0.04
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	86,416	0.04	EUR 100,000	Erste Group Bank AG, 0.100%, 16/11/28	83,517	0.04
EUR 100,000	Brambles Finance Ltd, 2.375%, 12/06/24	98,283	0.04	EUR 100,000	Erste Group Bank AG, 4.250%, 30/05/30	99,206	0.04
EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	88,733	0.04	EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	90,365	0.04
EUR 140,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	129,058	0.06	EUR 300,000	Erste Group Bank AG, 1.625%, 08/09/31	264,531	0.11
EUR 200,000	Macquarie Group Ltd, 0.350%, 03/03/28	166,236	0.07	EUR 100,000	Erste Group Bank AG, 4.000%, 07/06/33	92,725	0.04
EUR 240,000	Macquarie Group Ltd, 0.943%, 19/01/29	199,001	0.09	EUR 200,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	197,220	0.09
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	77,466	0.03	EUR 400,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	345,600	0.15
EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	278,493	0.12	EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	326,124	0.14
EUR 220,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	195,879	0.08	EUR 100,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	73,819	0.03
EUR 100,000	Scentre Group Trust 1, 2.250%, 16/07/24	97,130	0.04	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	93,026	0.04
EUR 320,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	264,569	0.11	<b>Total Austria</b>		<b>2,107,155</b>	<b>0.91</b>
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	90,046	0.04	Belgium			
EUR 270,000	Telstra Corp Ltd, 1.125%, 14/04/26	250,533	0.11	EUR 100,000	Aedifica SA, 0.750%, 09/09/31	70,160	0.03
EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	88,298	0.04	EUR 190,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	174,239	0.07
EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	84,134	0.04	EUR 120,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	109,031	0.05
EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	97,443	0.04	EUR 310,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	289,723	0.12
EUR 120,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	112,884	0.05	EUR 360,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	316,012	0.14
EUR 100,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	97,297	0.04	EUR 380,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	358,291	0.15
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	95,501	0.04	EUR 470,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	423,230	0.18
EUR 100,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	86,951	0.04	EUR 170,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	161,767	0.07
EUR 100,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	93,855	0.04	EUR 200,000	Argenta Spaarbank NV, 1.375%, 08/02/29	165,320	0.07
EUR 230,000	Westpac Banking Corp, 0.625%, 22/11/24	218,808	0.09	EUR 100,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	96,079	0.04
EUR 230,000	Westpac Banking Corp, 0.875%, 17/04/27	204,192	0.09	EUR 400,000	KBC Group NV, 0.125%, 10/09/26	355,165	0.16
EUR 200,000	Westpac Banking Corp, 1.125%, 05/09/27	178,298	0.08	EUR 300,000	KBC Group NV, 0.250%, 01/03/27	268,521	0.12
EUR 260,000	Westpac Banking Corp, 0.766%, 13/05/31	225,480	0.10	EUR 100,000	KBC Group NV, 0.375%, 16/06/27	89,259	0.04
<b>Total Australia</b>		<b>4,013,737</b>	<b>1.74</b>	EUR 300,000	KBC Group NV, 4.375%, 23/11/27	297,837	0.13
				EUR 400,000	KBC Group NV, 0.750%, 21/01/28	327,585	0.14
				EUR 400,000	VGP NV, 1.500%, 08/04/29	276,880	0.12
				<b>Total Belgium</b>		<b>3,779,099</b>	<b>1.63</b>



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.37% (continued)				Corporate Bonds - 96.37% (continued)			
Canada				Denmark (continued)			
EUR 320,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	299,075	0.13	EUR 250,000	Pandora A/S, 4.500%, 10/04/28	249,135	0.11
EUR 260,000	Bank of Montreal, 2.750%, 15/06/27	247,164	0.11	EUR 300,000	Sydbank A/S, 0.500%, 10/11/26	268,905	0.12
EUR 100,000	Bank of Nova Scotia, 0.125%, 04/09/26	88,571	0.04	<b>Total Denmark</b>		<b>2,857,987</b>	<b>1.24</b>
EUR 360,000	Great-West Lifeco Inc, 1.750%, 07/12/26	329,504	0.14	Finland			
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	90,798	0.04	EUR 100,000	Balder Finland Oyj, 1.000%, 20/01/29	63,769	0.03
EUR 170,000	National Bank of Canada, 3.750%, 25/01/28	165,691	0.07	EUR 190,000	Balder Finland Oyj, 1.375%, 24/05/30	113,265	0.05
EUR 320,000	Royal Bank of Canada, 0.125%, 23/07/24	306,752	0.13	EUR 390,000	Balder Finland Oyj, 2.000%, 18/01/31	233,068	0.10
EUR 350,000	Toronto-Dominion Bank, 2.551%, 03/08/27	327,974	0.14	EUR 320,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	218,013	0.10
EUR 120,000	Toronto-Dominion Bank, 3.129%, 03/08/32	111,304	0.05	EUR 100,000	Kojamo oyj, 2.000%, 31/03/26	88,120	0.04
<b>Total Canada</b>		<b>1,966,833</b>	<b>0.85</b>	EUR 200,000	Nordea Bank Abp, 0.375%, 28/05/26	180,878	0.08
Cayman Islands				EUR 1,150,000	Nordea Bank Abp, 0.500%, 14/05/27	955,816	0.41
EUR 100,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	73,327	0.03	EUR 150,000	Nordea Bank Abp, 4.125%, 05/05/28	148,524	0.06
<b>Total Cayman Islands</b>		<b>73,327</b>	<b>0.03</b>	EUR 100,000	Nordea Bank Abp, 1.000%, 27/06/29	95,484	0.04
Croatia				EUR 230,000	Sampo Oyj, 3.375%, 23/05/49	204,546	0.09
EUR 200,000	Erste&Steiermaerkische Banka dd, 0.750%, 06/07/28	161,908	0.07	EUR 100,000	Sampo Oyj, 2.500%, 03/09/52	77,275	0.03
<b>Total Croatia</b>		<b>161,908</b>	<b>0.07</b>	EUR 450,000	Sato Oyj, 1.375%, 24/02/28	339,781	0.15
Czech Republic				EUR 370,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	284,882	0.12
EUR 200,000	Ceska sporitelna AS, 0.500%, 13/09/28	161,180	0.07	<b>Total Finland</b>		<b>3,003,421</b>	<b>1.30</b>
EUR 200,000	Raiffeisenbank AS, 7.125%, 19/01/26	198,212	0.08	France			
<b>Total Czech Republic</b>		<b>359,392</b>	<b>0.15</b>	EUR 200,000	ALD SA, 4.000%, 05/07/27	197,698	0.09
Denmark				EUR 100,000	Alstom SA, 0.250%, 14/10/26	88,801	0.04
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	84,695	0.04	EUR 200,000	Alstom SA, zero coupon, 11/01/29	162,844	0.07
EUR 100,000	Carlsberg Breweries AS, 3.250%, 12/10/25	98,283	0.04	EUR 200,000	Alstom SA, 0.500%, 27/07/30	160,280	0.07
EUR 400,000	Danske Bank A/S, 0.500%, 27/08/25	380,200	0.16	EUR 200,000	Alstom SA, 1.750%, 16/01/30	139,026	0.06
EUR 200,000	Danske Bank A/S, 1.375%, 17/02/27	182,632	0.08	EUR 100,000	Arkema SA, 0.125%, 14/10/26	89,066	0.04
EUR 240,000	Danske Bank A/S, 0.750%, 09/06/29	198,190	0.09	EUR 300,000	Arval Service Lease SA, zero coupon, 01/10/25	271,038	0.12
EUR 140,000	Danske Bank A/S, 1.500%, 02/09/30	126,728	0.05	EUR 200,000	Arval Service Lease SA, 4.750%, 22/05/27	201,790	0.09
EUR 550,000	Danske Bank A/S, 4.125%, 10/01/31	544,731	0.24	EUR 200,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	184,164	0.08
EUR 260,000	ISS Global A/S, 0.875%, 18/06/26	235,661	0.10	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	86,710	0.04
EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	90,146	0.04	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	84,886	0.04
EUR 100,000	Jyske Bank A/S, 0.375%, 15/10/25	94,602	0.04	EUR 170,000	AXA SA, 1.125%, 15/05/28	152,361	0.07
EUR 200,000	Jyske Bank A/S, 5.500%, 16/11/27	201,930	0.09	EUR 620,000	AXA SA, 1.375%, 07/10/41	470,884	0.20
EUR 120,000	Jyske Bank A/S, 0.250%, 17/02/28	102,149	0.04	EUR 100,000	AXA SA, 1.875%, 10/07/42	75,355	0.03
				EUR 110,000	AXA SA, 3.250%, 28/05/49	98,462	0.04
				EUR 200,000	AXA SA, 3.875%, perpetual	192,054	0.08
				EUR 200,000	AXA SA, 3.941%, perpetual	194,726	0.08
				EUR 500,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	424,760	0.18
				EUR 100,000	Banque Stellantis France SACA, 3.875%, 19/01/26	99,242	0.04

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	BNP Paribas Cardif SA, 4.032%, perpetual	96,297	0.04	EUR 100,000	Carrefour Banque SA, 0.107%, 14/06/25	92,296	0.04
EUR 160,000	BNP Paribas SA, 1.000%, 27/06/24	155,261	0.07	EUR 100,000	Carrefour SA, 1.250%, 03/06/25	94,995	0.04
EUR 100,000	BNP Paribas SA, 1.125%, 28/08/24	96,684	0.04	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	94,100	0.04
EUR 140,000	BNP Paribas SA, 2.375%, 17/02/25	135,142	0.06	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	89,861	0.04
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	190,242	0.08	EUR 200,000	Carrefour SA, 2.625%, 15/12/27	190,568	0.08
EUR 100,000	BNP Paribas SA, 0.500%, 15/07/25	95,963	0.04	EUR 100,000	Carrefour SA, 3.750%, perpetual	98,032	0.04
EUR 380,000	BNP Paribas SA, 1.625%, 23/02/26	359,746	0.16	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	188,978	0.08
EUR 1,200,000	BNP Paribas SA, 0.500%, 04/06/26	1,017,485	0.43	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	180,976	0.08
EUR 200,000	BNP Paribas SA, 2.875%, 01/10/26	190,208	0.08	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	86,269	0.04
EUR 380,000	BNP Paribas SA, 2.250%, 11/01/27	353,385	0.15	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	82,228	0.04
EUR 500,000	BNP Paribas SA, 2.125%, 23/01/27	468,385	0.20	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	93,867	0.04
EUR 100,000	BNP Paribas SA, 0.375%, 14/10/27	87,837	0.04	EUR 100,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	83,972	0.04
EUR 380,000	BNP Paribas SA, 1.500%, 23/05/28	334,248	0.14	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	175,892	0.08
EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	89,158	0.04	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	64,742	0.03
EUR 300,000	BNP Paribas SA, 2.750%, 25/07/28	278,958	0.12	EUR 100,000	Covivio, 1.875%, 20/05/26	93,633	0.04
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	170,696	0.07	EUR 300,000	Covivio, 1.125%, 17/09/31	239,490	0.10
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	84,397	0.04	EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	80,760	0.03
EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	80,757	0.03	EUR 100,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	75,714	0.03
EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	314,372	0.14	EUR 100,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	87,729	0.04
EUR 400,000	BNP Paribas SA, 0.625%, 03/12/32	288,100	0.12	EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	287,997	0.12
EUR 200,000	BNP Paribas SA, 4.125%, perpetual	200,198	0.09	EUR 300,000	Credit Agricole Assurances SA, 4.250%, perpetual	292,041	0.13
EUR 200,000	Bouygues SA, 1.125%, 24/07/28	177,468	0.08	EUR 100,000	Credit Agricole SA, 1.000%, 16/09/24	96,265	0.04
EUR 100,000	Bouygues SA, 0.500%, 11/02/30	80,909	0.03	EUR 300,000	Credit Agricole SA, 0.375%, 21/10/25	276,357	0.12
EUR 100,000	Bouygues SA, 4.625%, 07/06/32	104,658	0.05	EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	92,839	0.04
EUR 200,000	Bouygues SA, 3.250%, 30/06/37	180,392	0.08	EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	375,104	0.16
EUR 100,000	Bouygues SA, 5.375%, 30/06/42	109,684	0.05	EUR 500,000	Credit Agricole SA, 1.875%, 20/12/26	464,005	0.20
EUR 100,000	BPCE SA, 0.125%, 04/12/24	94,623	0.04	EUR 310,000	Credit Agricole SA, 2.625%, 17/03/27	289,280	0.12
EUR 500,000	BPCE SA, 0.500%, 14/01/28	431,005	0.19	EUR 400,000	Credit Agricole SA, 1.375%, 03/05/27	363,020	0.16
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	82,129	0.04	EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	174,446	0.08
EUR 100,000	Cappgemini SE, 1.625%, 15/04/26	94,170	0.04	EUR 200,000	Credit Agricole SA, 0.375%, 20/04/28	167,202	0.07
EUR 400,000	Cappgemini SE, 2.000%, 15/04/29	364,340	0.16	EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	174,670	0.08
EUR 200,000	Cappgemini SE, 1.125%, 23/06/30	168,046	0.07				
EUR 100,000	Cappgemini SE, 2.375%, 15/04/32	89,193	0.04				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Credit Agricole SA, 2.000%, 25/03/29	86,649	0.04	EUR 100,000	Icade Sante SAS, 1.500%, 13/09/27	88,634	0.04
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	84,843	0.04	EUR 200,000	Icade Sante SAS, 1.625%, 28/02/28	175,200	0.08
EUR 300,000	Credit Agricole SA, 0.500%, 21/09/29	247,248	0.11	EUR 200,000	Icade Sante SAS, 0.875%, 04/11/29	156,846	0.07
EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	185,212	0.08	EUR 100,000	JCDecaux SA, 2.625%, 24/04/28	92,124	0.04
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	76,692	0.03	EUR 200,000	Kering SA, 1.250%, 05/05/25	190,942	0.08
EUR 100,000	Credit Agricole SA, 1.125%, 12/07/32	78,112	0.03	EUR 200,000	Kering SA, 0.750%, 13/05/28	177,920	0.08
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	86,314	0.04	EUR 200,000	Kering SA, 1.875%, 05/05/30	183,716	0.08
EUR 200,000	Credit Agricole SA, 3.875%, 28/11/34	198,278	0.09	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	264,630	0.11
EUR 100,000	Credit Agricole SA, 3.875%, perpetual	98,732	0.04	EUR 300,000	Klepierre SA, 0.875%, 17/02/31	228,150	0.10
EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	95,363	0.04	EUR 100,000	Legrand SA, 0.750%, 06/07/24	96,876	0.04
EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	89,404	0.04	EUR 100,000	Legrand SA, 1.875%, 16/12/27	92,645	0.04
EUR 100,000	Dassault Systemes SE, 0.375%, 16/09/29	83,730	0.04	EUR 100,000	Legrand SA, 3.500%, 29/05/29	99,938	0.04
EUR 100,000	Edenred, 1.875%, 30/03/27	93,466	0.04	EUR 100,000	Legrand SA, 0.750%, 20/05/30	83,956	0.04
EUR 200,000	Edenred, 1.375%, 18/06/29	175,584	0.08	EUR 300,000	L'Oreal SA, 0.875%, 29/06/26	278,145	0.12
EUR 500,000	Engie SA, 2.375%, 19/05/26	482,340	0.21	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	190,210	0.08
EUR 100,000	Engie SA, 0.375%, 21/06/27	87,888	0.04	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	91,234	0.04
EUR 100,000	Engie SA, 1.500%, 27/03/28	90,341	0.04	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	260,715	0.11
EUR 400,000	Engie SA, 1.750%, 27/03/28	367,056	0.16	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	163,498	0.07
EUR 100,000	Engie SA, 1.375%, 28/02/29	88,464	0.04	EUR 200,000	Mercialys SA, 2.500%, 28/02/29	163,304	0.07
EUR 100,000	Engie SA, 0.375%, 26/10/29	81,478	0.04	EUR 200,000	New Immo Holdings SA, 2.750%, 26/11/26	178,884	0.08
EUR 400,000	Engie SA, 0.500%, 24/10/30	317,084	0.14	EUR 100,000	Orange SA, 1.000%, 12/05/25	94,878	0.04
EUR 100,000	Engie SA, 2.125%, 30/03/32	87,428	0.04	EUR 200,000	Orange SA, zero coupon, 04/09/26	178,336	0.08
EUR 400,000	Engie SA, 1.000%, 26/10/36	277,800	0.12	EUR 400,000	Orange SA, 0.125%, 16/09/29	327,012	0.14
EUR 300,000	Engie SA, 1.375%, 21/06/39	204,138	0.09	EUR 200,000	Orange SA, 0.500%, 04/09/32	151,950	0.07
EUR 300,000	Engie SA, 1.500%, perpetual	245,379	0.11	EUR 475,000	Orange SA, 8.125%, 28/01/33	637,592	0.28
EUR 200,000	Engie SA, 3.250%, perpetual	193,750	0.08	EUR 100,000	Orange SA, 1.200%, 11/07/34	76,960	0.03
EUR 200,000	EssilorLuxottica, 0.750%, 27/11/31	163,068	0.07	EUR 400,000	Orange SA, 1.375%, 04/09/49	281,334	0.12
EUR 200,000	EssilorLuxottica SA, 0.125%, 27/05/25	186,646	0.08	EUR 220,000	Orange SA, 5.000%, perpetual	218,900	0.09
EUR 200,000	EssilorLuxottica SA, 0.375%, 05/01/26	184,212	0.08	EUR 300,000	Orange SA, 2.375%, perpetual	284,451	0.12
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	87,565	0.04	EUR 100,000	Pernod Ricard SA, 2.125%, 27/09/24	97,814	0.04
EUR 200,000	EssilorLuxottica SA, 0.500%, 05/06/28	174,246	0.08	EUR 100,000	Pernod Ricard SA, 1.125%, 07/04/25	95,367	0.04
EUR 400,000	Gecina SA, 1.375%, 30/06/27	364,172	0.16	EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	94,499	0.04
EUR 200,000	Gecina SA, 1.375%, 26/01/28	180,838	0.08	EUR 100,000	Pernod Ricard SA, 1.375%, 07/04/29	89,004	0.04
EUR 200,000	Gecina SA, 1.625%, 14/03/30	170,650	0.07	EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	179,248	0.08
EUR 300,000	Gecina SA, 2.000%, 30/06/32	253,632	0.11	EUR 200,000	Peugeot SA, 2.750%, 15/05/26	193,024	0.08
EUR 200,000	Gecina SA, 0.875%, 30/06/36	136,434	0.06	EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	109,584	0.05
EUR 200,000	ICADE, 0.625%, 18/01/31	146,976	0.06	EUR 220,000	RCI Banque SA, 2.000%, 11/07/24	215,136	0.09
EUR 200,000	Icade Sante SAS, 1.750%, 10/06/26	184,878	0.08	EUR 340,000	RCI Banque SA, 1.625%, 26/05/26	312,830	0.14

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	53,378	0.02	EUR 100,000	Societe Generale SA, 1.250%, 12/06/30	80,489	0.03
EUR 100,000	RCI Banque SA, 4.500%, 06/04/27	98,115	0.04	EUR 100,000	Societe Generale SA, 5.625%, 02/06/33	98,955	0.04
EUR 100,000	RCI Banque SA, 4.750%, 06/07/27	99,488	0.04	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	94,231	0.04
EUR 120,000	RCI Banque SA, 4.875%, 21/09/28	119,532	0.05	EUR 100,000	Sodexo SA, 0.750%, 14/04/27	90,456	0.04
EUR 100,000	Sanef SA, 0.950%, 19/10/28	84,827	0.04	EUR 100,000	Sodexo SA, 1.000%, 17/07/28	88,299	0.04
EUR 100,000	SANEF SA, 1.875%, 16/03/26	94,107	0.04	EUR 570,000	Sodexo SA, 1.000%, 27/04/29	494,178	0.21
EUR 200,000	Sanofi, 1.000%, 01/04/25	190,856	0.08	EUR 200,000	Sogecap SA, 4.125%, perpetual	190,236	0.08
EUR 100,000	Sanofi, 1.500%, 22/09/25	95,292	0.04	EUR 300,000	Teleperformance, 3.750%, 24/06/29	287,220	0.12
EUR 100,000	Sanofi, 1.000%, 21/03/26	93,290	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	191,430	0.08
EUR 400,000	Sanofi, 1.750%, 10/09/26	378,576	0.16	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	188,572	0.08
EUR 300,000	Sanofi, 0.500%, 13/01/27	271,431	0.12	EUR 200,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	170,030	0.07
EUR 200,000	Sanofi, 1.375%, 21/03/30	176,188	0.08	EUR 310,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	267,127	0.12
EUR 200,000	Sanofi, 1.500%, 01/04/30	179,064	0.08	EUR 320,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	255,802	0.11
EUR 100,000	Sanofi, 1.250%, 21/03/34	81,829	0.04	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	232,122	0.10
EUR 100,000	Sanofi, 1.875%, 21/03/38	84,226	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	146,916	0.06
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	95,887	0.04	EUR 100,000	Vinci SA, 1.000%, 26/09/25	94,653	0.04
EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	95,640	0.04	EUR 200,000	Vinci SA, zero coupon, 27/11/28	167,700	0.07
EUR 400,000	Schneider Electric SE, 0.250%, 11/03/29	334,684	0.14	EUR 200,000	Vinci SA, 1.625%, 18/01/29	180,536	0.08
EUR 100,000	Schneider Electric SE, 3.500%, 09/11/32	99,949	0.04	EUR 200,000	Vinci SA, 1.750%, 26/09/30	175,434	0.08
EUR 200,000	SCOR SE, 3.625%, 27/05/48	186,238	0.08	EUR 100,000	Vivendi SA, 0.875%, 18/09/24	95,843	0.04
EUR 200,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	169,254	0.07	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	93,238	0.04
EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	95,134	0.04	EUR 100,000	Vivendi SA, 1.875%, 26/05/26	93,888	0.04
EUR 300,000	Societe Generale SA, 2.625%, 27/02/25	290,241	0.13	EUR 100,000	Vivendi SA, 1.125%, 11/12/28	87,456	0.04
EUR 500,000	Societe Generale SA, 0.125%, 24/02/26	435,960	0.19	EUR 100,000	Wendel SE, 1.000%, 01/06/31	76,864	0.03
EUR 400,000	Societe Generale SA, 1.125%, 21/04/26	361,036	0.15	EUR 100,000	Worldline SA, 0.875%, 30/06/27	88,839	0.04
EUR 300,000	Societe Generale SA, 0.750%, 25/01/27	262,620	0.11	EUR 190,000	WPP Finance SA, 2.375%, 19/05/27	178,839	0.08
EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	85,235	0.04	<b>Total France</b>		<b>38,873,848</b>	<b>16.81</b>
EUR 300,000	Societe Generale SA, 0.625%, 02/12/27	259,938	0.11	Germany			
EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	174,908	0.08	EUR 100,000	Aareal Bank AG, 4.500%, 25/07/25	96,954	0.04
EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	170,944	0.07	EUR 200,000	Aareal Bank AG, 0.050%, 02/09/26	164,724	0.07
EUR 100,000	Societe Generale SA, 2.125%, 27/09/28	88,876	0.04	EUR 200,000	Aareal Bank AG, 0.500%, 07/04/27	159,422	0.07
EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	85,716	0.04	EUR 100,000	adidas AG, zero coupon, 05/10/28	83,988	0.04
EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	92,485	0.04	EUR 100,000	Adidas AG, zero coupon, 09/09/24	95,504	0.04
EUR 200,000	Societe Generale SA, 0.500%, 12/06/29	162,364	0.07	EUR 200,000	Allianz SE, 2.241%, 07/07/45	188,316	0.08
				EUR 400,000	Allianz SE, 3.099%, 06/07/47	372,080	0.16
				EUR 300,000	Allianz SE, 2.121%, 08/07/50	246,180	0.11
				EUR 200,000	Allianz SE, 4.252%, 05/07/52	185,622	0.08
				EUR 100,000	Allianz SE, 5.824%, 25/07/53	102,779	0.04
				EUR 100,000	Allianz SE, 3.375%, perpetual	97,321	0.04
				EUR 100,000	alstria office REIT-AG, 0.500%, 26/09/25	82,596	0.03



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	alstria office REIT-AG, 1.500%, 15/11/27	72,876	0.03	EUR 100,000	Deutsche Bank AG, 4.000%, 24/06/32	87,816	0.04
EUR 100,000	Amphenol Technologies Holding GmbH, 0.750%, 04/05/26	91,362	0.04	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	175,784	0.08
EUR 100,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	91,978	0.04	EUR 200,000	Deutsche Post AG, 1.625%, 05/12/28	182,920	0.08
EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	256,785	0.11	EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	82,560	0.03
EUR 100,000	Berlin Hyp AG, 0.500%, 05/11/29	79,845	0.03	EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	51,879	0.02
EUR 300,000	Clearstream Banking AG, zero coupon, 01/12/25	272,892	0.12	EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	90,371	0.04
EUR 200,000	Commerzbank AG, 0.625%, 28/08/24	192,240	0.08	EUR 360,000	Deutsche Telekom AG, 1.750%, 25/03/31	321,516	0.14
EUR 300,000	Commerzbank AG, 1.125%, 22/06/26	271,308	0.12	EUR 100,000	Deutsche Telekom AG, 2.250%, 29/03/39	86,324	0.04
EUR 340,000	Commerzbank AG, 0.375%, 01/09/27	296,062	0.13	EUR 300,000	E.ON SE, zero coupon, 28/08/24	286,704	0.12
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	93,852	0.04	EUR 820,000	E.ON SE, 0.875%, 08/01/25	655,011	0.28
EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	177,482	0.08	EUR 390,000	E.ON SE, 1.000%, 07/10/25	367,594	0.16
EUR 200,000	Continental AG, 2.500%, 27/08/26	193,180	0.08	EUR 290,000	E.ON SE, 0.375%, 29/09/27	254,313	0.11
EUR 100,000	Continental AG, 4.000%, 01/06/28	99,350	0.04	EUR 230,000	E.ON SE, 3.500%, 12/01/28	228,128	0.10
EUR 200,000	Covestro AG, 4.750%, 15/11/28	203,848	0.09	EUR 100,000	E.ON SE, 0.750%, 20/02/28	88,120	0.04
EUR 125,000	Daimler AG, 0.850%, 28/02/25	119,129	0.05	EUR 100,000	E.ON SE, 0.100%, 19/12/28	83,184	0.04
EUR 300,000	Daimler AG, 2.625%, 07/04/25	294,333	0.13	EUR 200,000	E.ON SE, 1.625%, 22/05/29	177,622	0.08
EUR 100,000	Daimler AG, 1.500%, 09/03/26	94,558	0.04	EUR 200,000	E.ON SE, 0.350%, 28/02/30	161,460	0.07
EUR 100,000	Daimler AG, 2.000%, 22/08/26	95,499	0.04	EUR 100,000	E.ON SE, 0.600%, 01/10/32	76,446	0.03
EUR 200,000	Daimler AG, 0.375%, 08/11/26	180,630	0.08	EUR 200,000	E.ON SE, 3.875%, perpetual	198,662	0.09
EUR 150,000	Daimler AG, 1.375%, 11/05/28	136,381	0.06	EUR 200,000	Eurogrid GmbH, 1.113%, 15/05/32	160,928	0.07
EUR 200,000	Daimler AG, 1.500%, 03/07/29	179,682	0.08	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	89,427	0.04
EUR 100,000	Daimler AG, 0.750%, 08/02/30	83,960	0.04	EUR 200,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	165,014	0.07
EUR 50,000	Daimler AG, 2.375%, 22/05/30	46,950	0.02	EUR 50,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	40,964	0.02
EUR 445,000	Daimler AG, 0.750%, 10/09/30	360,375	0.16	EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	236,043	0.10
EUR 200,000	Daimler AG, 1.125%, 06/11/31	165,800	0.07	EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	73,385	0.03
EUR 100,000	Daimler AG, 2.125%, 03/07/37	84,864	0.04	EUR 100,000	Hannover Rueck SE, 5.875%, 26/08/43	104,213	0.04
EUR 200,000	Deutsche Bank AG, 2.750%, 17/02/25	193,856	0.08	EUR 100,000	Hannover Rueck SE, 3.375%, perpetual	95,628	0.04
EUR 200,000	Deutsche Bank AG, 1.000%, 19/11/25	188,790	0.08	EUR 100,000	Hochtief AG, 0.625%, 26/04/29	80,036	0.03
EUR 200,000	Deutsche Bank AG, 2.625%, 12/02/26	189,060	0.08	EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	176,466	0.08
EUR 720,000	Deutsche Bank AG, 1.375%, 10/06/26	598,142	0.26	EUR 100,000	Infineon Technologies AG, 2.000%, 24/06/32	86,956	0.04
EUR 200,000	Deutsche Bank AG, 1.625%, 20/01/27	177,476	0.08	EUR 100,000	KION Group AG, 1.625%, 24/09/25	92,976	0.04
EUR 200,000	Deutsche Bank AG, 0.750%, 17/02/27	178,658	0.08	EUR 80,000	Knorr-Bremse AG, 1.125%, 13/06/25	75,970	0.03
EUR 400,000	Deutsche Bank AG, 1.875%, 23/02/28	354,068	0.15	EUR 200,000	Merck Financial Services GmbH, 0.375%, 05/07/27	176,212	0.08
EUR 200,000	Deutsche Bank AG, 3.250%, 24/05/28	184,494	0.08	EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	86,063	0.04
EUR 200,000	Deutsche Bank AG, 5.000%, 05/09/30	192,554	0.08	EUR 200,000	Merck KGaA, 3.375%, 12/12/74	196,104	0.08
EUR 400,000	Deutsche Bank AG, 1.750%, 19/11/30	315,784	0.14				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Merck KGaA, 1.625%, 09/09/80	89,128	0.04	EUR 100,000	Vonovia SE, 1.000%, 16/06/33	67,934	0.03
EUR 140,000	MTU Aero Engines AG, 3.000%, 01/07/25	138,530	0.06	EUR 100,000	Vonovia SE, 1.625%, 01/09/51	48,755	0.02
EUR 400,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	321,072	0.14	EUR 100,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	86,015	0.04
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	152,470	0.07	<b>Total Germany</b>		<b>20,285,646</b>	<b>8.77</b>
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	360,420	0.15	Guernsey			
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	181,576	0.08	EUR 300,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	212,943	0.09
EUR 300,000	RWE AG, 0.500%, 26/11/28	251,982	0.11	<b>Total Guernsey</b>		<b>212,943</b>	<b>0.09</b>
EUR 480,000	RWE AG, 2.750%, 24/05/30	441,226	0.19	Hungary			
EUR 100,000	RWE AG, 1.000%, 26/11/33	72,949	0.03	EUR 200,000	Raiffeisen Bank zrt, 8.750%, 22/11/25	205,548	0.09
EUR 100,000	RWE AG, 4.125%, 13/02/35	97,433	0.04	<b>Total Hungary</b>		<b>205,548</b>	<b>0.09</b>
EUR 100,000	SAP SE, 1.000%, 13/03/26	93,938	0.04	Iceland			
EUR 100,000	SAP SE, 1.750%, 22/02/27	96,770	0.04	EUR 390,000	Arion Banki HF, 0.375%, 14/07/25	341,979	0.15
EUR 300,000	SAP SE, 1.250%, 10/03/28	272,760	0.12	<b>Total Iceland</b>		<b>341,979</b>	<b>0.15</b>
EUR 100,000	SAP SE, 0.375%, 18/05/29	84,652	0.04	Ireland			
EUR 100,000	SAP SE, 1.625%, 10/03/31	88,696	0.04	EUR 280,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	265,510	0.11
EUR 100,000	Talanx AG, 2.250%, 05/12/47	87,110	0.04	EUR 100,000	AIB Group PLC, 2.250%, 03/07/25	96,149	0.04
EUR 300,000	Volkswagen Bank GmbH, 4.375%, perpetual	298,488	0.13	EUR 240,000	AIB Group PLC, 3.625%, 04/07/26	234,271	0.10
EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	96,888	0.04	EUR 280,000	AIB Group PLC, 0.500%, 17/11/27	243,849	0.11
EUR 40,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	37,303	0.02	EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	206,106	0.09
EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	293,439	0.13	EUR 280,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	246,619	0.11
EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	56,169	0.02	EUR 200,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	199,712	0.09
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	186,008	0.08	EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	91,777	0.04
EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	155,868	0.07	EUR 100,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	82,463	0.04
EUR 190,000	Volkswagen Leasing GmbH, zero coupon, 19/07/24	182,029	0.08	EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	76,307	0.03
EUR 325,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	310,378	0.13	EUR 100,000	CCEP Finance Ireland DAC, 1.500%, 06/05/41	68,211	0.03
EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	283,470	0.12	EUR 200,000	DXC Capital Funding DAC, 0.450%, 15/09/27	166,328	0.07
EUR 250,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	230,310	0.10	EUR 100,000	Johnson Controls International PLC, 1.375%, 25/02/25	95,657	0.04
EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	28,415	0.01	EUR 100,000	Johnson Controls International PLC, 4.250%, 23/05/35	100,803	0.04
EUR 100,000	Vonovia SE, zero coupon, 01/12/25	88,164	0.04	EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	85,983	0.04
EUR 100,000	Vonovia SE, 0.375%, 16/06/27	83,029	0.03	EUR 400,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	385,904	0.17
EUR 200,000	Vonovia SE, 0.250%, 01/09/28	155,412	0.07	EUR 100,000	SMURFIT KAPPA TREASURY, 0.500%, 22/09/29	81,087	0.04
EUR 300,000	Vonovia SE, 0.625%, 24/03/31	216,024	0.09	EUR 200,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	148,678	0.06
EUR 400,000	Vonovia SE, 0.750%, 01/09/32	274,448	0.12	EUR 100,000	Vodafone International Financing DAC, 4.000%, 10/02/43	94,326	0.04
				EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	79,971	0.03
				<b>Total Ireland</b>		<b>3,049,711</b>	<b>1.32</b>

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.37% (continued)				Corporate Bonds - 96.37% (continued)			
Italy				Italy (continued)			
EUR 100,000	Aeroporti di Roma SpA, 1.625%, 02/02/29	86,959	0.04	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	95,929	0.04
EUR 280,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	226,904	0.10	EUR 310,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 15/07/25	291,109	0.13
EUR 300,000	Anima Holdings SpA, 1.500%, 22/04/28	255,027	0.11	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	92,275	0.04
EUR 200,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	203,096	0.09	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	185,938	0.08
EUR 100,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	82,308	0.04	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32	76,489	0.03
EUR 250,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	206,997	0.09	EUR 300,000	Terna SPA, 0.375%, 23/06/29	245,700	0.11
EUR 100,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	76,238	0.03	EUR 420,000	Unicredit SpA, 1.625%, 18/01/32	331,561	0.14
EUR 200,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	208,574	0.09	EUR 400,000	Unicredit SpA, 0.500%, 09/04/25	374,340	0.16
EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	402,708	0.17	EUR 430,000	Unicredit SpA, 1.250%, 16/06/26	403,374	0.17
EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	149,667	0.07	EUR 170,000	Unicredit SpA, 4.800%, 17/01/29	170,178	0.07
EUR 100,000	ASTM SpA, 1.000%, 25/11/26	89,118	0.04	EUR 150,000	Unicredit SpA, 4.450%, 16/02/29	145,299	0.06
EUR 220,000	ASTM SpA, 1.625%, 08/02/28	194,764	0.08	EUR 100,000	Unicredit SpA, 0.800%, 05/07/29	83,656	0.04
EUR 100,000	ASTM SpA, 1.500%, 25/01/30	81,136	0.04	EUR 250,000	Unicredit SpA, 1.800%, 20/01/30	206,435	0.09
EUR 240,000	ASTM SpA, 2.375%, 25/11/33	187,255	0.08	EUR 100,000	Unicredit SpA, 0.850%, 19/01/31	76,195	0.03
EUR 100,000	Azimut Holdings SpA, 1.625%, 12/12/24	96,171	0.04	EUR 250,000	Unione di Banche Italiane SpA, 1.625%, 21/04/25	238,237	0.10
EUR 100,000	Covivio, 1.625%, 17/10/24	96,490	0.04	<b>Total Italy</b>		<b>8,817,200</b>	<b>3.81</b>
EUR 100,000	Covivio, 2.375%, 20/02/28	90,363	0.04	Japan			
EUR 100,000	ERG SpA, 1.875%, 11/04/25	96,034	0.04	EUR 100,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	94,884	0.04
EUR 230,000	ERG SpA, 0.500%, 11/09/27	199,355	0.09	EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	93,886	0.04
EUR 100,000	ERG SpA, 0.875%, 15/09/31	77,166	0.03	EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	87,573	0.04
EUR 200,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	193,678	0.08	EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	84,150	0.04
EUR 390,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	373,515	0.16	EUR 200,000	Mitsubishi UFJ Financial Group, 2.264%, 14/06/25	195,884	0.08
EUR 370,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	334,517	0.15	EUR 380,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	364,336	0.16
EUR 200,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	200,640	0.09	EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	96,259	0.04
EUR 400,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	399,392	0.17	EUR 150,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	144,115	0.06
EUR 300,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	255,756	0.11	EUR 100,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	92,100	0.04
EUR 200,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	178,664	0.08	EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	89,404	0.04
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	85,549	0.04	EUR 270,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	216,513	0.09
EUR 150,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	154,053	0.07	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	78,578	0.03
EUR 100,000	Intesa Sanpaolo SpA, 4.875%, perpetual	99,935	0.04	EUR 390,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	285,960	0.12
EUR 200,000	Iren SpA, 1.500%, 24/10/27	181,526	0.08	EUR 300,000	Mizuho Financial Group Inc, 0.470%, perpetual	245,775	0.11
EUR 150,000	Italgas SpA, 1.625%, 19/01/27	138,816	0.06	EUR 200,000	Nidec Corp, 0.046%, 30/03/26	179,452	0.08
EUR 100,000	Italgas SpA, 4.125%, 08/06/32	98,114	0.04				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Japan <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 100,000	NTT Finance Corp, zero coupon, 03/03/25	93,576	0.04	EUR 150,000	CPI Property Group SA, 1.625%, 23/04/27	108,840	0.05
EUR 140,000	NTT Finance Corp, 0.082%, 13/12/25	127,536	0.06	EUR 10,000	CPI Property Group SA, 1.625%, 23/04/27	7,256	0.00
EUR 360,000	NTT Finance Corp, 0.399%, 13/12/28	303,718	0.13	EUR 270,000	Czech Gas Networks Investments Sarl, 0.450%, 08/09/29	207,789	0.09
EUR 200,000	NTT Finance Corp, 0.342%, 03/03/30	161,568	0.07	EUR 200,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	181,186	0.08
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	96,084	0.04	EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	86,173	0.04
EUR 400,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	370,492	0.16	EUR 310,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	245,402	0.11
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	80,320	0.04	EUR 120,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	83,636	0.04
EUR 200,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	189,276	0.08	EUR 160,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	106,984	0.05
EUR 100,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	88,545	0.04	EUR 230,000	Eurofins Scientific SE, 0.875%, 19/05/31	175,375	0.08
EUR 250,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	234,872	0.10	EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	254,085	0.11
EUR 100,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	80,415	0.04	EUR 200,000	Grand City Properties SA, 0.125%, 11/01/28	149,168	0.06
<b>Total Japan</b>		<b>4,175,271</b>	<b>1.81</b>	EUR 100,000	Helvetia Europe SA, 2.750%, 30/09/41	79,469	0.03
Jersey				EUR 100,000	John Deere Cash Management SA, 2.200%, 02/04/32	90,910	0.04
EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	190,664	0.08	EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	278,532	0.12
<b>Total Jersey</b>		<b>190,664</b>	<b>0.08</b>	EUR 100,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	91,449	0.04
Korea				EUR 175,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	159,364	0.07
EUR 210,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	199,196	0.09	EUR 200,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	169,076	0.07
<b>Total Korea</b>		<b>199,196</b>	<b>0.09</b>	EUR 430,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	371,129	0.16
Liechtenstein				EUR 150,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	121,799	0.05
EUR 320,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	234,595	0.10	EUR 100,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	79,425	0.03
<b>Total Liechtenstein</b>		<b>234,595</b>	<b>0.10</b>	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	70,205	0.03
Luxembourg				EUR 200,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	133,960	0.06
EUR 100,000	Acef Holding SCA, 1.250%, 26/04/30	76,456	0.03	EUR 120,000	Novartis Finance SA, 1.125%, 30/09/27	109,070	0.05
EUR 100,000	Aroundtown SA, 1.000%, 07/01/25	90,563	0.04	EUR 270,000	Novartis Finance SA, zero coupon, 23/09/28	227,343	0.10
EUR 300,000	Aroundtown SA, 0.625%, 09/07/25	260,616	0.11	EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	88,228	0.04
EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	140,954	0.06	EUR 265,000	Prologis International Funding II SA, 0.875%, 09/07/29	212,111	0.09
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	92,627	0.04	EUR 110,000	Prologis International Funding II SA, 3.125%, 01/06/31	97,360	0.04
EUR 150,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	125,982	0.05	EUR 295,000	Prologis International Funding II SA, 1.625%, 17/06/32	224,687	0.10
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	71,859	0.03	EUR 325,000	Prologis International Funding II SA, 0.750%, 23/03/33	220,708	0.10
EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	95,276	0.04				
EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	92,334	0.04				
EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	87,574	0.04				
EUR 310,000	CPI Property Group SA, 2.750%, 12/05/26	252,387	0.11				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	93,260	0.04	EUR 200,000	ABN AMRO Bank NV, 0.500%, 23/09/29	159,436	0.07
EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	177,078	0.08	EUR 300,000	ABN AMRO Bank NV, 4.250%, 21/02/30	297,141	0.13
EUR 150,000	Richemont International Holding SA, 1.125%, 26/05/32	124,677	0.05	EUR 200,000	ABN AMRO Bank NV, 3.000%, 01/06/32	185,544	0.08
EUR 200,000	Richemont International Holding SA, 2.000%, 26/03/38	161,646	0.07	EUR 400,000	ABN AMRO Bank NV, 5.125%, 22/02/33	391,328	0.17
EUR 370,000	Segro Capital Sarl, 1.250%, 23/03/26	335,127	0.14	EUR 100,000	ABN AMRO Bank NV, 4.500%, 21/11/34	101,260	0.04
EUR 300,000	Segro Capital Sarl, 0.500%, 22/09/31	214,302	0.09	EUR 500,000	ABN AMRO BANK NV, 1.250%, 28/05/25	435,146	0.18
EUR 240,000	SELP Finance Sarl, 1.500%, 20/11/25	220,303	0.10	EUR 100,000	Adecco International Financial Services BV, 1.000%, 02/12/24	95,644	0.04
EUR 100,000	SES SA, 1.625%, 22/03/26	93,754	0.04	EUR 200,000	Adecco International Financial Services BV, 0.125%, 21/09/28	164,936	0.07
EUR 100,000	Simon International Finance SCA, 1.250%, 13/05/25	93,832	0.04	EUR 150,000	Adecco International Financial Services BV, 0.500%, 21/09/31	113,357	0.05
EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	83,486	0.04	EUR 100,000	Akzo Nobel NV, 1.125%, 08/04/26	92,707	0.04
EUR 300,000	TLG Finance Sarl, 3.375%, perpetual	124,797	0.05	EUR 100,000	Akzo Nobel NV, 1.625%, 14/04/30	85,874	0.04
EUR 300,000	Traton Finance Luxembourg SA, 0.125%, 24/03/25	277,785	0.12	EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	94,149	0.04
EUR 200,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	164,324	0.07	EUR 300,000	Allianz Finance II BV, zero coupon, 22/11/26	268,671	0.12
EUR 100,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	75,406	0.03	EUR 300,000	Allianz Finance II BV, 0.500%, 14/01/31	231,163	0.09
EUR 100,000	Tyco Electronics Group SA, zero coupon, 14/02/25	93,845	0.04	EUR 200,000	American Medical Systems Europe BV, 1.375%, 08/03/28	180,010	0.08
EUR 100,000	Tyco Electronics Group SA, zero coupon, 16/02/29	81,503	0.04	EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	85,754	0.04
EUR 100,000	Whirlpool Finance Lu, 1.100%, 09/11/27	88,592	0.04	EUR 190,000	ASML Holding NV, 1.625%, 28/05/27	176,938	0.08
EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	91,301	0.04	EUR 100,000	ASML Holding NV, 0.625%, 07/05/29	85,668	0.04
<b>Total Luxembourg</b>		<b>8,412,365</b>	<b>3.64</b>	EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	81,544	0.03
Mexico				EUR 170,000	ASR Nederland NV, 3.375%, 02/05/49	147,365	0.06
EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	88,309	0.04	EUR 340,000	BMW Finance NV, 0.750%, 12/07/24	329,793	0.14
EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	92,210	0.04	EUR 230,000	BMW Finance NV, 1.000%, 14/11/24	221,104	0.10
<b>Total Mexico</b>		<b>180,519</b>	<b>0.08</b>	EUR 100,000	BMW Finance NV, 0.500%, 22/02/25	94,585	0.04
Netherlands				EUR 200,000	BMW Finance NV, 1.000%, 29/08/25	188,958	0.08
EUR 100,000	ABB Finance BV, zero coupon, 19/01/30	79,413	0.03	EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	45,651	0.02
EUR 100,000	ABB Finance BV, 3.375%, 16/01/31	98,024	0.04	EUR 250,000	BMW Finance NV, 1.125%, 22/05/26	233,640	0.10
EUR 120,000	ABN AMRO Bank NV, 1.000%, 16/04/25	113,878	0.05	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	89,501	0.04
EUR 370,000	ABN AMRO Bank NV, 0.875%, 22/04/25	349,672	0.15	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	88,190	0.04
EUR 250,000	ABN AMRO Bank NV, 0.500%, 15/04/26	227,640	0.10	EUR 100,000	BMW Finance NV, 1.125%, 10/01/28	90,379	0.04
EUR 400,000	ABN AMRO Bank NV, 2.375%, 01/06/27	373,036	0.16				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	BMW Finance NV, 1.500%, 06/02/29	180,700	0.08	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	84,056	0.04
EUR 140,000	BMW Finance NV, 0.875%, 14/01/32	113,800	0.05	EUR 200,000	Digital Dutch Finco BV, 0.625%, 15/07/25	181,880	0.08
EUR 60,000	BMW Finance NV, 0.200%, 11/01/33	44,369	0.02	EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	156,802	0.07
EUR 200,000	Brenntag Finance BV, 1.125%, 27/09/25	187,934	0.08	EUR 300,000	Digital Dutch Finco BV, 1.000%, 15/01/32	211,650	0.09
EUR 200,000	Citycon Treasury BV, 1.625%, 12/03/28	145,918	0.06	EUR 150,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	104,265	0.04
EUR 270,000	Coca-Cola HBC Finance BV, 1.625%, 14/05/31	229,951	0.10	EUR 130,000	DSV Panalpina Finance BV, 0.500%, 03/03/31	102,333	0.04
EUR 300,000	Coloplast Finance BV, 2.250%, 19/05/27	281,892	0.12	EUR 200,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	149,864	0.06
EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	193,232	0.08	EUR 400,000	Edp Finance BV, 1.875%, 21/09/29	356,472	0.15
EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	62,633	0.03	EUR 340,000	EDP Finance BV, 1.875%, 13/10/25	324,649	0.14
EUR 200,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	178,902	0.08	EUR 190,000	EDP Finance BV, 0.375%, 16/09/26	170,261	0.07
EUR 480,000	CTP NV, 0.875%, 20/01/26	408,480	0.18	EUR 720,000	Enel Finance International NV, 1.000%, 16/09/24	694,411	0.30
EUR 100,000	CTP NV, 0.625%, 27/09/26	80,626	0.03	EUR 100,000	Enel Finance International NV, 1.500%, 21/07/25	95,156	0.04
EUR 290,000	CTP NV, 0.750%, 18/02/27	232,336	0.10	EUR 240,000	Enel Finance International NV, 1.125%, 16/09/26	221,035	0.10
EUR 310,000	CTP NV, 1.250%, 21/06/29	223,724	0.10	EUR 100,000	Euronext NV, 1.125%, 12/06/29	87,241	0.04
EUR 100,000	CTP NV, 1.500%, 27/09/31	69,539	0.03	EUR 350,000	Euronext NV, 1.500%, 17/05/41	241,454	0.10
EUR 150,000	Daimler International Finance BV, 1.000%, 11/11/25	141,257	0.06	EUR 100,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	90,397	0.04
EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	93,648	0.04	EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	83,771	0.04
EUR 100,000	Daimler International Finance BV, 1.500%, 09/02/27	92,999	0.04	EUR 200,000	Global Switch Finance BV, 1.375%, 07/10/30	165,892	0.07
EUR 100,000	de Volksbank NV, zero coupon, 16/09/24	95,047	0.04	EUR 100,000	Heineken NV, 1.000%, 04/05/26	92,884	0.04
EUR 200,000	de Volksbank NV, 0.250%, 22/06/26	175,974	0.08	EUR 160,000	Heineken NV, 1.250%, 17/03/27	147,190	0.06
EUR 300,000	de Volksbank NV, 0.375%, 03/03/28	246,387	0.11	EUR 100,000	Heineken NV, 1.500%, 03/10/29	88,632	0.04
EUR 200,000	de Volksbank NV, 1.750%, 22/10/30	181,412	0.08	EUR 250,000	Heineken NV, 2.250%, 30/03/30	232,182	0.10
EUR 250,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	240,190	0.10	EUR 100,000	Heineken NV, 1.750%, 17/03/31	87,174	0.04
EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	95,874	0.04	EUR 200,000	Heineken NV, 4.125%, 23/03/35	206,772	0.09
EUR 150,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	139,692	0.06	EUR 100,000	Heineken NV, 1.750%, 07/05/40	74,013	0.03
EUR 100,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	99,479	0.04	EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	279,915	0.12
EUR 200,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	181,204	0.08	EUR 500,000	Iberdrola International BV, 1.125%, 21/04/26	468,205	0.20
EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	91,938	0.04	EUR 300,000	Iberdrola International BV, 1.450%, perpetual	258,798	0.11
EUR 100,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	130,296	0.06	EUR 200,000	Iberdrola International BV, 1.825%, perpetual	154,764	0.07
EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	122,306	0.05	EUR 400,000	Iberdrola International BV, 3.250%, perpetual	388,068	0.17
EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	89,213	0.04	EUR 140,000	IMCD NV, 2.125%, 31/03/27	126,326	0.05
				EUR 100,000	Ing Groep NV, 1.750%, 16/02/31	84,999	0.04
				EUR 100,000	ING Groep NV, 0.125%, 29/11/25	93,885	0.04
				EUR 200,000	ING Groep NV, 2.125%, 10/01/26	190,824	0.08
				EUR 700,000	ING Groep NV, 2.125%, 23/05/26	644,659	0.28

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	ING Groep NV, 1.250%, 16/02/27	91,550	0.04	EUR 150,000	Mondelez International Holdings NE, 1.250%, 09/09/41	97,512	0.04
EUR 300,000	ING Groep NV, 4.875%, 14/11/27	302,109	0.13	EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	110,756	0.05
EUR 200,000	ING Groep NV, 1.375%, 11/01/28	177,746	0.08	EUR 100,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	79,732	0.03
EUR 400,000	ING Groep NV, 2.000%, 20/09/28	360,888	0.16	EUR 200,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	165,470	0.07
EUR 100,000	ING Groep NV, 0.375%, 29/09/28	83,964	0.04	EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	282,681	0.12
EUR 100,000	ING Groep NV, 0.250%, 01/02/30	79,163	0.03	EUR 100,000	NE Property BV, 3.375%, 14/07/27	89,715	0.04
EUR 300,000	ING Groep NV, 2.000%, 22/03/30	280,521	0.12	EUR 400,000	NIBC Bank NV, 0.250%, 09/09/26	337,616	0.15
EUR 500,000	ING Groep NV, 2.500%, 15/11/30	452,370	0.20	EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	91,206	0.04
EUR 300,000	ING Groep NV, 0.875%, 29/11/30	242,757	0.10	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	83,878	0.04
EUR 200,000	ING Groep NV, 4.125%, 24/08/33	188,454	0.08	EUR 310,000	NN Group NV, 4.625%, 13/01/48	298,722	0.13
EUR 100,000	ING Groep NV, 0.250%, perpetual	81,944	0.03	EUR 200,000	NN Group NV, 4.500%, perpetual	193,220	0.08
EUR 200,000	ING Groep NV, 4.500%, perpetual	198,058	0.09	EUR 100,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	96,502	0.04
EUR 200,000	ING Groep NV, 4.750%, perpetual	200,322	0.09	EUR 200,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	176,916	0.08
EUR 100,000	innogy Finance BV, 1.000%, 13/04/25	95,285	0.04	EUR 100,000	PACCAR Financial Europe BV, 3.375%, perpetual	98,591	0.04
EUR 220,000	innogy Finance BV, 1.625%, 30/05/26	207,671	0.09	EUR 100,000	PostNL NV, 1.000%, 21/11/24	95,319	0.04
EUR 150,000	innogy Finance BV, 5.750%, 14/02/33	171,356	0.07	EUR 100,000	PostNL NV, 0.625%, 23/09/26	89,651	0.04
EUR 100,000	ISS Finance BV, 1.250%, 07/07/25	93,993	0.04	EUR 100,000	Prosus NV, 1.539%, 03/08/28	82,303	0.04
EUR 200,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	192,684	0.08	EUR 200,000	Prosus NV, 1.288%, 13/07/29	152,568	0.07
EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	93,325	0.04	EUR 100,000	Prosus NV, 2.031%, 03/08/32	71,090	0.03
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	81,121	0.03	EUR 150,000	Prosus NV, 1.985%, 13/07/33	102,828	0.04
EUR 100,000	Koninklijke DSM NV, 0.750%, 28/09/26	91,559	0.04	EUR 100,000	Prosus NV, 2.778%, 19/01/34	73,627	0.03
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	84,843	0.04	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	83,977	0.04
EUR 70,000	Koninklijke DSM NV, 0.625%, 23/06/32	53,544	0.02	EUR 150,000	RELX Finance BV, 1.375%, 12/05/26	139,833	0.06
EUR 280,000	Koninklijke KPN NV, 5.625%, 30/09/24	285,345	0.12	EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	91,811	0.04
EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	87,647	0.04	EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	86,135	0.04
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	90,300	0.04	EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	90,908	0.04
EUR 200,000	Koninklijke Philips NV, 2.000%, 30/03/30	177,618	0.08	EUR 100,000	Ren Finance BV, 0.500%, 16/04/29	83,525	0.04
EUR 200,000	LeasePlan Corp NV, 3.500%, 09/04/25	196,430	0.08	EUR 100,000	Roche Finance Europe BV, 3.204%, 27/08/29	99,662	0.04
EUR 500,000	LeasePlan Corp NV, 0.250%, 23/02/26	444,458	0.20	EUR 100,000	Sagax Euro Mtn NL BV, 1.000%, 17/05/29	70,940	0.03
EUR 100,000	Lseg Netherlands BV, zero coupon, 06/04/25	93,164	0.04	EUR 300,000	Siemens Energy Finance BV, 4.250%, 05/04/29	291,657	0.13
EUR 250,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	225,123	0.10	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	96,706	0.04
EUR 200,000	Mercedes-Benz International Finance BV, 3.500%, perpetual	198,652	0.09	EUR 200,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	194,796	0.08
EUR 150,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	150,882	0.06				
EUR 450,000	Mondelez International Holdings NE, 0.250%, 09/09/29	366,466	0.16				
EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	76,318	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	91,189	0.04	EUR 200,000	Unilever NV, 1.000%, 14/02/27	183,106	0.08
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	91,180	0.04	EUR 270,000	Unilever NV, 1.750%, 25/03/30	242,676	0.10
EUR 200,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	179,804	0.08	EUR 100,000	Unilever NV, 1.375%, 04/09/30	86,767	0.04
EUR 100,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	98,217	0.04	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	88,335	0.04
EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	168,332	0.07	EUR 240,000	Upjohn Finance BV, 1.908%, 23/06/32	184,610	0.08
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	87,536	0.04	EUR 100,000	Utah Acquisition Sub Inc, 2.250%, 22/11/24	96,911	0.04
EUR 370,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	319,584	0.14	EUR 100,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	92,298	0.04
EUR 200,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	156,856	0.07	EUR 200,000	Vesteda Finance BV, 1.500%, 24/05/27	180,266	0.08
EUR 300,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	223,992	0.10	EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	151,048	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, 3.500%, 24/02/36	99,606	0.04	EUR 200,000	Via Outlets BV, 1.750%, 15/11/28	160,868	0.07
EUR 350,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	275,124	0.12	EUR 100,000	Volkswagen International Finance NV, 0.050%, 10/06/24	96,173	0.04
EUR 140,000	Signify NV, 2.375%, 11/05/27	128,895	0.06	EUR 300,000	Volkswagen International Finance NV, 4.125%, 15/11/25	297,912	0.13
EUR 100,000	Sika Capital BV, 3.750%, 03/11/26	99,368	0.04	EUR 200,000	Volkswagen International Finance NV, 3.875%, 29/03/26	197,090	0.08
EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	89,617	0.04	EUR 400,000	Volkswagen International Finance NV, 1.875%, 30/03/27	366,724	0.16
EUR 100,000	Sika Capital BV, 1.500%, 29/04/31	84,622	0.04	EUR 200,000	Volkswagen International Finance NV, 3.750%, 28/09/27	195,420	0.08
EUR 100,000	Stellantis NV, 3.875%, 05/01/26	99,317	0.04	EUR 200,000	Volkswagen International Finance NV, 4.250%, 15/02/28	198,016	0.09
EUR 150,000	Stellantis NV, 0.625%, 30/03/27	132,014	0.06	EUR 400,000	Volkswagen International Finance NV, 0.875%, 22/09/28	337,100	0.15
EUR 100,000	Stellantis NV, 0.750%, 18/01/29	83,546	0.04	EUR 100,000	Volkswagen International Finance NV, 1.625%, 16/01/30	85,397	0.04
EUR 200,000	Stellantis NV, 4.375%, 14/03/30	200,476	0.09	EUR 400,000	Volkswagen International Finance NV, 4.375%, 15/05/30	365,898	0.16
EUR 150,000	Stellantis NV, 2.750%, 01/04/32	132,744	0.06	EUR 200,000	Volkswagen International Finance NV, 3.250%, 18/11/30	186,210	0.08
EUR 300,000	Stellantis NV, 1.250%, 20/06/33	225,567	0.10	EUR 200,000	Volkswagen International Finance NV, 1.250%, 23/09/32	154,692	0.07
EUR 50,000	Telefonica Europe BV, 5.875%, 14/02/33	58,145	0.02	EUR 100,000	Volkswagen International Finance NV, 3.300%, 22/03/33	91,314	0.04
EUR 100,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	91,149	0.04	EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	95,475	0.04
EUR 300,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	245,919	0.11	EUR 150,000	Volkswagen International Finance NV, 4.625%, perpetual	142,983	0.06
EUR 400,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	310,344	0.13	EUR 400,000	Volkswagen International Finance NV, 3.375%, perpetual	385,660	0.17
EUR 150,000	Toyota Motor Finance Netherlands BV, zero coupon, 27/10/25	136,989	0.06	EUR 200,000	Volkswagen International Finance NV, 3.875%, perpetual	178,500	0.08
EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	95,843	0.04	EUR 100,000	Volkswagen International Finance NV, 4.625%, perpetual	90,167	0.04
EUR 100,000	Unilever Finance Netherlands BV, 0.750%, 28/02/26	92,964	0.04	EUR 100,000	VolkswAGEN International Finance NV, 3.500%, perpetual	93,871	0.04
EUR 270,000	Unilever NV, 0.875%, 31/07/25	255,080	0.11	EUR 100,000	VolkswAGEN International Finance NV, 3.875%, perpetual	83,823	0.04
				EUR 200,000	Vonovia Finance BV, 1.250%, 06/12/24	189,914	0.08



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Portugal			
EUR 400,000	Vonovia Finance BV, 1.500%, 10/06/26	361,784	0.16	EUR 100,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	92,132	0.04
EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	253,842	0.11	<b>Total Portugal</b>			
EUR 300,000	Vonovia Finance BV, 2.125%, 22/03/30	243,411	0.10	Spain			
EUR 100,000	Vonovia Finance BV, 1.125%, 14/09/34	65,042	0.03	EUR 100,000	Abanca Corp Bancaria SA, 0.500%, 08/09/27	85,107	0.04
EUR 100,000	Vonovia Finance BV, 1.000%, 28/01/41	51,798	0.02	EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	196,192	0.08
EUR 100,000	Wolters Kluwer NV, 1.500%, 22/03/27	92,214	0.04	EUR 200,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	173,454	0.08
EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	82,306	0.04	EUR 100,000	Acciona Energia Financiacion Filiales SA, 1.375%, 26/01/32	82,502	0.04
<b>Total Netherlands</b>		<b>39,390,053</b>	<b>17.03</b>	EUR 400,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	373,256	0.16
New Zealand				EUR 200,000	Amadeus IT Group SA, 2.875%, 20/05/27	192,608	0.08
EUR 110,000	ASB Finance Ltd, 0.250%, 08/09/28	89,531	0.04	EUR 100,000	Amadeus IT Group SA, 1.875%, 24/09/28	91,046	0.04
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	79,585	0.04	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	473,820	0.20
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	95,558	0.04	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	187,330	0.08
EUR 200,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	192,594	0.08	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	274,155	0.12
<b>Total New Zealand</b>		<b>457,268</b>	<b>0.20</b>	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	387,520	0.17
Norway				EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	356,584	0.15
EUR 130,000	DNB Bank ASA, 3.625%, 16/02/27	127,310	0.05	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.125%, perpetual	99,125	0.04
EUR 580,000	DNB Bank ASA, 3.125%, 21/09/27	561,933	0.24	EUR 200,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	202,902	0.09
EUR 330,000	DNB Bank ASA, 0.375%, 18/01/28	289,974	0.13	EUR 200,000	Banco de Sabadell SA, 1.125%, 11/03/27	181,146	0.08
EUR 220,000	DNB Bank ASA, 0.250%, 23/02/29	182,380	0.08	EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	96,377	0.04
EUR 100,000	Santander Consumer Bank AS, 0.125%, 11/09/24	94,927	0.04	EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	95,156	0.04
EUR 100,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	94,860	0.04	EUR 300,000	Banco Santander SA, 2.500%, 18/03/25	288,930	0.13
EUR 200,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	183,308	0.08	EUR 100,000	Banco Santander SA, 1.375%, 05/01/26	92,874	0.04
EUR 200,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	165,710	0.07	EUR 100,000	Banco Santander SA, 3.250%, 04/04/26	96,397	0.04
EUR 330,000	SpareBank 1 SMN, zero coupon, 18/02/28	271,663	0.12	EUR 300,000	Banco Santander SA, 0.300%, 04/10/26	266,595	0.12
EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	193,932	0.08	EUR 400,000	Banco Santander SA, 0.500%, 04/02/27	349,136	0.15
EUR 490,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	428,348	0.19	EUR 400,000	Banco Santander SA, 1.125%, 23/06/27	354,972	0.15
EUR 290,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	253,266	0.11	EUR 500,000	Banco Santander SA, 0.200%, 11/02/28	418,210	0.18
<b>Total Norway</b>		<b>2,847,611</b>	<b>1.23</b>	EUR 100,000	Banco Santander SA, 1.625%, 22/10/30	79,528	0.03
Poland				EUR 300,000	Banco Santander SA, 1.000%, 04/11/31	237,519	0.10
EUR 400,000	mBank SA, 0.966%, 21/09/27	310,376	0.14				
EUR 200,000	Polski Koncern Naftowy ORLEN SA, 1.125%, 27/05/28	170,716	0.07				
<b>Total Poland</b>		<b>481,092</b>	<b>0.21</b>				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.37% (continued)				Corporate Bonds - 96.37% (continued)			
Spain (continued)				Spain (continued)			
EUR 200,000	Banco Santander SA, 5.750%, perpetual	198,754	0.09	EUR 300,000	Telefonica Emisiones SA, 1.447%, 22/01/27	278,220	0.12
EUR 300,000	Bankia SA, 1.000%, 25/06/24	290,214	0.13	EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	272,883	0.12
EUR 200,000	Bankia SA, 0.750%, 09/07/26	180,974	0.08	EUR 200,000	Telefonica Emisiones SA, 1.715%, 12/01/28	184,696	0.08
EUR 400,000	Bankinter SA, 0.875%, 08/07/26	357,656	0.15	EUR 300,000	Telefonica Emisiones SA, 1.788%, 12/03/29	272,844	0.12
EUR 100,000	Bankinter SA, 0.625%, 06/10/27	85,277	0.04	EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	75,585	0.03
EUR 200,000	CaixaBank SA, 0.625%, 01/10/24	191,290	0.08	EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	72,549	0.03
EUR 400,000	CaixaBank SA, 0.375%, 03/02/25	368,144	0.16	EUR 100,000	Telefonica Emisiones SAu, 2.932%, perpetual	95,850	0.04
EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	91,120	0.04	EUR 400,000	Unicaja Banco SA, 1.000%, 01/12/26	357,276	0.15
EUR 400,000	CaixaBank SA, 0.750%, 10/07/26	372,064	0.16				
EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	165,874	0.07	<b>Total Spain</b>		<b>14,967,622</b>	<b>6.47</b>
EUR 200,000	CaixaBank SA, 3.750%, 07/09/29	197,466	0.09	Sweden			
EUR 500,000	CaixaBank SA, 2.250%, 17/04/30	463,790	0.20	EUR 300,000	Atlas Copco AB, 0.625%, 30/08/26	274,479	0.12
EUR 200,000	CaixaBank SA, 5.375%, 14/11/30	205,562	0.09	EUR 130,000	EQT AB, 2.875%, 06/04/32	103,334	0.04
EUR 400,000	CaixaBank SA, 1.250%, 18/06/31	349,304	0.16	EUR 200,000	Investor AB, 0.375%, 29/10/35	135,098	0.06
EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	191,172	0.08	EUR 80,000	Investor AB, 1.500%, 20/06/39	57,368	0.02
EUR 200,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	185,936	0.08	EUR 100,000	Molnlycke Holding AB, 1.875%, 28/02/25	95,950	0.04
EUR 200,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	185,234	0.08	EUR 100,000	Molnlycke Holding AB, 0.625%, 15/01/31	77,091	0.03
EUR 600,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	515,928	0.22	EUR 100,000	Molnlycke Holdings AB, 0.875%, 05/09/29	83,094	0.04
EUR 300,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	296,820	0.13	EUR 110,000	Nordea Bank Abp, 1.125%, 12/02/25	104,802	0.05
EUR 300,000	Iberdrola Finanzas SA, 1.575%, perpetual	252,327	0.11	EUR 300,000	Sandvik AB, 3.000%, 18/06/26	292,131	0.13
EUR 200,000	Iberdrola Finanzas SAU, 0.875%, perpetual	189,170	0.08	EUR 100,000	Sandvik AB, 0.375%, 25/11/28	83,244	0.04
EUR 300,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	281,571	0.12	EUR 100,000	Securitas AB, 0.250%, 22/02/28	83,158	0.04
EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	85,208	0.04	EUR 260,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	249,941	0.11
EUR 100,000	Lar Espana Real Estate Socimi SA, 1.750%, 22/07/26	84,255	0.04	EUR 300,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	296,442	0.13
EUR 200,000	Mapfre SA, 1.625%, 19/05/26	187,708	0.08	EUR 400,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	338,112	0.14
EUR 100,000	Mapfre SA, 4.375%, 31/03/47	94,749	0.04	EUR 420,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	358,881	0.16
EUR 100,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	91,745	0.04	EUR 100,000	Skandinaviska Enskilda Banken AB, 3.875%, perpetual	98,857	0.04
EUR 200,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	173,430	0.08	EUR 100,000	SKF AB, 0.250%, 15/02/31	75,048	0.03
EUR 600,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	463,788	0.20	EUR 320,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	303,434	0.13
EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	188,606	0.08	EUR 620,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	526,168	0.22
EUR 100,000	Santander Consumer Finance SA, zero coupon, 23/02/26	89,196	0.04	EUR 100,000	Svenska Handelsbanken AB, zero coupon, 02/12/27	83,989	0.04
EUR 300,000	Santander Consumer Finance SA, 0.500%, 14/11/26	264,723	0.11	EUR 200,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	186,480	0.08
EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	96,637	0.04	EUR 390,000	Swedbank AB, 2.100%, 25/05/27	361,124	0.16
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	95,426	0.04	EUR 360,000	Swedbank AB, 0.200%, 12/01/28	299,099	0.13
EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	94,160	0.04	EUR 300,000	Swedbank AB, 4.250%, 11/07/28	297,291	0.13
				EUR 100,000	Swedbank AB, 4.625%, perpetual	99,298	0.04

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
Sweden <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 200,000	Tele2 AB, 2.125%, 15/05/28	183,226	0.08	EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	78,381	0.03
EUR 240,000	Telia Co AB, 3.875%, 01/10/25	239,297	0.10	EUR 200,000	Diageo Finance PLC, 2.375%, 20/05/26	193,144	0.08
EUR 100,000	Telia Co AB, 2.125%, 20/02/34	84,172	0.04	EUR 100,000	Diageo Finance PLC, 1.875%, 27/03/27	94,009	0.04
EUR 100,000	Telia Co AB, 1.625%, 23/02/35	79,141	0.03	EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	91,661	0.04
EUR 200,000	Telia Co AB, 4.625%, 21/12/82	193,636	0.08	EUR 150,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	145,017	0.06
EUR 100,000	Telia Co AB, 2.750%, 30/06/83	88,195	0.04	EUR 100,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	100,798	0.04
EUR 150,000	Volvo Treasury AB, zero coupon, 18/05/26	134,352	0.06	EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	93,220	0.04
EUR 280,000	Volvo Treasury AB, 2.000%, 19/08/27	260,921	0.11	EUR 100,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	92,027	0.04
<b>Total Sweden</b>		<b>6,226,853</b>	<b>2.69</b>	EUR 200,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	177,608	0.08
Switzerland				EUR 410,000	HSBC Holdings PLC, 0.875%, 06/09/24	394,223	0.17
EUR 340,000	Ubs AG, zero coupon, 29/06/26	298,687	0.13	EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	194,352	0.08
EUR 300,000	UBS AG, zero coupon, 31/03/26	266,526	0.11	EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	94,240	0.04
EUR 940,000	UBS Group AG, 0.250%, 29/01/26	819,823	0.36	EUR 550,000	HSBC Holdings PLC, 3.019%, 15/06/27	524,365	0.23
EUR 200,000	UBS Group AG, 2.750%, 15/06/27	187,048	0.08	EUR 140,000	HSBC Holdings PLC, 3.125%, 07/06/28	129,875	0.06
EUR 200,000	UBS Group AG, 3.125%, 15/06/30	183,402	0.08	EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	77,815	0.03
EUR 460,000	UBS Group AG, 0.875%, 03/11/31	340,473	0.15	EUR 300,000	HSBC Holdings PLC, 4.787%, 10/03/32	301,158	0.13
<b>Total Switzerland</b>		<b>2,095,959</b>	<b>0.91</b>	EUR 280,000	HSBC Holdings PLC, 6.364%, 16/11/32	285,057	0.12
United Kingdom				EUR 200,000	HSBC Holdings PLC, 4.856%, perpetual	201,226	0.09
EUR 200,000	AstraZeneca PLC, 1.250%, 12/05/28	178,732	0.08	EUR 370,000	Informa PLC, 2.125%, 06/10/25	352,943	0.15
EUR 100,000	AstraZeneca PLC, 3.750%, perpetual	100,787	0.04	EUR 210,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	155,881	0.07
EUR 160,000	Aviva PLC, 3.875%, 03/07/44	156,654	0.07	EUR 210,000	Investec Bank PLC, 1.250%, 11/08/26	184,189	0.08
EUR 100,000	Aviva PLC, 3.375%, 04/12/45	94,704	0.04	EUR 120,000	Investec Bank PLC, 0.500%, 17/02/27	101,878	0.04
EUR 110,000	Barclays Bank PLC, 2.250%, 10/06/24	108,112	0.05	EUR 120,000	ITV PLC, 1.375%, 26/09/26	109,110	0.05
EUR 340,000	Barclays PLC, 0.750%, 09/06/25	327,209	0.14	EUR 100,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	98,785	0.04
EUR 230,000	Barclays PLC, 0.577%, 09/08/29	184,283	0.08	EUR 200,000	Lloyds Bank PLC, 1.250%, 13/01/25	191,390	0.08
EUR 200,000	Barclays PLC, 1.125%, 22/03/31	173,122	0.07	EUR 200,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	189,108	0.08
EUR 70,000	Brambles Finance PLC, 1.500%, 04/10/27	64,131	0.03	EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	195,634	0.08
EUR 200,000	Brambles Finance PLC, 4.250%, 22/03/31	200,528	0.09	EUR 100,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	89,615	0.04
EUR 100,000	British Telecommunications PLC, 0.500%, 12/09/25	92,526	0.04	EUR 150,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	137,480	0.06
EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	188,298	0.08				
EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	91,010	0.04				
EUR 100,000	British Telecommunications PLC, 2.125%, 26/09/28	92,264	0.04				
EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	85,087	0.04				
EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	94,309	0.04				
EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	158,920	0.07				
EUR 200,000	Cadent Finance PLC, 0.750%, 11/03/32	150,766	0.06				
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	82,902	0.04				
EUR 300,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	260,376	0.11				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 100,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	88,602	0.04	EUR 300,000	Vodafone Group PLC, 0.900%, 24/11/26	273,891	0.12
EUR 100,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	94,030	0.04	EUR 200,000	Vodafone Group PLC, 1.875%, 20/11/29	177,492	0.08
EUR 250,000	National Grid PLC, 0.250%, 01/09/28	207,205	0.09	EUR 300,000	Vodafone Group PLC, 1.600%, 29/07/31	253,980	0.11
EUR 200,000	National Grid PLC, 3.875%, 16/01/29	198,260	0.09	EUR 100,000	Vodafone Group PLC, 2.500%, 24/05/39	79,969	0.03
EUR 460,000	Nationwide Building Society, 1.500%, 08/03/26	434,640	0.19	EUR 340,000	Westpac Sec nz, 0.427%, 14/12/26	299,033	0.13
EUR 200,000	Nationwide Building Society, 2.000%, 28/04/27	184,160	0.08	<b>Total United Kingdom</b>		<b>15,510,198</b>	<b>6.71</b>
EUR 530,000	Natwest Group PLC, 0.780%, 26/02/30	422,765	0.18	United States			
EUR 540,000	NatWest Group PLC, 4.067%, 06/09/28	523,211	0.23	EUR 100,000	3M Co, 1.500%, 09/11/26	91,928	0.04
EUR 300,000	NatWest Markets PLC, 2.750%, 02/04/25	292,086	0.13	EUR 120,000	3M Co, 1.750%, 15/05/30	104,858	0.05
EUR 390,000	NatWest Markets PLC, 4.250%, 13/01/28	385,823	0.17	EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	88,287	0.04
EUR 100,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	88,723	0.04	EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	94,032	0.04
EUR 200,000	Ote PLC, 0.875%, 24/09/26	182,448	0.08	EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	97,434	0.04
EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	90,730	0.04	EUR 145,000	American Honda Finance Corp, 0.300%, 07/07/28	121,607	0.05
EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	95,690	0.04	EUR 300,000	American Tower Corp, 0.875%, 21/05/29	244,134	0.11
EUR 350,000	Rentokil Initial PLC, 0.500%, 14/10/28	292,873	0.13	EUR 350,000	American Tower Corp, 1.250%, 21/05/33	258,020	0.11
EUR 100,000	Royal Mail PLC, 1.250%, 08/10/26	90,875	0.04	EUR 150,000	Amgen Inc, 2.000%, 25/02/26	142,824	0.06
EUR 280,000	Sage Group PLC, 3.820%, perpetual	276,506	0.12	EUR 100,000	Apple Inc, 0.875%, 24/05/25	95,077	0.04
EUR 150,000	Sky Ltd, 2.250%, 17/11/25	143,816	0.06	EUR 250,000	Apple Inc, zero coupon, 15/11/25	229,832	0.10
EUR 100,000	Sky Ltd, 2.500%, 15/09/26	95,824	0.04	EUR 200,000	Apple Inc, 1.625%, 10/11/26	187,864	0.08
EUR 260,000	SSE PLC, 0.875%, 06/09/25	243,555	0.10	EUR 200,000	Apple Inc, 2.000%, 17/09/27	188,920	0.08
EUR 100,000	SSE PLC, 1.375%, 04/09/27	91,626	0.04	EUR 200,000	Apple Inc, 1.375%, 24/05/29	179,394	0.08
EUR 200,000	SSE PLC, 2.875%, 01/08/29	189,746	0.08	EUR 350,000	Apple Inc, 0.500%, 15/11/31	281,939	0.12
EUR 100,000	Standard Chartered PLC, 0.900%, 02/07/27	89,016	0.04	EUR 100,000	AT&T Inc, 3.500%, 17/12/25	98,818	0.04
EUR 250,000	Standard Chartered PLC, 2.500%, 09/09/30	231,990	0.10	EUR 100,000	AT&T Inc, 0.250%, 04/03/26	90,530	0.04
EUR 70,000	Standard Chartered PLC, 1.200%, 23/09/31	59,128	0.03	EUR 150,000	AT&T Inc, 1.600%, 19/05/28	134,272	0.06
EUR 200,000	Standard Chartered PLC, 4.874%, perpetual	197,860	0.09	EUR 100,000	AT&T Inc, 2.600%, 17/12/29	91,863	0.04
EUR 200,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	182,472	0.08	EUR 200,000	AT&T Inc, 0.800%, 04/03/30	162,920	0.07
EUR 200,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	160,436	0.07	EUR 300,000	AT&T Inc, 3.550%, 17/12/32	285,069	0.12
EUR 200,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	199,162	0.09	EUR 200,000	AT&T Inc, 2.450%, 15/03/35	166,828	0.07
EUR 200,000	Tritax EuroBox PLC, 0.950%, 02/06/26	168,924	0.07	EUR 150,000	AT&T Inc, 3.150%, 04/09/36	132,001	0.06
EUR 370,000	Unilever PLC, 1.500%, 11/06/39	277,722	0.12	EUR 100,000	AT&T Inc, 2.600%, 19/05/38	80,185	0.03
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	187,020	0.08	EUR 100,000	AT&T Inc, 3.550%, perpetual	98,792	0.04
				EUR 100,000	AT&T Inc, 4.300%, perpetual	100,298	0.04
				EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	86,214	0.04
				EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	81,327	0.04
				EUR 360,000	Autoliv Inc, 4.250%, 15/03/28	356,969	0.15
				EUR 390,000	Bank of America Corp, 1.662%, 25/04/28	350,446	0.15
				EUR 370,000	Bank of America Corp, 3.648%, 31/03/29	358,944	0.16
				EUR 200,000	Bank of America Corp, 1.381%, 09/05/30	168,896	0.07
				EUR 540,000	Bank of America Corp, 0.694%, 22/03/31	426,827	0.19



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	77,306	0.03	EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	73,446	0.03
EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	78,760	0.03	EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	71,619	0.03
EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	94,720	0.04	EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	83,752	0.04
EUR 150,000	Baxter International Inc, 1.300%, 15/05/29	128,756	0.06	EUR 110,000	Colgate-Palmolive Co, 1.375%, 06/03/34	90,107	0.04
EUR 100,000	Becton Dickinson and Co, 0.034%, 13/08/25	91,980	0.04	EUR 100,000	Colgate-Palmolive Co, 0.875%, 12/11/39	68,491	0.03
EUR 100,000	BlackRock Inc, 1.250%, 06/05/25	95,084	0.04	EUR 100,000	Comcast Corp, zero coupon, 14/09/26	88,373	0.04
EUR 200,000	Booking Holdings Inc, 2.375%, 23/09/24	195,762	0.08	EUR 300,000	Comcast Corp, 0.250%, 20/05/27	255,589	0.11
EUR 460,000	Booking Holdings Inc, 0.100%, 08/03/25	430,381	0.19	EUR 200,000	Comcast Corp, 0.750%, 20/02/32	157,232	0.07
EUR 120,000	Booking Holdings Inc, 1.800%, 03/03/27	111,277	0.05	EUR 100,000	Comcast Corp, 1.250%, 20/02/40	68,417	0.03
EUR 200,000	Booking Holdings Inc, 0.500%, 08/03/28	171,596	0.07	EUR 100,000	Danaher Corp, 2.100%, 30/09/26	94,718	0.04
EUR 110,000	Booking Holdings Inc, 4.250%, 15/05/29	111,398	0.05	EUR 100,000	Danaher Corp, 2.500%, 30/03/30	92,995	0.04
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	102,980	0.04	EUR 370,000	Digital Euro Finco LLC, 2.500%, 16/01/26	344,659	0.15
EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	104,475	0.05	EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	91,266	0.04
EUR 270,000	BorgWarner Inc, 1.000%, 19/05/31	209,963	0.09	EUR 100,000	Dover Corp, 1.250%, 09/11/26	91,173	0.04
EUR 150,000	Boston Scientific Corp, 0.625%, 01/12/27	131,074	0.06	EUR 200,000	Dover Corp, 0.750%, 04/11/27	174,470	0.08
EUR 200,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	190,062	0.08	EUR 170,000	Ecolab Inc, 2.625%, 08/07/25	165,594	0.07
EUR 150,000	Capital One Financial Corp, 0.800%, 12/06/24	143,332	0.06	EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	94,186	0.04
EUR 110,000	Capital One Financial Corp, 1.650%, 12/06/29	89,330	0.04	EUR 100,000	Eli Lilly & Co, 2.125%, 03/06/30	91,640	0.04
EUR 170,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	160,351	0.07	EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	75,445	0.03
EUR 140,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	125,082	0.05	EUR 300,000	Eli Lilly & Co, 1.700%, 01/11/49	208,389	0.09
EUR 180,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	145,656	0.06	EUR 150,000	Emerson Electric Co, 2.000%, 15/10/29	136,642	0.06
EUR 250,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	204,360	0.09	EUR 200,000	Equinix Inc, 0.250%, 15/03/27	174,148	0.08
EUR 350,000	Citigroup Inc, 1.250%, 06/07/26	327,414	0.14	EUR 160,000	Equinix Inc, 1.000%, 15/03/33	118,794	0.05
EUR 340,000	Citigroup Inc, 2.125%, 10/09/26	319,100	0.14	EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	96,711	0.04
EUR 150,000	Citigroup Inc, 0.500%, 08/10/27	132,027	0.06	EUR 160,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	145,216	0.06
EUR 360,000	Citigroup Inc, 1.500%, 26/10/28	313,157	0.14	EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	85,247	0.04
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	85,290	0.04	EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	173,208	0.07
EUR 100,000	Citigroup Inc, 4.112%, 22/09/33	98,038	0.04	EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	85,023	0.04
EUR 200,000	Coca-Cola Co, 1.875%, 22/09/26	189,736	0.08	EUR 200,000	General Electric Co, 1.500%, 17/05/29	176,300	0.08
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	91,359	0.04	EUR 100,000	General Motors Financial Co Inc, 0.600%, 20/05/27	86,117	0.04
EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	248,948	0.11	EUR 100,000	General Motors Financial Co Inc, 4.300%, 15/02/29	97,343	0.04
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	81,200	0.04	EUR 200,000	General Motors Financial Co Inc, 4.500%, perpetual	198,342	0.09
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	85,076	0.04	EUR 380,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	371,199	0.16
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	75,535	0.03	EUR 200,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	197,204	0.09
EUR 100,000	Coca-Cola Co, 0.375%, 15/03/33	74,384	0.03	EUR 110,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	104,315	0.04
EUR 150,000	Coca-Cola Co, 1.625%, 09/03/35	123,296	0.05	EUR 250,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	233,052	0.10

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	167,236	0.07	EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	74,606	0.03
EUR 220,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	200,748	0.09	EUR 100,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	84,222	0.04
EUR 140,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	126,378	0.05	EUR 100,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	91,730	0.04
EUR 150,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	127,265	0.05	EUR 270,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	234,217	0.10
EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	81,011	0.03	EUR 100,000	Mastercard Inc, 2.100%, 01/12/27	93,979	0.04
EUR 430,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	319,980	0.14	EUR 300,000	McDonald's Corp, 0.900%, 15/06/26	276,498	0.12
EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	94,777	0.04	EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	93,036	0.04
EUR 130,000	Illinois Tool Works Inc, 1.000%, 05/06/31	106,172	0.05	EUR 100,000	McDonald's Corp, 1.750%, 03/05/28	91,487	0.04
EUR 290,000	Illinois Tool Works Inc, 3.000%, 19/05/34	270,022	0.12	EUR 500,000	McDonald's Corp, 2.375%, 31/05/29	463,730	0.20
EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	95,178	0.04	EUR 400,000	McDonald's Corp, 2.625%, 11/06/29	370,964	0.16
EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	283,644	0.12	EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	86,874	0.04
EUR 100,000	International Business Machines Corp, 2.875%, 07/11/25	97,821	0.04	EUR 300,000	McDonald's Corp, 1.600%, 15/03/31	258,426	0.11
EUR 200,000	International Business Machines Corp, 1.250%, 29/01/27	182,760	0.08	EUR 300,000	McDonald's Corp, 3.000%, 31/05/34	276,192	0.12
EUR 160,000	International Business Machines Corp, 0.300%, 11/02/28	136,898	0.06	EUR 200,000	McDonald's Corp, 4.250%, 07/03/35	204,832	0.09
EUR 200,000	International Business Machines Corp, 1.500%, 23/05/29	176,184	0.08	EUR 100,000	McKesson Corp, 1.500%, 17/11/25	94,355	0.04
EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	173,856	0.08	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	94,317	0.04
EUR 180,000	International Business Machines Corp, 0.650%, 11/02/32	138,499	0.06	EUR 100,000	Merck & Co Inc, 2.500%, 15/10/34	90,528	0.04
EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	76,833	0.03	EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	76,782	0.03
EUR 350,000	International Business Machines Corp, 1.200%, 11/02/40	233,362	0.10	EUR 320,000	Microsoft Corp, 2.625%, 02/05/33	306,509	0.13
EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	89,098	0.04	EUR 300,000	MMS USA Investments Inc, 0.625%, 13/06/25	280,323	0.12
EUR 200,000	Johnson & Johnson, 1.650%, 20/05/35	171,140	0.07	EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	84,911	0.04
EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	192,354	0.08	EUR 260,000	Molson Coors Brewing Co, 1.250%, 15/07/24	251,701	0.11
EUR 150,000	JPMorgan Chase & Co, 3.000%, 19/02/26	146,917	0.06	EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	170,474	0.07
EUR 320,000	JPMorgan Chase & Co, 1.500%, 29/10/26	295,866	0.13	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	75,341	0.03
EUR 400,000	JPMorgan Chase & Co, 1.090%, 11/03/27	365,676	0.16	EUR 160,000	Mondelez International Inc, 1.375%, 17/03/41	107,149	0.05
EUR 480,000	JPMorgan Chase & Co, 1.638%, 18/05/28	434,270	0.19	EUR 100,000	Moody's Corp, 1.750%, 09/03/27	92,798	0.04
EUR 330,000	JPMorgan Chase & Co, 1.963%, 23/03/30	291,156	0.13	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	83,587	0.04
EUR 150,000	JPMorgan Chase & Co, 1.001%, 25/07/31	120,848	0.05	EUR 380,000	Morgan Stanley, 2.103%, 08/05/26	362,653	0.16
EUR 200,000	JPMorgan Chase & Co, 1.047%, 04/11/32	155,880	0.07	EUR 360,000	Morgan Stanley, 1.342%, 23/10/26	334,505	0.14
				EUR 270,000	Morgan Stanley, 1.875%, 27/04/27	247,693	0.11
				EUR 190,000	Morgan Stanley, 4.813%, 25/10/28	192,003	0.08
				EUR 300,000	Morgan Stanley, 4.656%, 02/03/29	301,602	0.13
				EUR 370,000	Morgan Stanley, 0.495%, 26/10/29	301,650	0.13
				EUR 200,000	Morgan Stanley, 0.497%, 07/02/31	155,436	0.07
				EUR 460,000	Morgan Stanley, 1.102%, 29/04/33	349,076	0.15
				EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	80,915	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.37% <i>(continued)</i>				Corporate Bonds - 96.37% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 320,000	Netflix Inc, 3.000%, 15/06/25	313,469	0.14	EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	95,634	0.04
EUR 200,000	Netflix Inc, 3.875%, 15/11/29	194,852	0.08	EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	89,988	0.04
EUR 100,000	Oracle Corp, 3.125%, 10/07/25	98,291	0.04	EUR 280,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	239,616	0.10
EUR 100,000	Parker-Hannifin Corp, 1.125%, 01/03/25	94,885	0.04	EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	95,061	0.04
EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	86,956	0.04	EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	86,786	0.04
EUR 360,000	PepsiCo Inc, 1.125%, 18/03/31	303,890	0.13	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	81,460	0.04
EUR 390,000	PepsiCo Inc, 0.750%, 14/10/33	299,992	0.13	EUR 100,000	US Bancorp, 0.850%, 07/06/24	95,830	0.04
EUR 230,000	PerkinElmer Inc, 1.875%, 19/07/26	213,902	0.09	EUR 200,000	Verizon Communications, 1.875%, 26/10/29	176,388	0.08
EUR 100,000	Pfizer Inc, 1.000%, 06/03/27	91,659	0.04	EUR 130,000	Verizon Communications Inc, 0.875%, 02/04/25	123,158	0.05
EUR 190,000	PPG Industries Inc, 0.875%, 03/11/25	176,831	0.08	EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	98,358	0.04
EUR 200,000	PPG Industries Inc, 1.400%, 13/03/27	181,080	0.08	EUR 200,000	Verizon Communications Inc, 1.375%, 27/10/26	184,586	0.08
EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	95,771	0.04	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	89,375	0.04
EUR 130,000	Procter & Gamble Co, 4.875%, 11/05/27	136,822	0.06	EUR 150,000	Verizon Communications Inc, 0.375%, 22/03/29	123,209	0.05
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	89,597	0.04	EUR 150,000	Verizon Communications Inc, 1.250%, 08/04/30	126,030	0.05
EUR 200,000	Procter & Gamble Co, 0.350%, 05/05/30	163,498	0.07	EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	89,860	0.04
EUR 300,000	Procter & Gamble Co, 0.900%, 04/11/41	197,547	0.09	EUR 100,000	Verizon Communications Inc, 0.875%, 19/03/32	77,107	0.03
EUR 200,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	174,574	0.08	EUR 200,000	Verizon Communications Inc, 0.750%, 22/03/32	153,034	0.07
EUR 300,000	Prologis Euro Finance LLC, 1.500%, 08/02/34	223,272	0.10	EUR 250,000	Verizon Communications Inc, 1.300%, 18/05/33	192,972	0.08
EUR 310,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	211,476	0.09	EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	104,832	0.05
EUR 300,000	Prologis Euro Finance LLC, 4.625%, perpetual	301,836	0.13	EUR 225,000	Verizon Communications Inc, 2.875%, 15/01/38	191,725	0.08
EUR 100,000	PVH Corp, 3.125%, 15/12/27	95,349	0.04	EUR 100,000	VF Corp, 0.250%, 25/02/28	83,117	0.04
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	94,740	0.04	EUR 100,000	VF Corp, 0.625%, 25/02/32	72,574	0.03
EUR 130,000	Southern Power Co, 1.850%, 20/06/26	121,706	0.05	EUR 460,000	Visa Inc, 1.500%, 15/06/26	431,613	0.19
EUR 200,000	Stryker Corp, 0.750%, 01/03/29	169,050	0.07	EUR 120,000	Visa Inc, 2.375%, 15/06/34	109,193	0.05
EUR 350,000	Stryker Corp, 2.625%, 30/11/30	320,596	0.14	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	92,600	0.04
EUR 200,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	187,604	0.08	EUR 100,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	94,594	0.04
EUR 200,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	187,708	0.08	EUR 100,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	88,641	0.04
EUR 100,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	93,045	0.04				
EUR 200,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	172,992	0.07	<b>Total United States</b>		<b>37,284,280</b>	<b>16.12</b>
EUR 100,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	90,467	0.04	<b>Total Corporate Bonds</b>		<b>222,855,412</b>	<b>96.37</b>
EUR 100,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	80,101	0.03	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>222,855,412</b>	<b>96.37</b>
EUR 150,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	134,901	0.06				
EUR 210,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	135,534	0.06				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities				Other transferable securities <i>(continued)</i>			
Corporate Bonds - 2.75%				Corporate Bonds - 2.75% <i>(continued)</i>			
Belgium				Spain			
EUR 100,000	KBC Group NV, 0.750%, 31/05/31	78,350	0.03	EUR 200,000	Banco De SABadell SA, 0.875%, 22/07/25	185,422	0.08
Total Belgium		78,350	0.03	EUR 200,000	Banco Santander SA, 0.625%, 24/06/29	165,940	0.07
Czech Republic				EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	77,209	0.03
EUR 200,000	Raiffeisenbank AS, 1.000%, 09/06/28	149,988	0.06	Total Spain		428,571	0.18
Total Czech Republic		149,988	0.06	Sweden			
Denmark				EUR 370,000	Lansforsakringar Bank AB, 4.000%, perpetual	364,365	0.16
EUR 200,000	Aareal Bank AG, 0.750%, 18/04/28	152,794	0.07	EUR 210,000	Volvo Treasury AB, zero coupon, perpetual	188,093	0.08
EUR 200,000	Rwe AG, 2.125%, 24/05/26	189,494	0.08	Total Sweden		552,458	0.24
Total Denmark		342,288	0.15	United States			
France				EUR 230,000	AbbVie Inc, 1.250%, 01/06/24	223,891	0.10
EUR 100,000	Arval Service Lease SA, 0.875%, 17/02/25	94,390	0.04	EUR 150,000	AbbVie Inc, 2.125%, 01/06/29	136,572	0.06
EUR 200,000	Banque Fed Cred, 0.250%, 29/06/28	167,154	0.07	EUR 200,000	AT&T Inc, 1.800%, 05/09/26	186,696	0.08
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32	153,296	0.07	EUR 100,000	AT&T Inc, 2.350%, 05/09/29	90,868	0.04
EUR 100,000	Credit Agricole SA, 4.000%, 18/01/33	99,949	0.04	EUR 470,000	Bank of America Corp, 1.776%, perpetual	434,529	0.19
Total France		514,789	0.22	EUR 150,000	General Electric Co, 4.125%, 19/09/35	148,980	0.06
Germany				EUR 310,000	Worley US Finance Sub, 0.875%, 09/06/26	276,647	0.12
EUR 200,000	Amprion GmbH, 3.450%, 22/09/27	195,892	0.09	Total United States		1,498,183	0.65
EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	301,368	0.13	Total Corporate Bonds		6,367,409	2.75
EUR 100,000	Rwe AG, 0.625%, 11/06/31	77,075	0.03	Total Other transferable securities		6,367,409	2.75
EUR 365,000	Volkswagen Leasing GmbH, 0.375%, perpetual	323,510	0.14	TOTAL INVESTMENTS		229,222,821	99.12
EUR 200,000	Vonovia SE, 1.500%, 14/06/41	110,884	0.05	Other Net Assets/(Liabilities)		2,035,721	0.88
Total Germany		1,008,729	0.44	TOTAL NET ASSETS		231,258,542	100.00
Japan							
EUR 360,000	East Japan Railway Co, 2.614%, 08/09/25	349,931	0.15				
Total Japan		349,931	0.15				
Luxembourg							
EUR 100,000	ACEF Holdings SCA, 0.750%, 14/06/28	81,706	0.04				
EUR 420,000	P3 Group Sarl, 0.875%, 26/01/26	370,121	0.16				
Total Luxembourg		451,827	0.20				
Netherlands							
EUR 300,000	Ne Property BV, 2.000%, 20/01/30	221,589	0.10				
EUR 300,000	Siemens Energy AG, 4.000%, perpetual	293,430	0.13				
EUR 100,000	Stellantis NV, 4.500%, 07/07/28	101,895	0.04				
EUR 100,000	Universal Music Group NV, 3.750%, 30/06/32	97,845	0.04				
EUR 320,000	Wabtec Transportation, 1.250%, 03/12/27	277,536	0.12				
Total Netherlands		992,295	0.43				



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16%				Corporate Bonds - 92.16% <i>(continued)</i>			
Argentina				Austria <i>(continued)</i>			
USD 81,900	Generacion Mediterranea SA / Central Termica Roca SA, 9.875%, 01/12/27	63,979	0.01	USD 200,000	Benteler International AG, 10.500%, 15/05/28	202,000	0.04
USD 63,000	Genneia SA, 8.750%, 02/09/27	61,404	0.01	USD 100,000	BRF GmbH, 4.350%, 29/09/26	90,550	0.02
USD 150,000	MSU Energy SA / UGEN SA / UENSA SA, 6.875%, 01/02/25	104,994	0.02	USD 100,000	lochpe Maxion Wheels MX, 5.000%, perpetual	84,500	0.01
USD 50,000	Pampa Energia SA, 9.500%, 08/12/26	52,338	0.01	USD 100,000	Klabin Austria GmbH, 5.750%, 03/04/29	98,282	0.02
USD 250,000	Pampa Energia SA, 7.500%, 24/01/27	237,153	0.05	USD 200,000	Klabin Austria GmbH, 3.200%, 12/01/31	159,900	0.03
USD 45,000	Pan American Energy LLC/Argentina, 9.125%, 30/04/27	48,580	0.01	USD 120,000	Klabin Austria GmbH, 7.000%, 03/04/49	115,008	0.02
USD 97,000	Telecom Argentina SA, 8.500%, 06/08/25	93,591	0.02	EUR 100,000	Sappi Papier Holding GmbH, 3.625%, 15/03/28	95,604	0.02
USD 100,000	Telecom Argentina SA, 8.000%, 18/07/26	90,500	0.02	<b>Total Austria</b>		<b>1,388,512</b>	<b>0.26</b>
USD 25,000	YPF Energia Electrica SA, 10.000%, 25/07/26	23,252	0.00	Azerbaijan			
USD 25,000	YPF SA, 8.500%, 23/03/25	23,938	0.00	USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	205,888	0.04
USD 350,000	YPF SA, 8.500%, 28/07/25	321,539	0.06	<b>Total Azerbaijan</b>		<b>205,888</b>	<b>0.04</b>
USD 63,461	YPF SA, 9.000%, 12/02/26	63,013	0.01	Belgium			
USD 380,000	YPF SA, 6.950%, 21/07/27	311,782	0.06	EUR 200,000	Azelis Finance NV, 5.750%, 15/03/28	218,227	0.04
USD 250,000	YPF SA, 9.000%, 30/06/29	228,092	0.04	EUR 100,000	LSF XI Magpie Bidco Sarl, 7.250%, 30/06/27	99,936	0.02
USD 200,000	YPF SA, 7.000%, 30/09/33	149,037	0.03	EUR 200,000	Ontex Group NV, 3.500%, 15/07/26	191,632	0.04
USD 210,000	YPF SA, 7.000%, 15/12/47	142,800	0.03	EUR 100,000	Solvay SA, 2.500%, 31/12/99	100,099	0.02
<b>Total Argentina</b>		<b>2,015,992</b>	<b>0.38</b>	<b>Total Belgium</b>		<b>609,894</b>	<b>0.12</b>
Australia				Bermuda			
USD 99,000	FMG Resources August 2006 Pty Ltd, 4.500%, 15/09/27	92,194	0.02	USD 150,000	Geopark Ltd, 5.500%, 17/01/27	121,728	0.02
USD 250,000	FMG Resources August 2006 Pty Ltd, 5.875%, 15/04/30	238,153	0.05	USD 225,000	Investment Energy Resources Ltd, 6.250%, 26/04/29	204,975	0.04
USD 394,000	FMG Resources August 2006 Pty Ltd, 4.375%, 01/04/31	336,404	0.06	USD 200,000	Lancashire Holdings Ltd, 5.625%, 18/09/41	165,300	0.03
USD 288,000	FMG Resources August 2006 Pty Ltd, 6.125%, 15/04/32	274,453	0.05	USD 342,000	Nabors Industries Ltd, 7.250%, 15/01/26	319,264	0.06
USD 150,000	Infrabuild Australia Pty Ltd, 12.000%, 01/10/24	145,859	0.03	USD 125,000	Nabors Industries Ltd, 7.500%, 15/01/28	110,312	0.02
USD 172,000	Mineral Resources Ltd, 8.125%, 01/05/27	171,948	0.03	USD 67,000	NCL Corp Ltd, 3.625%, 15/12/24	64,359	0.01
USD 185,000	Mineral Resources Ltd, 8.000%, 01/11/27	184,722	0.03	USD 562,000	NCL Corp Ltd, 5.875%, 15/03/26	525,704	0.10
USD 120,000	Mineral Resources Ltd, 8.500%, 01/05/30	120,411	0.02	USD 150,000	NCL Corp Ltd, 8.375%, 01/02/28	156,732	0.03
USD 200,000	Nickel Industries Ltd, 11.250%, 21/10/28	204,100	0.04	USD 213,000	NCL Finance Ltd, 6.125%, 15/03/28	191,705	0.04
USD 150,000	NUFARM AUSTRALIA/AMERICA, 5.000%, 27/01/30	132,841	0.03	USD 75,000	Sagcor Financial Co Ltd, 5.300%, 13/05/28	70,688	0.01
USD 275,000	Perenti Finance Pty Ltd, 6.500%, 07/10/25	268,537	0.05	USD 361,000	Valaris Ltd, 8.375%, 30/04/30	362,213	0.07
<b>Total Australia</b>		<b>2,169,622</b>	<b>0.41</b>	USD 93,000	Viking Cruises Ltd, 13.000%, 15/05/25	97,656	0.02
Austria				USD 336,000	Viking Cruises Ltd, 5.875%, 15/09/27	308,824	0.06
EUR 200,000	ams AG, 6.000%, 31/07/25	194,198	0.04	USD 209,000	Viking Cruises Ltd, 7.000%, 15/02/29	194,370	0.04
USD 270,000	ams AG, 7.000%, 31/07/25	238,415	0.04	USD 203,000	Viking Cruises Ltd, 9.125%, 15/07/31	205,093	0.04
EUR 100,000	Benteler International AG, 9.375%, 15/05/28	110,055	0.02	USD 45,000	Viking Ocean Cruises Ship VII Ltd, 5.625%, 15/02/29	41,175	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Bermuda <i>(continued)</i>				British Virgin Islands <i>(continued)</i>			
USD 121,000	VOC Escrow Ltd, 5.000%, 15/02/28	111,017	0.02	USD 200,000	ENN Clean Energy International Investment Ltd, 3.375%, 12/05/26	185,186	0.04
USD 100,000	Weatherford International Ltd, 6.500%, 15/09/28	100,135	0.02	USD 250,000	Fortune Star BVI Ltd, 6.850%, 02/07/24	225,125	0.04
USD 537,000	Weatherford International Ltd, 8.625%, 30/04/30	545,252	0.10	USD 200,000	Fortune Star BVI Ltd, 5.950%, 19/10/25	157,760	0.03
<b>Total Bermuda</b>		<b>3,896,502</b>	<b>0.74</b>	EUR 100,000	Fortune Star BVI Ltd, 3.950%, 02/10/26	73,643	0.01
Brazil				USD 200,000	Fortune Star BVI Ltd, 5.050%, 27/01/27	137,020	0.03
USD 100,000	B3 SA - Brasil Bolsa Balcao, 4.125%, 20/09/31	85,149	0.02	USD 200,000	Franshion Brilliant Ltd, 6.000%, perpetual	177,767	0.03
USD 150,000	Banco Bradesco SA, 3.200%, 27/01/25	143,183	0.03	USD 200,000	Greenland Global Investment Ltd, 5.875%, 03/07/26	34,100	0.01
USD 85,000	Banco Bradesco SAyman Islands, 4.375%, 18/03/27	80,529	0.01	USD 200,000	New Metro Global Ltd, 4.800%, 15/12/24	135,400	0.03
USD 450,000	Banco BTG Pactual SA, 4.500%, 10/01/25	434,944	0.08	USD 200,000	New Metro Global Ltd, 4.625%, 15/10/25	99,000	0.02
USD 200,000	Banco do Brasil SA, 4.875%, 11/01/29	188,351	0.04	USD 200,000	RKPF Overseas 2019 A Ltd, 5.900%, 05/03/25	125,490	0.02
USD 200,000	Banco do Brasil SA, 6.250%, 18/04/30	198,800	0.04	USD 200,000	RKPF Overseas 2019 A Ltd, 6.000%, 04/09/25	113,666	0.02
USD 150,000	Banco do Brasil SAyman, 4.625%, 15/01/25	146,130	0.03	USD 200,000	RKPF Overseas 2020 A Ltd, 5.200%, 12/01/26	105,803	0.02
USD 200,000	Banco do Brasil SAyman, 3.250%, 30/09/26	184,463	0.03	USD 200,000	RKPF Overseas 2020 A Ltd, 5.125%, 26/07/26	90,184	0.02
USD 200,000	Banco Votorantim SA, 4.375%, 29/07/25	192,011	0.04	USD 200,000	Sino-Ocean Land Treasure Finance I Ltd, 6.000%, 30/07/24	72,593	0.01
USD 200,000	BRF SA, 4.875%, 24/01/30	162,700	0.03	USD 200,000	Sino-Ocean Land Treasure Finance II Ltd, 5.950%, 04/02/27	43,264	0.01
USD 100,000	BRF SA, 5.750%, 21/09/50	66,787	0.01	USD 200,000	Sino-Ocean Land Treasure IV Ltd, 4.750%, 05/08/29	39,822	0.01
USD 200,000	Cemig Geracao e Transmissao SA, 9.250%, 05/12/24	201,750	0.04	USD 50,000	Studio City Co Ltd, 7.000%, 15/02/27	46,836	0.01
USD 200,000	Cosan SA, 5.500%, 20/09/29	181,022	0.03	USD 135,000	Studio City Finance Ltd, 6.000%, 15/07/25	125,282	0.02
USD 350,000	Csn Resources SA, 4.625%, perpetual	267,213	0.05	USD 25,000	Studio City Finance Ltd, 6.500%, 15/01/28	20,875	0.00
USD 200,000	Globo Comunicacao e Participacoes SA, 4.875%, 22/01/30	160,275	0.03	USD 430,000	Studio City Finance Ltd, 5.000%, 15/01/29	318,641	0.06
USD 200,000	Itau Unibanco Holding SA, 4.625%, perpetual	154,973	0.03	USD 250,000	Wanda Properties Global Co Ltd, 11.000%, 20/01/25	108,710	0.02
USD 200,000	Itau Unibanco Holdings SAyman Island, 4.500%, 21/11/29	192,550	0.04	<b>Total British Virgin Islands</b>		<b>2,958,693</b>	<b>0.56</b>
USD 200,000	Itau Unibanco Holdings SAyman Island, 3.875%, 15/04/31	183,432	0.03	Bulgaria			
USD 200,000	Natura Cosmeticos SA, 4.125%, 03/05/28	173,022	0.03	EUR 150,000	Bulgarian Energy Holdings EAD, 3.500%, 28/06/25	155,471	0.03
<b>Total Brazil</b>		<b>3,397,284</b>	<b>0.64</b>	EUR 200,000	Bulgarian Energy Holdings EAD, 2.450%, 22/07/28	179,552	0.03
British Virgin Islands				<b>Total Bulgaria</b>		<b>335,023</b>	<b>0.06</b>
USD 100,000	Arcos Dorados Holdings Inc, 5.875%, 04/04/27	98,415	0.02	Canada			
USD 100,000	CAS Capital No 1 Ltd, 4.000%, perpetual	82,120	0.02	USD 73,000	1011778 BC ULC / New Red Finance Inc, 5.750%, 15/04/25	72,888	0.01
USD 180,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 5.250%, 27/04/29	166,233	0.03	USD 535,000	1011778 BC ULC / New Red Finance Inc, 3.875%, 15/01/28	488,516	0.09
USD 200,000	Champion Path Holdings Ltd, 4.500%, 27/01/26	175,758	0.03	USD 307,000	1011778 BC ULC / New Red Finance Inc, 4.375%, 15/01/28	283,449	0.05

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 100,000	1011778 BC ULC / New Red Finance Inc, 3.500%, 15/02/29	87,703	0.02	USD 60,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 5.000%, 15/06/29	48,044	0.01
USD 956,000	1011778 BC ULC / New Red Finance Inc, 4.000%, 15/10/30	818,163	0.15	USD 95,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 4.875%, 15/02/30	74,442	0.01
USD 315,000	Air Canada, 3.875%, 15/08/26	291,990	0.06	USD 100,000	Canacol Energy Ltd, 5.750%, 24/11/28	85,539	0.02
CAD 470,000	Air Canada, 4.625%, 15/08/29	319,551	0.06	USD 74,000	Clarios Global LP, 6.750%, 15/05/25	74,045	0.01
USD 75,000	Akumin Escrow Inc, 7.500%, 01/08/28	49,408	0.01	USD 50,000	Conuma Resources Ltd, 13.125%, 01/05/28	47,294	0.01
USD 125,000	Akumin Inc, 7.000%, 01/11/25	102,187	0.02	CAD 100,000	Doman Building Materials Group Ltd, 5.250%, 15/05/26	68,392	0.01
USD 200,000	Algonquin Power & Utilities Corp, 4.750%, 18/01/82	159,554	0.03	USD 80,000	Eldorado Gold Corp, 6.250%, 01/09/29	71,619	0.01
CAD 100,000	Algonquin Power & Utilities Corp, 5.250%, 18/01/82	59,694	0.01	USD 200,000	Emera Inc, 6.750%, 15/06/76	193,396	0.04
CAD 50,000	AltaGas Ltd, 5.250%, 11/01/82	30,030	0.01	USD 70,000	Empire Communities Corp, 7.000%, 15/12/25	66,150	0.01
USD 60,000	ATS Automation Tooling Systems Inc, 4.125%, 15/12/28	53,701	0.01	USD 249,000	Enerflex Ltd, 9.000%, 15/10/27	242,270	0.05
USD 120,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP, 8.750%, 15/07/26	114,909	0.02	USD 100,000	ERO Copper Corp, 6.500%, 15/02/30	86,272	0.02
USD 390,000	Bausch Health Cos Inc, 5.500%, 01/11/25	344,596	0.07	USD 310,000	First Quantum Minerals Ltd, 7.500%, 01/04/25	309,614	0.06
USD 350,000	Bausch Health Cos Inc, 9.000%, 15/12/25	305,224	0.06	USD 690,000	First Quantum Minerals Ltd, 6.875%, 01/03/26	674,873	0.13
USD 455,000	Bausch Health Cos Inc, 6.125%, 01/02/27	291,291	0.06	USD 350,000	First Quantum Minerals Ltd, 8.625%, 01/06/31	358,708	0.07
USD 100,000	Bausch Health Cos Inc, 5.750%, 15/08/27	61,250	0.01	CAD 120,000	Ford Credit Canada Co, 4.460%, 13/11/24	88,101	0.02
USD 500,000	Bausch Health Cos Inc, 5.000%, 30/01/28	210,000	0.04	CAD 250,000	Ford Credit Canada Co, 2.961%, 16/09/26	165,785	0.03
USD 519,000	Bausch Health Cos Inc, 11.000%, 30/09/28	367,192	0.07	USD 100,000	Frontera Energy Corp, 7.875%, 21/06/28	72,842	0.01
USD 148,000	Bausch Health Cos Inc, 6.250%, 15/02/29	62,900	0.01	USD 183,000	Garda World Security Corp, 4.625%, 15/02/27	167,389	0.03
USD 30,000	Bausch Health Cos Inc, 7.250%, 30/05/29	12,750	0.00	USD 196,000	Garda World Security Corp, 9.500%, 01/11/27	189,354	0.04
USD 333,000	Bausch Health Cos Inc, 5.250%, 30/01/30	138,512	0.03	USD 40,000	Garda World Security Corp, 7.750%, 15/02/28	39,705	0.01
USD 68,000	Bausch Health Cos Inc, 14.000%, 15/10/30	40,460	0.01	USD 162,000	Garda World Security Corp, 6.000%, 01/06/29	132,751	0.03
USD 106,000	Baytex Energy Corp, 8.750%, 01/04/27	107,361	0.02	USD 125,000	Gfl Environmental Inc, 4.750%, 15/06/29	114,212	0.02
USD 217,000	Baytex Energy Corp, 8.500%, 30/04/30	211,911	0.04	USD 170,000	GFL Environmental Inc, 4.250%, 01/06/25	164,065	0.03
USD 497,000	Bombardier Inc, 7.125%, 15/06/26	493,653	0.09	USD 344,000	GFL Environmental Inc, 3.750%, 01/08/25	327,285	0.06
USD 554,000	Bombardier Inc, 7.875%, 15/04/27	552,530	0.10	USD 145,000	GFL Environmental Inc, 5.125%, 15/12/26	139,894	0.03
USD 136,000	Bombardier Inc, 6.000%, 15/02/28	128,545	0.02	USD 405,000	GFL Environmental Inc, 4.000%, 01/08/28	362,024	0.07
USD 270,000	Bombardier Inc, 7.500%, 01/02/29	266,855	0.05	USD 133,000	GFL Environmental Inc, 3.500%, 01/09/28	118,362	0.02
USD 70,000	Bombardier Inc, 7.450%, 01/05/34	79,800	0.02	USD 124,000	GFL Environmental Inc, 4.375%, 15/08/29	110,365	0.02
CAD 225,000	Brookfield Property Finance ULC, 3.926%, 24/08/25	155,244	0.03	CAD 40,000	Gibson Energy Inc, 2.450%, 14/07/25	28,295	0.01
CAD 120,000	Brookfield Property Finance ULC, 4.000%, 30/09/26	77,897	0.01				
CAD 50,000	Brookfield Property Finance ULC, 3.930%, 15/01/27	32,067	0.01				
USD 147,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 6.250%, 15/09/27	134,992	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 75,000	Gibson Energy Inc, 2.850%, 14/07/27	51,466	0.01	CAD 110,000	Pembina Pipeline Corp, 4.800%, 25/01/81	67,729	0.01
CAD 125,000	Gibson Energy Inc, 3.600%, 17/09/29	85,490	0.02	USD 100,000	Precision Drilling Corp, 7.125%, 15/01/26	98,743	0.02
CAD 90,000	Gibson Energy Inc, 5.250%, 22/12/80	56,158	0.01	USD 75,000	Precision Drilling Corp, 6.875%, 15/01/29	67,737	0.01
USD 300,000	goeasy Ltd, 5.375%, 01/12/24	291,029	0.05	USD 150,000	Rogers Communications Inc, 5.250%, 15/03/82	138,852	0.03
USD 125,000	goeasy Ltd, 4.375%, 01/05/26	114,000	0.02	CAD 100,000	Russel Metals Inc, 5.750%, 27/10/25	74,769	0.01
USD 100,000	Gran Colombia Gold Corp, 6.875%, 09/08/26	73,226	0.01	CAD 50,000	Secure Energy Services Inc, 7.250%, 30/12/26	37,195	0.01
USD 99,000	Hudbay Minerals Inc, 4.500%, 01/04/26	92,183	0.02	CAD 30,000	SNC-Lavalin Group Inc, 3.800%, 19/08/24	21,922	0.00
USD 162,000	Hudbay Minerals Inc, 6.125%, 01/04/29	149,165	0.03	USD 279,000	Strathcona Resources Ltd, 6.875%, 01/08/26	244,232	0.05
USD 120,000	Husky III Holdings Ltd, 13.000%, 15/02/25	109,200	0.02	CAD 100,000	Superior Plus LP, 4.250%, 18/05/28	67,117	0.01
USD 120,000	Iamgold Corp, 5.750%, 15/10/28	89,779	0.02	USD 196,000	Superior Plus LP / Superior General Partner Inc, 4.500%, 15/03/29	171,818	0.03
CAD 380,000	Inter Pipeline Ltd, 6.875%, 26/03/79	268,750	0.05	USD 255,000	Taseko Mines Ltd, 7.000%, 15/02/26	232,498	0.04
USD 100,000	Jones Deslauriers Insurance Management Inc, 10.500%, 15/12/30	100,308	0.02	USD 75,000	Teine Energy Ltd, 6.875%, 15/04/29	68,451	0.01
CAD 80,000	Keyera Corp, 6.875%, 13/06/79	56,595	0.01	USD 49,000	Telesat Canada / Telesat LLC, 5.625%, 06/12/26	30,239	0.01
CAD 210,000	Keyera Corp, 5.950%, 10/03/81	136,582	0.03	USD 25,000	Telesat Canada / Telesat LLC, 4.875%, 01/06/27	15,000	0.00
CAD 60,000	Laurentian Bank of Canada, 5.095%, 15/06/32	42,389	0.01	USD 97,000	Telesat Canada / Telesat LLC, 6.500%, 15/10/27	38,997	0.01
USD 172,000	Masonite International Corp, 5.375%, 01/02/28	163,954	0.03	USD 40,000	TransAlta Corp, 7.750%, 15/11/29	41,180	0.01
USD 70,000	Masonite International Corp, 3.500%, 15/02/30	58,799	0.01	CAD 20,000	TransAlta Corp, 6.900%, 15/11/30	15,323	0.00
USD 75,000	Mattamy Group Corp, 5.250%, 15/12/27	69,889	0.01	USD 49,000	TransAlta Corp, 6.500%, 15/03/40	46,641	0.01
USD 106,000	Mattamy Group Corp, 4.625%, 01/03/30	91,622	0.02	USD 45,000	Vermilion Energy Inc, 5.625%, 15/03/25	43,839	0.01
USD 25,000	Methanex Corp, 4.250%, 01/12/24	24,311	0.00	USD 80,000	Vermilion Energy Inc, 6.875%, 01/05/30	73,710	0.01
USD 251,000	Methanex Corp, 5.125%, 15/10/27	233,653	0.04	CAD 75,000	Videotron Ltd, 5.625%, 15/06/25	56,098	0.01
USD 103,000	Methanex Corp, 5.250%, 15/12/29	94,037	0.02	USD 349,000	Videotron Ltd, 5.125%, 15/04/27	334,604	0.06
USD 155,000	Methanex Corp, 5.650%, 01/12/44	126,521	0.02	CAD 100,000	Videotron Ltd, 3.625%, 15/06/28	65,582	0.01
USD 65,000	New Gold Inc, 7.500%, 15/07/27	60,696	0.01	USD 101,000	Videotron Ltd, 3.625%, 15/06/29	87,009	0.02
USD 329,000	Northriver Midstream Finance LP, 5.625%, 15/02/26	306,759	0.06	CAD 400,000	Videotron Ltd, 4.500%, 15/01/30	262,800	0.05
USD 165,000	NOVA Chemicals Corp, 4.875%, 01/06/24	161,202	0.03	CAD 150,000	Videotron Ltd, 3.125%, 15/01/31	87,781	0.02
USD 50,000	NOVA Chemicals Corp, 5.000%, 01/05/25	47,847	0.01	<b>Total Canada</b>		<b>18,922,418</b>	<b>3.58</b>
USD 425,000	NOVA Chemicals Corp, 5.250%, 01/06/27	377,962	0.07	Cayman Islands			
USD 94,000	NOVA Chemicals Corp, 4.250%, 15/05/29	76,708	0.01	USD 200,000	Agile Group Holdings Ltd, 6.050%, 13/10/25	46,433	0.01
USD 692,000	Open Text Corp, 3.875%, 15/02/28	589,316	0.11	USD 450,000	Arabian Centres Sukuk II Ltd, 5.625%, 07/10/26	412,155	0.08
USD 177,000	Parkland Corp, 5.875%, 15/07/27	170,771	0.03	USD 200,000	Arada Sukuk Ltd, 8.125%, 08/06/27	205,600	0.04
CAD 40,000	Parkland Corp, 4.375%, 26/03/29	26,488	0.01	USD 225,000	Central China Real Estate Ltd, 7.750%, 24/05/24	17,331	0.00
USD 178,000	Parkland Corp, 4.500%, 01/10/29	154,166	0.03	USD 200,000	China SCE Group Holdings Ltd, 7.000%, 02/05/25	27,000	0.00
USD 180,000	Parkland Corp, 4.625%, 01/05/30	156,070	0.03				
CAD 140,000	Parkland Corp, 3.875%, perpetual	97,601	0.02				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Cayman Islands <i>(continued)</i>				Cayman Islands <i>(continued)</i>			
USD 300,000	Country Garden Holdings Co Ltd, 7.250%, 08/04/26	104,041	0.02	USD 80,000	Seagate HDD Cayman, 4.875%, 01/06/27	76,593	0.01
USD 200,000	Country Garden Holdings Co Ltd, 5.125%, 14/01/27	61,852	0.01	USD 270,000	Seagate HDD Cayman, 4.091%, 01/06/29	237,566	0.04
USD 200,000	Country Garden Holdings Co Ltd, 3.300%, 12/01/31	53,888	0.01	USD 150,000	Seagate HDD Cayman, 8.250%, 15/12/29	156,670	0.03
USD 450,000	CSN Inova Ventures, 6.750%, 28/01/28	417,572	0.08	USD 27,000	Seagate HDD Cayman, 4.125%, 15/01/31	22,109	0.00
USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.750%, 15/02/25	196,905	0.04	USD 150,000	Seagate HDD Cayman, 8.500%, 15/07/31	157,303	0.03
USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.875%, 26/02/27	195,352	0.04	USD 307,760	Seagate HDD Cayman, 9.625%, 01/12/32	339,463	0.06
USD 200,000	DIB Tier 1 Sukuk 3 Ltd, 6.250%, perpetual	199,620	0.04	USD 100,000	Seagate HDD Cayman, 5.750%, 01/12/34	88,647	0.02
USD 450,000	DP World Salaam, 6.000%, perpetual	445,446	0.08	USD 100,000	Shelf Drilling Holdings Ltd, 8.875%, 15/11/24	99,820	0.02
USD 200,000	eHi Car Services Ltd, 7.750%, 14/11/24	155,520	0.03	USD 170,000	Shelf Drilling Holdings Ltd, 8.250%, 15/02/25	158,660	0.03
USD 200,000	GFH Sukuk Ltd, 7.500%, 28/01/25	197,350	0.04	USD 100,000	Spirit Loyalty Cayman Ltd, 8.000%, 20/09/25	100,747	0.02
USD 100,000	GGAM Finance Ltd, 7.750%, 15/05/26	100,375	0.02	USD 86,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25	86,649	0.02
USD 527,715	Global Aircraft Leasing Co Ltd, 6.500%, 15/09/24	483,044	0.09	USD 155,000	Termocandelaria Power Ltd, 7.875%, 30/01/29	139,967	0.03
USD 150,000	Grupo Aval Ltd, 4.375%, 04/02/30	117,682	0.02	USD 200,000	Times China Holdings Ltd, 6.750%, 08/07/25	13,199	0.00
USD 300,000	IHS Holding Ltd, 5.625%, 29/11/26	261,120	0.05	USD 100,000	Transocean Inc, 7.250%, 01/11/25	96,000	0.02
USD 200,000	Lamar Funding Ltd, 3.958%, 07/05/25	191,460	0.04	USD 308,000	Transocean Inc, 7.500%, 15/01/26	292,600	0.06
USD 100,000	Liberty Costa Rica Senior Secured Finance, 10.875%, 15/01/31	98,953	0.02	USD 96,000	Transocean Inc, 11.500%, 30/01/27	99,840	0.02
USD 200,000	MAF Global Securities Ltd, 6.375%, perpetual	193,902	0.04	USD 204,000	Transocean Inc, 8.000%, 01/02/27	184,930	0.03
USD 450,000	Melco Resorts Finance Ltd, 4.875%, 06/06/25	428,715	0.08	USD 150,000	Transocean Inc, 6.800%, 15/03/38	104,174	0.02
USD 50,000	Melco Resorts Finance Ltd, 5.250%, 26/04/26	46,273	0.01	USD 100,000	Transocean Inc, 7.500%, perpetual	78,778	0.01
USD 250,000	Melco Resorts Finance Ltd, 5.625%, 17/07/27	226,250	0.04	USD 58,500	Transocean Poseidon Ltd, 6.875%, 01/02/27	57,915	0.01
USD 350,000	Melco Resorts Finance Ltd, 5.750%, 21/07/28	308,000	0.06	USD 150,000	Transocean Titan Financing Ltd, 8.375%, 01/02/28	153,187	0.03
USD 250,000	Melco Resorts Finance Ltd, 5.375%, 04/12/29	206,721	0.04	EUR 100,000	UPCB Finance VII Ltd, 3.625%, 15/06/29	93,317	0.02
USD 25,000	MGM China Holdings Ltd, 5.250%, 18/06/25	23,951	0.00	USD 122,000	Wynn Macau Ltd, 4.875%, 01/10/24	118,950	0.02
USD 300,000	MGM China Holdings Ltd, 5.875%, 15/05/26	285,750	0.05	USD 470,000	Wynn Macau Ltd, 5.500%, 15/01/26	432,637	0.08
USD 200,000	MGM China Holdings Ltd, 4.750%, 01/02/27	182,000	0.03	USD 525,000	Wynn Macau Ltd, 5.625%, 26/08/28	458,062	0.09
USD 200,000	Oryx Funding Ltd, 5.800%, 03/02/31	193,070	0.04	USD 200,000	Wynn Macau Ltd, 5.125%, 15/12/29	168,012	0.03
USD 200,000	PD Sukuk Ltd, 8.750%, 23/09/25	198,500	0.04	USD 150,000	XP Inc, 3.250%, 01/07/26	132,935	0.03
USD 200,000	Powerlong Real Estate Holdings Ltd, 5.950%, 30/04/25	20,200	0.00			10,593,541	2.00
USD 100,000	Sable International Finance Ltd, 5.750%, 07/09/27	93,494	0.02	Chile			
USD 50,000	Seagate HDD Cayman, 4.750%, 01/01/25	49,286	0.01	USD 150,000	Agrosuper SA, 4.600%, 20/01/32	126,758	0.02
				USD 50,000	CAP SA, 3.900%, 27/04/31	36,400	0.01
				USD 193,726	Inversiones Latin America Power Ltda, 5.125%, 15/06/33	78,813	0.02
				<b>Total Cayman Islands</b>			

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
Chile (continued)				Finland			
USD 250,000	Latam Airlines Group SA, 13.375%, 15/10/27	269,688	0.05	EUR 100,000	Ahlstrom Holding 3 Oy, 3.625%, 04/02/28	90,016	0.02
USD 200,000	Latam Airlines Group SA, 13.375%, 15/10/29	216,464	0.04	EUR 100,000	Citycon Oyj, 3.625%, perpetual	56,200	0.01
USD 200,000	VTR Comunicaciones SpA, 4.375%, 15/04/29	102,000	0.02	EUR 200,000	SBB Treasury Oyj, 1.125%, 26/11/29	126,115	0.02
Total Chile		830,123	0.16	USD 74,000	SpA Holdings 3 Oy, 4.875%, 04/02/28	61,283	0.01
China				Total Finland		333,614	0.06
USD 850,000	Bank of Communications Co Ltd, 3.800%, perpetual	814,892	0.15	France			
USD 200,000	Greentown China Holdings Ltd, 4.700%, 29/04/25	179,740	0.04	EUR 200,000	Accor SA, 3.000%, 04/02/26	210,349	0.04
USD 1,750,000	Industrial & Commercial Bank of China Ltd, 3.200%, perpetual	1,629,687	0.31	EUR 100,000	Accor SA, 2.375%, 29/11/28	97,835	0.02
Total China		2,624,319	0.50	EUR 100,000	Accor SA, 2.625%, perpetual	102,369	0.02
Colombia				EUR 200,000	Affielou Sas, 4.250%, 19/05/26	208,468	0.04
USD 100,000	Banco Bilbao Vizcaya Argentaria Colombia SA, 4.875%, 21/04/25	95,888	0.02	EUR 100,000	Altice France SA/France, 2.125%, 15/02/25	99,963	0.02
USD 400,000	Banco de Bogota SA, 6.250%, 12/05/26	386,304	0.07	EUR 300,000	Altice France SA/France, 5.875%, 01/02/27	271,659	0.05
USD 150,000	Banco GNB Sudameris SA, 7.500%, 16/04/31	122,526	0.02	USD 550,000	Altice France SA/France, 8.125%, 01/02/27	473,749	0.09
USD 75,000	Bancolombia SA, 4.625%, 18/12/29	63,844	0.01	EUR 200,000	Altice France SA/France, 3.375%, 15/01/28	158,741	0.03
USD 60,000	Colombia Telecomunicaciones SA ESP, 4.950%, 17/07/30	44,467	0.01	USD 803,000	Altice France SA/France, 5.500%, 15/01/28	589,632	0.11
USD 350,000	Ecopetrol SA, 4.125%, 16/01/25	336,199	0.06	EUR 100,000	Altice France SA/France, 4.125%, 15/01/29	78,667	0.01
USD 300,000	Ecopetrol SA, 5.375%, 26/06/26	287,131	0.06	USD 910,000	Altice France SA/France, 5.125%, 15/01/29	646,756	0.12
USD 650,000	Ecopetrol SA, 6.875%, 29/04/30	592,955	0.11	EUR 100,000	Altice France SA/France, 4.000%, 15/07/29	78,006	0.01
USD 350,000	Ecopetrol SA, 4.625%, 02/11/31	270,219	0.05	EUR 200,000	Altice France SA/France, 4.250%, 15/10/29	156,367	0.03
USD 500,000	Ecopetrol SA, 8.875%, 13/01/33	495,132	0.09	EUR 200,000	Atos SE, 1.750%, 07/05/25	184,133	0.03
USD 200,000	Ecopetrol SA, 7.375%, 18/09/43	166,723	0.03	EUR 200,000	Atos SE, 2.500%, 07/11/28	160,519	0.03
USD 665,000	Ecopetrol SA, 5.875%, 28/05/45	455,641	0.09	EUR 100,000	Atos SE, 1.000%, 12/11/29	69,988	0.01
USD 235,000	Ecopetrol SA, 5.875%, 02/11/51	155,532	0.03	EUR 200,000	Banijay Entertainment SASU, 3.500%, 01/03/25	212,614	0.04
USD 300,000	Empresas Publicas de Medellin ESP, 4.250%, 18/07/29	236,217	0.05	USD 63,000	Banijay Entertainment SASU, 5.375%, 01/03/25	61,740	0.01
USD 250,000	Grupo de Inversiones Suramericana SA, 5.500%, 29/04/26	236,830	0.05	EUR 100,000	Banijay Group SAS, 6.500%, 01/03/26	108,282	0.02
USD 200,000	Oleoducto Central SA, 4.000%, 14/07/27	175,208	0.03	EUR 300,000	Cab Selas, 3.375%, 01/02/28	266,315	0.05
Total Colombia		4,120,816	0.78	EUR 100,000	Casino Guichard Perrachon SA, 3.580%, 07/02/25	5,455	0.00
Costa Rica				EUR 100,000	Casino Guichard Perrachon SA, 6.625%, 15/01/26	5,455	0.00
USD 200,000	Instituto Costarricense de Electricidad, 6.750%, 07/10/31	196,500	0.04	EUR 100,000	Casino Guichard Perrachon SA, 4.048%, 05/08/26	5,077	0.00
Total Costa Rica		196,500	0.04	EUR 100,000	Casino Guichard Perrachon SA, 5.250%, 15/04/27	5,134	0.00
Czech Republic				USD 100,000	Cgg SA, 8.750%, 01/04/27	83,672	0.02
EUR 200,000	Sazka Group AS, 3.875%, 15/02/27	204,230	0.04	EUR 200,000	Cgg SA, 7.750%, perpetual	182,647	0.03
Total Czech Republic		204,230	0.04	EUR 200,000	Chrome Bidco SASU, 3.500%, 31/05/28	182,886	0.03
Denmark				EUR 100,000	Chrome Holdco SASU, 5.000%, 31/05/29	81,279	0.02
USD 53,000	Welltec International ApS, 8.250%, 15/10/26	53,737	0.01	USD 100,000	Constellium SE, 5.875%, 15/02/26	97,972	0.02
Total Denmark		53,737	0.01				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
USD 25,000	Constellium SE, 5.625%, 15/06/28	23,518	0.00	EUR 200,000	iliad SA, 2.375%, 17/06/26	201,564	0.04
USD 65,000	Constellium SE, 3.750%, 15/04/29	55,290	0.01	EUR 300,000	iliad SA, 5.375%, 14/06/27	322,684	0.06
EUR 200,000	Constellium SE, 3.125%, 15/07/29	183,288	0.03	EUR 100,000	iliad SA, 5.625%, 15/02/30	105,445	0.02
EUR 200,000	Crown European Holdings SA, 2.625%, 30/09/24	213,400	0.04	EUR 100,000	IM Group SAS, 8.000%, 01/03/28	96,233	0.02
EUR 100,000	Crown European Holdings SA, 3.375%, 15/05/25	106,776	0.02	EUR 200,000	KAPLA Holdings SAS, 3.375%, 15/12/26	197,616	0.04
EUR 200,000	Crown European Holdings SA, 2.875%, 01/02/26	209,527	0.04	EUR 100,000	La Financiere Atalian SASU, 5.125%, 15/05/25	74,858	0.01
EUR 100,000	Derichebourg SA, 2.250%, 15/07/28	93,936	0.02	GBP 100,000	La Financiere Atalian SASU, 6.625%, 15/05/25	86,452	0.02
EUR 400,000	Electricite de France SA, 5.375%, perpetual	425,490	0.08	EUR 200,000	La Poste SA, 3.125%, perpetual	201,835	0.04
GBP 200,000	Electricite de France SA, 5.875%, perpetual	208,979	0.04	EUR 100,000	Laboratoire Eimer Selas, 5.000%, 01/02/29	79,370	0.01
EUR 200,000	Electricite de France SA, 2.875%, perpetual	185,589	0.03	EUR 100,000	Loxam sas, 4.500%, 15/02/27	104,223	0.02
EUR 400,000	Electricite de France SA, 3.375%, perpetual	334,186	0.06	EUR 100,000	Loxam SAS, 3.750%, 15/07/26	103,084	0.02
EUR 300,000	Electricite de France SA, 4.000%, perpetual	316,902	0.06	EUR 197,000	Loxam SAS, 6.375%, 15/05/28	212,415	0.04
EUR 300,000	Electricite de France SA, 5.000%, perpetual	308,071	0.06	EUR 100,000	Mobilux Finance SAS, 4.250%, 15/07/28	93,241	0.02
GBP 300,000	Electricite de France SA, 6.000%, perpetual	345,790	0.07	EUR 200,000	Nexans SA, 5.500%, 05/04/28	223,665	0.04
USD 400,000	Electricite de France SA, 9.125%, perpetual	410,192	0.08	EUR 100,000	Novafives SAS, 5.000%, 15/06/25	100,642	0.02
EUR 400,000	Electricite De France SA, 2.625%, 31/12/99	351,302	0.07	EUR 250,000	Paprec Holdings SA, 4.000%, 31/03/25	266,518	0.05
EUR 100,000	Elior Group SA, 3.750%, 15/07/26	89,735	0.02	EUR 100,000	Paprec Holdings SA, 3.500%, 01/07/28	96,176	0.02
EUR 200,000	Elis SA, 1.000%, 03/04/25	204,532	0.04	EUR 100,000	Parts Europe SA, 6.500%, 16/07/25	109,175	0.02
EUR 100,000	Elis SA, 2.875%, 15/02/26	103,872	0.02	EUR 200,000	Picard Groupe SAS, 3.875%, 01/07/26	199,653	0.04
EUR 200,000	Elis SA, 4.125%, 24/05/27	214,447	0.04	EUR 100,000	RCI Banque SA, 2.625%, 18/02/30	101,253	0.02
EUR 100,000	Elis SA, 1.625%, 03/04/28	95,855	0.02	EUR 400,000	Renault SA, 1.250%, 24/06/25	407,489	0.08
EUR 200,000	Emeria SASU, 7.750%, 31/03/28	201,735	0.04	EUR 200,000	Renault SA, 1.000%, 28/11/25	203,999	0.04
EUR 100,000	Eramet SA, 7.000%, 22/05/28	111,845	0.02	EUR 200,000	Renault SA, 2.375%, 25/05/26	201,506	0.04
EUR 400,000	Faurecia, 2.750%, 15/02/27	394,720	0.07	EUR 200,000	Renault SA, 2.000%, 28/09/26	198,009	0.04
EUR 125,000	Faurecia SE, 2.625%, 15/06/25	129,897	0.02	EUR 300,000	Renault SA, 2.500%, 02/06/27	291,334	0.06
EUR 300,000	Faurecia SE, 3.125%, 15/06/26	307,697	0.06	EUR 200,000	Renault SA, 1.125%, 04/10/27	182,629	0.03
EUR 200,000	Faurecia SE, 7.250%, 15/06/27	226,655	0.04	EUR 300,000	Rexel SA, 2.125%, 15/06/28	287,510	0.06
EUR 500,000	Faurecia SE, 2.375%, 15/06/27	480,162	0.09	EUR 100,000	Seche Environnement SA, 2.250%, 15/11/28	94,021	0.02
EUR 100,000	Faurecia SE, 3.750%, 15/06/28	98,776	0.02	EUR 100,000	Solvay Finance SACA, 5.869%, perpetual	108,845	0.02
EUR 200,000	Fnac Darty SA, 2.625%, 30/05/26	207,290	0.04	EUR 200,000	Spcm SA, 2.000%, 01/02/26	202,601	0.04
EUR 300,000	Getlink SE, 3.500%, 30/10/25	319,118	0.06	USD 60,000	Spcm SA, 3.125%, 15/03/27	53,802	0.01
EUR 100,000	Goldstory SASU, 5.375%, 01/03/26	104,780	0.02	EUR 100,000	SPCM SA, 2.625%, 01/02/29	95,106	0.02
EUR 200,000	Iliad Holdings SASU, 5.125%, 15/10/26	208,213	0.04	USD 70,000	SPCM SA, 3.375%, 15/03/30	58,216	0.01
USD 300,000	Iliad Holdings SASU, 6.500%, 15/10/26	283,163	0.05	EUR 200,000	Spie SA, 2.625%, 18/06/26	207,624	0.04
EUR 300,000	Iliad Holdings SASU, 5.625%, 15/10/28	302,753	0.06	EUR 100,000	Suez, 1.625%, perpetual	95,049	0.02
USD 230,000	Iliad Holdings SASU, 7.000%, 15/10/28	212,162	0.04	EUR 100,000	Tereos Finance Groupe I SA, 7.500%, 30/10/25	111,465	0.02
EUR 100,000	iliad SA, 1.500%, 14/10/24	104,736	0.02	EUR 100,000	Tereos Finance Groupe I SA, 4.750%, 30/04/27	103,263	0.02
EUR 400,000	iliad SA, 1.875%, 25/04/25	381,041	0.07	EUR 100,000	Tereos Finance Groupe I SA, 7.250%, 15/04/28	110,894	0.02
				EUR 200,000	Valeo, 5.375%, 28/05/27	218,036	0.04
				EUR 100,000	Valeo, 1.000%, 03/08/28	88,298	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
France <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 200,000	Valeo SA, 1.500%, 18/06/25	206,579	0.04	EUR 100,000	DIC Asset AG, 2.250%, 22/09/26	66,411	0.01
EUR 200,000	Valeo SA, 1.625%, 18/03/26	203,145	0.04	EUR 300,000	Douglas GmbH, 6.000%, 08/04/26	299,316	0.06
EUR 300,000	Vallourec SA, 8.500%, 30/06/26	326,992	0.06	EUR 100,000	Evonik Industries AG, 1.375%, 02/09/81	90,373	0.02
EUR 200,000	Veolia Environnement SA, 2.000%, perpetual	181,192	0.03	EUR 125,000	Gruenthal GmbH, 3.625%, 15/11/26	128,089	0.02
EUR 200,000	Veolia Environnement SA, 2.250%, perpetual	196,926	0.04	EUR 200,000	Gruenthal GmbH, 4.125%, 15/05/28	201,902	0.04
EUR 300,000	Veolia Environnement SA, 2.500%, perpetual	270,011	0.05	EUR 100,000	Gruenthal GmbH, 6.750%, 15/05/30	111,435	0.02
<b>Total France</b>		<b>21,121,792</b>	<b>3.99</b>	EUR 125,000	Hapag, 2.500%, 15/04/28	123,924	0.02
Georgia				EUR 100,000	HT Troplast GmbH, 9.250%, 15/07/25	110,658	0.02
USD 200,000	GEORGIAN RAILWAY JSC, 4.000%, perpetual	171,447	0.03	EUR 175,000	IHO Verwaltungs GmbH, 3.750%, 15/09/26	177,751	0.03
USD 125,000	Silknet JSC, 8.375%, 31/01/27	122,813	0.03	USD 250,000	IHO Verwaltungs GmbH, 4.750%, 15/09/26	230,648	0.04
<b>Total Georgia</b>		<b>294,260</b>	<b>0.06</b>	EUR 250,000	IHO Verwaltungs GmbH, 3.875%, 15/05/27	245,713	0.05
Germany				USD 150,000	IHO Verwaltungs GmbH, 6.000%, 15/05/27	141,089	0.03
EUR 100,000	ADLER Real Estate AG, 3.000%, 27/04/26	84,011	0.02	EUR 200,000	IHO Verwaltungs GmbH, 8.750%, 15/05/28	224,903	0.04
EUR 100,000	APCOA Parking Holdings GmbH, 4.625%, 15/01/27	94,786	0.02	USD 250,000	IHO Verwaltungs GmbH, 6.375%, 15/05/29	232,002	0.04
EUR 200,000	Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	198,835	0.04	EUR 100,000	INEOS Styrolution Group GmbH, 2.250%, 16/01/27	93,144	0.02
EUR 100,000	Ceconomy AG, 1.750%, 24/06/26	84,780	0.02	EUR 100,000	Infineon Technologies AG, 2.875%, perpetual	103,603	0.02
USD 200,000	Cerdia Finanz GmbH, 10.500%, perpetual	196,456	0.04	EUR 200,000	Infineon Technologies AG, 3.625%, perpetual	198,780	0.04
EUR 100,000	Cheplapharm Arzneimittel GmbH, 3.500%, 11/02/27	98,872	0.02	EUR 104,500	Kirk Beauty SUN GmbH, 8.250%, perpetual	94,366	0.02
EUR 250,000	Cheplapharm Arzneimittel GmbH, 4.375%, 15/01/28	249,416	0.05	EUR 200,000	Mahle GmbH, 2.375%, 14/05/28	164,292	0.03
USD 200,000	Cheplapharm Arzneimittel GmbH, 5.500%, 15/01/28	181,000	0.03	EUR 400,000	Nidda Healthcare Holding GmbH, 7.500%, 21/08/26	433,673	0.08
EUR 100,000	Commerzbank AG, 4.000%, 23/03/26	105,830	0.02	EUR 100,000	Novelis Sheet Ingot GmbH, 3.375%, 15/04/29	95,525	0.02
EUR 150,000	Commerzbank AG, 4.000%, 30/03/27	158,390	0.03	EUR 100,000	PCF GmbH, 4.750%, 15/04/26	83,625	0.01
EUR 300,000	Commerzbank AG, 4.000%, 05/12/30	306,271	0.06	EUR 100,000	Peach Property Finance GmbH, 4.375%, 15/11/25	84,007	0.01
EUR 100,000	Commerzbank AG, 1.375%, 29/12/31	89,805	0.02	EUR 200,000	ProGroup AG, 3.000%, 31/03/26	204,017	0.04
EUR 200,000	Commerzbank AG, 6.500%, 06/12/32	216,191	0.04	EUR 200,000	Renk AG/Frankfurt am Main, 5.750%, 15/07/25	214,425	0.04
GBP 100,000	Commerzbank AG, 8.625%, 28/02/33	122,127	0.02	EUR 100,000	Schaeffler AG, 2.750%, 12/10/25	104,352	0.02
EUR 100,000	CT Investment GmbH, 5.500%, 15/04/26	100,930	0.02	EUR 240,000	Schaeffler AG, 2.875%, 26/03/27	248,429	0.05
EUR 200,000	Ctec II GmbH, 5.250%, 15/02/30	180,037	0.03	EUR 200,000	Schaeffler AG, 3.375%, 12/10/28	198,562	0.04
EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate AG, 1.875%, 15/10/24	80,734	0.01	EUR 87,920	Techem Verwaltungsgesellschaft 674 mbH, 6.000%, 30/07/26	93,928	0.02
EUR 100,000	Deutsche Lufthansa AG, 0.250%, 06/09/24	104,617	0.02	EUR 400,000	Techem Verwaltungsgesellschaft 675 mbH, 2.000%, 15/07/25	414,556	0.08
EUR 400,000	Deutsche Lufthansa AG, 3.000%, 29/05/26	414,074	0.08	EUR 200,000	Tele Columbus AG, 3.875%, 02/05/25	146,194	0.03
EUR 400,000	Deutsche Lufthansa AG, 2.875%, 16/05/27	411,589	0.08	EUR 200,000	thyssenkrupp AG, 2.500%, 25/02/25	211,981	0.04
EUR 100,000	Deutsche Lufthansa AG, 3.500%, perpetual	98,706	0.02	EUR 300,000	TK Elevator Midco GmbH, 4.375%, 15/07/27	292,125	0.05



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>				
Germany <i>(continued)</i>				Guernsey				
EUR 125,000	Tui Cruises Gmbh, 6.500%, 15/05/26	125,465	0.02	EUR 100,000	Summit Properties Ltd, 2.000%, 31/01/25	99,280	0.02	
USD 175,000	Vertical Holdco GmbH, 7.625%, 15/07/28	158,822	0.03	<b>Total Guernsey</b>			<b>99,280</b>	<b>0.02</b>
EUR 100,000	WEPA Hygieneprodukte GmbH, 2.875%, 15/12/27	93,878	0.02	Hong Kong				
EUR 200,000	ZF Finance GmbH, 3.000%, 21/09/25	206,472	0.04	USD 250,000	Bank of East Asia Ltd, 5.825%, perpetual	217,975	0.04	
EUR 300,000	ZF Finance GmbH, 5.750%, 03/08/26	328,065	0.06	USD 250,000	China CITIC Bank International Ltd, 3.250%, perpetual	231,875	0.04	
EUR 100,000	ZF Finance GmbH, 2.000%, 06/05/27	94,781	0.02	USD 200,000	Gemdale Ever Prosperity Investment Ltd, 4.950%, 12/08/24	168,060	0.03	
EUR 100,000	ZF Finance GmbH, 2.750%, 25/05/27	97,093	0.02	USD 250,000	Nanyang Commercial Bank Ltd, 6.500%, perpetual	241,228	0.05	
EUR 100,000	ZF Finance GmbH, 2.250%, 03/05/28	91,726	0.02	USD 378,000	Seaspan Corp, 5.500%, 01/08/29	296,133	0.06	
EUR 300,000	ZF Finance GmbH, 3.750%, 21/09/28	293,844	0.05	<b>Total Hong Kong</b>			<b>1,155,271</b>	<b>0.22</b>
<b>Total Germany</b>				Hungary				
10,931,401				2.07	EUR 100,000	OTP Bank Nyrt, 2.875%, 15/07/29	103,100	0.02
Greece				USD 250,000	OTP Bank Nyrt, 8.750%, 15/05/33	250,000	0.05	
EUR 200,000	Alpha Bank SA, 7.000%, 01/11/25	220,672	0.04	<b>Total Hungary</b>			<b>353,100</b>	<b>0.07</b>
EUR 100,000	Alpha Bank SA, 7.500%, 16/06/27	111,630	0.02	India				
EUR 100,000	Alpha Bank SA, 2.500%, 23/03/28	93,690	0.02	USD 200,000	Adani Green Energy Ltd, 4.375%, perpetual	184,784	0.03	
EUR 200,000	Alpha Bank SA, 6.875%, 27/06/29	216,828	0.04	USD 13,350	Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash, 4.625%, 15/10/39	9,749	0.00	
EUR 100,000	Alpha Services and Holdings SA, 4.250%, 13/02/30	96,559	0.02	USD 280,000	Delhi International Airport Ltd, 6.450%, 04/06/29	260,456	0.05	
EUR 100,000	Alpha Services and Holdings SA, 5.500%, 11/06/31	98,151	0.02	USD 250,000	Future Retail Ltd, 5.600%, 22/01/25	4,700	0.00	
EUR 100,000	Eurobank SA, 2.000%, 05/05/27	95,735	0.02	USD 150,000	GMR Hyderabad International Airport Ltd, 4.750%, 02/02/26	142,285	0.03	
EUR 100,000	Eurobank SA, 2.250%, 14/03/28	93,553	0.02	USD 200,000	HPCL-Mittal Energy Ltd, 5.250%, perpetual	189,100	0.04	
EUR 200,000	Eurobank SA, 7.000%, 26/01/29	222,808	0.04	USD 168,000	JSW Hydro Energy Ltd, 4.125%, 18/05/31	141,413	0.03	
EUR 200,000	Mytilineos SA, 2.250%, 30/10/26	205,013	0.04	USD 200,000	JSW Steel Ltd, 3.950%, 05/04/27	176,872	0.03	
EUR 100,000	National Bank of Greece SA, 2.750%, 08/10/26	101,802	0.02	USD 200,000	JSW Steel Ltd, 5.050%, 05/04/32	161,610	0.03	
GBP 100,000	National Bank of Greece SA, 8.750%, 02/06/27	126,499	0.02	USD 20,000	Network i2i Ltd, 3.975%, perpetual	17,850	0.00	
EUR 100,000	National Bank of Greece SA, 7.250%, 22/11/27	113,477	0.02	USD 120,000	ReNew Power Pvt Ltd, 5.875%, 05/03/27	111,660	0.02	
EUR 125,000	National Bank of Greece SA, 8.250%, 18/07/29	136,389	0.02	USD 250,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries, 4.500%, 14/07/28	213,125	0.04	
EUR 100,000	Piraeus Bank SA, 8.250%, 28/01/27	112,746	0.02	USD 200,000	Tata Motors Ltd, 5.750%, 30/10/24	198,500	0.04	
EUR 100,000	Piraeus Bank SA, 3.875%, 03/11/27	100,197	0.02	USD 200,000	TML HOLDINGS PTE LTD, 4.350%, perpetual	186,840	0.04	
EUR 100,000	Piraeus Financial Holdings, 5.500%, perpetual	99,678	0.02	<b>Total India</b>			<b>1,998,944</b>	<b>0.38</b>
EUR 100,000	Piraeus Financial Holdings SA, 9.750%, 26/06/29	109,421	0.02	Indonesia				
<b>Total Greece</b>				USD 150,000	Alam Sutera Realty Tbk PT, 11.000%, 02/11/25	116,925	0.02	
2,354,848				0.44	USD 200,000	Bank Tabungan Negara Persero Tbk PT, 4.200%, 23/01/25	187,340	0.03
Guatemala				USD 170,000	Bukit Makmur Mandiri Utama PT, 7.750%, 10/02/26	144,585	0.03	
USD 25,000	Banco Industrial SA, 4.875%, 29/01/31	22,922	0.01	<b>Total Indonesia</b>				
USD 225,000	CT Trust, 5.125%, 03/02/32	180,582	0.03	144,585				
<b>Total Guatemala</b>				203,504				0.04

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
Indonesia (continued)				Isle Of Man			
USD 250,000	Japfa Comfeed Indonesia Tbk PT, 5.375%, 23/03/26	193,875	0.04	USD 45,000	AngloGold Ashanti Holdings PLC, 6.500%, 15/04/40	44,803	0.01
USD 50,000	Saka Energi Indonesia PT, 4.450%, 05/05/24	48,750	0.01	EUR 100,000	Playtech Plc, 4.250%, 07/03/26	106,195	0.02
				EUR 105,000	Playtech PLC, 5.875%, 28/06/28	113,982	0.02
<b>Total Indonesia</b>		<b>691,475</b>	<b>0.13</b>	<b>Total Isle Of Man</b>		<b>264,980</b>	<b>0.05</b>
Ireland				Israel			
EUR 150,000	AIB Group PLC, 1.875%, 19/11/29	153,782	0.03	USD 100,000	Energean Israel Finance, 4.875%, 30/03/26	92,776	0.02
EUR 400,000	AIB Group PLC, 2.875%, 30/05/31	395,356	0.07	USD 300,000	Energean Israel Finance, 5.375%, 30/03/28	270,750	0.05
EUR 100,000	Bank of Cyprus Holdings PLC, 6.625%, 23/10/31	101,307	0.02	USD 80,000	Energean Israel Finance, 5.875%, 30/03/31	69,900	0.01
EUR 125,000	Bank of Ireland Group PLC, 1.375%, 11/08/31	118,389	0.02	USD 100,000	Leviathan Bond Ltd, 6.125%, 30/06/25	97,411	0.02
EUR 250,000	Bank of Ireland Group PLC, 6.750%, 01/03/33	276,612	0.05	USD 200,000	Leviathan Bond Ltd, 6.500%, 30/06/27	191,000	0.03
USD 325,000	C&W Senior Financing DAC, 6.875%, 15/09/27	283,563	0.05	USD 150,000	Leviathan Bond Ltd, 6.750%, 30/06/30	139,575	0.03
USD 75,000	Castlelake Aviation Finance DAC, 5.000%, 15/04/27	66,405	0.01	<b>Total Israel</b>		<b>861,412</b>	<b>0.16</b>
USD 200,000	Cimpress PLC, 7.000%, 15/06/26	181,500	0.03	Italy			
EUR 100,000	eircom Finance DAC, 1.750%, 01/11/24	106,792	0.02	EUR 100,000	Almaviva the Italian Inn, 4.875%, 30/10/26	105,124	0.02
EUR 100,000	eircom Finance DAC, 2.625%, 15/02/27	96,221	0.02	EUR 125,000	Amplifon SpA, 1.125%, 13/02/27	121,681	0.02
EUR 200,000	Eircom Finance Dac, 3.500%, 15/05/26	203,440	0.04	EUR 200,000	Atlantia SpA, 1.625%, 03/02/25	207,707	0.04
EUR 125,000	James Hardie International Finance DAC, 3.625%, 01/10/26	129,897	0.02	EUR 250,000	Atlantia SpA, 1.875%, 13/07/27	240,793	0.04
USD 75,000	James Hardie International Finance DAC, 5.000%, 15/01/28	70,268	0.01	EUR 250,000	Atlantia SpA, 1.875%, 12/02/28	231,920	0.04
USD 485,000	Jazz Securities DAC, 4.375%, 15/01/29	432,813	0.08	EUR 100,000	Azzurra Aeroporti SpA, 2.625%, 30/05/27	97,760	0.02
USD 315,000	LCPR Senior Secured Financing DAC, 6.750%, 15/10/27	295,149	0.06	EUR 100,000	Banca del Mezzogiorno-MedioCredito Centrale SpA, 1.500%, 24/10/24	102,938	0.02
USD 350,000	LCPR Senior Secured Financing DAC, 5.125%, 15/07/29	294,100	0.06	EUR 100,000	Banca IFIS SpA, 6.125%, 19/01/27	108,997	0.02
EUR 100,000	Motion Bondco DAC, 4.500%, 15/11/27	95,353	0.02	EUR 200,000	Banca Popolare di Sondrio SCPA, 1.250%, 13/07/27	191,893	0.04
USD 125,000	Motion Bondco DAC, 6.625%, 15/11/27	114,427	0.02	EUR 100,000	Banca Popolare di Sondrio SPA, 3.875%, 25/02/32	90,877	0.02
EUR 100,000	Permanent TSB Group Holdings PLC, 5.250%, 30/06/25	108,035	0.02	EUR 500,000	Banco BPM SpA, 1.625%, 18/02/25	513,441	0.10
EUR 50,000	Permanent TSB Group Holdings PLC, 3.000%, 19/08/31	46,973	0.01	EUR 100,000	Banco BPM SpA, 0.875%, 15/07/26	97,840	0.02
USD 150,000	Perrigo Finance Unlimited Co, 3.900%, 15/12/24	145,125	0.03	EUR 300,000	Banco BPM SpA, 6.000%, 13/09/26	330,335	0.06
USD 150,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	142,603	0.03	EUR 200,000	Banco BPM SpA, 6.000%, 14/06/28	216,680	0.04
USD 275,000	Perrigo Finance Unlimited Co, 4.650%, 15/06/30	242,911	0.05	EUR 100,000	Banco BPM SpA, 4.250%, 01/10/29	105,831	0.02
USD 50,000	Perrigo Finance Unlimited Co, 4.900%, 15/12/44	38,658	0.01	EUR 100,000	Banco BPM SpA, 5.000%, 14/09/30	106,645	0.02
GBP 225,000	Virgin Media Vendor Financing Notes III DAC, 4.875%, 15/07/28	226,233	0.04	EUR 100,000	Banco BPM SpA, 3.250%, 14/01/31	98,948	0.02
USD 94,000	Virgin Media Vendor Financing Notes IV DAC, 5.000%, 15/07/28	82,225	0.02	EUR 200,000	Banco BPM SpA, 3.375%, 19/01/32	189,662	0.04
<b>Total Ireland</b>		<b>4,448,137</b>	<b>0.84</b>	EUR 100,000	BPER Banca, 3.375%, 30/06/25	107,502	0.02
				EUR 200,000	BPER Banca, 1.875%, 07/07/25	206,382	0.04
				EUR 100,000	BPER Banca, 1.375%, 31/03/27	99,856	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 150,000	BPER Banca, 6.125%, 01/02/28	164,853	0.03	EUR 400,000	Intesa Sanpaolo SpA, 6.184%, 20/02/34	431,036	0.08
EUR 200,000	BPER Banca, 3.625%, 30/11/30	204,563	0.04	EUR 250,000	Intesa Sanpaolo Vita SpA, 2.375%, 22/12/30	204,608	0.04
EUR 200,000	BPER Banca, 3.875%, 25/07/32	184,966	0.03	EUR 300,000	Intesa Sanpaolo Vita SpA, 4.750%, perpetual	317,488	0.06
EUR 100,000	Castor SpA, 6.000%, 15/02/29	93,538	0.02	EUR 100,000	Italmatch Chemicals SpA, 10.000%, 06/02/28	106,100	0.02
EUR 100,000	Centurion Bidco SpA, 5.875%, 30/09/26	98,159	0.02	EUR 100,000	Libra Groupco SpA, 5.000%, 15/05/27	92,768	0.02
EUR 150,000	Credito Emiliano SpA, 5.625%, 30/05/29	164,758	0.03	EUR 100,000	Lottomatica SpA/Roma, 6.250%, 15/07/25	110,737	0.02
EUR 100,000	doValue SpA, 5.000%, 04/08/25	102,663	0.02	EUR 100,000	Lottomatica SpA/Roma, 9.750%, 30/09/27	117,692	0.02
EUR 100,000	Eolo SpA, 4.875%, 21/10/28	81,280	0.01	EUR 100,000	Lottomatica SpA/Roma, 7.125%, 01/06/28	111,364	0.02
EUR 100,000	Esselunga SpA, 1.875%, 25/10/27	99,097	0.02	EUR 125,000	Marcolin SpA, 6.125%, 15/11/26	121,715	0.02
EUR 100,000	Fabbrica Italiana Sintetici, 5.625%, 01/08/27	96,740	0.02	EUR 250,000	Mediobanca Banca di Credito Finanziario SpA, 2.300%, 23/11/30	245,830	0.05
EUR 100,000	Fiber Bidco SpA, 11.000%, 25/10/27	116,519	0.02	EUR 200,000	Nexi SpA, 1.750%, 31/10/24	210,532	0.04
EUR 100,000	Gamma Bidco SpA, 5.125%, 15/07/25	110,369	0.02	EUR 300,000	Nexi SpA, 1.625%, 30/04/26	297,968	0.06
EUR 100,000	Guala Closures SpA, 3.250%, 15/06/28	96,825	0.02	EUR 125,000	Nexi SpA, 2.125%, 30/04/29	113,532	0.02
EUR 100,000	Iccrea Banca SpA, 2.250%, 20/10/25	105,166	0.02	EUR 100,000	Piaggio & C SpA, 3.625%, 30/04/25	107,106	0.02
EUR 100,000	Iccrea Banca SpA, 2.125%, 17/01/27	99,051	0.02	EUR 200,000	Poste Italiane SpA, 2.625%, 31/12/99	165,287	0.03
EUR 100,000	Iccrea Banca SpA, 6.375%, 20/09/27	110,349	0.02	EUR 100,000	Pro-Gest SpA, 3.250%, 15/12/24	67,828	0.01
EUR 300,000	Iccrea Banca SpA, 6.875%, 20/01/28	335,744	0.06	EUR 125,000	Rekeep SpA, 7.250%, 01/02/26	127,482	0.02
EUR 125,000	Iccrea Banca SpA, 4.125%, 28/11/29	128,704	0.02	EUR 100,000	SACE SpA, 3.875%, perpetual	99,362	0.02
EUR 100,000	Illimity Bank SpA, 6.625%, 09/12/25	109,565	0.02	EUR 200,000	Shiba Bidco SpA, 4.500%, 31/10/28	192,562	0.04
EUR 200,000	IMA Industria Macchine Automatiche SpA, 3.750%, 15/01/28	190,925	0.04	EUR 100,000	TeamSystem SpA, 3.500%, 15/02/28	95,085	0.02
EUR 100,000	Immobiliare Grande Distribuzione SIIQ SpA, 2.125%, 28/11/24	96,185	0.02	EUR 400,000	Telecom Italia SpA, 6.875%, 15/02/28	433,913	0.08
EUR 300,000	Infrastrutture Wireless Italiane SpA, 1.875%, 08/07/26	303,319	0.06	EUR 250,000	Telecom Italia SpA/Milano, 2.750%, 15/04/25	257,067	0.05
EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.625%, 21/10/28	95,588	0.02	EUR 250,000	Telecom Italia SpA/Milano, 3.000%, 30/09/25	256,794	0.05
EUR 200,000	Infrastrutture Wireless Italiane SpA, 1.750%, 19/04/31	183,563	0.03	EUR 200,000	Telecom Italia SpA/Milano, 2.875%, 28/01/26	202,721	0.04
EUR 100,000	Inter Media and Communication SpA, 6.750%, 09/02/27	105,406	0.02	EUR 200,000	Telecom Italia SpA/Milano, 3.625%, 25/05/26	205,108	0.04
EUR 100,000	International Design Group SPA, 6.500%, 15/11/25	105,282	0.02	EUR 400,000	Telecom Italia SpA/Milano, 2.375%, 12/10/27	370,940	0.07
EUR 100,000	Intesa Sanpaolo SpA, 2.855%, 23/04/25	105,338	0.02	EUR 300,000	Telecom Italia SpA/Milano, 1.625%, 18/01/29	250,417	0.05
USD 450,000	Intesa Sanpaolo SpA, 5.710%, 15/01/26	428,303	0.08	EUR 100,000	Telecom Italia SpA/Milano, 5.250%, 17/03/55	83,025	0.02
EUR 300,000	Intesa Sanpaolo SpA, 3.928%, 15/09/26	318,725	0.06	EUR 350,000	Terna - Rete Elettrica Nazionale, 2.375%, perpetual	325,050	0.06
EUR 100,000	Intesa Sanpaolo SpA, 2.925%, 14/10/30	90,245	0.02	EUR 425,000	UniCredit SpA, 2.000%, 23/09/29	436,992	0.08
USD 110,000	Intesa Sanpaolo SpA, 4.198%, 01/06/32	81,955	0.01	EUR 400,000	UniCredit SpA, 2.731%, 15/01/32	380,629	0.07
				USD 156,000	UniCredit SpA, 5.861%, 19/06/32	141,789	0.03
				USD 200,000	UniCredit SpA, 7.296%, 02/04/34	188,391	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Italy <i>(continued)</i>				Jersey			
USD 375,000	UniCredit SpA, 5.459%, 30/06/35	318,147	0.06	USD 350,000	Adient Global Holdings Ltd, 4.875%, 15/08/26	332,556	0.06
EUR 100,000	UnipolSai Assicurazioni SpA, 3.875%, 01/03/28	103,926	0.02	USD 142,000	Adient Global Holdings Ltd, 7.000%, 15/04/28	143,547	0.03
EUR 200,000	UnipolSai Assicurazioni SpA, 5.750%, perpetual	215,036	0.04	USD 63,000	Adient Global Holdings Ltd, 8.250%, 15/04/31	63,968	0.01
EUR 200,000	Verde Bidco Spa, 4.625%, 01/10/26	201,344	0.04	USD 170,000	Aston Martin Capital Holdings Ltd, 10.500%, 30/11/25	171,549	0.03
EUR 200,000	Webuild SpA, 1.750%, 26/10/24	207,345	0.04	USD 225,582	Aston Martin Capital Holdings Ltd, 15.000%, 30/11/26	242,868	0.04
EUR 100,000	Webuild SpA, 5.875%, 15/12/25	107,206	0.02	EUR 100,000	Atrium European Real Estate Ltd, 4.250%, 11/09/25	94,590	0.02
EUR 200,000	Webuild SpA, 3.875%, 28/07/26	200,295	0.04	EUR 100,000	Avis Budget Finance Plc, 4.500%, 15/05/25	106,630	0.02
EUR 100,000	Webuild SpA, 3.625%, 28/01/27	95,941	0.02	EUR 100,000	Avis Budget Finance PLC, 4.125%, 15/11/24	108,123	0.02
<b>Total Italy</b>		<b>16,498,713</b>	<b>3.12</b>				
Japan							
USD 200,000	Rakuten Group Inc, 3.546%, 27/11/24	179,996	0.03	EUR 100,000	Avis Budget Finance PLC, 4.750%, 30/01/26	106,898	0.02
USD 500,000	Rakuten Group Inc, 10.250%, 30/11/24	492,494	0.09	EUR 100,000	G City Europe Ltd, 3.625%, perpetual	35,724	0.01
EUR 400,000	Rakuten Group Inc, 4.250%, perpetual	202,926	0.04	GBP 100,000	Galaxy Bidco Ltd, 6.500%, 31/07/26	115,350	0.02
USD 125,000	Rakuten Group Inc, 5.125%, perpetual	79,369	0.01	EUR 100,000	Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	96,286	0.02
USD 250,000	Rakuten Group Inc, 6.250%, perpetual	136,879	0.03	USD 200,000	Oriflame Investment Holdings PLC, 5.125%, 04/05/26	90,000	0.02
USD 550,000	SoftBank Group Corp, 4.750%, 19/09/24	562,365	0.11	USD 200,000	West China Cement Ltd, 4.950%, 08/07/26	151,172	0.03
USD 125,000	SoftBank Group Corp, 3.125%, 06/01/25	117,469	0.02	GBP 100,000	Wheel Bidco Ltd, 6.750%, 15/07/26	101,390	0.02
EUR 100,000	SoftBank Group Corp, 4.500%, 20/04/25	106,784	0.02	<b>Total Jersey</b>		<b>1,960,651</b>	<b>0.37</b>
USD 250,000	SoftBank Group Corp, 6.000%, 30/07/25	245,099	0.05	Korea			
EUR 200,000	SoftBank Group Corp, 3.125%, 19/09/25	204,563	0.04	USD 125,000	Woori Bank, 4.250%, perpetual	120,062	0.02
USD 300,000	SoftBank Group Corp, 4.000%, 06/07/26	271,994	0.05	<b>Total Korea</b>		<b>120,062</b>	<b>0.02</b>
EUR 100,000	SoftBank Group Corp, 2.875%, 06/01/27	95,735	0.02	Liberia			
USD 450,000	SoftBank Group Corp, 5.125%, 19/09/27	405,000	0.08	USD 167,000	Royal Caribbean Cruises, 8.250%, 15/01/29	175,342	0.03
EUR 300,000	SoftBank Group Corp, 5.000%, 15/04/28	303,571	0.06	USD 163,000	Royal Caribbean Cruises Ltd, 11.500%, 01/06/25	172,943	0.03
USD 200,000	SoftBank Group Corp, 4.625%, 06/07/28	171,780	0.03	USD 740,000	Royal Caribbean Cruises Ltd, 5.500%, 31/08/26	694,533	0.13
EUR 100,000	SoftBank Group Corp, 3.375%, 06/07/29	89,302	0.02	USD 338,000	Royal Caribbean Cruises Ltd, 5.375%, 15/07/27	315,946	0.06
USD 450,000	SoftBank Group Corp, 5.250%, 06/07/31	386,035	0.07	USD 273,000	Royal Caribbean Cruises Ltd, 11.625%, 15/08/27	296,902	0.06
EUR 100,000	SoftBank Group Corp, 3.875%, 06/07/32	82,507	0.01	USD 125,000	Royal Caribbean Cruises Ltd, 7.500%, 15/10/27	125,601	0.02
USD 400,000	SoftBank Group Corp, 6.875%, perpetual	368,000	0.07	USD 250,000	Royal Caribbean Cruises Ltd, 9.250%, 15/01/29	266,356	0.05
USD 125,000	Universal Entertainment Corp, 8.750%, 11/12/24	123,125	0.02	USD 250,000	Royal Caribbean Cruises Ltd, 7.250%, 15/01/30	253,234	0.05
<b>Total Japan</b>		<b>4,624,993</b>	<b>0.87</b>	<b>Total Liberia</b>		<b>2,300,857</b>	<b>0.43</b>



**Schedule of Investments (continued)**  
as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)				
Lithuania				Lithuania (continued)				
EUR 100,000	Akropolis Group Uab, 2.875%, 02/06/26	90,555	0.02	EUR 200,000	Clarios Global LP / Clarios US Finance Co, 4.375%, 15/05/26	207,638	0.04	
EUR 200,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 3.625%, 01/06/28	174,124	0.03	USD 160,000	Clarios Global LP / Clarios US Finance Co, 6.250%, 15/05/26	158,970	0.03	
USD 705,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.625%, 01/06/28	594,906	0.11	USD 636,000	Clarios Global LP / Clarios US Finance Co, 8.500%, 15/05/27	637,083	0.12	
GBP 100,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.875%, 01/06/28	98,530	0.02	USD 220,000	Clarios Global LP / Clarios US Finance Co, 6.750%, 15/05/28	219,233	0.04	
USD 928,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.500%, 20/04/26	915,386	0.17	USD 540,000	Connect Finco SARL / Connect US Finco LLC, 6.750%, 01/10/26	524,511	0.10	
USD 764,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.750%, 20/04/29	741,935	0.14	USD 300,000	Digicel International Finance Ltd/Digicel international Holdings Ltd, 8.750%, 25/05/24	274,819	0.05	
USD 240,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 6.000%, 15/06/27	235,778	0.04	USD 100,000	Eagle Intermediate Global Holdings BV/Ruyi US Finance LLC, 7.500%, 01/05/25	66,113	0.01	
EUR 250,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 2.000%, 01/09/28	226,503	0.04	USD 250,000	GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC, 7.125%, 31/07/26	241,874	0.05	
USD 80,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.250%, 01/09/28	68,727	0.01	USD 162,000	Herbalife Nutrition Ltd / HLF Financing Inc, 7.875%, 01/09/25	147,408	0.03	
EUR 100,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.000%, 01/09/29	81,015	0.02	USD 75,000	Navios South American Logistics Inc / Navios Logistics Finance US Inc, 10.750%, 01/07/25	72,375	0.01	
USD 275,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 4.000%, 01/09/29	217,792	0.04	EUR 100,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 3.000%, 15/06/29	84,007	0.02	
USD 760,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 30/04/25	684,052	0.14	USD 174,000	Titan Acquisition Ltd / Titan Co-Borrower LLC, 7.750%, 15/04/26	157,905	0.03	
EUR 400,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26	387,349	0.08	USD 25,000	Venator Finance Sarl / Venator Materials LLC, 5.750%, 15/07/25	219	0.00	
USD 348,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.125%, 15/08/26	324,125	0.06	USD 235,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 7.875%, 01/05/27	211,136	0.04	
GBP 100,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.750%, 15/07/27	100,624	0.02	USD 100,000	VistaJet Malta Finance PLC/Vista Management Holding Inc, 9.500%, 01/06/28	91,875	0.02	
USD 200,000	ATP Tower Holdings LLC/Andean Tower Partners Colombia SAS/Andean Telecom Partners, 4.050%, 27/04/26	171,892	0.03	<b>Total Lithuania</b>			<b>8,669,208</b>	<b>1.64</b>
USD 50,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holdings B BV, 4.750%, 15/06/27	47,127	0.01	Luxembourg				
EUR 200,000	Canpack SA / Canpack US LLC, 2.375%, 01/11/27	180,844	0.03	USD 119,266	Acu Petroleo Luxembourg, 7.500%, perpetual	102,822	0.02	
USD 200,000	Canpack SA / Canpack US LLC, 3.875%, 15/11/29	162,681	0.03	USD 84,000	Adecoagro SA, 6.000%, 21/09/27	77,747	0.01	
USD 75,000	Cascades Inc, 5.375%, 15/01/28	70,097	0.01	EUR 100,000	ADLER Group SA, 4.625%, 14/01/26	41,949	0.01	
				EUR 100,000	ADLER Group SA, 5.500%, 13/11/26	41,458	0.01	
				EUR 300,000	ADLER Group SA, 5.000%, 27/04/27	110,748	0.02	
				EUR 100,000	ADO Properties SA, 4.250%, 31/07/25	83,472	0.02	
				EUR 200,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 5.250%, 15/10/26	205,112	0.04	
				USD 187,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 6.125%, 15/10/26	175,780	0.03	

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
USD 100,000	Albion Financing 2SARL, 8.750%, 15/04/27	92,422	0.02	EUR 100,000	CPI Property Group SA, 3.750%, 25/07/28	30,878	0.01
EUR 200,000	Altice Financing SA, 2.250%, 15/01/25	202,926	0.04	EUR 100,000	CPI Property Group SA, 4.875%, perpetual	42,848	0.01
EUR 300,000	Altice Financing SA, 3.000%, 15/01/28	252,191	0.05	EUR 100,000	CPI Property Group SA, 4.875%, perpetual	38,000	0.01
USD 300,000	Altice Financing SA, 5.000%, 15/01/28	239,764	0.04	USD 200,000	CSN Resources SA, 7.625%, perpetual	198,414	0.04
EUR 200,000	Altice Financing SA, 4.250%, 15/08/29	166,989	0.03	EUR 100,000	Cullinan Holdco Scsp, 4.625%, 15/10/26	92,065	0.02
USD 670,000	Altice Financing SA, 5.750%, 15/08/29	519,062	0.10	EUR 100,000	Dana Financing Luxembourg Sarl, 3.000%, 15/07/29	88,336	0.02
EUR 100,000	Altice Finco SA, 4.750%, 15/01/28	72,006	0.01	EUR 200,000	Dana Financing Luxembourg Sarl, 8.500%, 15/07/31	225,073	0.04
USD 200,000	Altice France Holding SA, 6.000%, 15/02/28	97,498	0.02	EUR 100,000	Eurofins Scientific SE, 3.250%, perpetual	100,123	0.02
EUR 300,000	Altice France Holdings SA, 8.000%, 15/05/27	189,441	0.04	EUR 200,000	Eurofins Scientific SE, 6.750%, perpetual	217,646	0.04
USD 450,000	Altice France Holdings SA, 10.500%, 15/05/27	272,489	0.05	USD 106,000	Everarc Escrow SArl, 5.000%, perpetual	84,231	0.02
EUR 400,000	Altice France Holdings SA, 4.000%, 15/02/28	212,200	0.04	USD 42,000	FAGE International SA / FAGE USA Dairy Industry Inc, 5.625%, 15/08/26	39,550	0.01
USD 200,000	Amaggi Luxembourg International Sarl, 5.250%, 28/01/28	182,020	0.03	USD 100,000	FS Luxembourg Sarl, 10.000%, 15/12/25	102,424	0.02
EUR 125,000	Aramark International Finance Sarl, 3.125%, 01/04/25	130,763	0.02	EUR 100,000	Garfunkelux Holdco 3 SA, 6.750%, 01/11/25	79,643	0.01
EUR 200,000	ARD Finance SA, 5.000%, 30/06/27	168,066	0.03	EUR 100,000	Garfunkelux Holdco 3 SA, 6.750%, 01/11/25	79,643	0.01
USD 340,000	ARD Finance SA, 6.500%, 30/06/27	275,610	0.05	GBP 100,000	Garfunkelux Holdco 3 SA, 7.750%, 01/11/25	90,774	0.02
EUR 100,000	Arena Luxembourg Finance Sarl, 1.875%, 01/02/28	89,390	0.02	USD 120,000	Gol Finance SA, 7.000%, 31/01/25	70,200	0.01
USD 145,000	Atento Luxco 1 SA, 8.000%, 10/02/26	23,056	0.00	USD 200,000	Gol Finance SA, 8.000%, 30/06/26	110,644	0.02
GBP 200,000	B&M European Value Retail SA, 4.000%, 15/11/28	217,012	0.04	EUR 100,000	GTC Aurora Luxembourg SA, 2.250%, 23/06/26	83,052	0.02
EUR 200,000	BK LC Lux Finco1 Sarl, 5.250%, 30/04/29	203,946	0.04	USD 176,852	Guara Norte Sarl, 5.198%, 15/06/34	154,834	0.03
USD 120,000	Camelot Finance SA, 4.500%, 01/11/26	113,053	0.02	USD 50,000	Herens Holdco Sarl, 4.750%, 15/05/28	38,750	0.01
EUR 200,000	Cidron Aida Finco Sarl, 5.000%, 01/04/28	197,228	0.04	EUR 100,000	Herens Midco Sarl, 5.250%, 15/05/29	62,405	0.01
GBP 125,000	Cidron Aida Finco Sarl, 6.250%, 01/04/28	138,140	0.03	USD 100,000	Hidrovias International Finance SARL, 4.950%, 08/02/31	80,086	0.01
EUR 200,000	Cirsa Finance Inter, 4.500%, 15/03/27	199,391	0.04	EUR 100,000	HSE Finance Sarl, 5.625%, 15/10/26	62,700	0.01
EUR 100,000	Cirsa Finance International Sarl, 4.750%, 22/05/25	107,304	0.02	EUR 100,000	Ideal Standard International SA, 6.375%, 30/07/26	54,768	0.01
EUR 100,000	Codere Finance 2 Luxembourg SA, 11.000%, 30/09/26	87,308	0.02	EUR 100,000	InPost SA, 2.250%, 15/07/27	94,217	0.02
USD 150,000	Consolidated Energy Fin, 5.625%, 15/10/28	127,530	0.02	USD 755,000	Intelsat Jackson Holdings SA, 6.500%, 15/03/30	687,196	0.13
EUR 100,000	ContourGlobal Power Holdings SA, 2.750%, 01/01/26	99,414	0.02	USD 110,000	ION Trading Technologies Sarl, 5.750%, 15/05/28	94,953	0.02
EUR 100,000	ContourGlobal Power Holdings SA, 3.125%, 01/01/28	86,735	0.02	USD 200,000	Kenbourne Invest SA, 6.875%, 26/11/24	173,998	0.03
USD 100,000	Cosan Luxembourg SA, 7.000%, 20/01/27	100,126	0.02	EUR 100,000	Kleopatra Finco Sarl, 4.250%, 01/03/26	90,968	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 112,486	LHMC Finco 2 Sarl, 7.250%, 02/10/25	120,881	0.02	EUR 200,000	SIG Combibloc PurchaseCo Sarl, 2.125%, 18/06/25	210,018	0.04
EUR 200,000	LOARRE INVESTMENTS SARL, 6.500%, 15/05/29	206,760	0.04	EUR 100,000	Signa Development Finance SCS, 5.500%, 23/07/26	72,170	0.01
EUR 100,000	LUNE HOLDINGS SARL, 5.625%, 15/11/28	88,644	0.02	USD 200,000	Simpar Europe SA, 5.200%, 26/01/31	158,803	0.03
EUR 104,375	Mangrove Luxco III Sarl, 7.775%, 09/10/25	85,389	0.02	EUR 100,000	Stena International SA, 3.750%, 01/02/25	105,419	0.02
EUR 100,000	Matterhorn Telecom SA, 2.625%, 15/09/24	107,807	0.02	USD 100,000	Stena International SA, 6.125%, 01/02/25	97,410	0.02
EUR 200,000	Matterhorn Telecom SA, 3.125%, 15/09/26	202,656	0.04	EUR 100,000	Stena International SA, 7.250%, 15/02/28	111,443	0.02
EUR 150,000	Matterhorn Telecom SA, 4.000%, 15/11/27	153,457	0.03	EUR 90,105	Summer BC Holdco A Sarl, 9.250%, 31/10/27	80,364	0.01
USD 531,438	MC Brazil Downstream Trading SARL, 7.250%, 30/06/31	358,754	0.07	EUR 300,000	Summer BC Holdco B SARL, 5.750%, 31/10/26	290,888	0.05
EUR 50,000	Metalcorp Group SA, 8.500%, 28/06/26	2,728	0.00	USD 250,000	Telecom Italia Capital SA, 6.375%, 15/11/33	211,779	0.04
USD 180,000	Millicom International Cellular SA, 6.250%, 25/03/29	161,421	0.03	USD 390,000	Telecom Italia Capital SA, 6.000%, 30/09/34	312,777	0.06
USD 200,000	Millicom International Cellular SA, 4.500%, 27/04/31	153,720	0.03	USD 450,000	Telecom Italia Capital SA, 7.200%, 18/07/36	386,807	0.07
USD 300,000	Minerva Luxembourg SA, 4.375%, perpetual	234,907	0.04	USD 250,000	Telecom Italia Capital SA, 7.721%, 04/06/38	220,614	0.04
EUR 100,000	Monitchem HoldCo 3 SA, 8.750%, 01/05/28	107,655	0.02	EUR 300,000	Telecom Italia Finance SA, 7.750%, 24/01/33	341,642	0.06
USD 140,000	Movida Europe SA, 5.250%, 08/02/31	113,725	0.02	EUR 200,000	Telenet Finance Luxembourg Notes Sarl, 3.500%, 01/03/28	201,171	0.04
EUR 150,000	Mytilineos Financial Partners SA, 2.500%, 01/12/24	158,640	0.03	USD 200,000	Telenet Finance Luxembourg Notes Sarl, 5.500%, 01/03/28	183,400	0.03
USD 80,000	Natura &Co Luxembourg Holdings Sarl, 6.000%, 19/04/29	74,145	0.01	USD 130,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.375%, 01/09/25	108,640	0.02
USD 300,000	Nexa Resources SA, 5.375%, 04/05/27	279,991	0.05	USD 155,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.125%, 01/04/29	71,688	0.01
USD 200,000	Petrorio Luxembourg Trading Sarl, 6.125%, 09/06/26	192,175	0.04	USD 100,000	Ultrapar International SA, 5.250%, 06/06/29	92,500	0.02
EUR 100,000	Picard Bondco SA, 5.375%, 01/07/27	94,483	0.02	USD 200,000	Ultrapar International SA, 5.250%, perpetual	193,750	0.04
EUR 100,000	PLT VII Finance Sarl, 4.625%, 05/01/26	105,800	0.02	USD 100,000	Unigel Luxembourg SA, 8.750%, 01/10/26	32,000	0.01
USD 200,000	Puma International Financing SA, 5.125%, 06/10/24	196,500	0.04	USD 312,000	Usiminas International Sarl, 5.875%, 18/07/26	302,528	0.06
USD 200,000	Puma International Financing SA, 5.000%, 24/01/26	180,000	0.03	EUR 100,000	Vivion Investments Sarl, 3.000%, 08/08/24	86,548	0.02
USD 100,000	Rede D'or Finance Sarl, 4.950%, 17/01/28	91,416	0.02	EUR 200,000	Vivion Investments Sarl, 3.500%, 01/11/25	148,812	0.03
USD 120,000	Rede D'or Finance Sarl, 4.500%, 22/01/30	102,300	0.02				
EUR 200,000	Rossini Sarl, 6.750%, 30/10/25	219,570	0.04	<b>Total Luxembourg</b>		<b>17,367,289</b>	<b>3.28</b>
USD 70,000	Rumo Luxembourg Sarl, 5.250%, 10/01/28	64,925	0.01	<b>Malta</b>			
USD 160,000	Rumo Luxembourg Sarl, 4.200%, 18/01/32	127,800	0.02	USD 220,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 6.375%, 01/02/30	177,151	0.03
EUR 100,000	Samsonite Finco Sarl, 3.500%, 15/05/26	104,630	0.02	<b>Total Malta</b>		<b>177,151</b>	<b>0.03</b>
EUR 200,000	SES SA, 2.875%, perpetual	184,652	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Mauritius				Mexico <i>(continued)</i>			
USD 179,460	Azure Power Energy Ltd, 3.575%, 19/08/26	134,057	0.02	USD 145,000	Sixsigma Networks Mexico SA de CV, 7.500%, 02/05/25	130,283	0.02
USD 250,000	CA Magnum Holdings, 5.375%, 31/10/26	223,841	0.04	USD 120,000	Total Play Telecomunicaciones SA de CV, 7.500%, 12/11/25	85,224	0.01
USD 185,500	Greenko Power II Ltd, 4.300%, 13/12/28	160,998	0.03	USD 60,000	Total Play Telecomunicaciones SA de CV, 6.375%, 20/09/28	34,864	0.01
USD 200,000	Greenko Solar Mauritius Ltd, 5.950%, 29/07/26	187,100	0.04	<b>Total Mexico</b>		<b>3,357,704</b>	<b>0.63</b>
USD 200,000	Greenko Wind Projects Mauritius Ltd, 5.500%, 06/04/25	191,176	0.04	Netherlands			
USD 200,000	Hta Group Ltd, 7.000%, perpetual	188,880	0.04	EUR 200,000	Abertis Infraestructuras Finance BV, 2.625%, perpetual	180,833	0.03
USD 25,000	India Green Power Holdings, 4.000%, 22/02/27	21,750	0.00	USD 125,000	AerCap Holdings NV, 5.875%, 10/10/79	117,891	0.02
USD 275,000	Network i2i Ltd, 5.650%, perpetual	266,406	0.05	EUR 200,000	Ashland Services BV, 2.000%, 30/01/28	184,431	0.03
<b>Total Mauritius</b>		<b>1,374,208</b>	<b>0.26</b>	EUR 100,000	Axalta Coating Systems Dutch Holding B BV, 3.750%, 15/01/25	106,922	0.02
Mexico				USD 100,000	Braskem Netherlands Finance BV, 8.500%, 23/01/81	102,000	0.02
USD 140,000	Alesa SA, 7.750%, 14/12/26	138,947	0.03	USD 150,000	Clear Channel International BV, 6.625%, 01/08/25	149,246	0.03
USD 200,000	Axtel SAB de CV, 6.375%, 14/11/24	203,135	0.04	EUR 100,000	Compact Bidco BV, 5.750%, 01/05/26	75,306	0.01
USD 150,000	Braskem Idesa SAPI, 7.450%, 15/11/29	99,593	0.02	USD 100,000	Coruripe Netherlands BV, 10.000%, 10/02/27	62,920	0.01
USD 450,000	Braskem Idesa SAPI, 6.990%, 20/02/32	291,475	0.05	EUR 200,000	Darling Global Finance BV, 3.625%, 15/05/26	212,745	0.04
USD 425,000	Cemex Sab De CV, 5.125%, perpetual	378,226	0.07	USD 63,000	Diamond BC BV, 4.625%, 01/10/29	63,552	0.01
EUR 100,000	Cemex SAB de CV, 3.125%, 19/03/26	104,727	0.02	EUR 300,000	Dufry One Bv, 3.375%, 15/04/28	289,295	0.05
USD 200,000	Cemex SAB de CV, 5.450%, 19/11/29	192,855	0.04	EUR 100,000	Dufry One BV, 2.500%, 15/10/24	106,509	0.02
USD 100,000	Cemex SAB de CV, 5.200%, 17/09/30	93,568	0.02	EUR 300,000	Dufry One BV, 2.000%, 15/02/27	284,751	0.05
USD 500,000	Cemex SAB de CV, 3.875%, 11/07/31	420,964	0.08	USD 175,000	Embraer Netherlands Finance BV, 5.050%, 15/06/25	172,375	0.03
USD 250,000	Cemex SAB de CV, 9.125%, perpetual	253,187	0.05	USD 125,000	Embraer Netherlands Finance BV, 5.400%, 01/02/27	119,919	0.02
USD 200,000	CIBANCO SA Institucion de Banca Multiple Trust CIB/3332, 4.375%, 22/07/31	149,385	0.03	USD 200,000	Embraer Netherlands Finance BV, 6.950%, 17/01/28	198,936	0.04
USD 75,000	Cydsa SAB de CV, 6.250%, 04/10/27	68,625	0.01	EUR 200,000	Energizer Gamma Acquisition BV, 3.500%, 30/06/29	175,304	0.03
USD 100,000	Electricidad Firme de Mexico Holdings SA de CV, 4.900%, 20/11/26	87,875	0.02	EUR 100,000	Goodyear Europe BV, 2.750%, 15/08/28	91,371	0.02
USD 100,000	Grupo Axo Sa De CV, 5.750%, perpetual	85,839	0.02	EUR 100,000	Goodyear Europe BV, 2.750%, 15/08/28	91,371	0.02
USD 75,000	Grupo KUO SAB De CV, 5.750%, 07/07/27	66,263	0.01	USD 141,000	Greenko Dutch BV, 3.850%, 29/03/26	126,306	0.02
USD 150,000	Metalsa SA de CV, 3.750%, 04/05/31	118,106	0.02	EUR 200,000	House of HR Group BV, 9.000%, 03/11/29	214,927	0.04
EUR 200,000	Nemak SAB de CV, 2.250%, 20/07/28	176,559	0.03	USD 250,000	IHS Netherlands Holdco BV, 8.000%, 18/09/27	227,625	0.04
USD 100,000	Nemak SAB de CV, 3.625%, 28/06/31	78,004	0.01	USD 200,000	InterCement Financial Operations BV, 5.750%, 17/07/24	125,160	0.02
USD 200,000	Operadora de Servicios Mega SA de CV Sofom ER, 8.250%, 11/02/25	100,000	0.02	EUR 100,000	IPD 3 BV, 8.000%, 15/06/28	111,195	0.02
				EUR 125,000	Koninklijke FrieslandCampina NV, 2.850%, perpetual	122,738	0.02
				EUR 100,000	Koninklijke KPN NV, 2.000%, perpetual	102,793	0.02



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	Koninklijke KPN NV, 6.000%, perpetual	220,894	0.04	EUR 150,000	Q-Park Holdings I BV, 2.000%, 01/03/27	139,307	0.03
EUR 100,000	MAS Securities BV, 4.250%, 19/05/26	89,669	0.02	EUR 100,000	Saipem Finance International BV, 2.625%, 07/01/25	105,181	0.02
EUR 100,000	Maxeda DIY Holdings BV, 5.875%, 01/10/26	77,846	0.01	EUR 200,000	Saipem Finance International BV, 3.375%, 15/07/26	206,878	0.04
USD 336,236	MV24 Capital BV, 6.748%, 01/06/34	302,059	0.06	EUR 200,000	Saipem Finance International BV, 3.125%, 31/03/28	195,752	0.04
EUR 100,000	Naturgy Finance BV, 2.374%, perpetual	95,818	0.02	EUR 100,000	Schoeller Packaging BV, 6.375%, 01/11/24	93,630	0.02
EUR 100,000	Nobian Finance BV, 3.625%, 15/07/26	91,676	0.02	EUR 105,720	Selecta Group BV, 8.000%, 01/04/26	101,010	0.02
EUR 200,000	OI European Group BV, 2.875%, 15/02/25	212,472	0.04	EUR 110,250	Selecta Group BV, 10.000%, 01/07/26	79,420	0.02
USD 110,000	OI European Group BV, 4.750%, perpetual	98,449	0.02	USD 55,000	Sensata Technologies BV, 5.625%, 01/11/24	54,582	0.01
USD 200,000	Petrobras Global Finance BV, 5.299%, 27/01/25	198,085	0.04	USD 125,000	Sensata Technologies BV, 5.000%, 01/10/25	122,368	0.02
GBP 200,000	Petrobras Global Finance BV, 6.250%, 14/12/26	239,830	0.05	EUR 200,000	Sigma Holdco BV, 5.750%, 15/05/26	188,307	0.04
USD 365,000	Petrobras Global Finance BV, 7.375%, 17/01/27	379,430	0.07	USD 145,000	Sigma Holdco BV, 7.875%, 15/05/26	124,601	0.02
USD 200,000	Petrobras Global Finance BV, 5.999%, 27/01/28	199,736	0.04	EUR 120,973	Summer BidCo BV, 9.000%, 15/11/25	116,315	0.02
USD 100,000	Petrobras Global Finance BV, 5.750%, 01/02/29	98,312	0.02	EUR 200,000	Telefonica Europe BV, 2.376%, perpetual	171,287	0.03
GBP 100,000	Petrobras Global Finance BV, 5.375%, 01/10/29	108,845	0.02	EUR 100,000	Telefonica Europe BV, 2.502%, perpetual	93,823	0.02
USD 100,000	Petrobras Global Finance BV, 5.093%, 15/01/30	93,419	0.02	EUR 200,000	Telefonica Europe BV, 2.875%, perpetual	187,336	0.04
USD 525,000	Petrobras Global Finance BV, 5.600%, 03/01/31	504,124	0.10	EUR 300,000	Telefonica Europe BV, 2.880%, perpetual	274,932	0.05
GBP 100,000	Petrobras Global Finance BV, 6.625%, 16/01/34	107,987	0.02	EUR 200,000	Telefonica Europe BV, 3.875%, perpetual	201,442	0.04
USD 175,000	Petrobras Global Finance BV, 6.875%, 20/01/40	169,489	0.03	EUR 300,000	Telefonica Europe BV, 6.135%, perpetual	315,435	0.06
USD 200,000	Petrobras Global Finance BV, 6.750%, 27/01/41	190,028	0.04	EUR 300,000	Telefonica Europe BV, 7.125%, perpetual	333,842	0.06
USD 200,000	Petrobras Global Finance BV, 7.250%, 17/03/44	197,411	0.04	EUR 250,000	TenneT Holdings BV, 2.374%, perpetual	256,081	0.05
USD 100,000	Petrobras Global Finance BV, 6.900%, 19/03/49	92,269	0.02	EUR 300,000	TenneT Holdings BV, 2.995%, perpetual	321,778	0.06
USD 250,000	Petrobras Global Finance BV, 6.750%, 03/06/50	223,821	0.04	EUR 100,000	Titan Holdings II BV, 5.125%, 15/07/29	86,571	0.02
USD 200,000	Petrobras Global Finance BV, 5.500%, 10/06/51	157,400	0.03	EUR 100,000	Triodos Bank NV, 2.250%, 05/02/32	79,581	0.02
USD 380,000	Petrobras Global Finance BV, 6.850%, 05/06/15	330,589	0.06	EUR 200,000	Trivium Packaging Finance BV, 3.750%, 15/08/26	200,926	0.04
EUR 100,000	Phoenix PIB Dutch Finance BV, 2.375%, 05/08/25	103,684	0.02	USD 150,000	Trivium Packaging Finance BV, 5.500%, 15/08/26	144,023	0.03
EUR 100,000	PPF Telecom Group BV, 2.125%, 31/01/25	104,532	0.02	USD 175,000	Trivium Packaging Finance BV, 8.500%, 15/08/27	168,458	0.03
EUR 200,000	PPF Telecom Group BV, 3.125%, 27/03/26	206,745	0.04	EUR 100,000	United Group BV, 3.125%, 15/02/26	94,917	0.02
EUR 100,000	PPF Telecom Group BV, 3.250%, 29/09/27	101,047	0.02	EUR 275,000	United Group BV, 4.000%, 15/11/27	245,327	0.05
EUR 100,000	Q-Park Holding I BV, 1.500%, 01/03/25	104,375	0.02	EUR 150,000	United Group BV, 3.625%, 15/02/28	129,161	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Oman			
EUR 150,000	United Group BV, 4.625%, 15/08/28	131,411	0.02	USD 200,000	Bank Muscat SAOG, 4.750%, 17/03/26	193,351	0.04
USD 440,000	UPC Broadband Finco BV, 4.875%, 15/07/31	362,160	0.07	USD 200,000	Mazoon Assets Co SAOC, 5.200%, 08/11/27	195,500	0.04
USD 100,000	UPC Holding BV, 5.500%, 15/01/28	87,300	0.02	USD 200,000	Oq SAoc, 5.125%, perpetual	189,373	0.03
EUR 100,000	UPC Holding BV, 3.875%, 15/06/29	87,150	0.02	<b>Total Oman</b>		<b>578,224</b>	<b>0.11</b>
USD 200,000	VTR Finance NV, 6.375%, 15/07/28	74,994	0.01	Panama			
EUR 200,000	VZ Secured Financing BV, 3.500%, 15/01/32	167,735	0.03	USD 64,000	Banistmo SA, 4.250%, 31/07/27	59,234	0.01
USD 350,000	VZ Secured Financing BV, 5.000%, 15/01/32	281,878	0.05	EUR 100,000	Carnival Corp, 10.125%, 01/02/26	114,391	0.02
EUR 200,000	VZ Vendor Financing II BV, 2.875%, 15/01/29	167,444	0.03	USD 157,000	Carnival Corp, 10.500%, 01/02/26	165,046	0.03
EUR 200,000	Wintershall Dea Finance 2 BV, 3.000%, perpetual	170,196	0.03	EUR 733,000	Carnival Corp, 7.625%, 01/03/26	733,729	0.14
EUR 200,000	Wintershall Dea Finance BV, 2.499%, perpetual	185,134	0.03	USD 955,000	Carnival Corp, 5.750%, 01/03/27	879,213	0.17
EUR 200,000	Wizz Air Finance Co BV, 1.000%, 19/01/26	192,051	0.04	USD 235,000	Carnival Corp, 9.875%, 01/08/27	244,787	0.05
EUR 200,000	Wp/Ap Telecom Holdings, 5.500%, 15/01/30	181,094	0.03	USD 722,000	Carnival Corp, 4.000%, 01/08/28	641,872	0.12
EUR 200,000	WP/AP TELECOM HOLDINGS, 3.750%, 15/01/29	190,116	0.04	USD 608,000	Carnival Corp, 6.000%, 01/05/29	542,823	0.10
EUR 200,000	Zf Europe Finance Bv, 2.500%, 23/10/27	190,227	0.04	USD 125,000	Carnival Corp, 10.500%, 01/06/30	132,615	0.03
EUR 100,000	ZF Europe Finance BV, 2.000%, 23/02/26	99,145	0.02	USD 80,000	TeleComunicaciones Digitales SA, 4.500%, 30/01/30	67,995	0.01
EUR 100,000	ZF Europe Finance BV, 3.000%, 23/10/29	91,644	0.02	<b>Total Panama</b>		<b>3,581,705</b>	<b>0.68</b>
USD 350,000	Ziggo Bond Co BV, 6.000%, 15/01/27	321,237	0.06	Paraguay			
EUR 200,000	Ziggo Bond Co BV, 3.375%, 28/02/30	160,141	0.03	USD 150,000	Banco Continental SAECA, 2.750%, 10/12/25	135,188	0.03
USD 100,000	Ziggo Bond Co BV, 5.125%, 28/02/30	75,730	0.01	USD 100,000	Frigorifico Concepcion SA, 7.700%, 21/07/28	77,927	0.02
EUR 225,000	Ziggo BV, 2.875%, 15/01/30	197,301	0.04	USD 200,000	Telefonica Celular del Paraguay SA, 5.875%, 15/04/27	183,500	0.03
USD 280,000	Ziggo BV, 4.875%, 15/01/30	232,380	0.04	<b>Total Paraguay</b>		<b>396,615</b>	<b>0.08</b>
<b>Total Netherlands</b>		<b>17,395,201</b>	<b>3.29</b>	Peru			
Nigeria				USD 200,000	Auna SAA, 6.500%, 20/11/25	165,000	0.03
USD 70,000	Access Bank PLC, 6.125%, perpetual	58,737	0.01	USD 50,000	Banco BBVA Peru SA, 5.250%, 22/09/29	48,575	0.01
USD 200,000	Fidelity Bank PLC, 7.625%, 28/10/26	172,000	0.03	USD 150,000	Banco Internacional del Peru SAA Interbank, 4.000%, 08/07/30	137,760	0.02
USD 125,000	SEPLAT Energy PLC, 7.750%, 01/04/26	104,192	0.02	USD 50,000	Camposol SA, 6.000%, 03/02/27	34,616	0.01
<b>Total Nigeria</b>		<b>334,929</b>	<b>0.06</b>	USD 250,000	Cia de Minas Buenaventura SAA, 5.500%, 23/07/26	217,049	0.04
Norway				USD 200,000	InRetail Consumer, 3.250%, 22/03/28	171,750	0.03
EUR 100,000	ADEVINTAASA, 2.625%, 15/11/25	104,463	0.02	USD 25,000	InRetail Shopping Malls, 5.750%, 03/04/28	23,540	0.00
<b>Total Norway</b>		<b>104,463</b>	<b>0.02</b>	USD 100,000	Minsur SA, 4.500%, 28/10/31	87,875	0.02
				USD 250,000	Orazul Energy Egenor SCA, 5.625%, 28/04/27	224,925	0.04
				USD 250,000	Peru LNG Srl, 5.375%, 22/03/30	201,118	0.04
				USD 200,000	Petroleos del Peru SA, 4.750%, 19/06/32	151,316	0.03
				USD 500,000	Petroleos del Peru SA, 5.625%, 19/06/47	322,494	0.06
				USD 52,000	Volcan Cia Minera SAA, 4.375%, 11/02/26	38,689	0.01
				<b>Total Peru</b>		<b>1,824,707</b>	<b>0.34</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
Philippines				South Africa			
USD 200,000	Rizal Commercial Banking Corp, 6.500%, 31/12/99	176,096	0.03	USD 200,000	Bidvest Group Ltd, 3.625%, 23/09/26	177,950	0.03
Total Philippines				USD 250,000	Transnet SOC Ltd, 8.250%, 06/02/28	242,812	0.05
Poland				Total South Africa			
EUR 150,000	Synthos SA, 2.500%, 07/06/28	129,611	0.02	420,762 0.08			
Total Poland				Spain			
Portugal				EUR 100,000	Abanca Corp Bancaria SA, 4.625%, 07/04/30	102,397	0.02
EUR 200,000	Banco Comercial Portugues SA, 1.125%, 12/02/27	190,576	0.03	EUR 200,000	ACS Actividades de Construccion y Servicios SA, 1.375%, 17/06/25	204,213	0.04
EUR 100,000	Banco Comercial Portugues SA, 1.750%, 07/04/28	92,255	0.02	EUR 100,000	Aedas Homes Opco Slu, 4.000%, 15/08/26	101,190	0.02
EUR 100,000	Banco Comercial Portugues SA, 3.871%, 27/03/30	93,271	0.02	USD 220,833	Al Candelaria Spain SA, 7.500%, 15/12/28	206,812	0.04
EUR 100,000	Banco Comercial Portugues SA, 4.000%, 17/05/32	86,416	0.02	EUR 100,000	Almirall SA, 2.125%, 30/09/26	101,429	0.02
EUR 100,000	BanCo Comercial Portugues SA, 8.500%, 25/10/25	112,442	0.02	EUR 100,000	Banco de Credito e Inversiones SA, 1.750%, 09/03/28	88,677	0.02
EUR 100,000	Caixa Geral de Depositos SA, 1.250%, 25/11/24	104,187	0.02	EUR 200,000	Banco de Credito Social Cooperativo SA, 5.250%, 27/11/31	179,917	0.03
EUR 100,000	EDP - Energias de Portugal SA, 1.700%, 20/07/80	99,527	0.02	EUR 100,000	BanCo de Credito Social Cooperativo SA, 8.000%, 22/09/26	110,667	0.02
EUR 500,000	EDP - Energias de Portugal SA, 1.875%, 02/08/81	455,331	0.08	EUR 200,000	Banco de Sabadell SA, 2.625%, 24/03/26	207,325	0.04
EUR 100,000	EDP - Energias de Portugal SA, 1.500%, 14/03/82	92,618	0.02	EUR 100,000	Banco de Sabadell SA, 5.375%, 08/09/26	108,443	0.02
EUR 300,000	EDP - Energias de Portugal SA, 5.943%, 23/04/83	324,031	0.06	EUR 300,000	Banco de Sabadell SA, 0.875%, 16/06/28	274,223	0.05
EUR 100,000	Transportes Aereos Portugueses SA, 5.625%, 02/12/24	107,068	0.02	EUR 200,000	Banco de Sabadell SA, 5.250%, 07/02/29	213,567	0.04
Total Portugal				EUR 100,000	Banco de Sabadell SA, 2.000%, 17/01/30	99,322	0.02
Puerto Rico				EUR 300,000	Banco de Sabadell SA, 6.000%, 16/08/33	301,241	0.06
USD 95,000	Popular Inc, 7.250%, 13/03/28	94,891	0.02	EUR 200,000	Cellnex Finance Co SA, 2.250%, 12/04/26	204,201	0.04
Total Puerto Rico				EUR 100,000	Cellnex Finance Co SA, 0.750%, 15/11/26	96,129	0.02
Romania				EUR 100,000	Cellnex Finance Co SA, 1.000%, 15/09/27	93,697	0.02
EUR 100,000	Banca Transilvania SA, 8.875%, 27/04/27	111,847	0.02	EUR 400,000	Cellnex Finance Co SA, 1.500%, 08/06/28	372,523	0.07
EUR 100,000	RCS & RDS SA, 2.500%, 05/02/25	103,864	0.02	EUR 200,000	Cellnex Finance Co SA, 1.250%, 15/01/29	180,751	0.03
EUR 100,000	RCS & RDS SA, 3.250%, 05/02/28	92,053	0.02	EUR 400,000	Cellnex Finance Co SA, 2.000%, 15/09/32	340,750	0.06
Total Romania				USD 100,000	Cellnex Finance Co SA, 3.875%, 07/07/41	73,203	0.01
Singapore				EUR 200,000	Cellnex Telecom SA, 2.875%, 18/04/25	211,706	0.04
USD 200,000	ABJA Investment Co Pte Ltd, 5.950%, 31/07/24	199,020	0.04	EUR 100,000	Cellnex Telecom SA, 1.000%, 20/04/27	95,505	0.02
USD 153,450	Continuum Energy Levanter Pte Ltd, 4.500%, 09/02/27	142,939	0.03	EUR 300,000	Cellnex Telecom SA, 1.875%, 26/06/29	276,229	0.05
USD 50,000	Global Prime Capital Pte Ltd, 5.950%, 23/01/25	47,775	0.01	EUR 200,000	Cellnex Telecom SA, 1.750%, 23/10/30	175,823	0.03
USD 200,000	GLP Pte Ltd, 4.500%, perpetual	73,212	0.01	Total Singapore			
USD 200,000	Medco Laurel Tree, 6.950%, perpetual	183,541	0.03	843,095 0.16			
USD 200,000	Medco Oak Tree Pte Ltd, 7.375%, 14/05/26	196,608	0.04				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
Spain (continued)				Sweden (continued)			
EUR 100,000	eDreams ODIGEO SA, 5.500%, 15/07/27	99,390	0.02	EUR 200,000	Heimstaden Bostad Ab, 3.248%, 31/12/99	129,549	0.02
USD 250,000	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA, 5.375%, 30/12/30	162,500	0.03	EUR 200,000	Heimstaden Bostad AB, 3.625%, perpetual	105,827	0.02
EUR 100,000	Food Service Project SL, 5.500%, 21/01/27	103,448	0.02	EUR 100,000	Heimstaden Bostad AB, 2.625%, perpetual	50,535	0.01
EUR 100,000	Foodco Bondco SA, 6.250%, 15/05/26	46,913	0.01	EUR -	Intrum AB, 3.125%, 15/07/24	0	0.00
EUR 200,000	Gestamp Automocion SA, 3.250%, 30/04/26	208,413	0.04	EUR 300,000	Intrum AB, 4.875%, 15/08/25	270,245	0.05
EUR 325,000	Grifols Escrow Issuer, 3.875%, 15/10/28	302,718	0.06	EUR 100,000	Intrum AB, 3.500%, 15/07/26	80,689	0.02
USD 320,000	Grifols Escrow Issuer SA, 4.750%, 15/10/28	277,722	0.05	EUR 200,000	Intrum AB, 3.000%, 15/09/27	150,122	0.03
EUR 400,000	Grifols SA, 1.625%, 15/02/25	419,925	0.08	EUR 200,000	Intrum AB, 9.250%, 15/03/28	183,779	0.04
EUR 200,000	Grifols SA, 3.200%, 01/05/25	212,094	0.04	EUR 90,000	Preem Holdings AB, 12.000%, 30/06/27	104,796	0.02
EUR 100,000	Grifols SA, 2.250%, 15/11/27	98,599	0.02	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	89,462	0.02
EUR 100,000	Grupo Antolin-Irausa SA, 3.375%, 30/04/26	92,214	0.02	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.125%, 04/09/26	151,322	0.03
EUR 100,000	Grupo Antolin-Irausa SA, 3.500%, 30/04/28	79,281	0.01	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual	140,311	0.03
EUR 100,000	Ibercaja Banco SA, 2.750%, 23/07/30	96,827	0.02	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.624%, perpetual	20,729	0.00
EUR 200,000	International Consolidated Airlines Group SA, 1.500%, 04/07/27	187,126	0.03	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.625%, perpetual	20,729	0.00
EUR 200,000	International Consolidated Airlines Group SA, 3.750%, 25/03/29	190,107	0.04	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.875%, perpetual	20,862	0.00
EUR 200,000	Kaixo Bondco Telecom SA, 5.125%, 30/09/29	189,125	0.04	EUR 200,000	Verisure Holding AB, 9.250%, 15/10/27	231,838	0.04
EUR 525,000	Lorca Telecom Bondco SA, 4.000%, 18/09/27	521,941	0.10	EUR 100,000	Verisure Holding AB, 7.125%, 01/02/28	109,416	0.02
EUR 100,000	NH Hotel Group SA, 4.000%, 02/07/26	103,974	0.02	EUR 150,000	Verisure Holdings AB, 3.875%, 15/07/26	153,415	0.03
EUR 76,944	Ohl Operaciones SA, 6.600%, 31/03/26	73,033	0.01	EUR 300,000	Verisure Holdings AB, 3.250%, 15/02/27	290,449	0.06
EUR 100,000	Unicaja Banco SA, 7.250%, 15/11/27	109,324	0.02	EUR 300,000	Verisure Midholding AB, 5.250%, 15/02/29	283,115	0.05
EUR 100,000	Unicaja Banco SA, 3.125%, 19/07/32	89,053	0.02	EUR 200,000	Volvo Car AB, 2.000%, 24/01/25	208,337	0.04
EUR 200,000	Via Celere Desarrollos Inmobiliarios SA, 5.250%, 01/04/26	202,326	0.04	EUR 200,000	Volvo Car AB, 4.250%, 31/05/28	209,196	0.04
<b>Total Spain</b>		<b>8,285,993</b>	<b>1.57</b>	<b>Total Sweden</b>		<b>3,796,993</b>	<b>0.72</b>
Sweden				Thailand			
EUR 100,000	Akelius Residential Property AB, 2.249%, 17/05/81	88,913	0.02	USD 250,000	Bangkok Bank PCL, 3.733%, 25/09/34	211,923	0.04
EUR 300,000	Castellum AB, 3.125%, perpetual	227,382	0.04	USD 200,000	Kasikornbank PCL, 3.343%, 02/10/31	176,476	0.03
EUR 225,000	Dometic Group AB, 2.000%, 29/09/28	196,818	0.04	<b>Total Thailand</b>		<b>388,399</b>	<b>0.07</b>
EUR 100,000	Fastighets AB Balder, 2.873%, 02/06/81	68,166	0.01	Trinidad And Tobago			
EUR 100,000	Heimstaden AB, 4.250%, 09/03/26	58,635	0.01	USD 200,000	Heritage Petroleum Co Ltd, 9.000%, 12/08/29	208,100	0.04
EUR 100,000	Heimstaden AB, 6.750%, perpetual	45,822	0.01	USD 100,000	National Gas Co of Trinidad & Tobago Ltd, 6.050%, 15/01/36	92,300	0.02
EUR 200,000	Heimstaden Bosta, 3.000%, perpetual	106,534	0.02	USD 25,000	Telecommunications Services of Trinidad & Tobago Ltd, 8.875%, 18/10/29	20,500	0.00
				USD 200,000	Trinidad Generation UnLtd, 5.250%, 04/11/27	192,465	0.04
				<b>Total Trinidad And Tobago</b>		<b>513,365</b>	<b>0.10</b>



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
Turkey				United Kingdom (continued)			
USD 200,000	Akbank T.A.S., 6.800%, perpetual	181,524	0.03	EUR 100,000	BCP V Modular Services Finance II PLC, 4.750%, 30/11/28	92,708	0.02
USD 200,000	Akbank TAS, 6.800%, 06/02/26	190,560	0.04	GBP 100,000	BCP V Modular Services Finance II PLC, 6.125%, 30/11/28	104,886	0.02
USD 200,000	Anadolu Efes Biracilik Ve Malt Sanayii AS, 3.375%, 29/06/28	161,096	0.03	EUR 200,000	BCP V Modular Services Finance PLC, 6.750%, 30/11/29	164,741	0.03
EUR 100,000	Arcelik A/S, 3.000%, 27/05/26	99,690	0.02	GBP 450,000	Bellis Acquisition Co PLC, 3.250%, 16/02/26	477,715	0.09
USD 200,000	Aydem Yenilenebilir Enerji A/S, 7.750%, 02/02/27	168,492	0.03	GBP 200,000	Bellis Finco PLC, 4.000%, 16/02/27	188,180	0.04
USD 130,000	KOC Holding AS, 6.500%, 11/03/25	128,271	0.02	GBP 100,000	Boparan Finance PLC, 7.625%, 30/11/25	83,210	0.02
USD 199,830	Limak Iskenderun, 9.500%, perpetual	174,867	0.03	GBP 100,000	Bracken MidCo1 PLC, 6.750%, 01/11/27	98,403	0.02
USD 200,000	QNB Finansbank A/S, 6.875%, 07/09/24	198,756	0.04	EUR 100,000	British Telecommunications PLC, 1.874%, 18/08/80	98,054	0.02
USD 200,000	TC Ziraat Bankasi A/S, 5.375%, 02/03/26	179,760	0.03	USD 100,000	British Telecommunications PLC, 4.250%, 23/11/81	88,007	0.02
USD 200,000	Turk Telekomunikasyon AS, 4.875%, 19/06/24	190,320	0.04	USD 120,000	British Telecommunications PLC, 4.875%, 23/11/81	97,540	0.02
USD 200,000	Turkcell Iletisim Hizmetleri AS, 5.750%, 15/10/25	188,500	0.04	GBP 50,000	Burford Capital PLC, 5.000%, 01/12/26	57,576	0.01
USD 200,000	Turkiye Is Bankasi AS, 7.750%, 22/01/30	187,428	0.03	GBP 100,000	Canary Wharf Group Investment Holdings PLC, 2.625%, 23/04/25	101,713	0.02
USD 200,000	Turkiye Petrol Rafinerileri AS, 4.500%, 18/10/24	190,872	0.04	EUR 100,000	Canary Wharf Group Investment Holdings PLC, 1.750%, 07/04/26	76,686	0.01
USD 200,000	Turkiye Sinai Kalkinma Bankasi AS, 6.000%, 23/01/25	188,520	0.04	GBP 100,000	Canary Wharf Group Investment Holdings PLC, 3.375%, 23/04/28	84,257	0.02
USD 25,000	Turkiye Sinai Kalkinma Bankasi AS, 5.875%, 14/01/26	22,841	0.00	GBP 100,000	Castle UK Finco PLC, 7.000%, 15/05/29	101,320	0.02
USD 300,000	Turkiye Sise ve Cam Fabrikalari A/S, 6.950%, 14/03/26	291,000	0.05	GBP 200,000	Centrica PLC, 5.250%, 10/04/75	239,543	0.04
USD 225,000	Turkiye Vakiflar Bankasi TAO, 6.500%, 08/01/26	208,687	0.04	GBP 200,000	Constellation Automotive Financing PLC, 4.875%, 15/07/27	194,517	0.04
USD 250,000	Turkiye Vakiflar Bankasi TAO, 5.250%, perpetual	233,115	0.04	GBP 100,000	Co-Operative Bank Finance Plc, 9.000%, 27/11/25	126,658	0.02
USD 100,000	Ulker Biskuvi Sanayi AS, 6.950%, 30/10/25	89,524	0.02	GBP 50,000	Co-Operative Group Ltd, 11.000%, 22/12/25	66,969	0.01
USD 200,000	Yapi ve Kredi Bankasi AS, 5.850%, 21/06/24	194,281	0.04	GBP 200,000	Co-Operative Group Ltd, 7.500%, 08/07/26	240,321	0.04
USD 225,000	Yapi ve Kredi Bankasi AS, 7.875%, 22/01/31	205,852	0.04	EUR 100,000	Drax Finco PLC, 2.625%, 01/11/25	103,645	0.02
<b>Total Turkey</b>		<b>3,673,956</b>	<b>0.69</b>	USD 300,000	Drax Finco PLC, 6.625%, 01/11/25	295,057	0.06
United Arab Emirates				EUR 200,000	EC Finance PLC, 3.000%, 15/10/26	203,035	0.04
USD 200,000	Emirates NBD Bank PJSC, 6.125%, perpetual	197,054	0.04	EUR 200,000	eG Global Finance PLC, 4.375%, 07/02/25	206,411	0.04
USD 200,000	Kuwait Projects Co SPC Ltd, 4.500%, 23/02/27	169,030	0.03	USD 200,000	eG Global Finance PLC, 6.750%, 07/02/25	194,250	0.04
USD 120,000	Oztel Holdings SPC Ltd, 6.625%, 24/04/28	124,200	0.02	EUR 200,000	eG Global Finance PLC, 6.250%, 30/10/25	207,017	0.04
<b>Total United Arab Emirates</b>		<b>490,284</b>	<b>0.09</b>	USD 300,000	eG Global Finance PLC, 8.500%, 30/10/25	291,080	0.05
United Kingdom				USD 100,000	Energear PLC, 6.500%, perpetual	91,125	0.02
USD 200,000	Allwyn Entertainment Financing UK PLC, 7.875%, 30/04/29	202,302	0.04	EUR 200,000	Energia Grp/Energia Roi, 4.000%, 15/09/25	212,442	0.04
EUR 200,000	Allwyn Entertainment Financing UK PLC, 7.250%, 30/04/30	221,320	0.04	USD 100,000	EnQuest PLC, 11.625%, 01/11/27	90,500	0.02
USD 100,000	Atlantica Sustainable Infrastructure PLC, 4.125%, 15/06/28	89,062	0.02	GBP 200,000	Gatwick Airport Finance PLC, 4.375%, 07/04/26	230,313	0.04

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	GKN Holdings Ltd, 4.625%, 12/05/32	107,800	0.02	EUR 100,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/07/28	95,190	0.02
USD 200,000	Harbour Energy PLC, 5.500%, 15/10/26	183,263	0.03	GBP 100,000	Jerrold Finco PLC, 4.875%, 15/01/26	111,264	0.02
GBP 100,000	Heathrow Finance PLC, 5.750%, 03/03/25	122,973	0.02	GBP 200,000	Jerrold Finco PLC, 5.250%, 15/01/27	212,061	0.04
GBP 100,000	Heathrow Finance PLC, 3.875%, 01/03/27	108,382	0.02	GBP 200,000	KANE BIDCO LTD, 6.500%, 15/02/27	227,219	0.04
GBP 150,000	Heathrow Finance PLC, 4.125%, 01/09/29	154,231	0.03	USD 225,000	Liquid Telecom Finance, 5.500%, perpetual	125,266	0.02
GBP 125,000	Iceland Bondco PLC, 4.625%, 15/03/25	150,973	0.03	USD 145,000	Macquarie Airfinance Holdings Ltd, 8.375%, 01/05/28	146,812	0.03
EUR 200,000	INEOS Finance PLC, 2.125%, 15/11/25	204,017	0.04	GBP 100,000	Maison Finco PLC, 6.000%, 31/10/27	98,021	0.02
EUR 200,000	INEOS Finance PLC, 2.875%, 01/05/26	199,653	0.04	USD 275,000	MARB BondCo PLC, 3.950%, 29/01/31	196,881	0.04
EUR 100,000	INEOS Finance PLC, 6.625%, 15/05/28	107,001	0.02	GBP 200,000	Market Bidco Finco PLC, 5.500%, 04/11/27	197,059	0.04
USD 200,000	INEOS Finance PLC, 6.750%, 15/05/28	192,116	0.04	GBP 100,000	Marks & Spencer PLC, 6.000%, 12/06/25	123,307	0.02
EUR 100,000	INEOS FINANCE PLC, 3.375%, 31/03/26	101,953	0.02	GBP 100,000	Marks & Spencer PLC, 4.500%, 10/07/27	112,173	0.02
EUR 200,000	INEOS Quattro Finance 1 Plc, 3.750%, 15/07/26	191,776	0.04	USD 80,000	Marks & Spencer PLC, 7.125%, 01/12/37	75,487	0.01
EUR 200,000	INEOS Quattro Finance 2 Plc, 2.500%, 15/01/26	194,953	0.04	USD 200,000	Mclaren Finance PLC, 7.500%, 01/08/26	170,000	0.03
USD 100,000	INEOS Quattro Finance 2 Plc, 3.375%, 15/01/26	91,255	0.02	USD 125,000	Merlin Entertainments Ltd, 5.750%, 15/06/26	120,453	0.02
EUR 100,000	International Consolidated Airlin, 2.750%, 25/03/25	104,869	0.02	GBP 100,000	Metro Bank PLC, 9.500%, 08/10/25	101,225	0.02
USD 82,000	International Game Technology PLC, 6.500%, 15/02/25	82,000	0.01	EUR 100,000	NAK Naftogaz Ukraine via Kondor Finance PLC, 7.125%, 19/07/26	38,594	0.01
USD 382,000	International Game Technology PLC, 4.125%, 15/04/26	362,766	0.07	GBP 100,000	National Express Group PLC, 4.250%, perpetual	110,766	0.02
EUR 200,000	International Game Technology PLC, 3.500%, 15/06/26	210,290	0.04	USD 200,000	Neptune Energy Bondco PLC, 6.625%, 15/05/25	199,646	0.04
USD 231,000	International Game Technology PLC, 6.250%, 15/01/27	230,134	0.04	GBP 100,000	Newday Bondco PLC, 13.250%, 15/12/26	129,678	0.02
EUR 100,000	International Game Technology PLC, 2.375%, 15/04/28	97,645	0.02	GBP 200,000	NGG Finance PLC, 5.625%, 18/06/73	241,557	0.05
USD 300,000	International Game Technology PLC, 5.250%, 15/01/29	284,175	0.05	EUR 100,000	NGG Finance PLC, 1.625%, 05/12/79	102,963	0.02
EUR 100,000	International Personal Finance PLC, 9.750%, 12/11/25	95,763	0.02	EUR 300,000	NGG Finance PLC, 2.125%, 05/09/82	281,069	0.05
GBP 100,000	Iron Mountain UK PLC, 3.875%, 15/11/25	118,501	0.02	EUR 200,000	Nomad Foods Bondco PLC, 2.500%, 24/06/28	190,997	0.04
USD 350,000	Ithaca Energy North Sea PLC, 9.000%, 15/07/26	325,425	0.06	GBP 100,000	OCADO GROUP PLC, 3.875%, 08/10/26	99,960	0.02
EUR 200,000	Jaguar Land Rover Automotive PLC, 5.875%, 15/11/24	218,194	0.04	USD 150,000	Odeon Finco PLC, 12.750%, 01/11/27	146,947	0.03
USD 200,000	Jaguar Land Rover Automotive PLC, 7.750%, 15/10/25	200,805	0.04	EUR 100,000	PeopleCert Wisdom Issuer PLC, 5.750%, 15/09/26	104,927	0.02
EUR 397,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/01/26	379,098	0.07	USD 270,000	Petrofac Ltd, 9.750%, 15/11/26	213,975	0.04
EUR 100,000	Jaguar Land Rover Automotive PLC, 6.875%, 15/11/26	108,282	0.02	GBP 200,000	Pinewood Finance Co Ltd, 3.250%, 30/09/25	233,293	0.04
USD 205,000	Jaguar Land Rover Automotive PLC, 5.875%, 15/01/28	189,243	0.04	GBP 100,000	Pinewood Finance Co Ltd, 3.625%, 15/11/27	110,607	0.02



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 236,000	Acrisure LLC / Acrisure Finance Inc, 7.000%, 15/11/25	228,452	0.04	USD 246,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, 15/02/30	227,112	0.04
USD 259,000	Acrisure LLC / Acrisure Finance Inc, 10.125%, 01/08/26	264,969	0.05	USD 50,000	Allegheny Technologies Inc, 5.875%, 01/12/27	48,388	0.01
USD 101,000	Acrisure LLC / Acrisure Finance Inc, 4.250%, 15/02/29	87,180	0.02	USD 60,000	Allegheny Technologies Inc, 4.875%, 01/10/29	54,011	0.01
USD 120,000	Acrisure Llc / Fin Inc, 6.000%, perpetual	103,884	0.02	USD 75,000	Allegiant Travel Co, 7.250%, 15/08/27	74,723	0.01
USD 75,000	Acuris Finance US Inc / Acuris Finance SARL, 5.000%, 01/05/28	58,049	0.01	USD 221,000	Allen Media LLC / Allen Media Co-Issuer Inc, 10.500%, 15/02/28	113,815	0.02
USD 145,000	AdaptHealth LLC, 6.125%, 01/08/28	125,569	0.02	USD 303,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.250%, 15/10/27	271,910	0.05
USD 93,000	AdaptHealth LLC, 4.625%, 01/08/29	74,230	0.01	USD 419,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/10/27	394,308	0.07
USD 99,000	AdaptHealth LLC, 5.125%, 01/03/30	80,190	0.01	USD 365,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/04/28	364,215	0.07
USD 362,000	ADT Security Corp, 4.125%, 01/08/29	312,677	0.06	USD 150,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 5.875%, 01/11/29	130,488	0.02
USD 220,000	ADT Security Corp, 4.875%, 15/07/32	188,100	0.04	USD 574,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.625%, 15/07/26	544,681	0.10
USD 125,000	Advanced Drainage Systems Inc, 5.000%, 30/09/27	118,302	0.02	USD 390,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 9.750%, 15/07/27	344,733	0.06
USD 91,000	Advanced Drainage Systems Inc, 6.375%, 15/06/30	90,024	0.02	USD 65,000	Allison Transmission Inc, 4.750%, 01/10/27	61,242	0.01
USD 228,000	Advantage Sales & Marketing Inc, 6.500%, 15/11/28	192,639	0.04	USD 145,000	Allison Transmission Inc, 5.875%, 01/06/29	140,101	0.03
USD 75,000	Advisor Group Holdings Inc, 10.750%, 01/08/27	75,363	0.01	USD 255,000	Allison Transmission Inc, 3.750%, 30/01/31	215,413	0.04
USD 263,000	AECOM, 5.125%, 15/03/27	254,471	0.05	USD 250,000	Ally Financial Inc, 5.750%, 20/11/25	240,723	0.05
USD 125,000	AerCap Global Aviation Trust, 6.500%, 15/06/45	120,822	0.02	USD 117,000	Ally Financial Inc, 6.700%, 14/02/33	103,485	0.02
USD 233,000	Aethon United BR LP / Aethon United Finance Corp, 8.250%, 15/02/26	228,922	0.04	USD 50,000	Alta Equipment Group Inc, 5.625%, 15/04/26	46,466	0.01
USD 91,000	Affinity Gaming, 6.875%, 15/12/27	80,080	0.01	USD 94,000	Alteryx Inc, 8.750%, 15/03/28	92,335	0.02
USD 85,000	AG Issuer LLC, 6.250%, 01/03/28	80,940	0.02	USD 406,000	AMC Entertainment Holdings Inc, 10.000%, 15/06/26	291,305	0.05
USD 45,000	AHP Health Partners Inc, 5.750%, 15/07/29	38,800	0.01	USD 260,000	AMC Entertainment Holdings Inc, 7.500%, 15/02/29	182,813	0.03
USD 97,000	Air Methods Corp, 8.000%, 15/05/25	728	0.00	USD 372,000	AMC Networks Inc, 4.750%, 01/08/25	325,416	0.06
USD 221,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.250%, 15/03/26	203,972	0.04	USD 258,000	AMC Networks Inc, 4.250%, 15/02/29	138,692	0.03
USD 149,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 7.500%, 15/03/26	151,526	0.03	USD 264,000	American Airlines Group Inc, 3.750%, 01/03/25	250,416	0.05
USD 525,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.625%, 15/01/27	497,385	0.09	USD 556,000	American Airlines Inc, 11.750%, 15/07/25	609,645	0.12
USD 200,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 5.875%, 15/02/28	194,348	0.04	USD 87,000	American Axle & Manufacturing Inc, 6.500%, 01/04/27	82,543	0.02
USD 250,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 6.500%, 15/02/28	250,415	0.05	USD 150,000	American Axle & Manufacturing Inc, 6.875%, 01/07/28	140,234	0.03
USD 422,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.500%, 15/03/29	365,329	0.07				



## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
United States (continued)				United States (continued)			
USD 97,000	American Axle & Manufacturing Inc, 5.000%, 01/10/29	80,861	0.02	USD 45,000	Arcosa Inc, 4.375%, 15/04/29	40,320	0.01
USD 105,000	American Builders & Contractors Supply Co Inc, 4.000%, 15/01/28	95,698	0.02	USD 70,000	Aretec Escrow Issuer Inc, 7.500%, 01/04/29	60,696	0.01
USD 160,000	American Builders & Contractors Supply Co Inc, 3.875%, 15/11/29	136,579	0.03	USD 100,000	Arko Corp, 5.125%, 15/11/29	81,267	0.02
USD 268,000	American Finance Trust Inc / American Finance Operating Partner LP, 4.500%, 30/09/28	206,158	0.04	USD 50,000	Armor Holdco Inc, 8.500%, 15/11/29	41,498	0.01
USD 179,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.500%, 20/05/25	172,775	0.03	USD 25,000	Asbury Automotive Group Inc, 4.500%, 01/03/28	22,920	0.00
USD 375,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.875%, 20/08/26	352,661	0.07	USD 250,000	Asbury Automotive Group Inc, 4.625%, 15/11/29	221,915	0.04
USD 139,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.750%, 20/05/27	127,758	0.02	USD 145,000	Asbury Automotive Group Inc, 4.750%, 01/03/30	128,871	0.02
USD 85,000	Amkor Technology Inc, 6.625%, 15/09/27	85,152	0.02	USD 160,000	Asbury Automotive Group Inc, 5.000%, 15/02/32	139,301	0.03
USD 167,000	AMN Healthcare Inc, 4.625%, 01/10/27	154,578	0.03	USD 190,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 7.000%, 01/11/26	183,859	0.03
USD 111,000	AMN Healthcare Inc, 4.000%, 15/04/29	96,799	0.02	USD 100,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 8.250%, 31/12/28	98,337	0.02
USD 125,000	Amsted Industries Inc, 5.625%, 01/07/27	120,870	0.02	USD 50,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 5.875%, 30/06/29	44,636	0.01
USD 95,000	Amsted Industries Inc, 4.625%, 15/05/30	84,727	0.02	USD 90,000	ASGN Inc, 4.625%, 15/05/28	81,448	0.02
USD 136,000	AmWINS Group Inc, 4.875%, 30/06/29	122,792	0.02	USD 75,000	Ashland LLC, 3.375%, 01/09/31	59,438	0.01
USD 93,000	Angi Group LLC, 3.875%, 15/08/28	75,895	0.01	USD 75,000	Ashland LLC, 6.875%, 15/05/43	74,382	0.01
USD 91,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 7.875%, 15/05/26	92,223	0.02	USD 230,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 6.625%, 15/01/28	219,839	0.04
USD 492,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 01/03/27	471,998	0.09	USD 150,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 4.625%, 01/08/29	127,903	0.03
USD 128,000	Antero Resources Corp, 7.625%, 01/02/29	129,862	0.02	USD 50,000	ASP Unifrax Holdings Inc, 7.500%, 30/09/29	30,957	0.01
USD 50,000	API Escrow Corp, 4.750%, 15/10/29	45,030	0.01	USD 70,000	Assurant Inc, 7.000%, 27/03/48	67,183	0.01
USD 271,000	Apollo Commercial Real Estate Finance Inc, 4.625%, 15/06/29	211,373	0.04	USD 85,000	AssuredPartners Inc, 7.000%, 15/08/25	83,937	0.02
USD 454,000	Aptim Corp, 7.750%, 15/06/25	367,741	0.07	USD 92,000	AssuredPartners Inc, 5.625%, 15/01/29	79,630	0.01
USD 91,000	APX Group Inc, 6.750%, 15/02/27	89,178	0.02	USD 150,000	ATI Inc, 5.125%, 01/10/31	133,662	0.03
USD 334,000	APX Group Inc, 5.750%, 15/07/29	289,907	0.05	USD 70,000	Atkore Inc, 4.250%, 01/06/31	60,550	0.01
USD 612,000	Aramark Services Inc, 5.000%, 01/04/25	590,620	0.11	USD 25,000	Audacy Capital Corp, 6.500%, 01/05/27	375	0.00
USD 386,000	Aramark Services Inc, 6.375%, 01/05/25	385,613	0.07	USD 149,000	Audacy Capital Corp, 6.750%, 31/03/29	3,372	0.00
USD 102,000	Arches Buyer Inc, 6.125%, 01/12/28	87,909	0.02	USD 45,000	Austin BidCo Inc, 7.125%, 15/12/28	36,628	0.01
USD 145,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.875%, 01/04/27	139,200	0.03	EUR 200,000	Avantor Funding Inc, 2.625%, 01/11/25	209,049	0.04
USD 231,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.250%, 01/04/28	215,900	0.04	EUR 380,000	Avantor Funding Inc, 3.875%, 15/07/28	347,936	0.06
USD 343,000	Arconic Corp, 6.000%, 15/05/25	345,658	0.07	USD 579,000	Avantor Funding Inc, 4.625%, 15/07/28	536,838	0.10
USD 138,000	Arconic Corp, 6.125%, 15/02/28	139,714	0.03	USD 95,000	Avient Corp, 5.750%, 15/05/25	93,855	0.02
				USD 180,000	Avient Corp, 7.125%, 01/08/30	181,589	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 65,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	62,370	0.01	USD 396,000	Block Inc, 2.750%, 01/06/26	360,528	0.07
				USD 280,000	Block Inc, 3.500%, 01/06/31	231,910	0.04
USD 25,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	23,615	0.00	USD 25,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC, 5.125%, 15/04/29	22,258	0.00
USD 214,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 4.750%, 01/04/28	196,955	0.04	USD 95,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 7.625%, 15/12/25	96,034	0.02
USD 97,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.375%, 01/03/29	89,588	0.02	USD 50,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 6.625%, 15/07/26	49,494	0.01
USD 110,000	Axalta Coating Systems LLC, 3.375%, 15/02/29	93,638	0.02	USD 245,000	BlueLinx Holdings Inc, 6.000%, 15/11/29	214,375	0.04
USD 200,000	Azul Investments LLP, 5.875%, 26/10/24	168,913	0.03	USD 60,000	Boise Cascade Co, 4.875%, 01/07/30	54,239	0.01
USD 342,000	B&G Foods Inc, 5.250%, 01/04/25	311,206	0.06	EUR 100,000	Boxer Parent Co Inc, 6.500%, 02/10/25	107,590	0.02
USD 200,000	Ball Corp, 5.250%, 01/07/25	197,447	0.04	USD 91,000	Boxer Parent Co Inc, 7.125%, 02/10/25	90,965	0.02
USD 249,000	Ball Corp, 4.875%, 15/03/26	242,215	0.05	USD 50,000	Boxer Parent Co Inc, 9.125%, 01/03/26	49,750	0.01
EUR 175,000	Ball Corp, 1.500%, 15/03/27	170,433	0.03	USD 565,000	Boyd Gaming Corp, 4.750%, 01/12/27	511,797	0.09
USD 125,000	Ball Corp, 6.875%, 15/03/28	127,486	0.02	USD 111,000	Boyne USA Inc, 4.750%, 15/05/29	100,004	0.02
USD 165,000	Ball Corp, 6.000%, 15/06/29	163,762	0.03	USD 192,000	Brand Industrial Services Inc, 8.500%, 15/07/25	185,698	0.03
USD 360,000	Ball Corp, 2.875%, 15/08/30	298,266	0.06	USD 45,000	Brightsphere Investment Group Inc, 4.800%, 27/07/26	41,976	0.01
USD 167,000	Ball Corp, 3.125%, 15/09/31	137,374	0.03	USD 150,000	Brightstar Escrow Corp, 9.750%, 15/10/25	143,047	0.03
USD 50,000	Bath & Body Works Inc, 9.375%, 01/07/25	53,087	0.01	USD 150,000	Brink S Co, 5.500%, 15/07/25	148,211	0.03
USD 60,000	Bath & Body Works Inc, 6.950%, 01/03/33	53,793	0.01	USD 50,000	Brinker International Inc, 5.000%, 01/10/24	48,750	0.01
USD 150,000	Bausch Health Americas Inc, 9.250%, 01/04/26	126,332	0.02	USD 100,000	Brinker International Inc, 8.250%, 15/07/30	98,533	0.02
USD 120,000	Bausch Health Americas Inc, 8.500%, 31/01/27	65,690	0.01	USD 131,000	Brink's Co, 4.625%, 15/10/27	121,635	0.02
USD 214,000	BCPE Empire Holdings Inc, 7.625%, 01/05/27	199,021	0.04	USD 165,000	Bristow Group Inc, 6.875%, 01/03/28	156,750	0.03
USD 125,000	BCPE Ulysses Intermediate Inc, 7.750%, 01/04/27	110,064	0.02	USD 153,000	BroadStreet Partners Inc, 5.875%, 15/04/29	132,728	0.02
USD 250,000	Beacon Roofing Supply Inc, 4.500%, 15/11/26	237,227	0.04	USD 386,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSi Sellco LL, 5.750%, 15/05/26	353,687	0.07
USD 100,000	Beazer Homes USA Inc, 5.875%, 15/10/27	93,250	0.02	USD 230,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSi Sellco LL, 4.500%, 01/04/27	193,695	0.04
USD 65,000	Beazer Homes USA Inc, 7.250%, 15/10/29	63,158	0.01	USD 50,000	Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 01/02/26	47,346	0.01
EUR 300,000	Belden Inc, 3.375%, 15/07/27	297,662	0.06	USD 53,000	Buckeye Partners LP, 4.350%, 15/10/24	51,410	0.01
USD 130,000	BellRing Brands Inc, 7.000%, 15/03/30	130,813	0.02	USD 169,000	Buckeye Partners LP, 4.125%, 01/03/25	160,550	0.03
USD 36,000	Berry Global Inc, 4.500%, 15/02/26	34,289	0.01	USD 348,000	Buckeye Partners LP, 3.950%, 01/12/26	314,160	0.06
USD 178,000	Berry Global Inc, 5.625%, 15/07/27	174,217	0.03				
USD 150,000	Berry Petroleum Co LLC, 7.000%, 15/02/26	138,750	0.03				
USD 200,000	Big River Steel LLC / BRS Finance Corp, 6.625%, 31/01/29	197,561	0.04				
USD 75,000	Blackstone Mortgage Trust Inc, 3.750%, 15/01/27	62,872	0.01				
USD 45,000	Block Communications Inc, 4.875%, 01/03/28	37,238	0.01				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 225,000	Buckeye Partners LP, 4.125%, 01/12/27	205,140	0.04	USD 30,000	Cano Health LLC, 6.250%, 01/10/28	18,750	0.00
USD 75,000	Buckeye Partners LP, 5.850%, 15/11/43	55,500	0.01	USD 100,000	Capstone Borrower Inc, 8.000%, 15/06/30	98,751	0.02
USD 50,000	Buckeye Partners LP, 5.600%, 15/10/44	36,000	0.01	USD 107,000	Cargo Aircraft Management Inc, 4.750%, 01/02/28	93,739	0.02
USD 141,000	Builders FirstSource Inc, 5.000%, 01/03/30	131,820	0.02	USD 550,000	Carnival Holdings Bermuda Ltd, 10.375%, 01/05/28	601,539	0.11
USD 384,000	Builders FirstSource Inc, 4.250%, 01/02/32	334,109	0.06	USD 100,000	Carpenter Technology Corp, 6.375%, 15/07/28	98,000	0.02
USD 177,000	Builders FirstSource Inc, 6.375%, 15/06/32	175,312	0.03	USD 50,000	Carpenter Technology Corp, 7.625%, 15/03/30	50,565	0.01
USD 75,000	Burford Capital Global Finance LLC, 6.250%, 15/04/28	69,000	0.01	USD 38,000	Carriage Purchaser Inc, 7.875%, 15/10/29	28,564	0.01
USD 63,000	C&S Group Enterprises LLC, 5.000%, 15/12/28	48,510	0.01	USD 75,000	Carriage Services Inc, 4.250%, 15/05/29	64,553	0.01
USD 109,000	Cable One Inc, 4.000%, 15/11/30	85,156	0.02	USD 75,000	Carrols Restaurant Group Inc, 5.875%, 01/07/29	61,726	0.01
USD 125,000	Cablevision Lightpath LLC, 3.875%, 15/09/27	104,688	0.02	USD 55,000	Cars.Com Inc, 6.375%, perpetual	50,644	0.01
USD 125,000	Cablevision Lightpath LLC, 5.625%, 15/09/28	92,600	0.02	USD 136,000	Carvana Co, 5.625%, 01/10/25	117,668	0.02
USD 1,028,000	Caesars Entertainment Inc, 6.250%, 01/07/25	1,023,152	0.19	USD 210,000	Carvana Co, 5.500%, 15/04/27	140,557	0.03
USD 490,000	Caesars Entertainment Inc, 8.125%, 01/07/27	501,309	0.09	USD 249,000	Carvana Co, 5.875%, 01/10/28	144,421	0.03
USD 198,000	Caesars Entertainment Inc, 4.625%, 15/10/29	172,883	0.03	USD 128,000	Carvana Co, 4.875%, 01/09/29	72,593	0.01
USD 500,000	Caesars Entertainment Inc, 7.000%, 15/02/30	502,118	0.09	USD 890,000	Carvana Co, 10.250%, 01/05/30	701,073	0.13
USD 160,000	Caesars Resort Collection LLC / CRC Finco Inc, 5.750%, 01/07/25	161,888	0.03	USD 35,000	Castle US Holdings Corp, 9.500%, 15/02/28	19,802	0.00
USD 113,000	Calderys Financing LLC, 11.250%, 01/06/28	115,801	0.02	USD 120,000	Catalent Pharma Solutions Inc, 5.000%, 15/07/27	110,137	0.02
USD 102,000	California Resources Corp, 7.125%, 01/02/26	102,510	0.02	EUR 300,000	Catalent Pharma Solutions Inc, 2.375%, 01/03/28	263,102	0.05
USD 150,000	Callon Petroleum Co, 6.375%, 01/07/26	146,010	0.03	USD 291,000	Catalent Pharma Solutions Inc, 3.125%, 15/02/29	236,603	0.04
USD 228,000	Callon Petroleum Co, 8.000%, 01/08/28	225,472	0.04	USD 116,000	Catalent Pharma Solutions Inc, 3.500%, 01/04/30	93,960	0.02
USD 95,000	Callon Petroleum Co, 7.500%, 15/06/30	89,670	0.02	USD 55,000	CCM Merger Inc, 6.375%, 01/05/26	53,350	0.01
USD 99,000	Calpine Corp, 5.250%, 01/06/26	95,617	0.02	USD 340,000	CCo Holdings LLC, 6.375%, 01/09/29	320,321	0.06
USD 294,000	Calpine Corp, 4.500%, 15/02/28	266,168	0.05	USD 105,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.500%, 01/05/26	102,380	0.02
USD 435,000	Calpine Corp, 5.125%, 15/03/28	388,176	0.07	USD 1,088,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 01/05/27	1,013,219	0.19
USD 190,000	Calpine Corp, 4.625%, 01/02/29	160,292	0.03	USD 636,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 01/02/28	579,487	0.11
USD 332,000	Calpine Corp, 5.000%, 01/02/31	274,598	0.05	USD 436,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, 01/06/29	394,185	0.07
USD 254,000	Calpine Corp, 3.750%, 01/03/31	205,831	0.04	USD 1,168,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/03/30	986,605	0.19
USD 33,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 11.000%, 15/04/25	34,113	0.01	USD 1,143,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 15/08/30	932,092	0.17
USD 150,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 8.125%, 15/01/27	143,624	0.03				
USD 125,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 9.750%, 15/07/28	122,969	0.02				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 788,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 01/02/31	638,522	0.12	EUR 200,000	Chemours Co, 4.000%, 15/05/26	201,835	0.04
				USD 165,000	Chemours Co, 5.375%, 15/05/27	155,434	0.03
USD 300,000	CCO Holdings LLC / CCO Holdings Capital Corp, 7.375%, 01/03/31	292,348	0.06	USD 130,000	Chemours Co, 5.750%, 15/11/28	119,458	0.02
				USD 176,000	Chemours Co, 4.625%, 15/11/29	148,759	0.03
USD 758,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 01/05/32	605,293	0.11	USD 120,000	Chesapeake Energy Corp, 5.500%, 01/02/26	117,000	0.02
				USD 129,000	Chesapeake Energy Corp, 5.875%, 01/02/29	122,527	0.02
USD 296,000	CD&R Smokey Buyer Inc, 6.750%, 15/07/25	274,059	0.05	USD 220,000	Chobani LLC / Chobani Finance Corp Inc, 7.500%, 15/04/25	218,872	0.04
				USD 70,000	Chobani LLC / Chobani Finance Corp Inc, 4.625%, 15/11/28	63,700	0.01
USD 294,000	CDI Escrow Issuer Inc, 5.750%, 01/04/30	274,394	0.05	USD 793,000	CHS/Community Health Systems Inc, 8.000%, 15/03/26	769,751	0.14
				USD 561,000	CHS/Community Health Systems Inc, 5.625%, 15/03/27	494,402	0.09
USD 100,000	CEC Entertainment LLC, 6.750%, 01/05/26	95,450	0.02	USD 230,000	CHS/Community Health Systems Inc, 6.875%, 01/04/28	135,003	0.03
				USD 247,000	CHS/Community Health Systems Inc, 6.000%, 15/01/29	207,789	0.04
USD 125,000	Cedar Fair Lp, 5.250%, perpetual	113,695	0.02	USD 370,000	CHS/Community Health Systems Inc, 6.875%, 15/04/29	232,593	0.04
USD 188,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25	186,308	0.04	USD 300,000	CHS/Community Health Systems Inc, 6.125%, 01/04/30	178,716	0.03
				USD 395,000	CHS/Community Health Systems Inc, 5.250%, 15/05/30	311,146	0.06
USD 142,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.375%, 15/04/27	134,999	0.03	USD 273,000	CHS/Community Health Systems Inc, 4.750%, 15/02/31	206,310	0.04
				USD 77,000	Churchill Downs Inc, 5.500%, 01/04/27	74,023	0.01
USD 51,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 6.500%, 01/10/28	49,735	0.01	USD 186,000	Churchill Downs Inc, 4.750%, 15/01/28	172,475	0.03
				USD 140,000	Churchill Downs Inc, 6.750%, 01/05/31	138,425	0.03
USD 6,000	Cengage Learning Inc, 9.500%, 15/06/24	5,989	0.00	USD 50,000	Ciena Corp, 4.000%, 31/01/30	43,563	0.01
				USD 218,000	Cinemark Usa Inc, 5.250%, 15/07/28	191,867	0.04
USD 95,000	Centennial Resource Production LLC, 6.875%, 01/04/27	93,575	0.02	USD 150,000	Cinemark USA Inc, 5.875%, 15/03/26	142,312	0.03
				USD 175,000	CITGO Petroleum Corp, 6.375%, 15/06/26	168,437	0.03
USD 50,000	Central Garden & Pet Co, 5.125%, 01/02/28	46,952	0.01	USD 65,000	Civitas Resources Inc, 5.000%, 15/10/26	61,287	0.01
				USD 323,000	Civitas Resources Inc, 8.375%, 01/07/28	326,320	0.06
USD 268,000	Central Garden & Pet Co, 4.125%, 15/10/30	224,953	0.04	USD 339,000	Civitas Resources Inc, 8.750%, 01/07/31	343,749	0.06
				USD 384,000	Clarivate Science Holdings Corp, 3.875%, 01/07/28	340,395	0.06
USD 75,000	Central Garden & Pet Co, 4.125%, 30/04/31	61,824	0.01	USD 385,000	Clarivate Science Holdings Corp, 4.875%, 01/07/29	341,536	0.06
				USD 93,000	Clean Harbors Inc, 4.875%, 15/07/27	89,050	0.02
USD 200,000	Central Parent Inc / Central Merger Sub Inc, 7.250%, 15/06/29	197,974	0.04	USD 225,000	Clean Harbors Inc, 5.125%, 15/07/29	212,873	0.04
				USD 25,000	Clean Harbors Inc, 6.375%, 01/02/31	25,157	0.00
USD 45,000	Century Aluminum Co, 7.500%, 01/04/28	42,525	0.01				
USD 109,000	Century Communities Inc, 6.750%, 01/06/27	109,162	0.02				
USD 118,000	Century Communities Inc, 3.875%, 15/08/29	102,292	0.02				
USD 75,000	Charles River Laboratories International Inc, 4.250%, 01/05/28	68,585	0.01				
USD 303,000	Charles River Laboratories International Inc, 3.750%, 15/03/29	266,632	0.05				
USD 187,000	Charles River Laboratories International Inc, 4.000%, 15/03/31	162,395	0.03				
USD 472,000	Chart Industries Inc, 7.500%, 01/01/30	481,543	0.09				
USD 159,000	Chart Industries Inc, 9.500%, 01/01/31	168,701	0.03				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 438,000	Clear Channel Outdoor Holdings Inc, 7.750%, 15/04/28	343,830	0.06	USD 55,000	Commercial Metals Co, 4.375%, 15/03/32	47,531	0.01
USD 258,000	Clear Channel Outdoor Holdings Inc, 7.500%, 01/06/29	190,916	0.04	USD 329,000	CommScope Inc, 6.000%, 01/03/26	306,648	0.06
USD 246,000	Clear Channel Worldwide Holdings Inc, 5.125%, 15/08/27	221,648	0.04	USD 342,000	CommScope Inc, 8.250%, 01/03/27	273,458	0.05
USD 40,000	Clearwater Paper Corp, 5.375%, 01/02/25	39,000	0.01	USD 117,000	CommScope Inc, 7.125%, 01/07/28	83,070	0.02
USD 55,000	Clearwater Paper Corp, 4.750%, 15/08/28	48,412	0.01	USD 318,000	CommScope Inc, 4.750%, 01/09/29	250,734	0.05
USD 216,000	Clearway Energy Operating LLC, 4.750%, 15/03/28	199,296	0.04	USD 450,000	CommScope Technologies LLC, 6.000%, 15/06/25	419,462	0.08
USD 357,000	Clearway Energy Operating LLC, 3.750%, 15/02/31	294,340	0.06	USD 300,000	CommScope Technologies LLC, 5.000%, 15/03/27	208,551	0.04
USD 350,000	Cleveland-Cliffs Inc, 6.750%, 15/03/26	353,603	0.07	USD 70,000	Compass Group Diversified Holdings LLC, 5.000%, 15/01/32	56,500	0.01
USD 101,000	Cleveland-Cliffs Inc, 5.875%, 01/06/27	98,622	0.02	USD 63,000	Compass Minerals International Inc, 6.750%, 01/12/27	60,738	0.01
USD 45,000	Cleveland-Cliffs Inc, 4.625%, 01/03/29	40,526	0.01	USD 298,000	Comstock Resources Inc, 6.750%, 01/03/29	272,713	0.05
USD 200,000	Cleveland-Cliffs Inc, 6.750%, 15/04/30	192,703	0.04	USD 261,000	Comstock Resources Inc, 5.875%, 15/01/30	226,622	0.04
USD 41,000	Cleveland-Cliffs Inc, 4.875%, 01/03/31	36,033	0.01	USD 500,000	Condor Merger Sub Inc, 7.375%, 15/02/30	434,705	0.08
USD 1,170,000	Cloud Software Group Holdings Inc, 6.500%, 31/03/29	1,041,785	0.20	USD 73,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc, 6.000%, 01/11/29	59,630	0.01
USD 1,005,000	Cloud Software Group Inc, 9.000%, 30/09/29	873,576	0.16	USD 50,000	Consensus Cloud Solutions Inc, 6.000%, 15/10/26	45,432	0.01
USD 200,000	Clydesdale Acquisition Holdings Inc, 6.625%, 15/04/29	190,734	0.04	USD 93,000	Consensus Cloud Solutions Inc, 6.500%, 15/10/28	79,515	0.01
USD 300,000	Clydesdale Acquisition Holdings Inc, 8.750%, 15/04/30	264,612	0.05	USD 245,000	Consolidated Communications Inc, 5.000%, 01/10/28	183,750	0.03
USD 70,000	CNX Midstream Partners LP, 4.750%, 15/04/30	59,375	0.01	USD 161,000	Consolidated Communications Inc, 6.500%, 01/10/28	126,788	0.02
USD 12,000	CNX Resources Corp, 7.250%, 14/03/27	11,875	0.00	USD 102,000	Constellation Merger Sub Inc, 8.500%, 15/09/25	83,640	0.02
USD 178,000	CNX Resources Corp, 6.000%, 15/01/29	164,998	0.03	USD 262,450	Cooper-Standard Automotive Inc, 13.500%, 31/03/27	266,308	0.05
USD 70,000	Cobra AcquisitionCo LLC, 6.375%, 01/11/29	49,350	0.01	USD 41,629	Cooper-Standard Automotive Inc, 5.625%, 15/05/27	23,720	0.00
USD 119,000	Coeur Mining Inc, 5.125%, 15/02/29	98,175	0.02	USD 80,000	CoreCivic Inc, 8.250%, 15/04/26	80,728	0.02
USD 78,000	Cogent Communications Group Inc, 3.500%, 01/05/26	72,345	0.01	USD 250,000	CoreCivic Inc, 4.750%, 15/10/27	214,117	0.04
USD 100,000	Cogent Communications Group Inc, 7.000%, 15/06/27	96,750	0.02	USD 70,000	Cornerstone Building Brands Inc, 6.125%, 15/01/29	55,300	0.01
USD 213,000	Coinbase Global Inc, 3.375%, 01/10/28	142,445	0.03	USD 155,000	Cornerstone Chemical Co, 10.250%, 01/09/27	136,400	0.03
USD 240,000	Coinbase Global Inc, 3.625%, 01/10/31	141,771	0.03	EUR 100,000	Coty Inc, 3.875%, 15/04/26	105,554	0.02
USD 75,000	Colgate Energy Partners III LLC, 7.750%, 15/02/26	75,319	0.01	USD 334,000	Coty Inc, 5.000%, 15/04/26	320,063	0.06
USD 116,000	Colgate Energy Partners III LLC, 5.875%, 01/07/29	109,271	0.02	USD 100,000	Coty Inc, 6.500%, 15/04/26	98,513	0.02
USD 50,000	Commercial Metals Co, 4.125%, 15/01/30	44,495	0.01	USD 80,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 4.750%, 15/01/29	73,760	0.01
USD 150,000	Commercial Metals Co, 3.875%, 15/02/31	128,514	0.02	USD 135,000	Covanta Holdings Corp, 4.875%, 01/12/29	116,775	0.02
				USD 200,000	Covanta Holdings Corp, 5.000%, 01/09/30	169,625	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	CP Atlas Buyer Inc, 7.000%, 01/12/28	54,950	0.01	USD 600,000	CSC Holdings LLC, 4.625%, 01/12/30	266,983	0.05
USD 47,000	CPI CG Inc, 8.625%, 15/03/26	45,237	0.01	USD 250,000	CSC Holdings LLC, 3.375%, 15/02/31	169,222	0.03
USD 330,000	Cqp Holdco Lp/Bip V Chin, 5.500%, 15/06/31	294,304	0.06	USD 420,000	CSC Holdings LLC, 4.500%, 15/11/31	292,761	0.06
USD 100,000	Crane NXT Co, 4.200%, 15/03/48	68,267	0.01	USD 200,000	CSC Holdings LLC, 5.000%, 15/11/31	93,180	0.02
USD 55,000	Credit Acceptance Corp, 5.125%, 31/12/24	53,395	0.01	USD 80,000	CSI Compressco LP / CSI Compressco Finance Inc, 7.500%, 01/04/25	76,400	0.01
USD 175,000	Credit Acceptance Corp, 6.625%, 15/03/26	168,180	0.03	USD 65,000	Ctr Partnership/Caretrst, 3.875%, perpetual	55,900	0.01
USD 105,000	Crescent Energy Finance LLC, 9.250%, 15/02/28	101,875	0.02	USD 125,000	Cumulus Media New Holdings Inc, 6.750%, 01/07/26	85,920	0.02
USD 74,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.750%, 01/04/25	72,706	0.01	USD 367,000	Cushman & Wakefield US Borrower LLC, 6.750%, 15/05/28	332,135	0.06
USD 201,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.625%, 01/05/27	190,548	0.04	USD 101,000	CVR Energy Inc, 5.250%, 15/02/25	97,378	0.02
USD 204,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 6.000%, 01/02/29	190,485	0.04	USD 125,000	CVR Energy Inc, 5.750%, 15/02/28	109,998	0.02
USD 185,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 7.375%, 01/02/31	182,346	0.03	USD 102,000	CVR Partners LP / CVR Nitrogen Finance Corp, 6.125%, 15/06/28	88,720	0.02
USD 60,000	Crocs Inc, 4.125%, 15/08/31	48,450	0.01	USD 200,000	CWT Travel Group Inc, 8.500%, 19/11/26	109,226	0.02
USD 156,000	Crowdstrike Holdings Inc, 3.000%, 15/02/29	134,534	0.03	USD 175,000	Dana Inc, 5.625%, 15/06/28	164,472	0.03
USD 100,000	Crown Americas LLC, 5.250%, 01/04/30	95,250	0.02	USD 150,000	Dana Inc, 4.250%, 01/09/30	124,880	0.02
USD 50,000	Crown Americas LLC / Crown Americas Capital Corp V, 4.250%, 30/09/26	47,643	0.01	USD 60,000	Dana Inc, 4.500%, 15/02/32	49,801	0.01
USD 130,000	Crown Americas LLC / Crown Americas Capital Corp VI, 4.750%, 01/02/26	126,157	0.02	USD 45,000	Danaos Corp, 8.500%, 01/03/28	45,113	0.01
USD 125,000	Crown Cork & Seal Co Inc, 7.375%, 15/12/26	129,254	0.02	USD 145,000	Darling Ingredients Inc, 5.250%, 15/04/27	140,758	0.03
USD 177,000	CrownRock LP / CrownRock Finance Inc, 5.625%, 15/10/25	174,380	0.03	USD 265,000	Darling Ingredients Inc, 6.000%, 15/06/30	258,828	0.05
USD 275,000	CrownRock LP / CrownRock Finance Inc, 5.000%, 01/05/29	257,469	0.05	USD 100,000	Dave & Buster's Inc, 7.625%, 01/11/25	101,500	0.02
USD 125,000	CSC Holdings LLC, 5.250%, 01/06/24	116,255	0.02	USD 848,000	DaVita Inc, 4.625%, 01/06/30	727,844	0.14
USD 350,000	CSC Holdings LLC, 5.500%, 15/04/27	291,237	0.05	USD 341,000	DaVita Inc, 3.750%, 15/02/31	272,595	0.05
USD 250,000	CSC Holdings LLC, 5.375%, 01/02/28	200,917	0.04	USD 170,000	Dealer Tire LLC / DT Issuer LLC, 8.000%, 01/02/28	155,418	0.03
USD 350,000	CSC Holdings LLC, 7.500%, 01/04/28	199,491	0.04	USD 150,000	Delek Logistics Partners LP / Delek Logistics Finance Corp, 7.125%, 01/06/28	138,975	0.03
USD 250,000	CSC Holdings LLC, 11.250%, 15/05/28	242,432	0.05	USD 130,000	Delta Air Lines Inc, 2.900%, 28/10/24	124,797	0.02
USD 470,000	CSC Holdings LLC, 6.500%, 01/02/29	379,851	0.07	USD 286,000	Delta Air Lines Inc, 7.375%, 15/01/26	298,189	0.06
USD 640,000	CSC Holdings LLC, 5.750%, 15/01/30	302,189	0.06	USD 120,000	Delta Air Lines Inc, 4.375%, 19/04/28	112,792	0.02
USD 250,000	CSC Holdings LLC, 4.125%, 01/12/30	174,873	0.03	USD 70,000	Delta Air Lines Inc, 3.750%, 28/10/29	62,951	0.01
				USD 93,000	Deluxe Corp, 8.000%, 01/06/29	72,818	0.01
				USD 650,000	DISH DBS Corp, 5.875%, 15/11/24	568,529	0.11
				USD 669,000	DISH DBS Corp, 7.750%, 01/07/26	411,435	0.08
				USD 700,000	DISH DBS Corp, 5.250%, 01/12/26	561,552	0.11

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 358,000	DISH DBS Corp, 7.375%, 01/07/28	191,530	0.04	USD 277,000	Encompass Health Corp, 4.750%, 01/02/30	252,165	0.05
USD 580,000	DISH DBS Corp, 5.750%, 01/12/28	431,440	0.08	USD 110,000	Encompass Health Corp, 4.625%, 01/04/31	97,514	0.02
USD 406,000	DISH DBS Corp, 5.125%, 01/06/29	188,500	0.04	EUR 100,000	Encore Capital Group Inc, 4.875%, 15/10/25	101,946	0.02
USD 885,000	DISH Network Corp, 11.750%, 15/11/27	862,473	0.16	GBP 100,000	Encore Capital Group Inc, 4.250%, 01/06/28	97,385	0.02
USD 100,000	Diversified Healthcare Trust, 4.750%, 01/05/24	93,113	0.02	USD 230,000	Endeavor Energy Resources LP / EER Finance Inc, 5.750%, 30/01/28	224,981	0.04
USD 141,000	Diversified Healthcare Trust, 9.750%, 15/06/25	135,249	0.03	USD 100,000	Endure Digital Inc, 6.000%, 15/02/29	75,068	0.01
USD 177,000	Diversified Healthcare Trust, 4.750%, 15/02/28	124,880	0.02	USD 50,000	Energizer Holdings Inc, 6.500%, 31/12/27	48,063	0.01
USD 145,000	Diversified Healthcare Trust, 4.375%, 01/03/31	105,697	0.02	USD 95,000	Energizer Holdings Inc, 4.750%, 15/06/28	84,417	0.02
USD 100,000	Dornoch Debt Merger Sub Inc, 6.625%, 15/10/29	81,577	0.02	USD 205,000	Energizer Holdings Inc, 4.375%, 31/03/29	176,016	0.03
USD 260,000	Dresdner Funding Trust I, 8.151%, 30/06/31	276,828	0.05	USD 105,000	EnerSys, 4.375%, 15/12/27	96,892	0.02
USD 167,000	DT Midstream Inc, 4.125%, 15/06/29	146,555	0.03	USD 73,000	EnLink Midstream LLC, 5.625%, 15/01/28	70,660	0.01
USD 438,000	DT Midstream Inc, 4.375%, 15/06/31	377,296	0.07	USD 165,000	EnLink Midstream LLC, 5.375%, 01/06/29	157,163	0.03
USD 100,000	Dun & Bradstreet Corp, 5.000%, 15/12/29	88,173	0.02	USD 380,000	EnLink Midstream LLC, 6.500%, 01/09/30	379,529	0.07
USD 78,000	Dycom Industries Inc, 4.500%, 15/04/29	70,840	0.01	USD 100,000	EnLink Midstream Partners LP, 4.150%, 01/06/25	96,570	0.02
USD 100,000	Earthstone Energy Holdings LLC, 8.000%, 15/04/27	96,347	0.02	USD 70,000	EnLink Midstream Partners LP, 4.850%, 15/07/26	67,550	0.01
USD 129,000	Earthstone Energy Holdings LLC, 9.875%, 15/07/31	127,368	0.02	USD 225,000	EnLink Midstream Partners LP, 5.600%, 01/04/44	185,062	0.03
USD 375,000	Eco Material Technologies Inc, 7.875%, 31/01/27	354,904	0.07	USD 70,000	EnLink Midstream Partners LP, 5.050%, 01/04/45	54,950	0.01
USD 213,000	Edgewell Personal Care Co, 5.500%, 01/06/28	201,328	0.04	USD 175,000	EnLink Midstream Partners LP, 5.450%, 01/06/47	143,101	0.03
USD 95,000	Edgewell Personal Care Co, 4.125%, 01/04/29	82,888	0.02	USD 100,000	Enova International Inc, 8.500%, 15/09/25	97,375	0.02
USD 250,000	Edison International, 8.125%, 15/06/53	255,113	0.05	USD 25,000	EnPro Industries Inc, 5.750%, 15/10/26	24,250	0.00
USD 364,000	Elanco Animal Health Inc, 6.650%, 28/08/28	353,178	0.07	USD 250,000	Enstar Finance LLC, 5.750%, 01/09/40	215,376	0.04
USD 97,000	Elastic Nv, 4.125%, 15/07/29	83,678	0.02	USD 300,000	Enstar Finance LLC, 5.500%, 15/01/42	223,800	0.04
USD 318,000	Embarq Corp, 7.995%, 01/06/36	192,209	0.04	USD 500,000	Entegris Escrow Corp, 4.750%, 15/04/29	462,690	0.09
USD 91,000	Embecta Corp, 5.000%, 15/02/30	75,555	0.01	USD 195,000	Entegris Escrow Corp, 5.950%, 15/06/30	186,983	0.04
USD 750,000	Emerald Debt Merger Sub LLC, 6.625%, 15/12/30	743,437	0.14	USD 50,000	Entegris Inc, 4.375%, 15/04/28	45,347	0.01
USD 155,000	Emergent BioSolutions Inc, 3.875%, 15/08/28	90,149	0.02	USD 155,000	Entegris Inc, 3.625%, 01/05/29	133,576	0.03
USD 125,000	Empire Resorts Inc, 7.750%, 01/11/26	100,386	0.02	USD 222,000	Enviva Partners LP / Enviva Partners Finance Corp, 6.500%, 15/01/26	174,825	0.03
USD 172,000	Enact Holdings Inc, 6.500%, 15/08/25	168,991	0.03	USD 58,000	EQM Midstream Partners LP, 4.000%, 01/08/24	56,738	0.01
USD 40,000	Encompass Health Corp, 5.750%, 15/09/25	39,638	0.01	USD 45,000	EQM Midstream Partners LP, 6.000%, 01/07/25	44,494	0.01
USD 231,000	Encompass Health Corp, 4.500%, 01/02/28	214,874	0.04				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 214,000	EQM Midstream Partners LP, 4.125%, 01/12/26	199,079	0.04	USD 50,000	Ford Holdings LLC, 9.300%, 01/03/30	56,125	0.01
USD 295,000	EQM Midstream Partners LP, 7.500%, 01/06/27	298,261	0.06	USD 211,000	Ford Motor Co, 4.346%, 08/12/26	203,959	0.04
USD 239,000	EQM Midstream Partners LP, 6.500%, 01/07/27	235,716	0.04	USD 10,000	Ford Motor Co, 6.625%, 01/10/28	10,288	0.00
USD 232,000	EQM Midstream Partners LP, 5.500%, 15/07/28	219,121	0.04	USD 270,000	Ford Motor Co, 9.625%, 22/04/30	314,112	0.06
USD 280,000	EQM Midstream Partners LP, 4.500%, 15/01/29	249,702	0.05	USD 200,000	Ford Motor Co, 7.450%, 16/07/31	213,118	0.04
USD 280,000	EQM Midstream Partners LP, 4.750%, 15/01/31	245,176	0.05	USD 550,000	Ford Motor Co, 3.250%, 12/02/32	432,629	0.08
USD 150,000	EQM Midstream Partners LP, 6.500%, 15/07/48	135,660	0.03	USD 419,000	Ford Motor Co, 6.100%, 19/08/32	404,917	0.08
USD 135,000	EquipmentSharecom Inc, 9.000%, 15/05/28	131,048	0.02	USD 450,000	Ford Motor Co, 4.750%, 15/01/43	346,026	0.07
USD 150,000	Evergreen Acqco 1 LP/TVI Inc, 9.750%, 26/04/28	155,119	0.03	USD 80,000	Ford Motor Co, 7.400%, 01/11/46	81,691	0.02
USD 100,000	Everi Holdings Inc, 5.000%, 15/07/29	87,576	0.02	USD 330,000	Ford Motor Co, 5.291%, 08/12/46	271,958	0.05
USD 120,000	Fair Isaac Corp, 5.250%, 15/05/26	117,084	0.02	EUR 100,000	Ford Motor Credit Co LLC, 1.744%, 19/07/24	105,406	0.02
USD 150,000	Fair Isaac Corp, 4.000%, 15/06/28	137,624	0.03	USD 120,000	Ford Motor Credit Co LLC, 3.664%, 08/09/24	115,955	0.02
USD 159,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.375%, 01/04/26	147,888	0.03	USD 416,000	Ford Motor Credit Co LLC, 4.063%, 01/11/24	402,545	0.08
USD 282,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.875%, 01/04/29	236,274	0.04	EUR 100,000	Ford Motor Credit Co LLC, 1.355%, 07/02/25	102,928	0.02
USD 370,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 4.625%, 15/01/29	324,675	0.06	USD 191,000	Ford Motor Credit Co LLC, 2.300%, 10/02/25	178,565	0.03
USD 300,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 6.750%, 15/07/30	255,307	0.05	GBP 150,000	Ford Motor Credit Co LLC, 4.535%, 06/03/25	180,786	0.03
USD 50,000	Finance Of America Fundi, 7.875%, perpetual	41,368	0.01	USD 180,000	Ford Motor Credit Co LLC, 4.687%, 09/06/25	173,400	0.03
USD 123,000	First Student Bidco Inc / First Transit Parent Inc, 4.000%, 31/07/29	104,225	0.02	USD 450,000	Ford Motor Credit Co LLC, 5.125%, 16/06/25	437,452	0.08
USD 75,000	FirstCash Inc, 4.625%, 01/09/28	66,909	0.01	USD 300,000	Ford Motor Credit Co LLC, 4.134%, 04/08/25	284,506	0.05
USD 100,000	FirstCash Inc, 5.625%, 01/01/30	90,384	0.02	EUR 100,000	Ford Motor Credit Co LLC, 3.250%, 15/09/25	104,602	0.02
USD 125,000	FirstEnergy Corp, 1.600%, 15/01/26	113,086	0.02	USD 450,000	Ford Motor Credit Co LLC, 3.375%, 13/11/25	418,217	0.08
USD 379,000	FirstEnergy Corp, 4.150%, 15/07/27	359,699	0.07	EUR 200,000	Ford Motor Credit Co LLC, 2.330%, 25/11/25	204,563	0.04
USD 209,000	FirstEnergy Corp, 2.650%, 01/03/30	176,264	0.03	USD 260,000	Ford Motor Credit Co LLC, 4.389%, 08/01/26	246,077	0.05
USD 295,000	FirstEnergy Corp, 2.250%, 01/09/30	238,950	0.04	EUR 300,000	Ford Motor Credit Co LLC, 2.386%, 17/02/26	306,798	0.06
USD 125,000	FirstEnergy Corp, 7.375%, 15/11/31	142,567	0.03	USD 300,000	Ford Motor Credit Co LLC, 6.950%, 06/03/26	301,595	0.06
USD 310,000	FirstEnergy Corp, 5.100%, 15/07/47	278,078	0.05	GBP 100,000	Ford Motor Credit Co LLC, 6.860%, 05/06/26	123,894	0.02
USD 200,000	FirstEnergy Corp, 3.400%, 01/03/50	137,832	0.03	USD 200,000	Ford Motor Credit Co LLC, 6.950%, 10/06/26	201,128	0.04
USD 173,000	Five Point Operating Co LP / Five Point Capital Corp, 7.875%, 15/11/25	156,191	0.03	USD 220,000	Ford Motor Credit Co LLC, 4.542%, 01/08/26	206,586	0.04
USD 75,000	Foot Locker Inc, 4.000%, 01/10/29	56,451	0.01	USD 350,000	Ford Motor Credit Co LLC, 2.700%, 10/08/26	312,698	0.06
				USD 260,000	Ford Motor Credit Co LLC, 4.271%, 09/01/27	240,299	0.05
				USD 150,000	Ford Motor Credit Co LLC, 4.950%, 28/05/27	141,518	0.03
				EUR 300,000	Ford Motor Credit Co LLC, 4.867%, 03/08/27	320,820	0.06
				USD 300,000	Ford Motor Credit Co LLC, 4.125%, 17/08/27	273,762	0.05



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 237,000	Ford Motor Credit Co LLC, 3.815%, 02/11/27	211,823	0.04	USD 200,000	Frontier Communications Holdings LLC, 8.625%, 15/03/31	193,625	0.04
USD 350,000	Ford Motor Credit Co LLC, 7.350%, 04/11/27	357,648	0.07	USD 120,000	Frontier Florida LLC, 6.860%, 01/02/28	109,069	0.02
USD 25,000	Ford Motor Credit Co LLC, 2.900%, 16/02/28	21,409	0.00	USD 125,000	Full House Resorts Inc, 8.250%, 15/02/28	116,998	0.02
USD 400,000	Ford Motor Credit Co LLC, 6.800%, 12/05/28	400,654	0.08	USD 280,000	FXI Holdings Inc, 12.250%, 15/11/26	253,400	0.05
EUR 100,000	Ford Motor Credit Co LLC, 6.125%, 15/05/28	111,761	0.02	USD 250,000	Gannett Holdings LLC, 6.000%, 01/11/26	210,611	0.04
USD 250,000	Ford Motor Credit Co LLC, 2.900%, 10/02/29	206,858	0.04	USD 178,000	Gap Inc, 3.625%, 01/10/29	125,806	0.02
USD 230,000	Ford Motor Credit Co LLC, 5.113%, 03/05/29	213,318	0.04	USD 182,000	Gap Inc, 3.875%, 01/10/31	124,297	0.02
USD 295,000	Ford Motor Credit Co LLC, 7.350%, 06/03/30	301,298	0.06	USD 75,000	Garden Spinco Corp, 8.625%, 20/07/30	80,594	0.02
USD 200,000	Ford Motor Credit Co LLC, 7.200%, 10/06/30	202,046	0.04	USD 132,000	Gartner Inc, 4.500%, 01/07/28	123,317	0.02
USD 350,000	Ford Motor Credit Co LLC, 4.000%, 13/11/30	299,070	0.06	USD 320,000	Gartner Inc, 3.625%, 15/06/29	281,739	0.05
USD 240,000	Ford Motor Credit Co LLC, 3.625%, 17/06/31	196,718	0.04	USD 142,000	Gartner Inc, 3.750%, 01/10/30	123,688	0.02
USD 165,000	Forestar Group Inc, 3.850%, 15/05/26	151,612	0.03	USD 97,000	Gates Global LLC / Gates Corp, 6.250%, 15/01/26	95,517	0.02
USD 50,000	Forestar Group Inc, 5.000%, 01/03/28	45,837	0.01	USD 81,000	GCI LLC, 4.750%, 15/10/28	69,061	0.01
USD 53,000	Fortrea Holdings Inc, 7.500%, 01/07/30	54,249	0.01	USD 400,000	Gen Digital Inc, 6.750%, 30/09/27	398,819	0.08
USD 106,000	Fortress Transportation and Infrastructure Investors LLC, 6.500%, 01/10/25	104,426	0.02	USD 184,000	Gen Digital Inc, 7.125%, 30/09/30	183,973	0.03
USD 125,000	Fortress Transportation and Infrastructure Investors LLC, 9.750%, 01/08/27	129,089	0.02	USD 74,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.500%, 01/10/25	72,832	0.01
USD 367,000	Fortress Transportation and Infrastructure Investors LLC, 5.500%, 01/05/28	335,814	0.06	USD 50,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.250%, 15/05/26	47,347	0.01
USD 70,000	Foundation Building Materials Inc, 6.000%, 01/03/29	58,450	0.01	USD 262,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, 15/01/27	255,494	0.05
USD 250,000	Freedom Mortgage Corp, 8.250%, 15/04/25	243,728	0.05	USD 155,000	Genesis Energy LP / Genesis Energy Finance Corp, 7.750%, 01/02/28	147,433	0.03
USD 301,000	Freedom Mortgage Corp, 7.625%, 01/05/26	277,073	0.05	USD 175,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.875%, 15/04/30	170,976	0.03
USD 178,000	Freedom Mortgage Corp, 6.625%, 15/01/27	154,115	0.03	USD 300,000	Genting New York LLC / GENNY Capital Inc, 3.300%, 15/02/26	267,127	0.05
USD 388,000	Frontier Communications Holdings LLC, 5.875%, 15/10/27	356,048	0.07	USD 45,000	Genworth Holdings Inc, 6.500%, 15/06/34	39,383	0.01
USD 337,000	Frontier Communications Holdings LLC, 5.000%, 01/05/28	290,749	0.05	USD 100,000	Getty Images Inc, 9.750%, 01/03/27	98,756	0.02
USD 233,000	Frontier Communications Holdings LLC, 6.750%, 01/05/29	180,686	0.03	USD 55,000	G-III Apparel Group Ltd, 7.875%, 15/08/25	53,218	0.01
USD 224,000	Frontier Communications Holdings LLC, 5.875%, 01/11/29	163,520	0.03	USD 78,000	Glatfelter Corp, 4.750%, 15/11/29	51,034	0.01
USD 236,000	Frontier Communications Holdings LLC, 6.000%, 15/01/30	173,617	0.03	USD 114,000	Global Atlantic Fin Co, 4.700%, 15/10/51	80,803	0.02
USD 340,000	Frontier Communications Holdings LLC, 8.750%, 15/05/30	332,276	0.06	USD 225,000	Global Infrastructure Solutions Inc, 5.625%, 01/06/29	183,327	0.03
				USD 100,000	Global Infrastructure Solutions Inc, 7.500%, 15/04/32	85,000	0.02
				USD 30,000	Global Marine Inc, 7.000%, 01/06/28	24,300	0.00
				USD 474,000	Global Medical Response Inc, 6.500%, 01/10/25	260,700	0.05

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 90,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP, 3.750%, 15/12/27	66,029	0.01	USD 95,000	Great Lakes Dredge & Dock Corp, 5.250%, 01/06/29	79,347	0.01
USD 155,000	Global Partners LP / GLP Finance Corp, 7.000%, 01/08/27	150,401	0.03	USD 85,000	Greystar Real Estate Partners LLC, 5.750%, 01/12/25	83,004	0.02
USD 50,000	Global Partners LP / GLP Finance Corp, 6.875%, 15/01/29	46,438	0.01	USD 311,000	Griffon Corp, 5.750%, 01/03/28	290,795	0.05
USD 99,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 5.250%, 01/12/27	94,050	0.02	USD 128,000	Group 1 Automotive Inc, 4.000%, 15/08/28	112,720	0.02
USD 215,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 3.500%, 01/03/29	184,193	0.03	USD 199,000	GrubHub Holdings Inc, 5.500%, 01/07/27	114,193	0.02
USD 50,000	Golden Entertainment Inc, 7.625%, 15/04/26	50,214	0.01	USD 320,000	GTCR AP Finance Inc, 8.000%, 15/05/27	313,678	0.06
USD 187,000	Goodyear Tire & Rubber Co, 9.500%, 31/05/25	191,223	0.04	USD 175,000	Guitar Center Inc, 8.500%, 15/01/26	158,864	0.03
USD 492,000	Goodyear Tire & Rubber Co, 5.000%, 31/05/26	462,635	0.09	USD 75,000	Gulfport Energy Operating Corp, 8.000%, 17/05/26	75,353	0.01
USD 126,000	Goodyear Tire & Rubber Co, 4.875%, 15/03/27	119,949	0.02	USD 45,000	GYP Holdings III Corp, 4.625%, 01/05/29	39,600	0.01
USD 487,000	Goodyear Tire & Rubber Co, 5.250%, 30/04/31	423,912	0.08	USD 204,000	H&E Equipment Services Inc, 3.875%, 15/12/28	176,617	0.03
USD 125,000	Goodyear Tire & Rubber Co, 5.625%, 30/04/33	108,594	0.02	USD 50,000	Hadrian Merger Sub Inc, 8.500%, 01/05/26	44,734	0.01
USD 75,000	GPD Cos Inc, 10.125%, 01/04/26	68,999	0.01	USD 175,000	Hanesbrands Inc, 4.875%, 15/05/26	163,150	0.03
USD 70,000	GPS Hospitality Holdings Co LLC / GPS Finco Inc, 7.000%, 15/08/28	45,325	0.01	USD 110,000	Hanesbrands Inc, 9.000%, 15/02/31	110,867	0.02
USD 129,000	GrafTech Finance Inc, 4.625%, 15/12/28	104,806	0.02	USD 143,000	Harsco Corp, 5.750%, 31/07/27	124,460	0.02
USD 90,000	GrafTech Global Enterprises Inc, 9.875%, 15/12/28	89,325	0.02	USD 219,000	Harvest Midstream I LP, 7.500%, 01/09/28	217,058	0.04
USD 30,000	Graham Holdings Co, 5.750%, 01/06/26	29,400	0.01	USD 238,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.375%, 15/06/26	213,289	0.04
USD 79,000	Graham Packaging Co Inc, 7.125%, 15/08/28	67,446	0.01	USD 150,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.750%, 15/09/30	117,671	0.02
USD 200,000	Gran Tierra Energy Inc, 7.750%, 23/05/27	151,348	0.03	USD 438,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 5.750%, 20/01/26	414,520	0.08
USD 140,000	Grand Canyon University, 4.125%, 01/10/24	132,258	0.02	USD 50,000	HB Fuller Co, 4.000%, 15/02/27	46,866	0.01
USD 100,000	Grand Canyon University, 5.125%, 01/10/28	90,550	0.02	USD 35,000	HB Fuller Co, 4.250%, 15/10/28	31,151	0.01
USD 25,000	Graphic Packaging International LLC, 4.125%, 15/08/24	24,438	0.00	USD 45,000	HC2 Holdings Inc, 8.500%, 01/02/26	34,425	0.01
USD 128,000	Graphic Packaging International LLC, 4.750%, 15/07/27	121,704	0.02	USD 94,000	HealthEquity Inc, 4.500%, 01/10/29	82,848	0.02
EUR 100,000	Graphic Packaging International LLC, 2.625%, 01/02/29	95,597	0.02	USD 100,000	Heartland Dental LLC/Heartland Dental Finance Corp, 10.500%, 30/04/28	99,500	0.02
USD 45,000	Graphic Packaging International LLC, 3.500%, 01/03/29	39,346	0.01	USD 100,000	Hecla Mining Co, 7.250%, 15/02/28	99,098	0.02
USD 150,000	Graphic Packaging International LLC, 3.750%, 01/02/30	129,403	0.02	USD 200,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl, 4.625%, 01/05/28	170,000	0.03
USD 329,000	Gray Escrow II Inc, 5.375%, 15/11/31	218,134	0.04	USD 303,000	Herc Holdings Inc, 5.500%, 15/07/27	290,561	0.05
USD 250,000	Gray Television Inc, 5.875%, 15/07/26	223,157	0.04	USD 330,000	Hertz Corp, 4.625%, 01/12/26	297,825	0.06
USD 211,000	Gray Television Inc, 7.000%, 15/05/27	179,498	0.03	USD 150,000	Hertz Corp, 5.000%, 01/12/29	123,977	0.02
USD 304,000	Gray Television Inc, 4.750%, 15/10/30	206,152	0.04	USD 226,000	Hess Midstream Operations LP, 5.625%, 15/02/26	222,327	0.04
				USD 139,000	Hess Midstream Operations LP, 5.125%, 15/06/28	130,089	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 310,000	Hess Midstream Operations LP, 4.250%, 15/02/30	270,475	0.05	USD 249,000	Howard Hughes Corp, 4.125%, 01/02/29	205,983	0.04
USD 80,000	Hess Midstream Operations LP, 5.500%, 15/10/30	74,000	0.01	USD 247,000	Howard Hughes Corp, 4.375%, 01/02/31	197,116	0.04
USD 100,000	H-Food Holdings LLC / Hearthside Finance Co Inc, 8.500%, 01/06/26	39,500	0.01	USD 150,000	Howard Midstream Energy Partners LLC, 6.750%, 15/01/27	142,875	0.03
USD 35,000	Hightower Holdings LLC, 6.750%, 15/04/29	30,272	0.01	USD 125,000	Howard Midstream Energy Partners LLC, 8.875%, 15/07/28	125,781	0.02
USD 322,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 01/11/28	294,345	0.06	USD 129,000	Howmet Aerospace Inc, 5.125%, 01/10/24	127,556	0.02
USD 149,000	Hilcorp Energy I LP / Hilcorp Finance Co, 5.750%, 01/02/29	134,914	0.03	USD 94,000	Howmet Aerospace Inc, 6.875%, 01/05/25	95,510	0.02
USD 135,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 15/04/30	122,924	0.02	USD 150,000	Howmet Aerospace Inc, 5.900%, 01/02/27	151,215	0.03
USD 60,000	Hillenbrand Inc, 5.750%, 15/06/25	59,430	0.01	USD 145,000	Howmet Aerospace Inc, 6.750%, 15/01/28	150,231	0.03
USD 75,000	Hillenbrand Inc, 5.000%, 15/09/26	73,196	0.01	USD 222,000	Howmet Aerospace Inc, 3.000%, 15/01/29	193,871	0.04
USD 65,000	Hillenbrand Inc, 3.750%, 01/03/31	54,600	0.01	USD 345,000	Howmet Aerospace Inc, 5.950%, 01/02/37	348,230	0.07
USD 106,000	Hilton Domestic Operating Co Inc, 5.375%, 01/05/25	104,588	0.02	USD 285,000	HUB International Ltd, 7.000%, 01/05/26	284,115	0.05
USD 86,000	Hilton Domestic Operating Co Inc, 5.750%, 01/05/28	84,683	0.02	USD 320,000	HUB International Ltd, 5.625%, 01/12/29	286,779	0.05
USD 332,000	Hilton Domestic Operating Co Inc, 3.750%, 01/05/29	294,690	0.06	USD 558,000	HUB International Ltd, 7.250%, 15/06/30	576,916	0.11
USD 288,000	Hilton Domestic Operating Co Inc, 4.875%, 15/01/30	268,000	0.05	USD 221,000	Hughes Satellite Systems Corp, 5.250%, 01/08/26	206,261	0.04
USD 300,000	Hilton Domestic Operating Co Inc, 4.000%, 01/05/31	260,527	0.05	USD 182,000	Hughes Satellite Systems Corp, 6.625%, 01/08/26	170,170	0.03
USD 444,000	Hilton Domestic Operating Co Inc, 3.625%, 15/02/32	370,185	0.07	USD 304,000	Hunt Cos Inc, 5.250%, 15/04/29	241,385	0.05
USD 282,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.000%, 01/06/29	250,254	0.05	USD 274,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.750%, 15/09/24	261,692	0.05
USD 120,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 4.875%, 01/07/31	100,641	0.02	USD 182,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.375%, 15/12/25	169,317	0.03
USD 100,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp, 4.875%, 01/04/27	97,008	0.02	USD 328,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.250%, 15/05/26	298,519	0.06
USD 230,000	HLF Financing Sarl LLC / Herbalife International Inc, 4.875%, 01/06/29	163,937	0.03	USD 428,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 15/05/27	367,770	0.07
USD 60,000	Holly Energy Partners LP / Holly Energy Finance Corp, 6.375%, 15/04/27	59,269	0.01	USD 368,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.375%, 01/02/29	289,138	0.05
USD 172,000	Holly Energy Partners LP / Holly Energy Finance Corp, 5.000%, 01/02/28	158,665	0.03	USD 332,000	iHeartCommunications Inc, 6.375%, 01/05/26	278,621	0.05
USD 50,000	Hologic Inc, 4.625%, 01/02/28	47,029	0.01	USD 279,000	iHeartCommunications Inc, 8.375%, 01/05/27	185,908	0.03
USD 256,000	Hologic Inc, 3.250%, 15/02/29	223,979	0.04	USD 205,000	iHeartCommunications Inc, 5.250%, 15/08/27	156,744	0.03
USD 73,000	Home Point Capital Inc, 5.000%, 01/02/26	65,449	0.01	USD 181,000	iHeartCommunications Inc, 4.750%, 15/01/28	136,474	0.03
USD 75,000	Horizon Therapeutics USA Inc, 5.500%, 01/08/27	75,315	0.01	USD 275,000	li Vi Inc, 5.000%, 15/12/29	248,218	0.05
USD 151,000	Howard Hughes Corp, 5.375%, 01/08/28	134,390	0.03	USD 78,000	Illuminate Buyer/Hldg, 9.000%, 01/07/28	67,966	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 526,000	Imola Merger Corp, 4.750%, 15/05/29	457,542	0.09	USD 100,000	KB Home, 7.250%, 15/07/30	101,262	0.02
USD 168,000	Independence Energy Finance LLC, 7.250%, 01/05/26	157,670	0.03	USD 125,000	KB Home, 4.000%, 15/06/31	107,771	0.02
USD 149,000	Ingevity Corp, 3.875%, 01/11/28	127,211	0.02	USD 100,000	KBR Inc, 4.750%, 30/09/28	90,752	0.02
USD 50,000	Ingles Markets Inc, 4.000%, 15/06/31	41,752	0.01	USD 62,000	Ken Garff Automotive LLC, 4.875%, 15/09/28	54,530	0.01
USD 45,000	Innophos Holdings Inc, 9.375%, 15/02/28	44,553	0.01	USD 298,000	Kennedy-Wilson Inc, 4.750%, 01/03/29	230,291	0.04
USD 45,000	Installed Building Products Inc, 5.750%, 01/02/28	42,383	0.01	USD 151,000	Kennedy-Wilson Inc, 5.000%, 01/03/31	113,009	0.02
USD 245,000	Interface Inc, 5.500%, 01/12/28	198,668	0.04	USD 120,000	KFC Holding Co, 4.750%, 01/06/27	115,826	0.02
EUR 100,000	IQVIA Inc, 2.875%, 15/09/25	105,732	0.02	USD 300,000	Kinetik Holdings LP, 5.875%, 15/06/30	285,375	0.05
EUR 400,000	IQVIA Inc, 1.750%, 15/03/26	403,124	0.08	USD 200,000	Knife River Corp, 7.750%, 01/05/31	202,504	0.04
USD 635,000	IQVIA Inc, 5.000%, 15/10/26	611,671	0.12	USD 249,000	Kohl's Corp, 4.250%, 17/07/25	230,412	0.04
EUR 200,000	IQVIA Inc, 2.250%, 15/03/29	186,300	0.04	USD 293,000	Kohl's Corp, 4.625%, 01/05/31	202,170	0.04
USD 319,000	IRB Holdings Corp, 7.000%, 15/06/25	320,595	0.06	USD 124,000	Kohl's Corp, 5.550%, 17/07/45	73,780	0.01
USD 70,000	Iris Holding Inc, 10.000%, 15/12/28	51,153	0.01	USD 70,000	Kontoor Brands Inc, 4.125%, 15/11/29	58,451	0.01
USD 638,000	Iron Mountain Inc, 4.875%, 15/09/27	585,262	0.11	USD 50,000	Korn Ferry, 4.625%, 15/12/27	46,977	0.01
USD 556,000	Iron Mountain Inc, 5.250%, 15/03/28	504,633	0.10	USD 100,000	Kosmos Energy Ltd, 7.125%, 04/04/26	87,880	0.02
USD 297,000	Iron Mountain Inc, 5.000%, 15/07/28	275,164	0.05	USD 300,000	Kosmos Energy Ltd, 7.750%, 01/05/27	256,516	0.05
USD 167,000	Iron Mountain Inc, 7.000%, 15/02/29	167,315	0.03	USD 51,000	Kosmos Energy Ltd, 7.500%, 01/03/28	42,278	0.01
USD 310,000	Iron Mountain Inc, 4.500%, 15/02/31	266,373	0.05	USD 175,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 5.000%, 31/12/26	160,125	0.03
USD 150,000	Iron Mountain Inc, 5.625%, 15/07/32	134,177	0.03	USD 68,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 7.000%, 31/12/27	60,196	0.01
USD 235,000	Iron Mountain Info Mgmt, 5.000%, 15/07/32	202,845	0.04	EUR 200,000	Kronos International Inc, 3.750%, 15/09/25	198,285	0.04
USD 446,000	ITT Holdings LLC, 6.500%, 01/08/29	375,746	0.07	USD 258,000	L Brands Inc, 6.694%, 15/01/27	259,344	0.05
USD 142,000	J2 Global Inc, 4.625%, 15/10/30	123,049	0.02	USD 172,000	L Brands Inc, 5.250%, 01/02/28	163,506	0.03
USD 103,000	Jacobs Entertainment Inc, 6.750%, 15/02/29	92,190	0.02	USD 290,000	L Brands Inc, 6.625%, 01/10/30	280,033	0.05
USD 204,000	Jane Street Group / JSG Finance Inc, 4.500%, 15/11/29	175,513	0.03	USD 150,000	L Brands Inc, 6.875%, 01/11/35	137,245	0.03
USD 85,000	JB Poindexter & Co Inc, 7.125%, 15/04/26	83,107	0.02	USD 120,000	L Brands Inc, 6.750%, 01/07/36	107,964	0.02
USD 25,000	JELD-WEN Inc, 6.250%, 15/05/25	25,262	0.00	USD 135,000	LABL Escrow Issuer LLC, 6.750%, 15/07/26	132,688	0.02
USD 150,000	JELD-WEN Inc, 4.625%, 15/12/25	145,312	0.03	USD 213,000	LABL Escrow Issuer LLC, 10.500%, 15/07/27	204,494	0.04
USD 55,000	JELD-WEN Inc, 4.875%, 15/12/27	48,711	0.01	USD 88,000	LABL Inc, 5.875%, 01/11/28	80,025	0.01
USD 40,000	JW Aluminum Continuous Cast Co, 10.250%, 01/06/26	39,700	0.01	USD 93,000	LABL Inc, 9.500%, 01/11/28	94,618	0.02
USD 169,000	Kaiser Aluminum Corp, 4.625%, 01/03/28	147,801	0.03	USD 89,000	LABL Inc, 8.250%, 01/11/29	74,426	0.01
USD 193,000	Kaiser Aluminum Corp, 4.500%, 01/06/31	154,342	0.03	USD 150,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 5.250%, 01/10/25	141,667	0.03
USD 31,000	KAR Auction Services Inc, 5.125%, 01/06/25	30,380	0.01	USD 226,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.250%, 01/02/27	196,357	0.04
USD 25,000	KB Home, 6.875%, 15/06/27	25,373	0.00	USD 99,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.750%, 15/06/29	80,574	0.02
USD 40,000	KB Home, 4.800%, 15/11/29	36,679	0.01				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 146,000	Lamar Media Corp, 3.750%, 15/02/28	132,895	0.02	USD 73,000	Levi Strauss & Co, 3.500%, 01/03/31	60,408	0.01
USD 155,000	Lamar Media Corp, 4.875%, 15/01/29	144,150	0.03	USD 150,000	LFS Topco LLC, 5.875%, 15/10/26	131,818	0.02
USD 133,000	Lamar Media Corp, 4.000%, 15/02/30	116,367	0.02	USD 50,000	LGI Homes Inc, 4.000%, 15/07/29	41,576	0.01
USD 75,000	Lamar Media Corp, 3.625%, 15/01/31	63,188	0.01	USD 200,000	Liberty Interactive LLC, 8.500%, 15/07/29	72,141	0.01
USD 97,000	Lamb Weston Holdings Inc, 4.875%, 15/05/28	92,924	0.02	USD 75,000	Liberty Interactive LLC, 8.250%, 01/02/30	26,255	0.00
USD 408,000	Lamb Weston Holdings Inc, 4.125%, 31/01/30	364,648	0.07	USD 200,000	Liberty Mutual Group Inc, 7.800%, 15/03/37	207,394	0.04
USD 224,000	Lamb Weston Holdings Inc, 4.375%, 31/01/32	200,104	0.04	USD 68,000	Liberty Mutual Group Inc, 4.125%, 15/12/51	53,434	0.01
USD 128,000	Laredo Petroleum Inc, 9.500%, 15/01/25	127,040	0.02	USD 142,000	Life Time Inc, 5.750%, 15/01/26	138,379	0.03
USD 175,000	Laredo Petroleum Inc, 10.125%, 15/01/28	171,544	0.03	USD 275,000	Life Time Inc, 8.000%, 15/04/26	271,518	0.05
USD 480,000	Las Vegas Sands Corp, 3.200%, 08/08/24	464,980	0.09	USD 175,000	LifePoint Health Inc, 5.375%, 15/01/29	99,585	0.02
USD 180,000	Las Vegas Sands Corp, 2.900%, 25/06/25	169,129	0.03	USD 128,613	Ligado Networks Llc, 17.500%, 01/05/24	13,504	0.00
USD 259,000	Las Vegas Sands Corp, 3.500%, 18/08/26	241,250	0.05	USD 100,000	Lindblad Expeditions Holdings Inc, 9.000%, 15/05/28	101,463	0.02
USD 117,000	Las Vegas Sands Corp, 3.900%, 08/08/29	104,040	0.02	USD 100,000	Lindblad Expeditions LLC, 6.750%, 15/02/27	95,250	0.02
USD 115,000	LBM Acquisition LLC, 6.250%, 15/01/29	95,134	0.02	USD 263,000	Lions Gate Capital Holdings LLC, 5.500%, 15/04/29	190,465	0.04
USD 246,000	LCM Investments Holdings II LLC, 4.875%, 01/05/29	210,502	0.04	USD 280,000	Lithia Motors Inc, 4.625%, 15/12/27	261,548	0.05
USD 49,000	LD Holdings Group LLC, 6.500%, 01/11/25	38,195	0.01	USD 134,000	Lithia Motors Inc, 3.875%, 01/06/29	116,442	0.02
USD 153,000	LD Holdings Group LLC, 6.125%, 01/04/28	87,966	0.02	USD 93,000	Lithia Motors Inc, 4.375%, 15/01/31	80,291	0.02
USD 100,000	Leeward Renewable Energy Operations LLC, 4.250%, 01/07/29	88,895	0.02	USD 75,000	Live Nation Entertainment Inc, 4.875%, 01/11/24	73,835	0.01
USD 150,000	Legacy LifePoint Health LLC, 6.750%, 15/04/25	138,392	0.03	USD 100,000	Live Nation Entertainment Inc, 5.625%, 15/03/26	97,681	0.02
USD 178,000	Legacy LifePoint Health LLC, 4.375%, 15/02/27	137,109	0.03	USD 376,000	Live Nation Entertainment Inc, 6.500%, 15/05/27	378,045	0.07
USD 200,000	Level 3 Financing Inc, 3.400%, 01/03/27	169,602	0.03	USD 282,000	Live Nation Entertainment Inc, 4.750%, 15/10/27	262,965	0.05
USD 267,000	Level 3 Financing Inc, 4.625%, 15/09/27	185,766	0.03	USD 130,000	Live Nation Entertainment Inc, 3.750%, 15/01/28	116,025	0.02
USD 398,000	Level 3 Financing Inc, 4.250%, 01/07/28	256,389	0.05	USD 406,000	LogMeIn Inc, 5.500%, 01/09/27	223,418	0.04
USD 210,000	Level 3 Financing Inc, 3.625%, 15/01/29	125,947	0.02	USD 55,000	Louisiana-Pacific Corp, 3.625%, 15/03/29	48,144	0.01
USD 238,000	Level 3 Financing Inc, 3.750%, 15/07/29	143,660	0.03	USD 137,000	LSB Industries Inc, 6.250%, 15/10/28	122,334	0.02
USD 200,000	Level 3 Financing Inc, 3.875%, 15/11/29	159,192	0.03	USD 77,000	LSF11 A5 HoldCo LLC, 6.625%, 15/10/29	64,310	0.01
USD 374,000	Level 3 Financing Inc, 10.500%, 15/05/30	379,497	0.07	USD 333,000	LSF9 Atlantis Holdings LLC / Victra Finance Corp, 7.750%, 15/02/26	310,022	0.06
EUR 100,000	Levi Strauss & Co, 3.375%, 15/03/27	103,121	0.02	USD 250,000	Lumen Technologies Inc, 5.125%, 15/12/26	173,245	0.03
				USD 400,000	Lumen Technologies Inc, 4.000%, 15/02/27	299,084	0.06
				USD 317,000	Lumen Technologies Inc, 4.500%, 15/01/29	152,160	0.03

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 85,000	Lumen Technologies Inc, 7.600%, 15/09/39	36,162	0.01	USD 200,000	McGraw-Hill Education Inc, 5.750%, 01/08/28	173,298	0.03
USD 80,000	Lumen Technologies Inc, 7.650%, 15/03/42	33,200	0.01	USD 118,000	McGraw-Hill Education Inc, 8.000%, 01/08/29	100,714	0.02
USD 125,000	M/I Homes Inc, 4.950%, 01/02/28	116,525	0.02	USD 150,000	MEDNAX Inc, 5.375%, 15/02/30	138,000	0.03
USD 100,000	M/I Homes Inc, 3.950%, 15/02/30	85,250	0.02	USD 70,000	MercadoLibre Inc, 2.375%, 14/01/26	63,376	0.01
USD 100,000	Macy's Retail Holdings LLC, 5.875%, 15/03/30	89,111	0.02	USD 200,000	MercadoLibre Inc, 3.125%, 14/01/31	159,500	0.03
USD 100,000	Macy's Retail Holdings LLC, 6.125%, 15/03/32	87,487	0.02	USD 40,000	Mercer International Inc, 5.500%, 15/01/26	37,434	0.01
USD 310,000	Macy's Retail Holdings Inc, 4.500%, 15/12/34	224,638	0.04	USD 213,000	Mercer International Inc, 5.125%, 01/02/29	165,782	0.03
USD 250,000	Macy's Retail Holdings LLC, 5.875%, 01/04/29	228,125	0.04	USD 25,000	Meritage Homes Corp, 6.000%, 01/06/25	24,961	0.00
USD 50,000	Macy's Retail Holdings LLC, 5.125%, 15/01/42	33,772	0.01	USD 25,000	Meritage Homes Corp, 5.125%, 06/06/27	24,020	0.00
USD 90,000	Macy's Retail Holdings LLC, 4.300%, 15/02/43	54,400	0.01	USD 125,000	Meritage Homes Corp, 3.875%, 15/04/29	110,392	0.02
USD 122,000	Madison IAQ LLC, 4.125%, 30/06/28	107,389	0.02	USD 115,000	Metis Merger Sub LLC, 6.500%, 15/05/29	99,199	0.02
USD 357,000	Madison IAQ LLC, 5.875%, 30/06/29	289,137	0.05	USD 97,000	MGIC Investment Corp, 5.250%, 15/08/28	91,494	0.02
USD 100,000	Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp, 6.000%, 01/08/26	96,716	0.02	USD 126,000	MGM Resorts International, 6.750%, 01/05/25	126,306	0.02
USD 73,000	MajorDrive Holdings IV LLC, 6.375%, 01/06/29	57,963	0.01	USD 220,000	MGM Resorts International, 5.750%, 15/06/25	217,769	0.04
USD 75,000	Manitowoc Co Inc, 9.000%, 01/04/26	74,625	0.01	USD 92,000	MGM Resorts International, 4.625%, 01/09/26	86,742	0.02
USD 55,000	Marriott Ownership Resorts Inc, 4.750%, 15/01/28	49,500	0.01	USD 351,000	MGM Resorts International, 5.500%, 15/04/27	336,261	0.06
USD 161,000	Marriott Ownership Resorts Inc, 4.500%, 15/06/29	138,953	0.03	USD 88,000	MGM Resorts International, 4.750%, 15/10/28	79,883	0.01
USD 163,000	Martin Midstream Partners LP / Martin Midstream Finance Corp, 11.500%, 15/02/28	157,246	0.03	USD 402,000	Michaels Cos Inc, 7.875%, 01/05/29	270,864	0.05
USD 200,000	Matador Resources Co, 5.875%, 15/09/26	193,826	0.04	USD 120,000	Microstrategy Inc, 6.125%, 15/06/28	107,591	0.02
USD 135,000	Matador Resources Co, 6.875%, 15/04/28	133,019	0.02	USD 292,000	Midas Opco Holdings Llc, 5.625%, 15/08/29	249,874	0.05
USD 165,000	Match Group Holdings II LLC, 5.000%, 15/12/27	153,023	0.03	USD 400,000	Midcap Financial Issuer Trust, 6.500%, 01/05/28	356,000	0.07
USD 47,000	Match Group Holdings II LLC, 4.625%, 01/06/28	43,174	0.01	USD 170,000	Midcap Financial Issuer Trust, 5.625%, 15/01/30	134,984	0.03
USD 105,000	Match Group Holdings II LLC, 5.625%, 15/02/29	98,449	0.02	USD 25,000	Midcontinent Communications / Midcontinent Finance Corp, 5.375%, 15/08/27	23,418	0.00
USD 95,000	Match Group Holdings II LLC, 4.125%, 01/08/30	81,368	0.02	USD 167,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 4.875%, 01/05/29	147,469	0.03
USD 170,000	Match Group Holdings II LLC, 3.625%, 01/10/31	139,076	0.03	USD 447,000	Millennium Escrow Corp, 6.625%, 01/08/26	328,971	0.06
USD 40,000	Matthews International Corp, 5.250%, 01/12/25	38,400	0.01	USD 75,000	Minerals Technologies Inc, 5.000%, 01/07/28	68,250	0.01
USD 750,000	Mauser Packaging Solutions Holding Co, 7.875%, 15/08/26	744,146	0.14	USD 800,000	Minerva Merger Sub Inc, 6.500%, 15/02/30	673,337	0.13
USD 500,000	Mauser Packaging Solutions Holding Co, 9.250%, 15/04/27	461,440	0.09	USD 100,000	MIWD Holdco II, 5.500%, 01/02/30	82,500	0.02
USD 75,000	Maxim Crane Works Holdings Capital LLC, 10.125%, 01/08/24	74,625	0.01	USD 146,000	Mobius Merger Sub Inc, 9.000%, 01/06/30	126,735	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 122,000	ModivCare Escrow Issuer Inc, 5.000%, 01/10/29	90,375	0.02	USD 100,000	Murphy Oil Corp, 7.050%, 01/05/29	100,332	0.02
USD 145,000	ModivCare Inc, 5.875%, 15/11/25	134,290	0.03	USD 100,000	Murphy Oil Corp, 5.875%, 01/12/42	83,103	0.02
USD 314,000	Mohegan Gaming & Entertainment, 8.000%, 01/02/26	299,870	0.06	USD 50,000	Murphy Oil USA Inc, 5.625%, 01/05/27	48,647	0.01
USD 254,000	Molina Healthcare Inc, 4.375%, 15/06/28	234,244	0.04	USD 71,000	Murphy Oil USA Inc, 4.750%, 15/09/29	65,183	0.01
USD 132,000	Molina Healthcare Inc, 3.875%, 15/11/30	113,216	0.02	USD 175,000	Murphy Oil USA Inc, 3.750%, 15/02/31	146,685	0.03
USD 190,000	Molina Healthcare Inc, 3.875%, 15/05/32	159,324	0.03	USD 86,000	Nabors Industries Inc, 5.750%, 01/02/25	83,224	0.02
USD 66,000	Moog Inc, 4.250%, 15/12/27	60,905	0.01	USD 200,000	Nabors Industries Inc, 7.375%, 15/05/27	190,306	0.04
USD 228,000	Moss Creek Resources Holdings Inc, 7.500%, 15/01/26	209,333	0.04	USD 165,000	Nationstar Mortgage Holdings Inc, 6.000%, 15/01/27	153,497	0.03
USD 228,000	Moss Creek Resources Holdings Inc, 10.500%, 15/05/27	217,908	0.04	USD 216,000	Nationstar Mortgage Holdings Inc, 5.500%, 15/08/28	188,126	0.04
USD 1,286,000	Mozart Debt Merger Sub Inc, 3.875%, 01/04/29	1,114,365	0.21	USD 169,000	Nationstar Mortgage Holdings Inc, 5.125%, 15/12/30	137,093	0.03
USD 644,000	Mozart Debt Merger Sub Inc, 5.250%, 01/10/29	558,781	0.11	USD 136,000	Nationstar Mortgage Holdings Inc, 5.750%, 15/11/31	112,261	0.02
USD 396,000	MPH Acquisition Holdings LLC, 5.500%, 01/09/28	337,557	0.06	USD 250,000	Navient Corp, 5.875%, 25/10/24	245,690	0.05
USD 256,000	MPH Acquisition Holdings LLC, 5.750%, 01/11/28	192,640	0.04	USD 347,000	Navient Corp, 6.750%, 25/06/25	336,994	0.06
EUR 225,000	MPT Operating Partnership LP / MPT Finance Corp, 3.325%, 24/03/25	219,629	0.04	USD 146,000	Navient Corp, 5.000%, 15/03/27	130,615	0.02
GBP 150,000	MPT Operating Partnership LP / MPT Finance Corp, 2.500%, 24/03/26	148,920	0.03	USD 168,000	Navient Corp, 4.875%, 15/03/28	143,865	0.03
EUR 100,000	MPT Operating Partnership LP / MPT Finance Corp, 0.993%, 15/10/26	82,000	0.02	USD 204,000	Navient Corp, 5.500%, 15/03/29	173,924	0.03
USD 354,000	MPT Operating Partnership LP / MPT Finance Corp, 5.000%, 15/10/27	297,827	0.06	USD 167,000	Navient Corp, 9.375%, 25/07/30	166,107	0.03
GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 3.692%, 05/06/28	87,088	0.02	USD 200,000	Navient Corp, 5.625%, 01/08/33	150,400	0.03
USD 239,000	MPT Operating Partnership LP / MPT Finance Corp, 4.625%, 01/08/29	180,731	0.03	USD 125,000	Nbm Us Holdings Inc, 7.000%, perpetual	121,243	0.02
GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 3.375%, 24/04/30	80,362	0.02	USD 240,000	NBM US Holdings Inc, 6.625%, 06/08/29	219,751	0.04
USD 330,000	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, 15/03/31	227,378	0.04	USD 200,000	NCL Corp LTD, 5.875%, 15/02/27	194,728	0.04
USD 150,000	MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26	133,361	0.03	USD 205,000	NCL Corp LTD, 7.750%, perpetual	194,738	0.04
USD 75,000	Mueller Water Products Inc, 4.000%, 15/06/29	66,495	0.01	USD 137,000	NCR Corp, 5.750%, 01/09/27	136,976	0.03
USD 151,000	Murphy Oil Corp, 5.875%, 01/12/27	146,709	0.03	USD 398,000	NCR Corp, 5.125%, 15/04/29	352,349	0.07
USD 102,000	Murphy Oil Corp, 6.375%, 15/07/28	100,545	0.02	USD 150,000	NCR Corp, 6.125%, 01/09/29	150,132	0.03
				USD 883,000	Neptune Bidco US Inc, 9.290%, 15/04/29	810,899	0.15
				USD 264,000	NESSCO Holdings II Inc, 5.500%, 15/04/29	236,280	0.04
				USD 200,000	New Enterprise Stone & Lime Co Inc, 5.250%, 15/07/28	182,010	0.03
				USD 394,000	New Fortress Energy Inc, 6.750%, 15/09/25	369,595	0.07
				USD 445,000	New Fortress Energy Inc, 6.500%, 30/09/26	398,221	0.08
				USD 45,000	New Home Co Inc, 7.250%, 15/10/25	41,625	0.01
				USD 324,000	New Residential Investment Corp, 6.250%, 15/10/25	303,750	0.06
				USD 75,000	Newell Brands Inc, 4.875%, 01/06/25	72,066	0.01
				USD 450,000	Newell Brands Inc, 4.700%, 01/04/26	422,086	0.08

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 327,000	Newell Brands Inc, 6.375%, 15/09/27	313,162	0.06	USD 245,000	Novelis Corp, 3.250%, 15/11/26	221,801	0.04
USD 86,000	Newell Brands Inc, 6.625%, 15/09/29	82,444	0.02	USD 336,000	Novelis Corp, 3.875%, 15/08/31	276,247	0.05
USD 170,000	Newell Brands Inc, 5.875%, 01/04/36	142,153	0.03	USD 130,000	NRG Energy Inc, 6.625%, 15/01/27	128,983	0.02
USD 255,000	Newell Brands Inc, 6.000%, 01/04/46	200,482	0.04	USD 234,000	NRG Energy Inc, 5.750%, 15/01/28	221,765	0.04
USD 250,000	News Corp, 3.875%, 15/05/29	218,923	0.04	USD 168,000	NRG Energy Inc, 3.375%, 15/02/29	137,402	0.03
USD 100,000	News Corp, 5.125%, 15/02/32	91,209	0.02	USD 266,000	NRG Energy Inc, 5.250%, 15/06/29	237,871	0.04
USD 586,000	Nexstar Broadcasting Inc, 5.625%, 15/07/27	546,307	0.10	USD 272,000	NRG Energy Inc, 3.625%, 15/02/31	212,001	0.04
USD 234,000	Nexstar Broadcasting Inc, 4.750%, 01/11/28	203,046	0.04	USD 394,000	NRG Energy Inc, 3.875%, 15/02/32	303,553	0.06
USD 130,000	NextEra Energy Operating Partners LP, 4.250%, 15/07/24	127,144	0.02	USD 100,000	NuStar Logistics LP, 5.750%, 01/10/25	97,495	0.02
USD 277,000	NextEra Energy Operating Partners LP, 3.875%, 15/10/26	257,423	0.05	USD 145,000	NuStar Logistics LP, 6.000%, 01/06/26	141,246	0.03
USD 143,000	NextEra Energy Operating Partners LP, 4.500%, 15/09/27	132,847	0.02	USD 220,000	NuStar Logistics LP, 5.625%, 28/04/27	211,046	0.04
USD 150,000	NFP Corp, 4.875%, 15/08/28	133,974	0.03	USD 198,000	NuStar Logistics LP, 6.375%, 01/10/30	188,900	0.04
USD 696,000	NFP Corp, 6.875%, 15/08/28	604,284	0.11	USD 60,000	Oasis Midstream Partners LP / OMP Finance Corp, 8.000%, 01/04/29	60,744	0.01
USD 167,000	NFP Corp, 7.500%, 01/10/30	161,690	0.03	USD 125,000	Oasis Petroleum Inc, 6.375%, 01/06/26	123,696	0.02
USD 578,000	NGL Energy Operating LLC / NGL Energy Finance Corp, 7.500%, 01/02/26	569,288	0.11	USD 43,345	Occidental Petroleum Corp, 3.500%, 15/08/29	37,233	0.01
USD 125,000	NGL Energy Partners LP / NGL Energy Finance Corp, 6.125%, 01/03/25	120,000	0.02	USD 56,000	Occidental Petroleum Corp, 4.625%, 15/06/45	43,327	0.01
USD 105,000	NGL Energy Partners LP / NGL Energy Finance Corp, 7.500%, 15/04/26	98,861	0.02	USD 96,000	Occidental Petroleum Corp, 4.100%, 15/02/47	67,901	0.01
USD 278,000	Nmg Hldco/Neiman Marcus, 7.125%, perpetual	258,767	0.05	USD 125,000	Oceaneering International Inc, 4.650%, 15/11/24	122,013	0.02
USD 70,000	Nmi Holdings, 7.375%, 01/06/25	70,737	0.01	USD 75,000	Oceaneering International Inc, 6.000%, 01/02/28	71,051	0.01
USD 150,000	Noble Finance II LLC, 8.000%, 15/04/30	152,502	0.03	USD 50,000	Office Properties Income Trust, 4.250%, 15/05/24	47,155	0.01
USD 50,000	Nordstrom Inc, 4.000%, 15/03/27	44,622	0.01	USD 300,000	Office Properties Income Trust, 4.500%, 01/02/25	259,234	0.05
USD 100,000	Nordstrom Inc, 6.950%, 15/03/28	99,300	0.02	USD 140,000	Office Properties Income Trust, 2.650%, 15/06/26	103,178	0.02
USD 185,000	Nordstrom Inc, 4.375%, 01/04/30	150,686	0.03	USD 100,000	Office Properties Income Trust, 2.400%, 01/02/27	67,241	0.01
USD 160,000	Nordstrom Inc, 4.250%, 01/08/31	124,352	0.02	USD 100,000	Office Properties Income Trust, 3.450%, 15/10/31	52,551	0.01
USD 350,000	Nordstrom Inc, 5.000%, 15/01/44	243,071	0.05	USD 117,000	Ohio National Financial Services Inc, 6.800%, 24/01/30	108,743	0.02
USD 138,000	Northern Oil and Gas Inc, 8.125%, 01/03/28	135,240	0.03	USD 130,000	Olin Corp, 5.125%, 15/09/27	123,972	0.02
USD 175,000	Northern Oil and Gas Inc, 8.750%, 15/06/31	171,937	0.03	USD 175,000	Olin Corp, 5.625%, 01/08/29	168,700	0.03
USD 20,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 4.750%, 30/04/27	17,664	0.00	USD 275,000	Olin Corp, 5.000%, 01/02/30	254,127	0.05
USD 100,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 6.000%, 15/02/28	79,885	0.01	USD 73,000	Olympus Water US Holding Corp, 7.125%, 01/10/27	65,817	0.01
USD 40,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 10.750%, 01/06/28	36,557	0.01	EUR 100,000	Olympus Water US Holding Corp, 3.875%, 01/10/28	85,702	0.02
USD 144,000	NortonLifeLock Inc, 5.000%, 15/04/25	141,033	0.03				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Olympus Water US Holding Corp, 9.750%, 15/11/28	195,190	0.04	USD 185,000	Owens & Minor Inc, 6.625%, 01/04/30	168,165	0.03
USD 250,000	Olympus Water US Holding Corp, 6.250%, 01/10/29	180,726	0.03	USD 125,000	Owens-Brockway Glass Container Inc, 6.375%, 15/08/25	125,313	0.02
USD 133,000	Olympus Water US Holdings Corp, 4.250%, 01/10/28	105,077	0.02	USD 113,000	Owens-Brockway Glass Container Inc, 6.625%, 13/05/27	111,918	0.02
EUR 200,000	Olympus Water US Holdings Corp, 5.375%, 01/10/29	151,240	0.03	USD 175,000	Owens-Brockway Glass Container Inc, 7.250%, 15/05/31	177,187	0.03
USD 107,000	ON Semiconductor Corp, 3.875%, 01/09/28	97,381	0.02	USD 100,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc, 6.375%, 01/02/27	92,991	0.02
USD 250,000	OneMain Finance Corp, 6.875%, 15/03/25	247,563	0.05	USD 50,000	Pacific Western Bank, 3.250%, 01/05/31	25,583	0.00
USD 413,000	OneMain Finance Corp, 7.125%, 15/03/26	405,780	0.08	USD 72,000	Pactiv Evergreen Group, 4.375%, perpetual	62,342	0.01
USD 128,000	OneMain Finance Corp, 3.500%, 15/01/27	109,816	0.02	USD 80,000	Papa John's International Inc, 3.875%, 15/09/29	67,720	0.01
USD 138,000	OneMain Finance Corp, 6.625%, 15/01/28	130,171	0.02	USD 300,000	Paramount Global, 6.375%, 30/03/62	250,263	0.05
USD 294,000	OneMain Finance Corp, 3.875%, 15/09/28	240,345	0.05	USD 193,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 7.500%, 01/06/25	193,000	0.04
USD 102,000	OneMain Finance Corp, 9.000%, 15/01/29	102,867	0.02	USD 209,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.875%, 01/10/28	191,757	0.04
USD 268,000	OneMain Finance Corp, 5.375%, 15/11/29	227,789	0.04	USD 234,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.875%, 15/05/29	202,067	0.04
USD 232,000	OneMain Finance Corp, 4.000%, 15/09/30	178,060	0.03	USD 70,000	Park River Holdings Inc, 5.625%, 01/02/29	54,250	0.01
USD 377,000	Open Text Holdings Inc, 4.125%, 15/02/30	309,380	0.05	USD 50,000	Park River Holdings Inc, 6.750%, 01/08/29	39,750	0.01
USD 66,000	Option Care Health Inc, 4.375%, 31/10/29	57,810	0.01	USD 50,000	Park-Ohio Industries Inc, 6.625%, 15/04/27	44,175	0.01
EUR 400,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 30/04/28	378,507	0.07	USD 50,000	Patrick Industries Inc, 7.500%, 15/10/27	48,375	0.01
USD 650,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 4.125%, 30/04/28	576,888	0.11	USD 45,000	Patrick Industries Inc, 4.750%, 01/05/29	38,650	0.01
USD 520,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/04/31	429,007	0.08	USD 99,000	Pattern Energy Operations LP / Pattern Energy Operations Inc, 4.500%, 15/08/28	90,411	0.02
USD 100,000	Oscar AcquisitionCo LLC / Oscar Finance Inc, 9.500%, 15/04/30	91,860	0.02	USD 71,000	Patterson-UTI Energy Inc, 3.950%, 01/02/28	63,597	0.01
USD 50,000	OT Merger Corp, 7.875%, 15/10/29	31,251	0.01	USD 50,000	Patterson-UTI Energy Inc, 5.150%, 15/11/29	45,275	0.01
USD 65,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 6.250%, 15/06/25	64,692	0.01	USD 50,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 4.000%, 15/06/29	39,318	0.01
USD 83,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 5.000%, 15/08/27	75,339	0.01	USD 98,000	PBF Holdings Co LLC / PBF Finance Corp, 7.250%, 15/06/25	97,830	0.02
USD 235,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.250%, 15/01/29	197,485	0.04	USD 238,000	PBF Holdings Co LLC / PBF Finance Corp, 6.000%, 15/02/28	222,486	0.04
USD 163,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.625%, 15/03/30	135,768	0.03	USD 130,000	PDC Energy Inc, 5.750%, 15/05/26	129,480	0.02
USD 141,000	Owens & Minor Inc, 4.500%, 31/03/29	117,069	0.02				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 459,000	Pearl Merger Sub Inc, 6.750%, 01/10/28	389,761	0.07	USD 293,000	Post Holdings Inc, 4.500%, 15/09/31	250,205	0.05
USD 80,000	PECF USS Intermediate Holdings III Corp, 8.000%, 15/11/29	45,000	0.01	USD 165,000	PowerTeam Services LLC, 9.033%, 04/12/25	144,375	0.03
USD 55,000	Penn National Gaming Inc, 5.625%, 15/01/27	51,429	0.01	USD 40,000	PRA Group Inc, 7.375%, 01/09/25	38,024	0.01
USD 303,000	PennyMac Financial Services Inc, 4.250%, 15/02/29	243,382	0.05	USD 50,000	PRA Group Inc, 8.375%, 01/02/28	45,375	0.01
USD 147,000	PennyMac Financial Services Inc, 5.750%, 15/09/31	119,919	0.02	USD 74,000	PRA Group Inc, 5.000%, 01/10/29	56,014	0.01
USD 138,000	Penske Automotive Group Inc, 3.500%, 01/09/25	131,156	0.02	USD 120,000	PRA Health Sciences Inc, 2.875%, 15/07/26	108,646	0.02
USD 121,000	Penske Automotive Group Inc, 3.750%, 15/06/29	104,503	0.02	USD 207,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.625%, 01/09/29	156,792	0.03
USD 40,000	Performance Food Group Inc, 6.875%, 01/05/25	40,034	0.01	USD 195,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.875%, 01/09/31	143,861	0.03
USD 240,000	Performance Food Group Inc, 5.500%, 15/10/27	231,252	0.04	USD 145,000	Presidio Holdings Inc, 4.875%, 01/02/27	136,026	0.03
USD 252,000	Performance Food Group Inc, 4.250%, 01/08/29	224,392	0.04	USD 340,000	Presidio Holdings Inc, 8.250%, 01/02/28	323,713	0.06
USD 200,000	Periama Holdings LLC, 5.950%, 19/04/26	192,000	0.04	USD 75,000	Prestige Brands Inc, 5.125%, 15/01/28	71,200	0.01
USD 50,000	Permian Resources Operating LLC, 5.375%, 15/01/26	47,547	0.01	USD 87,000	Prestige Brands Inc, 3.750%, 01/04/31	72,022	0.01
USD 200,000	PetSmart Inc / PetSmart Finance Corp, 4.750%, 15/02/28	184,805	0.03	USD 392,000	Prime Healthcare Services Inc, 7.250%, 01/11/25	371,424	0.07
USD 415,000	PetSmart Inc / PetSmart Finance Corp, 7.750%, 15/02/29	412,330	0.08	USD 525,000	Prime Security Services Borrower LLC, 6.250%, 15/01/28	491,901	0.09
USD 74,000	Pgt Innovations Inc, 4.375%, 01/10/29	69,027	0.01	USD 361,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.750%, 15/04/26	354,326	0.07
USD 80,000	PHH Mortgage Corp, 7.875%, 15/03/26	71,456	0.01	USD 165,000	Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, 31/08/27	145,548	0.03
USD 82,000	Picasso Finance Sub Inc, 6.125%, 15/06/25	81,392	0.02	EUR 200,000	Primo Water Holdings Inc, 3.875%, 31/10/28	188,699	0.04
USD 125,000	Pike Corp, 5.500%, 01/09/28	112,164	0.02	USD 121,000	Primo Water Holdings Inc, 4.375%, 30/04/29	103,679	0.02
USD 130,000	Pilgrim's Pride Corp, 5.875%, 30/09/27	128,442	0.02	USD 100,000	PROG Holdings Inc, 6.000%, 15/11/29	87,673	0.02
USD 450,000	Pilgrim's Pride Corp, 4.250%, 15/04/31	385,987	0.07	USD 66,000	PTC Inc, 3.625%, 15/02/25	63,749	0.01
USD 200,000	Pilgrim's Pride Corp, 3.500%, 01/03/32	158,120	0.03	USD 63,000	PTC Inc, 4.000%, 15/02/28	57,998	0.01
USD 250,000	Pilgrim's Pride Corp, 6.250%, 01/07/33	241,872	0.05	USD 205,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.625%, 01/03/29	172,291	0.03
USD 70,000	PL DEV Llc/Pld Fin Corp, 7.750%, 15/11/25	56,741	0.01	USD 212,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.875%, 01/03/31	171,902	0.03
USD 79,000	PM General Purchaser LLC, 9.500%, 01/10/28	77,299	0.01	USD 100,000	QVC Inc, 4.450%, 15/02/25	88,353	0.02
USD 25,000	Polar US Borrower LLC / Schenectady International Group Inc, 6.750%, 15/05/26	14,750	0.00	USD 274,000	QVC Inc, 4.750%, 15/02/27	177,059	0.03
USD 136,000	Post Holdings Inc, 5.750%, 01/03/27	132,760	0.02	USD 226,000	QVC Inc, 4.375%, 01/09/28	129,898	0.02
USD 301,000	Post Holdings Inc, 5.625%, 15/01/28	289,249	0.05	USD 120,000	QVC Inc, 5.450%, 15/08/34	57,871	0.01
USD 316,000	Post Holdings Inc, 5.500%, 15/12/29	291,595	0.05	USD 70,000	QVC Inc, 5.950%, 15/03/43	34,093	0.01
USD 445,000	Post Holdings Inc, 4.625%, 15/04/30	390,001	0.07	USD 240,000	Qwest Corp, 7.250%, 15/09/25	231,796	0.04
				USD 172,000	Rackspace Technology Global Inc, 3.500%, 15/02/28	77,405	0.01
				USD 160,000	Rackspace Technology Global Inc, 5.375%, 01/12/28	49,795	0.01

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 228,000	Radiate Holdco LLC / Radiate Finance Inc, 4.500%, 15/09/26	181,926	0.03	USD 86,000	RLJ Lodging Trust LP, 4.000%, 15/09/29	72,023	0.01
USD 315,000	Radiate Holdco LLC / Radiate Finance Inc, 6.500%, 15/09/28	183,371	0.03	USD 264,000	ROBLOX Corp, 3.875%, 01/05/30	222,560	0.04
USD 254,000	Radiology Partners Inc, 9.250%, 01/02/28	92,832	0.02	USD 147,000	Rockcliff Energy II LLC, 5.500%, 15/10/29	135,601	0.03
USD 56,000	RAILWORKS HOLDINGS LP/R, 8.250%, 15/11/28	52,054	0.01	USD 177,000	Rocket Software Inc, 6.500%, 15/02/29	148,984	0.03
USD 120,000	Rain CII Carbon LLC / CII Carbon Corp, 7.250%, 01/04/25	116,450	0.02	USD 75,000	Rockies Express Pipeline LLC, 3.600%, 15/05/25	70,874	0.01
USD 250,000	Rand Parent LLC, 8.500%, 15/02/30	226,309	0.04	USD 337,000	Rockies Express Pipeline LLC, 4.950%, 15/07/29	309,625	0.06
USD 200,000	Range Resources Corp, 4.875%, 15/05/25	196,011	0.04	USD 70,000	Rockies Express Pipeline LLC, 4.800%, 15/05/30	61,241	0.01
USD 99,000	Range Resources Corp, 8.250%, 15/01/29	102,701	0.02	USD 50,000	Rockies Express Pipeline LLC, 7.500%, 15/07/38	45,623	0.01
USD 272,000	Range Resources Corp, 4.750%, 15/02/30	243,780	0.05	USD 85,000	Rockies Express Pipeline LLC, 6.875%, 15/04/40	76,713	0.01
USD 279,000	Rayonier AM Products Inc, 7.625%, 15/01/26	242,867	0.05	USD 74,000	Roller Bearing Co of America Inc, 4.375%, 15/10/29	66,297	0.01
USD 92,000	Real Hero Merger Sub 2 Inc, 6.250%, 01/02/29	75,440	0.01	USD 176,000	Royal Caribbean Cruises, 4.250%, 01/07/26	161,553	0.03
USD 364,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.750%, 15/01/29	272,187	0.05	USD 168,000	Royal Caribbean Cruises Ltd, 3.700%, 15/03/28	145,567	0.03
USD 268,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.250%, 15/04/30	190,457	0.04	USD 380,000	RP Escrow Issuer LLC, 5.250%, 15/12/25	280,326	0.05
USD 448,000	RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc, 9.750%, 01/12/26	374,185	0.07	USD 65,000	Ryan Specialty Group LLC, 4.375%, 01/02/30	57,538	0.01
USD 125,000	Rent-A-Center Inc, 6.375%, 15/02/29	110,938	0.02	USD 25,000	Sabre GBLB Inc, 9.250%, 15/04/25	23,315	0.00
USD 50,000	Resideo Funding Inc, 4.000%, 01/09/29	41,480	0.01	USD 303,000	Sabre GBLB Inc, 7.375%, 01/09/25	268,946	0.05
USD 265,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 16/04/29	218,495	0.04	USD 330,000	Sabre GBLB Inc, 11.250%, 15/12/27	279,675	0.05
USD 160,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 06/04/31	123,044	0.02	USD 100,000	Safeway Inc, 7.250%, 01/02/31	102,500	0.02
USD 410,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu, 4.000%, 15/10/27	362,492	0.07	USD 100,000	Sally Holdings LLC / Sally Capital Inc, 5.625%, 01/12/25	98,625	0.02
USD 186,000	RHP Hotel Properties LP / RHP Finance Corp, 4.750%, 15/10/27	173,255	0.03	USD 100,000	Sasol Financing USA LLC, 4.375%, 18/09/26	88,253	0.02
USD 66,000	RHP Hotel Properties LP / RHP Finance Corp, 7.250%, 15/07/28	66,758	0.01	USD 250,000	Sasol Financing USA LLC, 8.750%, 03/05/29	243,535	0.05
USD 178,000	RHP Hotel Properties LP / RHP Finance Corp, 4.500%, 15/02/29	157,530	0.03	USD 200,000	Sasol Financing USA LLC, 5.500%, 18/03/31	157,300	0.03
USD 201,700	Rio Oil Finance Trust Series 2018-1, 8.200%, 06/04/28	202,456	0.04	USD 200,000	SASOL Financing USA LLC, 6.500%, 27/09/28	178,585	0.03
USD 125,000	Ritchie Bros Holdings Inc, 6.750%, 15/03/28	125,976	0.02	USD 447,000	SBA Communications Corp, 3.875%, 15/02/27	410,593	0.08
USD 280,000	Ritchie Bros Holdings Inc, 7.750%, 15/03/31	290,478	0.05	USD 429,000	SBA Communications Corp, 3.125%, 01/02/29	363,642	0.07
USD 487,000	Rite Aid Corp, 8.000%, 15/11/26	238,630	0.04	USD 122,000	SC Games Holdings, 6.625%, 01/03/30	107,360	0.02
USD 66,000	RLJ Lodging Trust LP, 3.750%, 01/07/26	60,555	0.01	USD 94,000	Scientific Games International Inc, 8.625%, 01/07/25	95,997	0.02
				USD 366,000	Scientific Games International Inc, 7.000%, 15/05/28	363,852	0.07
				USD 82,000	Scientific Games International Inc, 7.250%, 15/11/29	82,103	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 424,000	SCIH Salt Holdings Inc, 4.875%, 01/05/28	378,663	0.07	USD 270,000	Service Properties Trust, 4.750%, 01/10/26	234,381	0.04
USD 336,000	SCIH Salt Holdings Inc, 6.625%, 01/05/29	281,495	0.05	USD 165,000	Service Properties Trust, 5.500%, 15/12/27	145,070	0.03
EUR 100,000	SCIL IV LLC / SCIL USA Holdings LLC, 4.375%, 01/11/26	97,748	0.02	USD 25,000	Service Properties Trust, 3.950%, 15/01/28	19,575	0.00
USD 200,000	SCIL IV LLC / SCIL USA Holdings LLC, 5.375%, 01/11/26	182,302	0.03	USD 100,000	Service Properties Trust, 4.950%, 01/10/29	77,555	0.01
EUR 100,000	SCIL IV LLC / SCIL USA Holdings LLC, 9.500%, 15/07/28	108,956	0.02	USD 100,000	Service Properties Trust, 4.375%, 15/02/30	74,787	0.01
USD 75,000	Scotts Miracle-Gro Co, 4.500%, 15/10/29	64,112	0.01	USD 200,000	Shea Homes LP/Shea Homes Funding Corp, 4.750%, 15/02/28	177,324	0.03
USD 268,000	Scotts Miracle-Gro Co, 4.000%, 01/04/31	211,050	0.04	USD 100,000	Shea Homes LP/Shea Homes Funding Corp, 4.750%, 01/04/29	86,697	0.02
USD 150,000	Scotts Miracle-Gro Co, 4.375%, 01/02/32	118,108	0.02	USD 100,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 4.625%, 01/11/26	93,777	0.02
USD 93,000	Scripps Escrow II Inc, 3.875%, 15/01/29	75,092	0.01	USD 200,000	SierraCol Energy Andina LLC, 6.000%, 15/06/28	145,150	0.03
USD 115,000	Scripps Escrow II Inc, 5.375%, 15/01/31	81,021	0.02	USD 25,000	Signal Parent Inc, 6.125%, 01/04/29	13,938	0.00
USD 63,000	Scripps Escrow Inc, 5.875%, 15/07/27	50,999	0.01	EUR 200,000	Silgan Holdings Inc, 3.250%, 15/03/25	213,285	0.04
USD 25,000	Sealed Air Corp, 5.125%, 01/12/24	24,705	0.00	USD 152,000	Silgan Holdings Inc, 4.125%, 01/02/28	139,468	0.03
USD 125,000	Sealed Air Corp, 5.500%, 15/09/25	123,045	0.02	EUR 100,000	Silgan Holdings Inc, 2.250%, 01/06/28	93,761	0.02
USD 105,000	Sealed Air Corp, 4.000%, 01/12/27	95,450	0.02	USD 353,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 01/03/29	283,159	0.05
USD 70,000	Sealed Air Corp, 5.000%, 15/04/29	65,186	0.01	USD 50,000	Sinclair Television Group Inc, 5.125%, 15/02/27	42,362	0.01
USD 145,000	Sealed Air Corp, 6.875%, 15/07/33	150,437	0.03	USD 197,000	Sinclair Television Group Inc, 5.500%, 01/03/30	113,561	0.02
USD 297,000	Sealed Air Corp/Sealed Air Corp US, 6.125%, 01/02/28	294,795	0.06	USD 167,000	Sinclair Television Group Inc, 4.125%, 01/12/30	109,385	0.02
USD 130,000	SeaWorld Parks & Entertainment Inc, 5.250%, 15/08/29	116,360	0.02	USD 386,000	Sirius XM Radio Inc, 3.125%, 01/09/26	345,568	0.07
USD 55,000	SEG Holdings LLC / SEG Finance Corp, 5.625%, 15/10/28	52,421	0.01	USD 399,000	Sirius XM Radio Inc, 5.000%, 01/08/27	370,188	0.07
USD 308,000	Select Medical Corp, 6.250%, 15/08/26	302,710	0.06	USD 488,000	Sirius XM Radio Inc, 4.000%, 15/07/28	420,319	0.08
USD 200,000	Sensata Technologies BV, 4.000%, 15/04/29	178,064	0.03	USD 352,000	Sirius XM Radio Inc, 5.500%, 01/07/29	316,544	0.06
USD 44,000	Sensata Technologies BV, 5.875%, 01/09/30	42,781	0.01	USD 530,000	Sirius XM Radio Inc, 4.125%, 01/07/30	432,818	0.08
USD 251,000	Sensata Technologies Inc, 3.750%, 15/02/31	214,185	0.04	USD 461,000	Sirius XM Radio Inc, 3.875%, 01/09/31	356,678	0.07
USD 74,000	Service Corp International/US, 4.625%, 15/12/27	70,115	0.01	USD 20,000	Six Flags Entertainment Corp, 5.500%, 15/04/27	18,829	0.00
USD 172,000	Service Corp International/US, 5.125%, 01/06/29	162,623	0.03	USD 200,000	Six Flags Entertainment Corp, 7.250%, 15/05/31	194,776	0.04
USD 202,000	Service Corp International/US, 3.375%, 15/08/30	168,690	0.03	USD 309,000	Six Flags Theme Parks Inc, 7.000%, 01/07/25	310,544	0.06
USD 180,000	Service Corp International/US, 4.000%, 15/05/31	153,356	0.03	USD 95,000	Sizzling Platter LLC / Sizzling Platter Finance Corp, 8.500%, 28/11/25	92,625	0.02
USD 390,000	Service Properties Trust, 4.350%, 01/10/24	374,868	0.07				
USD 65,000	Service Properties Trust, 4.500%, 15/03/25	61,402	0.01				
USD 132,000	Service Properties Trust, 7.500%, 15/09/25	129,579	0.02				
USD 150,000	Service Properties Trust, 5.250%, 15/02/26	136,050	0.03				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 263,000	SLM Corp, 4.200%, 29/10/25	244,332	0.05	USD 240,000	SRS Distribution Inc, 6.000%, 01/12/29	207,132	0.04
USD 80,000	SLM Corp, 3.125%, 02/11/26	69,295	0.01	USD 646,000	SS&C Technologies Inc, 5.500%, 30/09/27	618,462	0.12
USD 70,000	SM Energy Co, 5.625%, 01/06/25	68,403	0.01	EUR 300,000	Standard Industries Inc, 2.250%, 21/11/26	290,142	0.05
USD 270,000	SM Energy Co, 6.750%, 15/09/26	263,171	0.05	USD 204,000	Standard Industries Inc, 5.000%, 15/02/27	194,441	0.04
USD 50,000	SM Energy Co, 6.625%, 15/01/27	48,563	0.01	USD 345,000	Standard Industries Inc, 4.750%, 15/01/28	321,271	0.06
USD 105,000	SM Energy Co, 6.500%, 15/07/28	100,800	0.02	USD 592,000	Standard Industries Inc, 4.375%, 15/07/30	512,685	0.10
USD 104,000	Sonic Automotive Inc, 4.625%, 15/11/29	87,085	0.02	USD 274,000	Standard Industries Inc, 3.375%, 15/01/31	220,679	0.04
USD 113,000	Sonic Automotive Inc, 4.875%, 15/11/31	92,728	0.02	USD 578,000	Staples Inc, 7.500%, 15/04/26	477,396	0.09
USD 325,000	Sotheby's, 7.375%, 15/10/27	292,301	0.06	USD 260,000	Staples Inc, 10.750%, 15/04/27	151,129	0.03
USD 70,000	Sotheby's/Bidfair Holdings Inc, 5.875%, 01/06/29	54,186	0.01	USD 140,000	Starwood Property Trust Inc, 3.750%, 31/12/24	131,250	0.02
USD 100,000	Southeast Supply Header LLC, 4.250%, 15/06/24	94,272	0.02	USD 175,000	Starwood Property Trust Inc, 4.750%, 15/03/25	165,462	0.03
USD 65,000	Southwestern Energy Co, 5.700%, 23/01/25	64,657	0.01	USD 100,000	Starwood Property Trust Inc, 3.625%, 15/07/26	86,028	0.02
USD 100,000	Southwestern Energy Co, 8.375%, 15/09/28	104,068	0.02	USD 150,000	Starwood Property Trust Inc, 4.375%, 15/01/27	129,188	0.02
USD 503,000	Southwestern Energy Co, 5.375%, 01/02/29	471,164	0.09	USD 92,000	Station Casinos LLC, 4.500%, 15/02/28	82,576	0.02
USD 470,000	Southwestern Energy Co, 4.750%, 01/02/32	414,233	0.08	USD 110,000	Station Casinos LLC, 4.625%, 01/12/31	92,675	0.02
USD 125,000	Spanish Broadcasting System Inc, 9.750%, 01/03/26	86,250	0.02	USD 260,000	Steelcase Inc, 5.125%, 18/01/29	230,832	0.04
USD 302,000	Specialty Building Products Holdings LLC / SBP Finance Corp, 6.375%, 30/09/26	285,325	0.05	USD 88,000	Stericycle Inc, 5.375%, 15/07/24	86,863	0.02
USD 50,000	Spectrum Brands Inc, 5.750%, 15/07/25	49,969	0.01	USD 170,000	Stericycle Inc, 3.875%, 15/01/29	150,943	0.03
EUR 100,000	Spectrum Brands Inc, 4.000%, 01/10/26	104,594	0.02	USD 200,000	Stillwater Mining Co, 4.000%, 16/11/26	177,760	0.03
USD 125,000	Spectrum Brands Inc, 5.000%, 01/10/29	111,575	0.02	USD 95,000	StoneX Group Inc, 8.625%, 15/06/25	95,946	0.02
USD 125,000	Spectrum Brands Inc, 5.500%, 15/07/30	114,063	0.02	USD 100,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, 01/03/27	96,618	0.02
USD 163,000	Spectrum Brands Inc, 3.875%, 15/03/31	133,660	0.03	USD 204,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 01/06/31	170,778	0.03
USD 60,000	Speedway Motorsports LLC / Speedway Funding II Inc, 4.875%, 01/11/27	55,359	0.01	USD 45,000	Sugarhouse HSP Gaming Prop Mezz LP / Sugarhouse HSP Gaming Finance Corp, 5.875%, 15/05/25	43,425	0.01
USD 446,000	Spirit AeroSystems Inc, 7.500%, 15/04/25	440,612	0.08	USD 140,000	Summer BC Bidco B LLC, 5.500%, 31/10/26	117,600	0.02
USD 100,000	Spirit AeroSystems Inc, 3.850%, 15/06/26	92,878	0.02	USD 50,000	Summit Materials LLC / Summit Materials Finance Corp, 6.500%, 15/03/27	49,682	0.01
USD 365,000	Spirit AeroSystems Inc, 4.600%, 15/06/28	306,127	0.06	USD 116,000	Summit Materials LLC / Summit Materials Finance Corp, 5.250%, 15/01/29	109,593	0.02
USD 225,000	Spirit AeroSystems Inc, 9.375%, 30/11/29	240,896	0.05	USD 45,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 5.750%, 15/04/25	40,881	0.01
USD 100,000	SPX FLOW Inc, 8.750%, 01/04/30	89,998	0.02				
USD 296,000	SRM Escrow Issuer LLC, 6.000%, 01/11/28	279,171	0.05				
USD 170,000	SRS Distribution Inc, 4.625%, 01/07/28	151,772	0.03				
USD 200,000	SRS Distribution Inc, 6.125%, 01/07/29	172,726	0.03				

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 380,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 9.000%, 15/10/26	369,075	0.07	USD 130,000	Tempur Sealy International Inc, 3.875%, 15/10/31	106,036	0.02
USD 95,000	SunCoke Energy Inc, 4.875%, 30/06/29	79,785	0.01	USD 379,000	Tenet Healthcare Corp, 6.250%, 01/02/27	375,049	0.07
USD 100,000	Sunnova Energy Corp, 5.875%, 01/09/26	91,400	0.02	USD 200,000	Tenet Healthcare Corp, 4.625%, 15/06/28	186,793	0.04
USD 91,000	Sunoco LP / Sunoco Finance Corp, 6.000%, 15/04/27	89,746	0.02	USD 630,000	Tenet Healthcare Corp, 6.125%, 01/10/28	606,501	0.11
USD 167,000	Sunoco LP / Sunoco Finance Corp, 5.875%, 15/03/28	160,596	0.03	USD 598,000	Tenet Healthcare Corp, 4.250%, 01/06/29	540,248	0.10
USD 175,000	Sunoco LP / Sunoco Finance Corp, 4.500%, 15/05/29	155,171	0.03	USD 464,000	Tenet Healthcare Corp, 4.375%, 15/01/30	418,718	0.08
USD 68,000	Surgery Center Holdings Inc, 10.000%, 15/04/27	69,530	0.01	USD 513,000	Tenet Healthcare Corp, 6.125%, 15/06/30	505,459	0.10
USD 150,000	SWF Escrow Issuer Corp, 6.500%, 01/10/29	90,004	0.02	USD 350,000	Tenet Healthcare Corp, 6.750%, 15/05/31	350,847	0.07
USD 213,000	Synchrony Financial, 7.250%, 02/02/33	191,772	0.04	USD 50,000	Tenet Healthcare Corp, 6.875%, 15/11/31	49,874	0.01
USD 92,000	Syneos Health Inc, 3.625%, 15/01/29	89,937	0.02	USD 49,000	Terex Corp, 5.000%, 15/05/29	45,555	0.01
USD 300,000	Talen Energy Supply LLC, 8.625%, 01/06/30	310,500	0.06	USD 200,000	Terraform Global Operating LLC, 6.125%, perpetual	194,750	0.04
USD 183,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 7.500%, 01/10/25	182,650	0.03	USD 301,000	TerraForm Power Operating LLC, 5.000%, 31/01/28	277,119	0.05
USD 232,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 5.500%, 15/01/28	212,044	0.04	USD 151,000	TerraForm Power Operating LLC, 4.750%, 15/01/30	133,258	0.03
USD 230,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 31/12/30	202,630	0.04	USD 165,000	Terrier Media Buyer Inc, 8.875%, 15/12/27	115,453	0.02
USD 80,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/09/31	68,835	0.01	USD 50,000	Texas Capital Bancshares Inc, 4.000%, 06/05/31	36,267	0.01
USD 78,000	Talos Production Inc, 12.000%, 15/01/26	81,627	0.02	USD 98,000	Thor Industries Inc, 4.000%, 15/10/29	83,178	0.02
USD 77,000	Tap Rock Resources LLC, 7.000%, 01/10/26	79,310	0.01	USD 270,000	Titan International Inc, 7.000%, 30/04/28	252,435	0.05
USD 100,000	Taylor Morrison Communities Inc, 5.875%, 15/06/27	98,219	0.02	USD 541,000	TK Elevator US Newco Inc, 5.250%, 15/07/27	499,900	0.09
USD 125,000	Taylor Morrison Communities Inc, 5.750%, 15/01/28	120,866	0.02	USD 70,000	TKC Holdings Inc, 6.875%, 15/05/28	61,602	0.01
USD 93,000	Taylor Morrison Communities Inc, 5.125%, 01/08/30	85,884	0.02	USD 126,000	TKC Holdings Inc, 10.500%, 15/05/29	95,760	0.02
USD 409,000	Team Health Holdings Inc, 6.375%, 01/02/25	216,957	0.04	USD 58,000	TMS International Corp, 6.250%, 15/04/29	48,720	0.01
USD 145,000	TEGNA Inc, 4.750%, 15/03/26	138,437	0.03	USD 33,000	Toledo Hospital, 5.325%, 15/11/28	26,730	0.00
USD 196,000	TEGNA Inc, 4.625%, 15/03/28	172,970	0.03	USD 100,000	Toledo Hospital, 4.982%, 15/11/45	60,580	0.01
USD 420,000	TEGNA Inc, 5.000%, 15/09/29	362,179	0.07	USD 200,000	Toledo Hospital, 6.015%, 15/11/48	140,000	0.03
USD 86,000	Teleflex Inc, 4.625%, 15/11/27	81,054	0.02	USD 189,684	Topaz Solar Farms LLC, 5.750%, 30/09/39	184,694	0.03
USD 82,000	Teleflex Inc, 4.250%, 01/06/28	74,875	0.01	USD 55,000	TopBuild Corp, 3.625%, 15/03/29	47,860	0.01
USD 25,000	Tempo Acquisition LLC / Tempo Acquisition Finance Corp, 5.750%, 01/06/25	24,973	0.00	USD 80,000	TopBuild Corp, 4.125%, 15/02/32	68,153	0.01
USD 369,000	Tempur Sealy International Inc, 4.000%, 15/04/29	317,400	0.06	USD 193,000	Townsquare Media Inc, 6.875%, 01/02/26	184,567	0.03
				USD 100,000	TPC Group Inc, 13.000%, 16/12/27	99,531	0.02
				USD 105,000	TPro Acquisition Corp, 11.000%, 15/10/24	105,001	0.02
				USD 990,000	TransDigm Inc, 6.250%, 15/03/26	985,102	0.19
				USD 215,000	TransDigm Inc, 6.375%, 15/06/26	212,197	0.04
				USD 112,000	TransDigm Inc, 7.500%, 15/03/27	112,155	0.02

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 92.16% <i>(continued)</i>				Corporate Bonds - 92.16% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 846,000	TransDigm Inc, 5.500%, 15/11/27	797,948	0.15	USD 516,000	United Airlines Inc, 4.375%, 15/04/26	490,016	0.09
USD 563,000	TransDigm Inc, 6.750%, 15/08/28	565,192	0.11	USD 553,000	United Airlines Inc, 4.625%, 15/04/29	503,889	0.10
USD 344,000	TransDigm Inc, 4.625%, 15/01/29	306,008	0.06	USD 114,000	United Natural Foods Inc, 6.750%, 15/10/28	94,492	0.02
USD 230,000	TransDigm Inc, 4.875%, 01/05/29	205,438	0.04	USD 82,000	United Rentals North America Inc, 5.500%, 15/05/27	80,570	0.02
USD 35,000	TransMontaigne Partners LP / TLP Finance Corp, 6.125%, 15/02/26	30,263	0.01	USD 457,000	United Rentals North America Inc, 3.875%, 15/11/27	407,958	0.07
USD 120,000	Travel & Leisure Co, 6.600%, 01/10/25	120,155	0.02	USD 581,000	United Rentals North America Inc, 4.875%, 15/01/28	552,878	0.10
USD 226,000	Travel & Leisure Co, 6.625%, 31/07/26	224,282	0.04	USD 307,000	United Rentals North America Inc, 5.250%, 15/01/30	293,054	0.06
USD 153,000	Travel & Leisure Co, 6.000%, 01/04/27	148,517	0.03	USD 216,000	United Rentals North America Inc, 4.000%, 15/07/30	191,325	0.04
USD 200,000	Travel & Leisure Co, 4.500%, 01/12/29	170,165	0.03	USD 160,000	United Rentals North America Inc, 3.750%, 15/01/32	135,536	0.03
USD 100,000	TreeHouse Foods Inc, 4.000%, 01/09/28	85,472	0.02	USD 100,000	United States Cellular Corp, 6.700%, 15/12/33	85,973	0.02
USD 46,000	TRI Pointe Group Inc / TRI Pointe Homes Inc, 5.875%, 15/06/24	45,655	0.01	USD 82,000	United States Steel Corp, 6.875%, 01/03/29	81,108	0.02
USD 50,000	Tri Pointe Homes Inc, 5.250%, 01/06/27	47,422	0.01	USD 60,000	United States Steel Corp, 6.650%, 01/06/37	57,300	0.01
USD 150,000	Tri Pointe Homes Inc, 5.700%, 15/06/28	144,900	0.03	USD 379,000	United Wholesale Mortgage LLC, 5.500%, 15/11/25	346,836	0.06
USD 100,000	TriMas Corp, 4.125%, 15/04/29	89,101	0.02	USD 95,000	United Wholesale Mortgage LLC, 5.750%, 15/06/27	86,731	0.02
USD 50,000	Trinity Industries Inc, 4.550%, 01/10/24	49,310	0.01	USD 200,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC, 6.000%, 15/01/30	135,616	0.03
USD 105,000	Trinity Industries Inc, 7.750%, 15/07/28	105,656	0.02	USD 694,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 10.500%, 15/02/28	688,448	0.13
USD 99,000	TripAdvisor Inc, 7.000%, 15/07/25	99,000	0.02	USD 285,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 4.750%, 15/04/28	236,536	0.04
USD 120,000	Triton Water Holdings Inc, 6.250%, 01/04/29	102,986	0.02	USD 390,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 6.500%, 15/02/29	276,043	0.05
USD 170,000	Triumph Group Inc, 7.750%, 15/08/25	163,878	0.03	USD 78,000	Univar Solutions USA Inc/Washington, 5.125%, 01/12/27	79,740	0.01
USD 336,000	Triumph Group Inc, 9.000%, 15/03/28	343,045	0.06	USD 400,000	Univision Communications Inc, 5.125%, 15/02/25	391,500	0.07
USD 294,000	Tronox Inc, 4.625%, 15/03/29	244,328	0.05	USD 579,000	Univision Communications Inc, 6.625%, 01/06/27	559,822	0.11
USD 67,000	TTM Technologies Inc, 4.000%, 01/03/29	56,948	0.01	USD 292,000	Univision Communications Inc, 4.500%, 01/05/29	250,921	0.05
USD 108,000	Tutor Perini Corp, 6.875%, 01/05/25	89,563	0.02	USD 189,000	Univision Communications Inc, 7.375%, 30/06/30	179,968	0.03
USD 168,000	Twilio Inc, 3.625%, 15/03/29	142,893	0.03	USD 274,000	Urban One Inc, 7.375%, 01/02/28	238,690	0.04
USD 93,000	Twilio Inc, 3.875%, 15/03/31	77,429	0.01	USD 238,000	US Acute Care Solutions LLC, 6.375%, 01/03/26	203,787	0.04
USD 576,000	Uber Technologies Inc, 7.500%, 15/05/25	586,262	0.11	USD 274,000	US Foods Inc, 6.250%, 15/04/25	273,856	0.05
USD 83,000	Uber Technologies Inc, 6.250%, 15/01/28	82,590	0.02	USD 376,000	US Foods Inc, 4.750%, 15/02/29	344,213	0.06
USD 500,000	Uber Technologies Inc, 4.500%, 15/08/29	460,237	0.09	USD 100,000	US Foods Inc, 4.625%, 01/06/30	89,628	0.02
EUR 100,000	UGI International LLC, 2.500%, 01/12/29	85,419	0.02	USD 70,000	US Renal Care Inc, 10.625%, 15/07/27	17,500	0.00
USD 175,000	Under Armour Inc, 3.250%, 15/06/26	160,809	0.03				
USD 382,000	Unifrax Escrow Issuer Corp, 5.250%, 30/09/28	275,777	0.05				
USD 75,000	Unisys Corp, 6.875%, 01/11/27	54,020	0.01				
USD 65,000	United Airlines Holdings Inc, 4.875%, 15/01/25	63,652	0.01				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 92.16% (continued)				Corporate Bonds - 92.16% (continued)			
United States (continued)				United States (continued)			
USD 354,000	USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/04/26	341,743	0.07	USD 205,000	Werner FinCo LP / Werner FinCo Inc, 8.750%, 15/07/25	180,400	0.03
USD 79,000	USI Inc, 6.875%, 01/05/25	78,408	0.01	USD 100,000	Werner FinCo LP / Werner FinCo Inc, 11.500%, 15/06/28	96,953	0.02
USD 87,000	Vail Resorts Inc, 6.250%, 15/05/25	87,104	0.02	USD 235,000	WESCO Distribution Inc, 7.125%, 15/06/25	237,459	0.04
USD 51,000	Valvoline Inc, 4.250%, 15/02/30	49,946	0.01	USD 216,000	WESCO Distribution Inc, 7.250%, 15/06/28	220,337	0.04
USD 145,000	Valvoline Inc, 3.625%, 15/06/31	117,862	0.02	USD 920,000	Western Digital Corp, 4.750%, 15/02/26	875,870	0.17
USD 425,000	Venture Global Calcasieu Pass LLC, 3.875%, 15/08/29	371,274	0.07	USD 100,000	Western Digital Corp, 2.850%, 01/02/29	79,654	0.01
USD 349,000	Venture Global Calcasieu Pass LLC, 6.250%, 15/01/30	345,088	0.07	USD 82,000	Western Digital Corp, 3.100%, 01/02/32	60,679	0.01
USD 247,000	Venture Global Calcasieu Pass LLC, 4.125%, 15/08/31	212,394	0.04	USD 85,000	Western Global Airlines, 10.375%, perpetual	425	0.00
USD 350,000	Venture Global Calcasieu Pass LLC, 3.875%, 01/11/33	286,613	0.05	USD 104,000	White Cap Buyer LLC, 6.875%, 15/10/28	94,250	0.02
USD 380,000	Vericast Corp, 11.000%, 15/09/26	397,100	0.07	USD 25,000	White Cap Parent LLC, 8.250%, 15/03/26	23,948	0.00
USD 550,000	Veritas US Inc / Veritas Bermuda Ltd, 7.500%, 01/09/25	446,384	0.08	USD 143,000	William Carter Co, 5.625%, 15/03/27	138,721	0.03
USD 160,000	Verscend Escrow Corp, 9.750%, 15/08/26	160,495	0.03	USD 79,000	Williams Scotsman International Inc, 4.625%, 15/08/28	72,211	0.01
USD 226,000	Vertiv Group Corp, 4.125%, 15/11/28	203,632	0.04	USD 233,000	Windsor Holdings III LLC, 8.500%, 15/06/30	232,441	0.04
USD 193,000	ViacomCBS Inc, 6.250%, 28/02/57	147,058	0.03	USD 396,000	Windstream Escrow LLC / Windstream Escrow Finance Corp, 7.750%, 15/08/28	328,471	0.06
USD 466,000	Viasat Inc, 5.625%, 15/09/25	439,195	0.08	USD 50,000	Winnebago Industries Inc, 6.250%, 15/07/28	49,008	0.01
USD 65,000	Viasat Inc, 6.500%, 15/07/28	55,088	0.01	USD 180,000	WMG Acquisition Corp, 3.750%, 01/12/29	155,463	0.03
USD 75,000	Viavi Solutions Inc, 3.750%, 01/10/29	63,721	0.01	USD 100,000	WMG Acquisition Corp, 3.875%, 15/07/30	86,267	0.02
USD 220,000	Vibrant Technologies Inc, 9.000%, 15/02/30	168,575	0.03	USD 144,000	WMG Acquisition Corp, 3.000%, 15/02/31	116,493	0.02
USD 93,000	Victoria's Secret & Co, 4.625%, 15/07/29	67,972	0.01	EUR 225,000	WMG Acquisition Corp, 2.250%, 15/08/31	194,109	0.04
USD 95,000	Victors Merger Corp, 6.375%, 15/05/29	64,600	0.01	USD 84,000	Wolverine Escrow LLC, 9.000%, 15/11/26	7,980	0.00
USD 261,000	Vine Energy Holdings LLC, 6.750%, 15/04/29	258,973	0.05	USD 93,000	Wolverine World Wide Inc, 4.000%, 15/08/29	74,051	0.01
USD 70,000	Viper Energy Partners LP, 5.375%, 01/11/27	67,180	0.01	USD 45,000	World Acceptance Corp, 7.000%, 01/11/26	39,375	0.01
USD 125,000	Vista Outdoor Inc, 4.500%, 15/03/29	101,241	0.02	USD 150,000	WR Grace Holdings LLC, 4.875%, 15/06/27	139,115	0.03
USD 50,000	Vm Consolidated Inc, 5.500%, perpetual	46,124	0.01	USD 416,000	WR Grace Holdings LLC, 5.625%, 15/08/29	340,829	0.06
USD 100,000	W&T Offshore Inc, 11.750%, 01/02/26	99,729	0.02	USD 50,000	WR Grace Holdings LLC, 7.375%, 01/03/31	48,999	0.01
USD 66,000	Wabash National Corp, 4.500%, 15/10/28	57,230	0.01	USD 163,000	WW International Inc, 4.500%, 15/04/29	96,338	0.02
USD 50,000	Warrior Met Coal Inc, 7.875%, 01/12/28	50,179	0.01	USD 50,000	Wyndham Destinations Inc, 4.625%, 01/03/30	42,313	0.01
USD 136,000	WASH Multifamily Acquisition Inc, 5.750%, 15/04/26	126,966	0.02	USD 91,000	Wyndham Hotels & Resorts Inc, 4.375%, 15/08/28	83,101	0.02
USD 75,000	Waste Pro USA Inc, 5.500%, 15/02/26	69,525	0.01				
USD 80,000	Watco Cos LLC / Watco Finance Corp, 6.500%, 15/06/27	76,024	0.01				
USD 270,000	Weekley Homes LLC / Weekley Finance Corp, 4.875%, 15/09/28	243,027	0.05				



## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets		
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>					
Corporate Bonds - 92.16% <i>(continued)</i>				Government Bonds - 0.13%					
United States <i>(continued)</i>				Pakistan					
USD 560,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.500%, 01/03/25	550,967	0.10	USD 200,000	Pakistan Water & Power, 7.500%, 04/06/31	84,300	0.02		
USD 112,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.250%, 15/05/27	106,090	0.02	<b>Total Pakistan</b>			<b>84,300</b>	<b>0.02</b>	
USD 205,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 5.125%, 01/10/29	183,719	0.03	Turkey					
USD 125,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 7.125%, 15/02/31	124,241	0.02	USD 200,000	Turkiye Ihracat Kredi Bankasi A/S, 5.750%, 06/07/26	180,425	0.03		
USD 40,000	Xerox Corp, 3.800%, 15/05/24	38,667	0.01	USD 250,000	Turkiye Ihracat Kredi Bankasi AS, 9.375%, 31/01/26	248,405	0.05		
USD 150,000	Xerox Corp, 4.800%, 01/03/35	97,647	0.02	<b>Total Turkey</b>			<b>428,830</b>	<b>0.08</b>	
USD 95,000	Xerox Corp, 6.750%, 15/12/39	70,160	0.01	Uzbekistan					
USD 232,000	Xerox Holdings Corp, 5.000%, 15/08/25	219,003	0.04	USD 200,000	Uzbekneftegaz Jsc, 4.750%, perpetual	164,469	0.03		
USD 161,000	Xerox Holdings Corp, 5.500%, 15/08/28	136,982	0.03	<b>Total Uzbekistan</b>			<b>164,469</b>	<b>0.03</b>	
USD 100,000	Xhr Lp, 4.875%, 01/06/29	85,750	0.02	<b>Total Government Bonds</b>			<b>677,599</b>	<b>0.13</b>	
USD 86,000	XHR LP, 6.375%, 15/08/25	84,416	0.02	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
USD 70,000	XPO CNW Inc, 6.700%, 01/05/34	69,012	0.01	488,480,919				92.29	
USD 125,000	XPO Inc, 7.125%, 01/06/31	125,320	0.02	Other transferable securities					
USD 132,000	Yum! Brands Inc, 4.750%, 15/01/30	123,606	0.02	Corporate Bonds - 4.29%					
USD 386,000	Yum! Brands Inc, 3.625%, 15/03/31	333,441	0.06	Argentina					
USD 432,000	Yum! Brands Inc, 4.625%, 31/01/32	390,224	0.07	USD 200,000	Transportadora de Gas del Sur SA, 6.750%, 02/05/25	189,419	0.04		
USD 280,000	Yum! Brands Inc, 5.375%, 01/04/32	266,096	0.05	<b>Total Argentina</b>			<b>189,419</b>	<b>0.04</b>	
USD 50,000	Yum! Brands Inc, 6.875%, 15/11/37	53,579	0.01	Bahrain					
USD 80,000	Yum! Brands Inc, 5.350%, 01/11/43	69,789	0.01	USD 200,000	BBK BSC, 5.500%, 09/07/24	197,228	0.04		
USD 412,000	Zayo Group Holdings Inc, 4.000%, 01/03/27	290,956	0.05	<b>Total Bahrain</b>			<b>197,228</b>	<b>0.04</b>	
USD 294,000	Zayo Group Holdings Inc, 6.125%, 01/03/28	183,650	0.03	Barbados					
USD 160,000	ZF North America Capital Inc, 4.750%, 29/04/25	155,987	0.03	USD 200,000	Light Servicos Energia, 4.375%, perpetual	80,015	0.02		
USD 350,000	ZF North America Capital Inc, 6.875%, 14/04/28	354,513	0.07	<b>Total Barbados</b>			<b>80,015</b>	<b>0.02</b>	
USD 150,000	ZF North America Capital Inc, 7.125%, 14/04/30	152,572	0.03	Bermuda					
USD 100,000	ZIPRECRUITER INC, 5.000%, perpetual	85,145	0.02	USD 150,000	Fly Leasing Ltd, 7.000%, 15/10/24	134,580	0.03		
USD 96,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp, 3.875%, 01/02/29	82,599	0.02	USD 250,000	Li & Fung Ltd, 5.000%, 18/08/25	231,369	0.04		
<b>Total United States</b>			<b>261,385,112</b>	<b>49.38</b>	<b>Total Bermuda</b>			<b>365,949</b>	<b>0.07</b>
Uzbekistan				Brazil					
USD 150,000	UzAuto Motors AJ, 4.850%, perpetual	129,366	0.02	USD 25,000	Centrais Eletricas Brasileiras SA, 3.625%, 04/02/25	23,955	0.00		
<b>Total Uzbekistan</b>			<b>129,366</b>	<b>0.02</b>	USD 200,000	Centrais Eletricas Brasileiras SA, 4.625%, 04/02/30	173,000	0.03	
Total Corporate Bonds				British Virgin Islands					
			<b>487,803,320</b>	<b>92.16</b>	USD 200,000	Sino-Ocean Land Treasure IV Ltd, 2.700%, 13/01/25	62,000	0.01	
					<b>Total British Virgin Islands</b>			<b>62,000</b>	<b>0.01</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Corporate Bonds - 4.29% (continued)				Corporate Bonds - 4.29% (continued)			
Canada				Germany			
CAD 50,000	AltaGas Ltd, 7.350%, 17/08/82	36,248	0.01	EUR 200,000	Deutsche Lufthansa AG, 3.750%, perpetual	205,632	0.04
USD 402,000	Bausch Health Cos Inc, 4.875%, 01/06/28	238,567	0.05	EUR 180,000	Vertical Holdco GmbH, 6.625%, perpetual	166,942	0.03
CAD 100,000	Brookfield Property Finance ULC, 7.125%, 13/02/28	69,892	0.01	<b>Total Germany</b>			
CAD 80,000	Corus Entertainment Inc, 5.000%, 11/05/28	42,622	0.01	372,574 0.07			
CAD 100,000	Ford Credit Canada Co, 6.777%, 15/09/25	75,257	0.01	Gibraltar			
CAD 290,000	Ford Credit Canada Co, 7.000%, 10/02/26	218,185	0.04	EUR 200,000	888 Acquisitions Ltd, 7.558%, 15/07/27	205,108	0.04
CAD 300,000	Ford Credit Canada Co, 7.375%, 12/05/26	227,157	0.04	<b>Total Gibraltar</b>			
USD 208,000	Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC, 6.000%, 15/09/28	176,517	0.03	205,108 0.04			
USD 267,000	Jones Des Lauriers Insurance Management Inc, 8.500%, 15/03/30	272,396	0.05	Hong Kong			
CAD 200,000	National Bank of Canada, 7.500%, 16/11/82	147,967	0.03	USD 200,000	Health & Happiness H&H International Holdings Ltd, 5.625%, 24/10/24	183,100	0.03
CAD 100,000	Parkland Corp, 6.000%, perpetual	72,568	0.01	<b>Total Hong Kong</b>			
CAD 500,000	Rogers Communications Inc, 5.000%, 17/12/81	343,049	0.07	183,100 0.03			
CAD 70,000	SNC-Lavalin Group Inc, 7.000%, 12/06/26	53,760	0.01	Ireland			
<b>Total Canada</b>				EUR 100,000	Bank of Ireland Group PLC, 6.750%, 01/03/33	110,645	0.02
1,974,185 0.37				<b>Total Ireland</b>			
				110,645 0.02			
Cayman Islands				Italy			
USD 200,000	GGAM Finance Ltd, 8.000%, 15/06/28	200,102	0.04	EUR 200,000	Banco BPM SpA, 4.875%, 18/01/27	216,410	0.04
USD 250,000	MAF Global Securities Ltd, 7.875%, perpetual	252,363	0.05	EUR 250,000	Credito Emiliano SpA, 1.500%, 25/10/25	260,352	0.05
USD 250,000	OmGrid Funding Ltd, 5.196%, 16/05/27	241,220	0.04	GBP 200,000	Intesa Sanpaolo SpA, 5.148%, 10/06/30	204,868	0.04
USD 326,000	Transocean Inc, 8.750%, 15/02/30	330,890	0.06	USD 325,000	Intesa Sanpaolo SpA, 4.950%, 01/06/42	213,889	0.04
<b>Total Cayman Islands</b>				USD 250,000	Kevlar SpA, 6.500%, 01/09/29	213,125	0.04
1,024,575 0.19				<b>Total Italy</b>			
				1,108,644 0.21			
China				Jersey			
USD 250,000	China Hongqiao Group Ltd, 6.250%, 08/06/24	244,625	0.05	EUR 100,000	Kane Bidco Ltd, 5.000%, 15/02/27	102,132	0.02
<b>Total China</b>				<b>Total Jersey</b>			
244,625 0.05				102,132 0.02			
Finland				Luxembourg			
EUR 200,000	Huhtamaki Oyj, 4.250%, 09/06/27	214,316	0.04	EUR 150,000	Cirsa Finance Inter, 10.375%, 30/11/27	174,862	0.03
EUR 100,000	PHM Group Holding Oy, 4.750%, 18/06/26	99,281	0.02	EUR 100,000	Motion Finco Sarl, 7.375%, 15/06/30	108,396	0.02
<b>Total Finland</b>				<b>Total Luxembourg</b>			
313,597 0.06				283,258 0.05			
France				Mauritius			
EUR 100,000	Altice France SA, 2.500%, 15/01/25	100,859	0.02	USD 250,000	Greenko Solar Mauritius Ltd, 5.550%, 29/01/25	240,375	0.05
EUR 200,000	Electricite de France SA, 7.500%, perpetual	221,439	0.04	<b>Total Mauritius</b>			
EUR 100,000	Emeria SASU, 3.375%, 31/03/28	87,531	0.02	240,375 0.05			
EUR 100,000	Loxam SAS, 3.750%, 15/07/26	103,084	0.02	Mexico			
<b>Total France</b>				USD 200,000	Grupo Aeromexico SAB de CV, 8.500%, 17/03/27	178,984	0.03
512,913 0.10				<b>Total Mexico</b>			
				178,984 0.03			

## Schedule of Investments *(continued)* as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>				Other transferable securities <i>(continued)</i>			
Corporate Bonds - 4.29% <i>(continued)</i>				Corporate Bonds - 4.29% <i>(continued)</i>			
Netherlands				United States <i>(continued)</i>			
EUR 400,000	Abertis Finance BV, 3.248%, perpetual	391,211	0.08	USD 200,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.000%, 01/06/29	147,580	0.03
EUR 200,000	Nobel Bidco Bv, 3.125%, 15/06/28	171,063	0.03	USD 160,000	American Airlines Inc, 7.250%, 15/02/28	159,058	0.03
EUR 200,000	Telefonica Europe BV, 4.375%, perpetual	212,745	0.04	USD 178,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.375%, 15/06/29	165,401	0.03
EUR 200,000	United Group BV, 5.250%, 01/02/30	171,832	0.03	USD 174,000	Antero Resources Corp, 5.375%, 01/03/30	159,390	0.03
<b>Total Netherlands</b>		<b>946,851</b>	<b>0.18</b>	USD 155,000	Api Group De Inc, 4.125%, 15/07/29	133,686	0.02
Norway				USD 247,000	Arches Buyer Inc, 4.250%, 01/06/28	215,050	0.04
EUR 200,000	Adevinta ASA, 3.000%, 15/11/27	202,450	0.04	USD 50,000	At Home Group Inc, 4.875%, 15/07/28	25,236	0.00
<b>Total Norway</b>		<b>202,450</b>	<b>0.04</b>	USD 140,000	Beacon Roofing Supply Inc, 4.125%, 15/05/29	123,900	0.02
Spain				USD 100,000	Burford Capital Gbl Fin, 6.875%, 15/04/30	91,152	0.02
USD 150,000	Ai Candelaria Spain Slu, 5.750%, perpetual	111,176	0.02	USD 288,000	Camelot Return Merger Su, 8.750%, 01/08/28	272,158	0.05
EUR 100,000	Banco de Sabadell SA, 1.125%, 27/03/25	102,068	0.02	USD 494,000	CCO Holdings LLCP CORP, 4.250%, 15/01/34	373,405	0.07
EUR 200,000	Cellnex Finance Co SA, 1.000%, 15/09/27	187,394	0.03	USD 150,000	CNX Resources Corp, 7.375%, 15/01/31	145,936	0.03
EUR 100,000	Unicaja Banco SA, 2.875%, 13/11/29	98,255	0.02	USD 176,000	Compass Group Diversified Holdings LLC, 5.250%, 15/04/29	154,270	0.03
<b>Total Spain</b>		<b>498,893</b>	<b>0.09</b>	USD 126,000	CoreLogic Inc, 4.500%, 01/05/28	101,588	0.02
Sweden				EUR 100,000	Coty Inc, 3.875%, 15/04/26	105,554	0.02
EUR 100,000	Dometic Group AB, 3.000%, 08/05/26	101,518	0.02	USD 50,000	Crocs Inc, 4.250%, 15/03/29	42,510	0.01
<b>Total Sweden</b>		<b>101,518</b>	<b>0.02</b>	USD 349,000	Curo Group Holdings Corp, 7.500%, 01/08/28	77,653	0.01
Trinidad And Tobago				USD 1,138,000	Directv Holdings LLC / DIRECTV Financing Co Inc, 5.875%, 15/08/27	1,030,413	0.19
USD 100,000	Coca Cola Icecek A/S, 4.500%, perpetual	89,000	0.02	USD 180,000	Element Solutions Inc, 3.875%, 01/09/28	157,290	0.03
<b>Total Trinidad And Tobago</b>		<b>89,000</b>	<b>0.02</b>	EUR 100,000	Emerald Debt Merger Sub LLC, 6.375%, 15/12/30	108,691	0.02
Turkey				USD 178,000	Encino Acquisition Partners Holdings LLC, 8.500%, 01/05/28	161,550	0.03
USD 280,000	Mersin Uluslararası Liman İşletmeciliği AS, 5.375%, 15/11/24	270,399	0.05	USD 86,000	Esc Cb144a Tpc Group I, zero coupon, 01/08/24 *	0	0.00
<b>Total Turkey</b>		<b>270,399</b>	<b>0.05</b>	USD 300,000	Ftai Infra Esc Holdings LLC, 10.500%, perpetual	294,452	0.06
United Kingdom				USD 65,000	FXI Holdings Inc, 12.250%, 15/11/26	58,500	0.01
USD 160,000	Avianca MidCo 2 PLC, 9.000%, 01/12/28	134,400	0.02	USD 45,000	GEO Group Inc, 10.500%, 30/06/28	45,112	0.01
GBP 250,000	Bellis Acquisition Co Pl, 4.500%, 16/02/26	271,815	0.05	USD 65,000	Graphic Packaging International LLC, 3.500%, 15/03/28	58,138	0.01
EUR 200,000	Carnival PLC, 1.000%, 28/10/29	134,835	0.03	USD 250,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 01/02/31	222,826	0.04
GBP 200,000	Deuce Finco, 5.500%, 15/06/27	215,494	0.04	EUR 200,000	IQVIA Inc, 2.875%, 15/06/28	196,107	0.04
GBP 100,000	Hurricane Finance PLC, 8.000%, 15/10/25	120,425	0.02	USD 250,000	Jefferies Finance LLC / JFIN Co-Issuer Corp, 5.000%, 15/08/28	204,962	0.04
GBP 100,000	Iceland Bondco PLC, 4.375%, 15/05/28	99,710	0.02				
EUR 200,000	Vodafone Group PLC, 4.200%, 03/10/78	198,889	0.04				
<b>Total United Kingdom</b>		<b>1,175,568</b>	<b>0.22</b>				
United States							
USD 90,000	Adtalem Global Education Inc, 5.500%, 01/03/28	81,675	0.02				
USD 185,000	AG TTMT Escrow Issuer LLC, 8.625%, 30/09/27	189,618	0.04				
USD 50,000	Ahead DB Holdings LLC, 6.625%, 01/05/28	40,664	0.01				

## Schedule of Investments (continued) as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Corporate Bonds - 4.29% (continued)				Corporate Bonds - 4.29% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Jefferson Capital Holdings LLC, 6.000%, 15/08/26	81,282	0.02	USD 473,000	Sensata Technologies Inc, 4.375%, 15/02/30	422,502	0.08
USD 43,000	K Hovnanian Enterprises Inc, 7.750%, 15/02/26	42,140	0.01	USD 200,000	Service Properties Trust, 4.950%, 15/02/27	171,021	0.03
USD 150,000	Laredo Petroleum Inc, 7.750%, 31/07/29	123,750	0.02	USD 100,000	Solaris Midstream Holdings LLC, 7.625%, 01/04/26	96,776	0.02
USD 55,000	Legends Hospitality Holdings Co LLC / Legends Hospitality Co-Issuer Inc, 5.000%, 01/02/26	49,500	0.01	USD 60,000	StoneMor Inc, 8.500%, 15/05/29	50,625	0.01
USD 236,000	Magic Mergeco Inc, 5.250%, 01/05/28	190,674	0.04	USD 178,000	Sunoco Finance Corp, 4.500%, 30/04/30	155,668	0.03
USD 200,000	Mercury Chile Holdco LLC, 6.500%, perpetual	181,243	0.03	USD 250,000	Synaptics Inc, 4.000%, 15/06/29	209,553	0.04
USD 100,000	NCR Corp, 5.000%, 01/10/28	89,225	0.02	USD 75,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/03/27	70,381	0.01
USD 75,000	NCR Corp, 5.250%, 01/10/30	65,203	0.01	USD 448,000	Tenet Healthcare Corp, 4.875%, 01/01/26	436,322	0.08
USD 446,000	Novelis Corp, 4.750%, 30/01/30	396,372	0.07	USD 440,000	Tenet Healthcare Corp, 5.125%, 01/11/27	419,976	0.08
USD 60,000	Penn National Gaming Inc, 4.125%, 01/07/29	49,200	0.01	USD 146,000	Trident TPI Holdings Inc, 12.750%, 31/12/28	151,402	0.03
USD 124,000	PennyMac Financial Services Inc, 5.375%, 15/10/25	117,180	0.02	USD 73,000	TriNet Group Inc, 3.500%, 01/03/29	63,458	0.01
USD 280,000	Pitney Bowes Inc, 6.875%, 15/03/27	207,332	0.04	USD 534,000	Venture Global LNG Inc, 8.125%, 01/06/28	540,929	0.10
USD 50,000	Pitney Bowes Inc, 7.250%, 15/03/29	32,954	0.01	USD 610,000	Venture Global LNG Inc, 8.375%, 01/06/31	613,014	0.12
USD 93,000	Playtika Holdings Corp, 4.250%, 15/03/29	82,538	0.02	USD 150,000	Western Alliance Bancorp, 3.000%, 15/06/31	111,000	0.02
USD 40,000	Raptor Acq, 4.875%, 01/11/26	37,700	0.01	USD 75,000	Wheel Pros Inc, 6.500%, 15/05/29	22,605	0.00
USD 433,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 2.875%, 15/10/26	383,205	0.07	<b>Total United States</b>		<b>11,215,836</b>	<b>2.12</b>
USD 200,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 4.000%, 15/10/33	156,448	0.03	<b>Total Corporate Bonds</b>		<b>22,697,380</b>	<b>4.29</b>
USD 55,000	Science Applications International Corp, 4.875%, 01/04/28	51,133	0.01	<b>Total Other transferable securities</b>		<b>22,697,380</b>	<b>4.29</b>
				<b>TOTAL INVESTMENTS</b>		<b>511,178,299</b>	<b>96.58</b>

### Derivatives

#### Forward Foreign Exchange Contracts – 1.21%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 05/07/23	Westpac Banking Corporation	545,000	376,041	1,604	0.00
Bought EUR / Sold CAD, due 05/07/23	Westpac Banking Corporation	45,745	66,000	31	0.00
Bought EUR / Sold GBP, due 05/07/23	Westpac Banking Corporation	221,585	190,040	142	0.00
Bought EUR / Sold USD, due 05/07/23	Barclays Bank PLC	76,958	83,000	962	0.00
Bought EUR / Sold USD, due 05/07/23	BNP Paribas SA	8,417,937	9,027,000	156,972	0.03
Bought EUR / Sold USD, due 05/07/23	Deutsche Bank AG	1,485,343	1,614,000	6,510	0.00
Bought EUR / Sold USD, due 05/07/23	HSBC Bank PLC	8,414,453	9,027,000	153,171	0.03
Bought EUR / Sold USD, due 05/07/23	Merrill Lynch International Morgan Stanley And Co International	8,414,430	9,027,000	153,145	0.03
Bought EUR / Sold USD, due 05/07/23	International	1,485,334	1,614,000	6,500	0.00
Bought EUR / Sold USD, due 05/07/23	Royal Bank of Canada	8,416,822	9,027,000	155,756	0.03



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 1.21% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 05/07/23	Westpac Banking Corporation	1,562,932	1,699,000	6,159	0.00
Bought GBP / Sold CAD, due 05/07/23	State Street Bank London	190,745	320,000	674	0.00
Bought GBP / Sold CAD, due 02/08/23	BNP Paribas SA	1,015,390	1,704,000	2,916	0.00
Bought GBP / Sold EUR, due 05/07/23	Barclays Bank PLC	25,893,436	29,869,000	332,550	0.06
Bought GBP / Sold EUR, due 05/07/23	Royal Bank of Canada	984,000	1,139,719	7,576	0.00
Bought GBP / Sold EUR, due 05/07/23	Standard Chartered Bank	87,759	102,000	290	0.00
Bought GBP / Sold EUR, due 05/07/23	Westpac Banking Corporation	22,000	25,544	102	0.00
Bought GBP / Sold EUR, due 02/08/23	BNP Paribas SA	25,822,503	29,892,000	179,172	0.03
Bought GBP / Sold USD, due 05/07/23	HSBC Bank PLC	33,613,284	41,535,666	1,198,608	0.23
Bought GBP / Sold USD, due 05/07/23	Merrill Lynch International	33,597,978	41,535,668	1,179,146	0.22
Bought GBP / Sold USD, due 05/07/23	Royal Bank of Canada	33,593,900	41,535,666	1,173,964	0.22
Bought GBP / Sold USD, due 02/08/23	JPMorgan Chase Bank NA London	32,515,781	41,128,334	218,879	0.04
Bought GBP / Sold USD, due 02/08/23	UBS AG	32,507,377	41,128,333	208,192	0.04
Bought GBP / Sold USD, due 02/08/23	Westpac Banking Corporation	32,513,107	41,128,333	215,480	0.04
Bought NOK / Sold CAD, due 05/07/23	BNP Paribas SA	417,732	51,000	449	0.00
Bought NOK / Sold CAD, due 05/07/23	JPMorgan Chase Bank NA London	5,459,369	670,000	3,247	0.00
Bought NOK / Sold CAD, due 02/08/23	Merrill Lynch International	5,842,052	721,000	759	0.00
Bought NOK / Sold EUR, due 05/07/23	Barclays Bank PLC	157,485,517	13,240,000	254,813	0.05
Bought NOK / Sold EUR, due 02/08/23	BNP Paribas SA	146,891,960	12,486,000	83,911	0.02
Bought NOK / Sold GBP, due 05/07/23	Barclays Bank PLC	18,643,186	1,356,000	16,199	0.00
Bought NOK / Sold GBP, due 02/08/23	BNP Paribas SA	17,777,985	1,306,000	364	0.00
Bought NOK / Sold USD, due 05/07/23	Citibank NA	203,613,641	18,396,668	608,577	0.12
Bought NOK / Sold USD, due 05/07/23	UBS AG	203,655,342	18,396,666	612,471	0.12
Bought NOK / Sold USD, due 05/07/23	Westpac Banking Corporation	203,554,069	18,396,666	603,018	0.11
Bought NOK / Sold USD, due 02/08/23	HSBC Bank PLC	184,341,892	17,176,668	47,246	0.01
Bought NOK / Sold USD, due 02/08/23	UBS AG	184,298,206	17,176,666	43,166	0.01
Bought NOK / Sold USD, due 02/08/23	Westpac Banking Corporation	184,388,675	17,176,666	51,619	0.01
Bought USD / Sold EUR, due 05/07/23	Barclays Bank PLC	10,064,000	9,220,957	3,933	0.00
Bought USD / Sold EUR, due 05/07/23	JPMorgan Chase Bank NA London	9,940,000	9,107,568	3,640	0.00
Bought USD / Sold EUR, due 05/07/23	Royal Bank of Canada	9,940,000	9,109,238	1,819	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>7,693,732</b>	<b>1.45</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold GBP, due 05/07/23	BNP Paribas SA	1,704,000	1,015,222	(2,965)	(0.00)
Bought CAD / Sold NOK, due 05/07/23	Merrill Lynch International	721,000	5,845,652	(761)	(0.00)
Bought EUR / Sold CAD, due 05/07/23	HSBC Bank PLC	328,431	479,000	(3,670)	(0.00)
Bought EUR / Sold CAD, due 02/08/23	Westpac Banking Corporation	375,665	545,000	(1,620)	(0.00)
Bought EUR / Sold GBP, due 05/07/23	BNP Paribas SA	29,892,000	25,792,013	(178,513)	(0.04)
Bought EUR / Sold GBP, due 05/07/23	Royal Bank of Canada	1,019,930	884,000	(11,130)	(0.00)
Bought EUR / Sold GBP, due 02/08/23	Royal Bank of Canada	1,138,365	984,000	(7,602)	(0.00)
Bought EUR / Sold NOK, due 05/07/23	Barclays Bank PLC	179,000	2,108,242	(1,494)	(0.00)
Bought EUR / Sold NOK, due 05/07/23	BNP Paribas SA	12,486,000	146,834,503	(83,265)	(0.02)

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 1.21% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold NOK, due 05/07/23	Westpac Banking Corporation	575,000	6,833,651	(10,526)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Barclays Bank PLC	9,195,316	10,052,000	(6,170)	(0.00)
Bought EUR / Sold USD, due 02/08/23	JPMorgan Chase Bank NA London	9,094,843	9,940,000	(3,936)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Royal Bank of Canada	9,096,483	9,940,000	(2,144)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Westpac Banking Corporation	9,094,419	9,940,000	(4,399)	(0.00)
Bought GBP / Sold CAD, due 05/07/23	BNP Paribas SA	820,454	1,384,000	(2,825)	(0.00)
Bought GBP / Sold NOK, due 05/07/23	BNP Paribas SA	1,306,000	17,791,993	(316)	(0.00)
Bought GBP / Sold NOK, due 05/07/23	Westpac Banking Corporation	50,000	689,983	(835)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Standard Chartered Bank	323,000	300,590	(4,944)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	10,851,000	9,959,984	(15,346)	(0.01)
Bought USD / Sold GBP, due 05/07/23	JPMorgan Chase Bank NA London	41,128,334	32,522,801	(219,553)	(0.04)
Bought USD / Sold GBP, due 05/07/23	State Street Bank London	892,000	714,224	(16,030)	(0.00)
Bought USD / Sold GBP, due 05/07/23	UBS AG	41,128,333	32,514,521	(209,028)	(0.04)
Bought USD / Sold GBP, due 05/07/23	Westpac Banking Corporation	41,458,333	32,786,287	(224,536)	(0.04)
Bought USD / Sold NOK, due 05/07/23	Barclays Bank PLC	739,000	7,946,042	(2,682)	(0.00)
Bought USD / Sold NOK, due 05/07/23	HSBC Bank PLC	17,176,668	184,523,963	(46,751)	(0.01)
Bought USD / Sold NOK, due 05/07/23	Merrill Lynch International	520,000	5,721,461	(14,040)	(0.00)
Bought USD / Sold NOK, due 05/07/23	UBS AG	17,176,666	184,483,267	(42,955)	(0.01)
Bought USD / Sold NOK, due 05/07/23	Westpac Banking Corporation	19,577,666	211,285,283	(143,647)	(0.03)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(1,261,683)	(0.24)
Total Forward Foreign Exchange Contracts				6,432,049	1.21

Forward Foreign Exchange Contracts Hedge – 0.09%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold CHF, due 05/07/23	Barclays Bank PLC	920,000	620,761	1,399	0.00
Bought CAD / Sold EUR, due 05/07/23	Westpac Banking Corporation	299,000	206,305	880	0.00
Bought CAD / Sold EUR, due 02/08/23	Barclays Bank PLC	27,000	18,652	35	0.00
Bought CAD / Sold USD, due 05/07/23	Societe Generale	71,000	53,578	78	0.00
Bought CHF / Sold EUR, due 02/08/23	BNP Paribas SA	15,780,510	16,147,000	48,499	0.01
Bought CHF / Sold USD, due 05/07/23	Barclays Bank PLC	60,932	68,000	107	0.00
Bought CHF / Sold USD, due 05/07/23	Merrill Lynch International	20,427,592	22,693,668	139,386	0.03
Bought CHF / Sold USD, due 05/07/23	UBS AG	20,405,032	22,693,666	114,172	0.02
Bought CHF / Sold USD, due 05/07/23	Westpac Banking Corporation	20,414,087	22,693,666	124,293	0.02
Bought CHF / Sold USD, due 02/08/23	Goldman Sachs International	19,725,385	22,047,666	63,306	0.01
Bought CHF / Sold USD, due 02/08/23	JPMorgan Chase Bank NA London	19,717,569	22,047,668	54,542	0.01
Bought CHF / Sold USD, due 02/08/23	UBS AG	19,724,547	22,047,666	62,367	0.01
Bought EUR / Sold CHF, due 05/07/23	Deutsche Bank AG	197,000	191,356	1,037	0.00

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.09% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold CHF, due 05/07/23	Westpac Banking Corporation	140,000	136,181	523	0.00
Bought EUR / Sold USD, due 05/07/23	Barclays Bank PLC	431,489	469,921	833	0.00
Bought EUR / Sold USD, due 05/07/23	BNP Paribas SA	5,247,342	5,627,003	97,849	0.02
Bought EUR / Sold USD, due 05/07/23	HSBC Bank PLC	5,245,167	5,626,999	95,480	0.02
Bought EUR / Sold USD, due 05/07/23	Merrill Lynch International	5,245,152	5,626,999	95,463	0.02
Bought EUR / Sold USD, due 05/07/23	Royal Bank of Canada	5,567,394	5,977,001	97,027	0.02
Bought GBP / Sold CHF, due 05/07/23	BNP Paribas SA	1,705,000	1,932,140	7,993	0.00
Bought GBP / Sold CHF, due 02/08/23	Barclays Bank PLC	47,000	53,027	326	0.00
Bought GBP / Sold EUR, due 05/07/23	Royal Bank of Canada	542,000	627,772	4,173	0.00
Bought GBP / Sold EUR, due 05/07/23	Westpac Banking Corporation	13,000	15,094	60	0.00
Bought GBP / Sold EUR, due 02/08/23	Barclays Bank PLC	49,000	56,613	460	0.00
Bought GBP / Sold EUR, due 02/08/23	BNP Paribas SA	24,000	27,777	172	0.00
Bought GBP / Sold USD, due 05/07/23	Barclays Bank PLC	3,000	3,702	112	0.00
Bought GBP / Sold USD, due 05/07/23	UBS AG	69,000	87,280	444	0.00
Bought GBP / Sold USD, due 05/07/23	Westpac Banking Corporation	69,000	87,264	459	0.00
Bought GBP / Sold USD, due 02/08/23	Barclays Bank PLC	5,000	6,310	48	0.00
Bought USD / Sold EUR, due 05/07/23	Barclays Bank PLC	5,515,003	5,052,781	2,417	0.00
Bought USD / Sold EUR, due 05/07/23	JPMorgan Chase Bank NA London	5,414,999	4,961,516	1,983	0.00
Bought USD / Sold EUR, due 02/08/23	JPMorgan Chase Bank NA London	350,556	320,750	139	0.00
Bought USD / Sold EUR, due 02/08/23	Royal Bank of Canada	350,493	320,750	76	0.00
Bought USD / Sold EUR, due 02/08/23	Westpac Banking Corporation	350,573	320,750	155	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				1,016,293	0.19

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold CAD, due 05/07/23	Bank of Montreal	565,485	854,000	(13,307)	(0.01)
Bought CHF / Sold CAD, due 05/07/23	JPMorgan Chase Bank NA London	44,418	66,000	(229)	(0.00)
Bought CHF / Sold CAD, due 02/08/23	Barclays Bank PLC	619,230	920,000	(1,419)	(0.00)
Bought CHF / Sold EUR, due 05/07/23	Goldman Sachs International	15,941,759	16,484,000	(165,060)	(0.03)
Bought CHF / Sold GBP, due 05/07/23	Goldman Sachs International	1,905,931	1,705,000	(37,288)	(0.01)
Bought CHF / Sold GBP, due 02/08/23	BNP Paribas SA	1,927,059	1,705,000	(7,968)	(0.00)
Bought EUR / Sold CAD, due 05/07/23	HSBC Bank PLC	204,995	299,000	(2,309)	(0.00)
Bought EUR / Sold CAD, due 02/08/23	Westpac Banking Corporation	206,099	299,000	(889)	(0.00)
Bought EUR / Sold CHF, due 05/07/23	BNP Paribas SA	16,147,000	15,803,393	(47,948)	(0.01)
Bought EUR / Sold CHF, due 02/08/23	Barclays Bank PLC	458,000	447,269	(999)	(0.00)
Bought EUR / Sold GBP, due 05/07/23	Royal Bank of Canada	640,341	555,000	(6,988)	(0.00)
Bought EUR / Sold GBP, due 02/08/23	Royal Bank of Canada	627,026	542,000	(4,187)	(0.00)
Bought EUR / Sold USD, due 05/07/23	JPMorgan Chase Bank NA London	320,750	350,067	(128)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.09% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 05/07/23	Westpac Banking Corporation	387,822	423,129	(15)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Barclays Bank PLC	5,008,369	5,474,977	(3,363)	(0.00)
Bought EUR / Sold USD, due 02/08/23	JPMorgan Chase Bank NA London	4,954,584	5,414,999	(2,144)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Royal Bank of Canada	4,955,478	5,414,999	(1,168)	(0.00)
Bought EUR / Sold USD, due 02/08/23	Westpac Banking Corporation	4,954,353	5,414,999	(2,397)	(0.00)
Bought USD / Sold CAD, due 05/07/23	Citibank NA	52,303	71,000	(1,352)	(0.00)
Bought USD / Sold CAD, due 02/08/23	Societe Generale	53,599	71,000	(78)	(0.00)
Bought USD / Sold CHF, due 05/07/23	Barclays Bank PLC	460,000	412,584	(1,169)	(0.00)
Bought USD / Sold CHF, due 05/07/23	BNP Paribas SA	183,000	165,848	(2,378)	(0.00)
Bought USD / Sold CHF, due 05/07/23	Deutsche Bank AG	681,000	615,607	(7,098)	(0.00)
Bought USD / Sold CHF, due 05/07/23	Goldman Sachs International	22,047,666	19,781,827	(63,581)	(0.01)
Bought USD / Sold CHF, due 05/07/23	JPMorgan Chase Bank NA London	22,047,668	19,773,989	(54,818)	(0.01)
Bought USD / Sold CHF, due 05/07/23	UBS AG	22,047,666	19,780,857	(62,497)	(0.01)
Bought USD / Sold CHF, due 05/07/23	Westpac Banking Corporation	682,000	621,073	(12,207)	(0.00)
Bought USD / Sold CHF, due 02/08/23	Barclays Bank PLC	1,961,000	1,753,798	(4,903)	(0.00)
Bought USD / Sold EUR, due 05/07/23	BNP Paribas SA	369,157	344,250	(6,419)	(0.00)
Bought USD / Sold EUR, due 05/07/23	HSBC Bank PLC	362,874	338,250	(6,157)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Merrill Lynch International	362,875	338,250	(6,156)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Royal Bank of Canada	5,777,770	5,300,676	(5,268)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Standard Chartered Bank	245,000	228,002	(3,750)	(0.00)
Bought USD / Sold EUR, due 05/07/23	Westpac Banking Corporation	6,028,613	5,534,887	(9,951)	(0.01)
Bought USD / Sold EUR, due 02/08/23	Barclays Bank PLC	1,330,643	1,218,295	(338)	(0.00)
Bought USD / Sold EUR, due 02/08/23	BNP Paribas SA	1,939,000	1,776,991	(2,352)	(0.00)
Bought USD / Sold GBP, due 05/07/23	HSBC Bank PLC	87,116	70,500	(2,514)	(0.00)
Bought USD / Sold GBP, due 05/07/23	Royal Bank of Canada	87,167	70,500	(2,464)	(0.00)
Bought USD / Sold GBP, due 02/08/23	UBS AG	87,299	69,000	(442)	(0.00)
Bought USD / Sold GBP, due 02/08/23	Westpac Banking Corporation	87,283	69,000	(457)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(554,155)	(0.10)
Total Forward Foreign Exchange Contracts Hedge				462,138	0.09
Other Net Assets/(Liabilities)				11,242,100	2.12
TOTAL NET ASSETS				529,314,586	100.00

\* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 97.42%				Government Bonds - 97.42% <i>(continued)</i>			
Brazil				China <i>(continued)</i>			
BRL 76,350,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	13,740,670	4.42	CNY 1,700,000	China Development Bank, 3.450%, 20/09/29	243,423	0.08
BRL 15,300,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	2,844,242	0.92	CNY 1,700,000	China Development Bank, 3.700%, 20/10/30	248,072	0.08
BRL 17,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	3,587,236	1.15	CNY 1,100,000	China Government Bond, 2.840%, 08/04/24	152,537	0.05
BRL 11,250,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	2,319,615	0.75	CNY 4,000,000	China Government Bond, 3.190%, 11/04/24	556,188	0.18
BRL 20,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	4,163,574	1.34	CNY 3,600,000	China Government Bond, 2.470%, 02/09/24	498,105	0.16
BRL 12,000,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	2,412,762	0.78	CNY 3,500,000	China Government Bond, 2.940%, 17/10/24	487,701	0.16
BRL 400,000	Brazilian Government International Bond, 8.500%, 05/01/24	81,053	0.03	CNY 2,000,000	China Government Bond, 2.260%, 24/02/25	275,818	0.09
<b>Total Brazil</b>		<b>29,149,152</b>	<b>9.39</b>	CNY 3,400,000	China Government Bond, 1.990%, 09/04/25	466,755	0.15
Chile				CNY 900,000	China Government Bond, 2.240%, 25/05/25	124,060	0.04
CLP 1,275,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	1,488,425	0.48	CNY 800,000	China Government Bond, 2.180%, 25/08/25	110,105	0.03
CLP 765,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	928,059	0.30	CNY 5,000,000	China Government Bond, 3.020%, 22/10/25	701,512	0.23
CLP 275,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	298,533	0.09	CNY 2,000,000	China Government Bond, 2.280%, 25/11/25	275,614	0.09
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	613,526	0.20	CNY 2,100,000	China Government Bond, 3.220%, 06/12/25	296,320	0.09
CLP 1,445,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	1,743,944	0.56	CNY 1,000,000	China Government Bond, 2.460%, 15/02/26	138,446	0.04
CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	527,772	0.17	CNY 1,700,000	China Government Bond, 3.030%, 11/03/26	239,115	0.08
CLP 395,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	570,363	0.18	CNY 4,900,000	China Government Bond, 3.250%, 06/06/26	694,763	0.22
CLP 1,435,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	1,774,838	0.57	CNY 11,400,000	China Government Bond, 2.690%, 12/08/26	1,581,058	0.51
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	828,613	0.27	CNY 1,800,000	China Government Bond, 3.120%, 05/12/26	252,858	0.08
CLP 120,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	149,005	0.05	CNY 800,000	China Government Bond, 2.370%, 20/01/27	110,138	0.04
<b>Total Chile</b>		<b>8,923,078</b>	<b>2.87</b>	CNY 500,000	China Government Bond, 2.480%, 15/04/27	69,068	0.02
China				CNY 6,000,000	China Government Bond, 2.850%, 04/06/27	840,483	0.27
CNY 500,000	China Development Bank, 3.000%, 07/08/23	68,903	0.02	CNY 900,000	China Government Bond, 2.710%, 19/06/27	125,472	0.04
CNY 300,000	China Development Bank, 3.300%, 01/02/24	41,586	0.01	CNY 500,000	China Government Bond, 2.440%, 15/10/27	68,928	0.02
CNY 1,100,000	China Development Bank, 3.340%, 14/07/25	154,516	0.05	CNY 3,400,000	China Government Bond, 3.280%, 03/12/27	486,534	0.16
CNY 1,100,000	China Development Bank, 3.390%, 10/07/27	156,071	0.05	CNY 2,000,000	China Government Bond, 2.620%, 15/04/28	278,006	0.09
				CNY 2,800,000	China Government Bond, 3.010%, 13/05/28	395,880	0.13
				CNY 1,100,000	China Government Bond, 2.910%, 14/10/28	154,616	0.05
				CNY 2,300,000	China Government Bond, 3.250%, 22/11/28	329,895	0.11
				CNY 9,600,000	China Government Bond, 2.800%, 24/03/29	1,337,406	0.43

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.42% (continued)				Government Bonds - 97.42% (continued)			
China (continued)				Czech Republic			
CNY 2,500,000	China Government Bond, 3.290%, 23/05/29	359,533	0.12	CZK 27,700,000	Czech Republic Government Bond, 5.700%, 25/05/24	1,271,611	0.41
CNY 2,000,000	China Government Bond, 2.750%, 15/06/29	277,162	0.09	CZK 21,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	890,556	0.29
CNY 3,600,000	China Government Bond, 2.620%, 25/09/29	495,987	0.16	CZK 24,550,000	Czech Republic Government Bond, 1.250%, 14/02/25	1,056,970	0.34
CNY 1,900,000	China Government Bond, 3.130%, 21/11/29	270,403	0.09	CZK 47,700,000	Czech Republic Government Bond, 2.400%, 17/09/25	2,062,349	0.66
CNY 8,100,000	China Government Bond, 2.680%, 21/05/30	1,118,466	0.36	CZK 28,300,000	Czech Republic Government Bond, 6.000%, 26/02/26	1,331,404	0.43
CNY 2,500,000	China Government Bond, 3.270%, 19/11/30	360,824	0.12	CZK 29,800,000	Czech Republic Government Bond, 1.000%, 26/06/26	1,220,656	0.39
CNY 6,600,000	China Government Bond, 3.020%, 27/05/31	932,281	0.30	CZK 62,200,000	Czech Republic Government Bond, 0.250%, 10/02/27	2,433,734	0.78
CNY 2,700,000	China Government Bond, 2.890%, 18/11/31	377,186	0.12	CZK 43,900,000	Czech Republic Government Bond, 2.500%, 25/08/28	1,831,457	0.59
CNY 800,000	China Government Bond, 2.600%, 01/09/32	109,126	0.03	CZK 16,600,000	Czech Republic Government Bond, 5.500%, 12/12/28	801,927	0.26
CNY 2,200,000	China Government Bond, 2.880%, 25/02/33	307,922	0.10	CZK 47,900,000	Czech Republic Government Bond, 2.750%, 23/07/29	2,006,042	0.65
CNY 3,600,000	China Government Bond, 3.810%, 14/09/50	560,199	0.18	CZK 34,900,000	Czech Republic Government Bond, 0.050%, 29/11/29	1,216,500	0.39
CNY 3,250,000	China Government Bond, 3.720%, 12/04/51	500,376	0.16	CZK 42,400,000	Czech Republic Government Bond, 0.950%, 15/05/30	1,555,729	0.50
CNY 1,000,000	China Government Bond, 3.530%, 18/10/51	148,966	0.05	CZK 13,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	618,789	0.20
CNY 1,100,000	China Government Bond, 3.320%, 15/04/52	158,169	0.05	CZK 44,300,000	Czech Republic Government Bond, 1.200%, 13/03/31	1,617,367	0.52
<b>Total China</b>		<b>17,936,552</b>	<b>5.78</b>	CZK 44,700,000	Czech Republic Government Bond, 1.750%, 23/06/32	1,669,852	0.54
Colombia				Czech Republic			
COP 159,000,000	Colombia Government International Bond, 9.850%, 28/06/27	37,767	0.01	CZK 33,100,000	Czech Republic Government Bond, 2.000%, 13/10/33	1,229,680	0.40
COP 6,943,600,000	Colombian TES, 6.250%, 26/11/25	1,541,509	0.50	CZK 35,000,000	Czech Republic Government Bond, 4.200%, 04/12/36	1,578,298	0.51
COP 9,008,500,000	Colombian TES, 7.500%, 26/08/26	2,026,828	0.65	CZK 18,500,000	Czech Republic Government Bond, 1.500%, 24/04/40	556,461	0.18
COP 2,900,000,000	Colombian TES, 5.750%, 03/11/27	599,241	0.19	CZK 18,700,000	Czech Republic International Government Bond, 3.500%, 30/05/35	793,942	0.25
COP 6,402,000,000	Colombian TES, 6.000%, 28/04/28	1,316,590	0.42	<b>Total Czech Republic</b>		<b>25,743,324</b>	<b>8.29</b>
COP 1,807,100,000	Colombian TES, 7.750%, 18/09/30	386,643	0.13	Dominican Republic			
COP 9,219,000,000	Colombian TES, 7.000%, 26/03/31	1,866,882	0.60	DOP 8,200,000	Dominican Republic International Bond, 9.750%, 05/06/26	151,173	0.05
COP 6,837,500,000	Colombian TES, 7.000%, 30/06/32	1,346,811	0.43	DOP 15,000,000	Dominican Republic International Bond, 13.625%, 03/02/33	338,906	0.11
COP 1,635,000,000	Colombian TES, 13.250%, 09/02/33	462,329	0.15	<b>Total Dominican Republic</b>		<b>490,079</b>	<b>0.16</b>
COP 4,397,200,000	Colombian TES, 7.250%, 18/10/34	851,603	0.28	Egypt			
COP 2,553,800,000	Colombian TES, 6.250%, 09/07/36	446,022	0.14	EGP 8,000,000	Egypt Government Bond, 14.522%, 04/01/25	234,709	0.08
COP 6,047,000,000	Colombian TES, 9.250%, 28/05/42	1,301,261	0.42	EGP 15,000,000	Egypt Government Bond, 14.369%, 20/10/25	417,242	0.13
COP 3,363,700,000	Colombian TES, 7.250%, 26/10/50	572,746	0.19	EGP 6,250,000	Egypt Government Bond, 14.483%, 06/04/26	170,127	0.05
<b>Total Colombia</b>		<b>12,756,232</b>	<b>4.11</b>	EGP 7,000,000	Egypt Government Bond, 14.563%, 06/07/26	188,828	0.06
				EGP 3,500,000	Egypt Government Bond, 14.285%, 11/01/27	88,996	0.03

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.42% (continued)				Government Bonds - 97.42% (continued)			
Egypt (continued)				Indonesia (continued)			
EGP 3,000,000	Egypt Government Bond, 14.556%, 13/10/27	76,578	0.02	IDR 627,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	41,047	0.01
EGP 2,000,000	Egypt Government Bond, 14.292%, 05/01/28	50,213	0.02	IDR 19,985,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,380,988	0.45
EGP 5,000,000	Egypt Government Bond, 16.100%, 07/05/29	129,294	0.04	IDR 20,149,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,352,002	0.44
EGP 6,000,000	Egypt Government Bond, 14.664%, 06/10/30	141,352	0.05	IDR 29,925,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	2,018,633	0.65
<b>Total Egypt</b>		<b>1,497,339</b>	<b>0.48</b>	IDR 14,448,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	1,101,007	0.35
Hungary				IDR 13,827,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,018,176	0.33
HUF 123,700,000	Hungary Government Bond, 3.000%, 26/06/24	336,535	0.11	IDR 18,916,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,314,689	0.42
HUF 696,400,000	Hungary Government Bond, 2.500%, 24/10/24	1,838,927	0.59	IDR 20,565,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,388,832	0.45
HUF 464,500,000	Hungary Government Bond, 5.500%, 24/06/25	1,260,014	0.41	IDR 14,020,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	1,075,404	0.35
HUF 175,600,000	Hungary Government Bond, 1.000%, 26/11/25	428,492	0.14	IDR 11,774,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	848,937	0.27
HUF 407,500,000	Hungary Government Bond, 1.500%, 22/04/26	978,805	0.31	IDR 4,159,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	293,079	0.09
HUF 68,900,000	Hungary Government Bond, 1.500%, 26/08/26	163,440	0.05	IDR 12,261,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	832,938	0.27
HUF 518,700,000	Hungary Government Bond, 2.750%, 22/12/26	1,260,496	0.41	IDR 22,565,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,736,117	0.56
HUF 536,600,000	Hungary Government Bond, 3.000%, 27/10/27	1,307,471	0.42	IDR 10,785,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	781,225	0.25
HUF 590,600,000	Hungary Government Bond, 4.500%, 23/03/28	1,474,228	0.48	IDR 13,984,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	1,075,674	0.35
HUF 505,400,000	Hungary Government Bond, 6.750%, 22/10/28	1,417,266	0.46	IDR 4,886,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	321,986	0.10
HUF 170,900,000	Hungary Government Bond, 2.000%, 23/05/29	379,599	0.12	IDR 10,695,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	773,635	0.25
HUF 104,700,000	Hungary Government Bond, 3.000%, 21/08/30	238,864	0.08	IDR 6,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/38	427,014	0.14
HUF 453,600,000	Hungary Government Bond, 3.250%, 22/10/31	1,027,617	0.33	IDR 12,071,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	938,788	0.30
HUF 283,400,000	Hungary Government Bond, 4.750%, 24/11/32	704,060	0.23	IDR 17,396,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,255,459	0.40
HUF 579,400,000	Hungary Government Bond, 2.250%, 20/04/33	1,138,636	0.36	IDR 11,542,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	809,195	0.26
HUF 509,200,000	Hungary Government Bond, 3.000%, 27/10/38	945,844	0.30	IDR 609,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	43,261	0.01
<b>Total Hungary</b>		<b>14,900,294</b>	<b>4.80</b>	IDR 528,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	35,391	0.01
Indonesia				IDR 6,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.000%, 15/07/24	393,598	0.13
IDR 14,436,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	980,695	0.32	IDR 1,279,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	86,251	0.03
IDR 7,456,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	507,121	0.16	IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	324,582	0.10
IDR 22,357,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,511,759	0.49	IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	385,809	0.12
IDR 2,000,000,000	Indonesia Treasury Bond, 11.000%, 15/09/25	147,474	0.05	IDR 13,937,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	920,623	0.30
IDR 15,550,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,029,925	0.33	<b>Total Indonesia</b>		<b>28,456,447</b>	<b>9.16</b>
IDR 18,219,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,305,133	0.42				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.42% (continued)				Government Bonds - 97.42% (continued)			
Malaysia				Malaysia (continued)			
MYR 1,000,000	Malaysia Government Bond, 4.059%, 30/09/24	216,254	0.07	MYR 1,500,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	319,682	0.10
MYR 6,400,000	Malaysia Government Bond, 3.882%, 14/03/25	1,383,442	0.45	MYR 5,900,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	1,305,199	0.42
MYR 7,100,000	Malaysia Government Bond, 3.955%, 15/09/25	1,538,856	0.50	MYR 5,250,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,146,761	0.37
MYR 2,500,000	Malaysia Government Bond, 3.906%, 15/07/26	542,191	0.17	MYR 1,000,000	Malaysia Government Investment Issue, 4.245%, 30/09/30	220,502	0.07
MYR 2,250,000	Malaysia Government Bond, 3.900%, 30/11/26	487,526	0.16	MYR 5,400,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,131,021	0.36
MYR 3,700,000	Malaysia Government Bond, 3.502%, 31/05/27	790,278	0.25	MYR 3,900,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	854,699	0.27
MYR 4,580,000	Malaysia Government Bond, 3.899%, 16/11/27	994,613	0.32	MYR 4,650,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	938,065	0.30
MYR 5,930,000	Malaysia Government Bond, 3.733%, 15/06/28	1,277,545	0.41	MYR 800,000	Malaysia Government Investment Issue, 4.662%, 31/03/38	184,405	0.06
MYR 1,800,000	Malaysia Government Bond, 4.504%, 30/04/29	400,967	0.13	MYR 300,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	66,599	0.02
MYR 2,900,000	Malaysia Government Bond, 3.885%, 15/08/29	624,620	0.20	MYR 4,000,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	882,061	0.28
MYR 3,600,000	Malaysia Government Bond, 2.632%, 15/04/31	708,662	0.23	MYR 1,000,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	219,078	0.07
MYR 2,200,000	Malaysia Government Bond, 3.582%, 15/07/32	461,420	0.15	<b>Total Malaysia</b>		<b>29,334,005</b>	<b>9.44</b>
MYR 600,000	Malaysia Government Bond, 4.642%, 07/11/33	136,808	0.04	<b>Mexico</b>			
MYR 5,090,000	Malaysia Government Bond, 3.828%, 05/07/34	1,075,056	0.35	MXN 14,800,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	856,477	0.28
MYR 4,900,000	Malaysia Government Bond, 4.254%, 31/05/35	1,072,509	0.35	MXN 53,400,000	Mexican Bonos, 8.000%, 05/09/24	3,015,338	0.97
MYR 2,900,000	Malaysia Government Bond, 4.762%, 07/04/37	667,233	0.21	MXN 17,400,000	Mexican Bonos, 10.000%, 05/12/24	1,006,939	0.32
MYR 1,800,000	Malaysia Government Bond, 4.893%, 08/06/38	423,122	0.14	MXN 34,300,000	Mexican Bonos, 5.000%, 06/03/25	1,842,446	0.59
MYR 5,250,000	Malaysia Government Bond, 3.757%, 22/05/40	1,072,873	0.35	MXN 44,800,000	Mexican Bonos, 5.750%, 05/03/26	2,381,155	0.77
MYR 3,000,000	Malaysia Government Bond, 4.696%, 15/10/42	693,371	0.22	MXN 39,900,000	Mexican Bonos, 5.500%, 04/03/27	2,066,190	0.67
MYR 2,800,000	Malaysia Government Bond, 4.921%, 06/07/48	662,558	0.21	MXN 45,300,000	Mexican Bonos, 7.500%, 03/06/27	2,510,082	0.81
MYR 5,310,000	Malaysia Government Bond, 4.065%, 15/06/50	1,107,728	0.36	MXN 40,600,000	Mexican Bonos, 8.500%, 31/05/29	2,343,605	0.75
MYR 700,000	Malaysia Government Bond, 4.457%, 31/03/53	156,635	0.05	MXN 64,500,000	Mexican Bonos, 7.750%, 29/05/31	3,559,854	1.15
MYR 7,200,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	1,549,909	0.50	MXN 20,000,000	Mexican Bonos, 7.750%, 23/11/34	1,088,890	0.35
MYR 1,300,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	282,255	0.09	MXN 7,300,000	Mexican Bonos, 10.000%, 20/11/36	471,134	0.15
MYR 2,800,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	607,293	0.20	MXN 41,000,000	Mexican Bonos, 8.500%, 18/11/38	2,330,836	0.75
MYR 5,400,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,164,931	0.37	MXN 46,200,000	Mexican Bonos, 7.750%, 13/11/42	2,419,368	0.78
MYR 1,000,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	218,177	0.07	MXN 39,700,000	Mexican Bonos, 8.000%, 07/11/47	2,118,043	0.68
MYR 1,500,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	329,063	0.11	MXN 10,200,000	Mexican Bonos, 8.000%, 31/07/53	540,465	0.17
MYR 6,680,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	1,420,038	0.46	<b>Total Mexico</b>		<b>28,550,822</b>	<b>9.19</b>
				<b>Peru</b>			
				PEN 800,000	Peru Government Bond, 5.700%, 12/08/24	219,277	0.07
				PEN 3,150,000	Peru Government Bond, 6.350%, 12/08/28	881,330	0.28
				PEN 5,200,000	Peru Government Bond, 5.940%, 12/02/29	1,409,659	0.45
				PEN 2,850,000	Peru Government Bond, 6.950%, 12/08/31	800,772	0.26
				PEN 3,950,000	Peru Government Bond, 6.150%, 12/08/32	1,044,674	0.34



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.42% (continued)				Government Bonds - 97.42% (continued)			
Peru (continued)				Romania (continued)			
PEN 2,300,000	Peru Government Bond, 7.300%, 12/08/33	655,425	0.21	RON 4,450,000	Romania Government Bond, 4.850%, 22/04/26	939,736	0.30
PEN 3,500,000	Peru Government Bond, 5.400%, 12/08/34	857,054	0.28	RON 7,600,000	Romania Government Bond, 3.250%, 24/06/26	1,529,179	0.49
PEN 2,320,000	Peru Government Bond, 6.900%, 12/08/37	635,715	0.21	RON 4,600,000	Romania Government Bond, 5.800%, 26/07/27	982,793	0.32
PEN 2,700,000	Peru Government Bond, 5.350%, 12/08/40	626,929	0.20	RON 1,830,000	Romania Government Bond, 2.500%, 25/10/27	341,643	0.11
<b>Total Peru</b>		<b>7,130,835</b>	<b>2.30</b>	RON 5,530,000	Romania Government Bond, 4.150%, 26/01/28	1,070,249	0.35
Philippines				RON 4,900,000	Romania Government Bond, 5.000%, 12/02/29	993,658	0.32
PHP 10,000,000	Philippine Government International Bond, 6.250%, 14/01/36	178,228	0.06	RON 5,000,000	Romania Government Bond, 4.850%, 25/07/29	1,001,705	0.32
<b>Total Philippines</b>		<b>178,228</b>	<b>0.06</b>	RON 2,100,000	Romania Government Bond, 3.650%, 24/09/31	375,458	0.12
Poland				RON 6,500,000	Romania Government Bond, 6.700%, 25/02/32	1,421,024	0.46
PLN 7,850,000	Republic of Poland Government Bond, 2.500%, 25/04/24	1,878,691	0.61	RON 1,600,000	Romania Government Bond, 8.250%, 29/09/32	387,129	0.12
PLN 1,750,000	Republic of Poland Government Bond, zero coupon, 25/07/24	404,773	0.13	RON 5,500,000	Romania Government Bond, 4.750%, 11/10/34	1,020,687	0.33
PLN 9,400,000	Republic of Poland Government Bond, 2.250%, 25/10/24	2,208,229	0.71	RON 3,000,000	Romania Government Bond, 4.250%, 28/04/36	514,615	0.17
PLN 13,900,000	Republic of Poland Government Bond, 0.750%, 25/04/25	3,133,269	1.01	<b>Total Romania</b>		<b>13,806,046</b>	<b>4.45</b>
PLN 6,350,000	Republic of Poland Government Bond, 3.250%, 25/07/25	1,488,088	0.48	Serbia			
PLN 7,700,000	Republic of Poland Government Bond, 2.500%, 25/07/26	1,731,716	0.56	RSD 85,300,000	Serbia Treasury Bond, 4.500%, 11/01/26	742,378	0.23
PLN 15,800,000	Republic of Poland Government Bond, 0.250%, 25/10/26	3,264,997	1.05	RSD 14,800,000	Serbia Treasury Bond, 5.875%, 08/02/28	141,619	0.05
PLN 8,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	1,955,672	0.63	<b>Total Serbia</b>		<b>883,997</b>	<b>0.28</b>
PLN 6,800,000	Republic of Poland Government Bond, 2.500%, 25/07/27	1,486,294	0.48	South Africa			
PLN 16,900,000	Republic of Poland Government Bond, 2.750%, 25/04/28	3,673,039	1.18	ZAR 8,000,000	Republic of South Africa, 6.500%, 28/02/41	250,724	0.08
PLN 3,400,000	Republic of Poland Government Bond, 7.500%, 25/07/28	903,568	0.29	ZAR 77,000,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	4,235,146	1.36
PLN 13,900,000	Republic of Poland Government Bond, 2.750%, 25/10/29	2,921,944	0.94	ZAR 75,100,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	3,514,312	1.13
PLN 3,600,000	Republic of Poland Government Bond, 1.250%, 25/10/30	660,643	0.21	ZAR 36,500,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	1,547,678	0.50
PLN 12,950,000	Republic of Poland Government Bond, 1.750%, 25/04/32	2,328,128	0.75	ZAR 54,900,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	2,447,152	0.79
PLN 3,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	751,095	0.24	ZAR 63,900,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	2,771,843	0.89
<b>Total Poland</b>		<b>28,790,146</b>	<b>9.27</b>	ZAR 5,900,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	199,438	0.06
Romania				ZAR 64,300,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	2,604,482	0.84
RON 4,700,000	Romania Government Bond, 4.500%, 17/06/24	1,018,023	0.33				
RON 3,300,000	Romania Government Bond, 3.700%, 25/11/24	702,321	0.23				
RON 5,100,000	Romania Government Bond, 4.750%, 24/02/25	1,095,385	0.35				
RON 2,000,000	Romania Government Bond, 3.500%, 25/11/25	412,441	0.13				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.42% (continued)				Government Bonds - 97.42% (continued)			
South Africa (continued)				Thailand (continued)			
ZAR 52,000,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	2,115,883	0.68	THB 8,000,000	Thailand Government Bond, 3.390%, 17/06/37	239,507	0.08
ZAR 61,400,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	2,384,685	0.77	THB 83,900,000	Thailand Government Bond, 3.300%, 17/06/38	2,487,479	0.80
ZAR 65,800,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	2,530,995	0.82	THB 29,700,000	Thailand Government Bond, 2.000%, 17/06/42	717,185	0.23
<b>Total South Africa</b>		<b>24,602,338</b>	<b>7.92</b>	THB 21,000,000	Thailand Government Bond, 3.450%, 17/06/43	623,624	0.20
Thailand				THB 25,100,000	Thailand Government Bond, 2.875%, 17/06/46	671,127	0.22
THB 90,200,000	Thailand Government Bond, 0.750%, 17/06/24	2,505,122	0.81	THB 2,600,000	Thailand Government Bond, 1.875%, 17/06/49	55,463	0.02
THB 50,000,000	Thailand Government Bond, 1.450%, 17/12/24	1,395,325	0.45	<b>Total Thailand</b>		<b>27,434,936</b>	<b>8.83</b>
THB 51,700,000	Thailand Government Bond, 0.950%, 17/06/25	1,424,182	0.46	Turkey			
THB 45,300,000	Thailand Government Bond, 3.850%, 12/12/25	1,327,339	0.43	TRY 400,000	Turkey Government Bond, 10.400%, 20/03/24	14,894	0.00
THB 21,900,000	Thailand Government Bond, 2.350%, 17/06/26	621,001	0.20	TRY 1,500,000	Turkey Government Bond, 9.000%, 24/07/24	54,488	0.02
THB 38,500,000	Thailand Government Bond, 2.125%, 17/12/26	1,081,182	0.35	TRY 900,000	Turkey Government Bond, 8.000%, 12/03/25	31,070	0.01
THB 51,800,000	Thailand Government Bond, 1.000%, 17/06/27	1,391,872	0.45	TRY 11,000,000	Turkey Government Bond, 12.600%, 01/10/25	416,245	0.13
THB 900,000	Thailand Government Bond, 3.580%, 17/12/27	26,777	0.01	TRY 2,100,000	Turkey Government Bond, 10.600%, 11/02/26	74,269	0.02
THB 10,500,000	Thailand Government Bond, 2.650%, 17/06/28	300,871	0.10	TRY 6,000,000	Turkey Government Bond, 16.900%, 02/09/26	245,224	0.08
THB 66,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,912,528	0.61	TRY 4,600,000	Turkey Government Bond, 11.000%, 24/02/27	158,627	0.05
THB 71,100,000	Thailand Government Bond, 4.875%, 22/06/29	2,279,441	0.73	TRY 3,400,000	Turkey Government Bond, 10.500%, 11/08/27	117,507	0.04
THB 59,500,000	Thailand Government Bond, 1.600%, 17/12/29	1,595,651	0.51	TRY 700,000	Turkey Government Bond, 12.400%, 08/03/28	23,615	0.01
THB 25,200,000	Thailand Government Bond, 3.650%, 20/06/31	771,832	0.25	TRY 7,700,000	Turkey Government Bond, 11.700%, 13/11/30	272,321	0.09
THB 47,300,000	Thailand Government Bond, 2.000%, 17/12/31	1,287,546	0.41	<b>Total Turkey</b>		<b>1,408,260</b>	<b>0.45</b>
THB 43,700,000	Thailand Government Bond, 3.775%, 25/06/32	1,357,443	0.44	Uruguay			
THB 22,200,000	Thailand Government Bond, 3.350%, 17/06/33	668,664	0.21	UYU 13,000,000	Uruguay Government International Bond, 8.500%, 15/03/28	334,182	0.11
THB 10,400,000	Thailand Government Bond, 1.600%, 17/06/35	260,439	0.08	UYU 10,700,000	Uruguay Government International Bond, 8.250%, 21/05/31	264,637	0.08
THB 61,200,000	Thailand Government Bond, 1.585%, 17/12/35	1,517,002	0.49	<b>Total Uruguay</b>		<b>598,819</b>	<b>0.19</b>
THB 30,600,000	Thailand Government Bond, 3.400%, 17/06/36	916,334	0.29	<b>Total Government Bonds</b>		<b>302,570,929</b>	<b>97.42</b>
				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
				<b>TOTAL INVESTMENTS</b>			
						<b>302,570,929</b>	<b>97.42</b>

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts – (0.00)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought BRL / Sold USD, due 10/07/23	Goldman Sachs International	2,500,000	500,942	16,825	0.01
Bought IDR / Sold USD, due 05/07/23	State Street Bank and Trust Hong Kong	10,952,190,000	730,000	511	0.00
Bought USD / Sold IDR, due 08/08/23	BNP Paribas SA	733,089	11,000,000,000	1,946	0.00
Bought USD / Sold MYR, due 10/07/23	Goldman Sachs International	434,669	2,000,000	5,682	0.00
Bought USD / Sold THB, due 10/07/23	BNP Paribas SA	174,026	6,000,000	4,719	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				29,683	0.01
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought BRL / Sold USD, due 08/08/23	Morgan Stanley And Co International	2,500,000	517,673	(2,487)	(0.00)
Bought MYR / Sold USD, due 10/07/23	Barclays Bank PLC	2,000,000	434,575	(5,588)	(0.00)
Bought THB / Sold USD, due 10/07/23	BNP Paribas SA	6,000,000	172,999	(3,692)	(0.00)
Bought USD / Sold BRL, due 10/07/23	Barclays Bank PLC	196,850	1,000,000	(10,256)	(0.00)
Bought USD / Sold BRL, due 10/07/23	Royal Bank of Canada	291,005	1,500,000	(19,656)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(41,679)	(0.01)
Total Forward Foreign Exchange Contracts				(11,996)	(0.00)
Other Net Assets/(Liabilities)				8,009,556	2.58
TOTAL NET ASSETS				310,568,489	100.00

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Common and Preferred Stocks - 97.51%			
Switzerland			
USD 1,000	Chubb Ltd	192,560	2.01
Total Switzerland		192,560	2.01
United Kingdom			
USD 692	Linde PLC	263,707	2.75
Total United Kingdom		263,707	2.75
United States			
USD 1,196	Advanced Micro Devices Inc	136,236	1.42
USD 1,335	Alphabet Inc	161,495	1.68
USD 3,247	Alphabet Inc	388,666	4.05
USD 3,727	Amazon.com Inc	485,852	5.06
USD 1,163	American Tower Corp REIT	225,552	2.35
USD 2,314	Amphenol Corp	196,574	2.05
USD 2,384	Apple Inc	462,425	4.82
USD 1,057	Applied Materials Inc	152,779	1.59
USD 1,371	BioMarin Pharmaceutical Inc	118,838	1.24
USD 2,129	Boston Scientific Corp	115,158	1.20
USD 961	CME Group Inc	178,064	1.86
USD 1,930	ConocoPhillips	199,967	2.08
USD 463	Costco Wholesale Corp	249,270	2.60
USD 1,036	Eaton Corp PLC	208,340	2.17
USD 1,228	Facebook Inc	352,411	3.67
USD 1,878	International Flavors & Fragrances Inc	149,470	1.56
USD 834	IQVIA Holdings Inc	187,458	1.95
USD 1,691	Johnson & Johnson	279,894	2.92
USD 486	Mastercard Inc	191,144	1.99
USD 2,482	Merck & Co Inc	286,398	2.99
USD 2,161	Microsoft Corp	735,907	7.67
USD 2,431	NextEra Energy Inc	180,380	1.88
USD 1,093	Nvidia Corp	462,361	4.82
USD 142	O'Reilly Automotive Inc	135,653	1.41
USD 662	Parker-Hannifin Corp	258,207	2.69
USD 855	Pioneer Natural Resources Co	177,139	1.85
USD 2,091	Qualcomm Inc	248,913	2.60
USD 701	Ross Stores Inc	78,603	0.82
USD 583	S&P Global Inc	233,719	2.44
USD 1,204	salesforce.com Inc	254,357	2.65
USD 678	Teleflex Inc	164,096	1.71
USD 622	United Rentals Inc	277,020	2.89
USD 646	UnitedHealth Group Inc	310,493	3.24
USD 453	Vertex Pharmaceuticals Inc	159,415	1.66
USD 1,238	Visa Inc	294,000	3.07
USD 1,162	Waste Management Inc	201,514	2.10
Total United States		8,897,768	92.75
Total Common and Preferred Stocks		9,354,035	97.51
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		9,354,035	97.51
TOTAL INVESTMENTS		9,354,035	97.51
Other Net Assets/(Liabilities)		239,189	2.49
TOTAL NET ASSETS		9,593,224	100.00



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 95.61%				Common and Preferred Stocks - 95.61% <i>(continued)</i>			
Cayman Islands				Hong Kong			
USD 203	BeiGene Ltd-ADR	36,195	0.53	HKD 22,000	AIA Group Ltd	222,061	3.24
HKD 25,500	Li Ning Co Ltd	137,154	2.00	HKD 3,500	Hong Kong Exchanges & Clearing Ltd	131,843	1.92
<b>Total Cayman Islands</b>		<b>173,349</b>	<b>2.53</b>	<b>Total Hong Kong</b>		<b>353,904</b>	<b>5.16</b>
China				<b>Total Common and Preferred Stocks</b>			
CNY 3,191	3peak Inc	95,623	1.39	<b>6,559,296</b>			
HKD 37,600	Alibaba Group Holding Ltd	389,598	5.68	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
HKD 23,400	ANTA Sports Products Ltd	239,028	3.48	<b>6,559,296</b>			
HKD 8,900	Baidu Inc	150,821	2.20	<b>TOTAL INVESTMENTS</b>			
USD 1,343	Baidu Inc-ADR	183,870	2.68	<b>Other Net Assets/(Liabilities)</b>			
HKD 272,000	Bank of China Ltd	108,986	1.59	<b>301,275</b>			
HKD 111,000	Blue Moon Group Holdings Ltd	55,241	0.81	<b>TOTAL NET ASSETS</b>			
HKD 7,500	BYD Co Ltd	239,262	3.49	<b>6,860,571</b>			
HKD 478,000	China Construction Bank Corp	309,249	4.51	<b>100.00</b>			
HKD 55,000	China Merchants Bank Co Ltd	249,853	3.64				
CNY 20,800	China Merchants Bank Co Ltd	93,667	1.37				
CNY 2,880	Contemporary Amperex Technology Co Ltd	90,575	1.32				
CNY 7,300	Gigadevice Semiconductor Beijing Inc	106,618	1.55				
HKD 46,000	Great Wall Motor Co Ltd	52,653	0.77				
HKD 16,600	Haier Smart Home Co Ltd	52,215	0.76				
CNY 6,900	Hundsun Technologies Inc	42,008	0.61				
HKD 18,050	JD.com Inc	304,956	4.45				
USD 2,026	JD.com Inc-ADR	69,147	1.01				
CNY 1,200	Kweichow Moutai Co Ltd	278,936	4.07				
CNY 7,400	Maxscend Microelectronics Co Ltd	98,293	1.43				
HKD 16,150	Meituan Dianping	252,041	3.67				
CNY 18,500	Midea Group Co Ltd	149,835	2.18				
HKD 11,200	NetEase Inc	218,095	3.18				
USD 1,964	NetEase Inc-ADR	189,899	2.77				
HKD 41,000	Ping An Insurance Group Co of China Ltd	260,808	3.80				
CNY 6,825	SG Micro Corp	77,052	1.12				
CNY 17,300	Shenzhen Inovance Technology Co Ltd	152,696	2.23				
CNY 5,600	Shenzhen Mindray Bio-Medical Electronics Co Ltd	230,780	3.36				
HKD 6,700	Shenzhou International Group Holdings Ltd	63,908	0.93				
CNY 8,920	Sino Wealth Electronic Ltd	34,283	0.50				
HKD 15,600	Tencent Holdings Ltd	660,103	9.62				
CNY 35,300	Venustech Group Inc	144,406	2.10				
CNY 5,700	Wuliangye Yibin Co Ltd	128,162	1.87				
HKD 16,000	WuXi AppTec Co Ltd	127,606	1.86				
HKD 27,500	Wuxi Biologics Cayman Inc	131,770	1.92				
<b>Total China</b>		<b>6,032,043</b>	<b>87.92</b>				

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.86%				Common and Preferred Stocks - 96.86% <i>(continued)</i>			
Argentina				Canada <i>(continued)</i>			
USD 91	MercadoLibre Inc	107,799	0.10	CAD 283	Shopify Inc	18,311	0.01
Total Argentina		107,799	0.10	CAD 8,086	Wheaton Precious Metals Corp	350,083	0.31
Australia				Total Canada			
AUD 4,630	Ampol Ltd	92,274	0.08			4,748,172	4.20
AUD 427	Aristocrat Leisure Ltd	10,988	0.01	Denmark			
AUD 5,126	Australia & New Zealand Banking Group Ltd	80,901	0.07	DKK 4,235	Novo Nordisk A/S	682,207	0.60
AUD 270	Brambles Ltd	2,590	0.00	DKK 3,883	Novozymes A/S	180,869	0.16
AUD 1,506	Coles Group Ltd	18,466	0.02	Total Denmark		863,076	0.76
AUD 6,202	Commonwealth Bank of Australia	413,951	0.37	Finland			
AUD 586	CSL Ltd	108,198	0.09	EUR 5,187	Kesko Oyj	97,618	0.09
AUD 2,069	Endeavour Group Ltd	8,690	0.01	EUR 8,040	Neste Oyj	309,288	0.27
AUD 13,166	IGO Ltd	133,212	0.12	EUR 3,316	Nokia Oyj	13,876	0.01
AUD 21,199	Insurance Australia Group Ltd	80,433	0.07	SEK 11,068	Nordea Bank Abp	120,196	0.11
AUD 33,380	Lottery Corp	113,986	0.10	Total Finland		540,978	0.48
AUD 1,597	Macquarie Group Ltd	188,818	0.17	France			
AUD 9,321	National Australia Bank Ltd	163,613	0.14	EUR 6,725	Alstom SA	200,446	0.18
AUD 11,987	QBE Insurance Group Ltd	125,033	0.11	EUR 6,023	AXA SA	177,584	0.16
AUD 871	Sonic Healthcare Ltd	20,623	0.02	EUR 1,238	BNP Paribas SA	77,960	0.07
AUD 2,706	Stockland REIT	7,259	0.01	EUR 3,724	Bouygues SA	124,974	0.11
AUD 14,922	Suncorp Group Ltd	133,994	0.12	EUR 206	Capgemini SE	39,005	0.03
AUD 16,204	Westpac Banking Corp	230,177	0.20	EUR 3,129	Carrefour SA	59,246	0.05
AUD 8,390	Woolworths Group Ltd	221,884	0.20	EUR 6,553	Credit Agricole SA	77,728	0.07
Total Australia		2,155,090	1.91	EUR 577	Edenred	38,614	0.03
Austria				EUR 585	Gecina SA REIT	62,260	0.06
EUR 143	Verbund AG	11,459	0.01	EUR 8,093	Getlink	137,563	0.12
Total Austria		11,459	0.01	EUR 222	Kering SA	122,457	0.11
Belgium				EUR 132	La Francaise des Jeux SAEM	5,190	0.00
EUR 507	KBC Group NV	35,356	0.03	EUR 1,306	L'Oreal SA	608,552	0.54
EUR 293	Ucb SA	25,957	0.02	EUR 504	Publicis Groupe SA	40,415	0.04
EUR 4,183	Umicore SA	116,784	0.11	EUR 2,396	Renault SA	100,850	0.09
Total Belgium		178,097	0.16	EUR 1,907	Sanofi	204,309	0.18
Bermuda				EUR 10,446	Schneider Electric SE	1,897,076	1.68
USD 730	Arch Capital Group Ltd	54,641	0.05	EUR 60	Societe Generale SA	1,558	0.00
USD 84	Everest Re Group Ltd	28,716	0.02	EUR 224	Sodexo SA	24,646	0.02
Total Bermuda		83,357	0.07	EUR 4,940	TotalEnergies SE	283,220	0.25
Canada				EUR 277	Worldline SA	10,124	0.01
CAD 8,379	Cameco Corp	262,720	0.23	Total France		4,293,777	3.80
CAD 8,455	Canadian National Railway Co	1,025,015	0.91	Germany			
CAD 10,315	Canadian Pacific Kansas City Ltd	834,086	0.74	EUR 176	adidas AG	34,137	0.03
CAD 275	Element Fleet Management Corp	4,194	0.00	EUR 728	Allianz SE	169,334	0.15
CAD 33,554	Enbridge Inc	1,248,592	1.10	EUR 1,732	Commerzbank AG	19,180	0.02
CAD 3,663	Franco-Nevada Corp	522,661	0.46	EUR 5,231	Deutsche Bank AG	54,890	0.05
CAD 479	GFL Environmental Inc	18,621	0.02	EUR 44,534	Deutsche Telekom AG	970,566	0.86
CAD 1,468	Keyera Corp	33,892	0.03	EUR 2,942	GEA Group AG	122,964	0.11
USD 446	Lululemon Athletica Inc	168,811	0.15	EUR 559	Henkel AG & Co KGaA	39,336	0.03
CAD 4,427	Parkland Corp	110,403	0.10	EUR 1,427	Henkel AG & Co KGaA—Preferred Stock	114,055	0.10
CAD 3,846	Pembina Pipeline Corp	121,055	0.11	EUR 659	MTU Aero Engines AG	170,683	0.15
CAD 383	Restaurant Brands International Inc	29,728	0.03	EUR 171	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	64,102	0.06
				EUR 3,222	Porsche Automobil Holding SE—Preferred Stock	193,899	0.17

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.86% (continued)				Common and Preferred Stocks - 96.86% (continued)			
Germany (continued)				Japan (continued)			
EUR 3,107	SAP SE	424,192	0.37	JPY 1,600	Kintetsu Group Holdings Co Ltd	55,173	0.05
EUR 377	Siemens AG	62,741	0.06	JPY 300	Kobayashi Pharmaceutical Co Ltd	16,233	0.01
EUR 390	Zalando SE	11,216	0.01	JPY 1,500	Kurita Water Industries Ltd	57,017	0.05
<b>Total Germany</b>		<b>2,451,295</b>	<b>2.17</b>	JPY 9,300	Mitsubishi UFJ Financial Group Inc	68,527	0.06
Hong Kong				JPY 7,000	MS&AD Insurance Group Holdings Inc	246,805	0.22
HKD 30,600	AIA Group Ltd	308,866	0.27	JPY 1,100	NEC Corp	53,008	0.05
HKD 5,435	Hang Seng Bank Ltd	77,330	0.07	JPY 5,200	NGK Insulators Ltd	61,665	0.06
HKD 28,508	Henderson Land Development Co Ltd	84,761	0.07	JPY 12,500	Nippon Telegraph & Telephone Corp	14,746	0.01
HKD 227,000	Hong Kong & China Gas Co Ltd	196,104	0.17	JPY 500	Nomura Holdings Inc	1,893	0.00
HKD 300	Hong Kong Exchanges & Clearing Ltd	11,301	0.01	JPY 11,400	NTT Data Corp	158,299	0.14
HKD 28,500	MTR Corp Ltd	130,924	0.12	JPY 13,300	Obayashi Corp	114,472	0.10
HKD 25,500	Power Assets Holdings Ltd	133,575	0.12	JPY 6,300	Odakyu Electric Railway Co Ltd	83,929	0.07
<b>Total Hong Kong</b>		<b>942,861</b>	<b>0.83</b>	JPY 900	Olympus Corp	14,110	0.01
Ireland				JPY 6,700	Ono Pharmaceutical Co Ltd	120,803	0.11
USD 2,596	Accenture PLC	801,074	0.71	JPY 600	Recruit Holdings Co Ltd	18,942	0.02
USD 384	AerCap Holdings NV	24,392	0.02	JPY 6,900	Sekisui Chemical Co Ltd	98,916	0.09
USD 4,615	Medtronic PLC	406,581	0.36	JPY 6,800	Sekisui House Ltd	136,696	0.12
<b>Total Ireland</b>		<b>1,232,047</b>	<b>1.09</b>	JPY 1,900	Seven & i Holdings Co Ltd	81,568	0.07
Isle Of Man				JPY 5,900	Shimizu Corp	37,159	0.03
GBP 451	GVC Holdings PLC	7,293	0.01	JPY 700	Shionogi & Co Ltd	29,398	0.03
<b>Total Isle Of Man</b>		<b>7,293</b>	<b>0.01</b>	JPY 1,300	Shiseido Co Ltd	58,400	0.05
Israel				JPY 1,400	SoftBank Group Corp	65,605	0.06
ILS 837	Bank Leumi Le-Israel BM	6,223	0.00	JPY 3,100	Sompo Holdings Inc	138,533	0.12
USD 1,036	Solaredge Technologies Inc	278,736	0.25	JPY 1,500	Sony Corp	135,359	0.12
<b>Total Israel</b>		<b>284,959</b>	<b>0.25</b>	JPY 2,900	Sumitomo Corp	61,016	0.05
Italy				JPY 2,000	Sumitomo Mitsui Financial Group Inc	85,225	0.08
EUR 6,352	Intesa Sanpaolo SpA	16,632	0.01	JPY 400	Suntory Beverage & Food Ltd	14,424	0.01
EUR 202	Nexi SpA	1,583	0.00	JPY 600	Suzuki Motor Corp	21,591	0.02
EUR 359	UniCredit SpA	8,329	0.01	JPY 600	Symex Corp	40,690	0.04
<b>Total Italy</b>		<b>26,544</b>	<b>0.02</b>	JPY 3,800	Takeda Pharmaceutical Co Ltd	119,020	0.11
Japan				JPY 4,100	Terumo Corp	129,409	0.11
JPY 11,900	Aeon Co Ltd	242,224	0.21	JPY 3,700	Tobu Railway Co Ltd	98,762	0.09
JPY 8,700	Astellas Pharma Inc	129,355	0.11	JPY 4,600	Tokio Marine Holdings Inc	105,504	0.09
JPY 2,500	Azbil Corp	78,372	0.07	JPY 8,758	Tokyo Electron Ltd	1,245,819	1.10
JPY 2,700	Central Japan Railway Co	337,372	0.30	JPY 10,200	Tokyu Corp	122,406	0.11
JPY 600	Chugai Pharmaceutical Co Ltd	16,962	0.02	JPY 2,700	TOTO Ltd	80,794	0.07
JPY 1,900	Dai-ichi Life Holdings Inc	35,993	0.03	JPY 12,200	Toyota Motor Corp	194,857	0.17
JPY 3,500	Daiichi Sankyo Co Ltd	110,181	0.10	JPY 700	USS Co Ltd	11,517	0.01
JPY 440	Daito Trust Construction Co Ltd	44,400	0.04	JPY 4,200	West Japan Railway Co	174,062	0.15
JPY 11,500	Daiwa House Industry Co Ltd	301,712	0.27	JPY 4,300	Yaskawa Electric Corp	195,848	0.17
JPY 8,403	Denso Corp	560,743	0.50	JPY 4,300	Z Holding Corp	10,306	0.01
JPY 3,100	Dentsu Group Inc	101,085	0.09	<b>Total Japan</b>		<b>7,196,435</b>	<b>6.36</b>
JPY 228	Eisai Co Ltd	15,339	0.01	Jersey			
JPY 300	Fujitsu Ltd	38,596	0.03	USD 3,917	Ferguson PLC	616,183	0.54
JPY 4,400	Hankyu Hanshin Holdings Inc	144,754	0.13	<b>Total Jersey</b>		<b>616,183</b>	<b>0.54</b>
JPY 4,100	Idemitsu Kosan Co Ltd	81,867	0.07	Netherlands			
JPY 61,800	JXTG Holdings Inc	211,395	0.19	EUR 5,825	ABN AMRO Bank NV	90,433	0.08
JPY 4,300	Kajima Corp	64,559	0.06	EUR 8	Adyen NV	13,841	0.01
JPY 2,500	Keisei Electric Railway Co Ltd	103,020	0.09	EUR 5,632	Aegon NV	28,449	0.02

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.86% (continued)				Common and Preferred Stocks - 96.86% (continued)			
Netherlands (continued)				Sweden (continued)			
EUR 3,510	Akzo Nobel NV	286,134	0.25	SEK 9,731	Skandinaviska Enskilda Banken AB	107,344	0.09
EUR 702	ASML Holding NV	507,780	0.45	SEK 6,355	Svenska Handelsbanken AB	53,152	0.05
EUR 2,187	Heineken Holding NV	190,046	0.17	SEK 1,375	Swedbank AB	23,149	0.02
EUR 16,454	ING Groep NV	221,483	0.20	SEK 894	Volvo AB	19,004	0.02
EUR 5,757	Koninklijke Ahold Delhaize NV	196,341	0.17				
EUR 1,369	Koninklijke Philips NV	29,585	0.03	Total Sweden		705,390	0.62
EUR 3,360	NN Group NV	124,306	0.11	Switzerland			
EUR 725	Prosus NV	53,082	0.05	USD 1,869	Chubb Ltd	359,895	0.32
Total Netherlands		1,741,480	1.54	CHF 537	Cie Financiere Richemont SA	91,026	0.08
New Zealand				CHF 107	Givaudan SA	354,613	0.31
NZD 8,619	Fisher & Paykel Healthcare Corp Ltd	129,371	0.11	CHF 404	Julius Baer Group Ltd	25,442	0.02
NZD 14,116	Mercury NZ Ltd	56,213	0.05	CHF 3,286	Logitech International SA	195,548	0.17
NZD 25,651	Meridian Energy Ltd	88,004	0.08	CHF 4,082	Novartis AG	410,641	0.36
NZD 23,593	Spark New Zealand Ltd	73,572	0.07	CHF 1,742	Roche Holding AG	532,540	0.47
Total New Zealand		347,160	0.31	CHF 86	Sika AG	24,580	0.02
Norway				CHF 152	Sonova Holding AG	40,470	0.04
NOK 2,834	DNB Bank ASA	53,090	0.05	CHF 26	Swiss Life Holding AG	15,199	0.01
NOK 9,969	Equinor ASA	290,410	0.25	CHF 1,396	Swiss Re AG	140,497	0.13
NOK 1,918	Kongsberg Gruppen ASA	87,401	0.08	CHF 480	Swisscom AG	299,272	0.27
NOK 7,685	Mowi ASA	122,087	0.11	CHF 5,042	UBS Group AG	101,978	0.09
NOK 1,343	Salmar ASA	54,266	0.05	CHF 1,155	Zurich Insurance Group AG	548,549	0.49
Total Norway		607,254	0.54	Total Switzerland		3,140,250	2.78
Portugal				United Kingdom			
EUR 10,190	Galp Energia SGPS SA	119,178	0.10	GBP 2,945	3i Group PLC	72,954	0.07
EUR 2,327	Jeronimo Martins SGPS SA	64,078	0.06	GBP 1,800	abrdn PLC	4,993	0.00
Total Portugal		183,256	0.16	USD 392	Aon PLC	135,319	0.12
Singapore				GBP 627	Ashtead Group PLC	43,396	0.04
SGD 8,200	Singapore Technologies Engineering Ltd	22,297	0.02	GBP 2,476	Astrazeneca PLC	354,953	0.31
SGD 82,927	Singapore Telecommunications Ltd	153,189	0.13	GBP 3,831	Aviva PLC	19,248	0.02
Total Singapore		175,486	0.15	GBP 38,295	Barclays PLC	74,675	0.07
Spain				GBP 21,092	Barratt Developments PLC	110,881	0.10
EUR 482	Acciona SA	81,719	0.07	GBP 2,063	Berkeley Group Holdings PLC	102,892	0.09
EUR 4,018	ACS Actividades de Construccion y Servicios SA	141,022	0.12	GBP 15,795	British Land Co PLC REIT	60,805	0.05
EUR 237	Amadeus IT Group SA	18,022	0.02	GBP 10,525	BT Group PLC	16,372	0.01
EUR 39,399	Banco Bilbao Vizcaya Argentaria SA	302,266	0.27	GBP 2,179	Bunzl PLC	83,081	0.07
EUR 31,736	CaixaBank SA	131,121	0.12	GBP 1,977	Burberry Group PLC	53,285	0.05
EUR 5,268	EDP Renovaveis SA	105,148	0.09	USD 3,300	Coca-Cola European Partners PLC	212,619	0.19
EUR 561	Industria de Diseno Textil SA	21,703	0.02	GBP 2,045	Compass Group PLC	57,250	0.05
EUR 31,941	Telefonica SA	129,494	0.11	GBP 927	Experian PLC	35,568	0.03
Total Spain		930,495	0.82	GBP 7,778	GSK PLC	137,333	0.12
Sweden				GBP 47,149	HSBC Holdings PLC	372,665	0.33
SEK 5,718	Hennes & Mauritz AB	98,031	0.09	GBP 1,158	Imperial Brands PLC	25,595	0.02
SEK 886	Holmen AB	31,777	0.03	GBP 1,971	Informa PLC	18,192	0.02
SEK 783	Industrivarden AB	21,660	0.02	GBP 1,102	J Sainsbury PLC	3,769	0.00
SEK 2,316	Indutrade AB	52,082	0.04	GBP 3,862	Johnson Matthey PLC	85,728	0.08
SEK 916	Investor AB	18,288	0.01	GBP 664	Kingfisher PLC	1,956	0.00
SEK 29,630	Nibe Industrier AB	280,903	0.25	GBP 2,460	Land Securities Group PLC REIT	17,958	0.02
				GBP 12,257	Legal & General Group PLC	35,420	0.03
				USD 1,095	Liberty Global PLC	19,458	0.02
				GBP 84,609	Lloyds Banking Group PLC	46,889	0.04



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.86% (continued)				Common and Preferred Stocks - 96.86% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 689	London Stock Exchange Group PLC	73,283	0.07	USD 1,387	Baker Hughes a GE Co	43,843	0.04
GBP 1,991	M&G PLC	4,845	0.00	USD 6,007	Ball Corp	349,667	0.31
GBP 19,676	NatWest Group PLC	60,236	0.05	USD 16,703	Bank of America Corp	479,209	0.42
GBP 1,627	Pearson PLC	17,003	0.02	USD 1,690	Bank of New York Mellon Corp	75,239	0.07
GBP 6,183	Persimmon PLC	80,612	0.07	USD 566	Becton Dickinson and Co	149,430	0.13
GBP 1,556	Prudential PLC	21,929	0.02	USD 1,812	Best Buy Co Inc	148,493	0.13
GBP 2,561	Reckitt Benckiser Group PLC	192,491	0.17	USD 569	Biogen Inc	162,080	0.14
GBP 6,746	RELX PLC	224,791	0.20	USD 263	BlackRock Inc	181,770	0.16
GBP 31,157	Rolls-Royce Holdings PLC	59,833	0.05	USD 169	Blackstone Group Inc	15,712	0.01
GBP 4,006	Segro PLC REIT	36,507	0.03	USD 909	Block Inc	60,512	0.05
GBP 4,536	Severn Trent PLC	147,977	0.13	USD 97	Booking Holdings Inc	261,932	0.23
GBP 10,734	Standard Chartered PLC	93,207	0.08	USD 577	Booz Allen Hamilton Holding Corp	64,393	0.06
GBP 75,510	Tesco PLC	238,463	0.21	USD 3,755	BorgWarner Inc	183,657	0.16
GBP 3,865	Unilever PLC	201,342	0.18	USD 293	Boston Properties Inc REIT	16,874	0.02
GBP 12,754	United Utilities Group PLC	155,922	0.14	USD 7,878	Boston Scientific Corp	426,121	0.38
GBP 15,667	Wpp PLC	164,007	0.15	USD 7,501	Bristol-Myers Squibb Co	479,689	0.42
<b>Total United Kingdom</b>		<b>3,975,702</b>	<b>3.52</b>	USD 145	Broadcom Inc	125,777	0.11
United States				USD 362	Broadridge Financial Solutions Inc	59,958	0.05
USD 3,854	AbbVie Inc	519,249	0.46	USD 1,370	Capital One Financial Corp	149,837	0.13
USD 1,630	Adobe Inc	797,054	0.70	USD 253	Cardinal Health Inc	23,926	0.02
USD 64	Advance Auto Parts Inc	4,499	0.00	USD 970	Carlisle Cos Inc	248,834	0.22
USD 2,512	Advanced Micro Devices Inc	286,142	0.25	USD 2,806	Carlyle Group Inc	89,652	0.08
USD 2,000	AECOM	169,380	0.15	USD 179	Caterpillar Inc	44,043	0.04
USD 7,924	Aflac Inc	553,095	0.49	USD 5,539	Cbre Group Inc	447,053	0.40
USD 1,431	Agilent Technologies Inc	172,078	0.15	USD 1,303	Centene Corp	87,887	0.08
USD 2,959	Alexandria Real Estate Equities Inc REIT	335,817	0.30	USD 2,601	Charles Schwab Corp	147,425	0.13
USD 986	Allstate Corp	107,513	0.10	USD 1,372	Cheniere Energy Inc	209,038	0.18
USD 14,425	Alphabet Inc	1,744,992	1.54	USD 66	Chipotle Mexican Grill Inc	141,174	0.12
USD 11,271	Alphabet Inc	1,349,139	1.19	USD 338	Church & Dwight Co Inc	33,878	0.03
USD 4,629	Altria Group Inc	209,694	0.19	USD 1,475	Cigna Corp	413,885	0.37
USD 18,684	Amazon.com Inc	2,435,646	2.15	USD 416	Cincinnati Financial Corp	40,485	0.04
USD 2,616	American Express Co	455,707	0.40	USD 42,959	Cisco Systems Inc	2,222,699	1.97
USD 15	American Financial Group Inc	1,781	0.00	USD 5,079	Citigroup Inc	233,837	0.21
USD 2,640	American International Group Inc	151,906	0.13	USD 337	Citizens Financial Group Inc	8,789	0.01
USD 3,678	American Water Works Co Inc	525,035	0.46	USD 369	Cloudflare Inc	24,122	0.02
USD 277	Ameriprise Financial Inc	92,008	0.08	USD 558	CME Group Inc	103,392	0.09
USD 1,184	AmerisourceBergen Corp	227,837	0.20	USD 7,322	Coca-Cola Co	440,931	0.39
USD 1,245	Amgen Inc	276,415	0.24	USD 356	Cognizant Technology Solutions Corp	23,240	0.02
USD 590	Analog Devices Inc	114,938	0.10	USD 190	Coinbase Global Inc	13,595	0.01
USD 4,463	Annaly Capital Management Inc	89,305	0.08	USD 3,617	Colgate-Palmolive Co	278,654	0.25
USD 1,069	Anthem Inc	474,946	0.42	USD 9,633	Comcast Corp	400,251	0.35
USD 253	Apollo Global Management Inc	19,433	0.02	USD 190	CoStar Group Inc	16,910	0.02
USD 32,201	Apple Inc	6,246,028	5.52	USD 1,397	Costco Wholesale Corp	752,117	0.67
USD 1,361	Applied Materials Inc	196,719	0.17	USD 115	Crowdstrike Holdings Inc	16,890	0.02
USD 500	Ares Management Corp	48,175	0.04	USD 625	Crown Castle International Corp REIT	71,213	0.06
USD 84	Assurant Inc	10,560	0.01	USD 20,050	CSX Corp	683,705	0.60
USD 13,430	AT&T Inc	214,209	0.19	USD 4,642	CVS Health Corp	320,901	0.28
USD 1,503	Autodesk Inc	307,529	0.27	USD 1,991	Danaher Corp	477,840	0.42
USD 1,691	Automatic Data Processing Inc	371,665	0.33	USD 324	DaVita Inc	32,552	0.03
USD 26	AutoZone Inc	64,827	0.06	USD 237	Deere & Co	96,030	0.09
USD 2,629	AvalonBay Communities Inc REIT	497,591	0.44	USD 1,227	Dell Technologies	66,393	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.86% (continued)				Common and Preferred Stocks - 96.86% (continued)			
United States (continued)				United States (continued)			
USD 389	Dexcom Inc	49,990	0.04	USD 6,945	JPMorgan Chase & Co	1,010,081	0.89
USD 329	Dollar General Corp	55,858	0.05	USD 6,618	Juniper Networks Inc	207,342	0.18
USD 56	Dollar Tree Inc	8,036	0.01	USD 4,600	KeyCorp	42,504	0.04
USD 1,730	eBay Inc	77,314	0.07	USD 408	Keysight Technologies Inc	68,320	0.06
USD 1,728	Ecolab Inc	322,600	0.29	USD 463	KKR & Co Inc	25,928	0.02
USD 1,162	Edwards Lifesciences Corp	109,611	0.10	USD 140	KLA Corp	67,903	0.06
USD 59	Electronic Arts Inc	7,652	0.01	USD 2,615	Kroger Co	122,905	0.11
USD 1,442	Eli Lilly & Co	676,269	0.60	USD 427	L3Harris Technologies Inc	83,594	0.07
USD 2,452	Enphase Energy Inc	410,661	0.36	USD 408	Laboratory Corp of America Holdings	98,463	0.09
USD 2,756	Entegris Inc	305,420	0.27	USD 144	Lam Research Corp	92,572	0.08
USD 421	Equitable Holdings Inc	11,434	0.01	USD 578	Lennox International Inc	188,468	0.17
USD 253	Equity Residential REIT	16,690	0.01	USD 24	Live Nation Entertainment Inc	2,187	0.00
USD 4,682	Essential Utilities Inc	186,859	0.17	USD 4,845	LKQ Corp	282,318	0.25
USD 1,449	Estee Lauder Cos Inc	284,555	0.25	USD 1,204	Lowe's Cos Inc	271,743	0.24
USD 645	Etsy Inc	54,573	0.05	USD 227	LPL Financial Holdings Inc	49,357	0.04
USD 3,311	Eversource Energy	234,816	0.21	USD 6,407	Lucid Group Inc	44,144	0.04
USD 142	Expedia Group Inc	15,533	0.01	USD 698	Marsh & McLennan Cos Inc	131,280	0.12
USD 4,189	Facebook Inc	1,202,159	1.06	USD 2,505	Mastercard Inc	985,216	0.87
USD 359	Fidelity National Information Services Inc	19,637	0.02	USD 2,462	McDonald's Corp	734,685	0.65
USD 3,460	Fifth Third Bancorp	90,687	0.08	USD 503	McKesson Corp	214,937	0.19
USD 1,849	First Solar Inc	351,476	0.31	USD 6,884	Merck & Co Inc	794,345	0.70
USD 960	Fiserv Inc	121,104	0.11	USD 6,403	MetLife Inc	361,962	0.32
USD 1,362	FMC Corp	142,111	0.13	USD 14,636	Microsoft Corp	4,984,143	4.41
USD 7,355	Ford Motor Co	111,281	0.10	USD 159	Moderna Inc	19,319	0.02
USD 505	Franklin Resources Inc	13,489	0.01	USD 42	Molina Healthcare Inc	12,652	0.01
USD 1,863	GE HealthCare Technologies Inc	151,350	0.13	USD 56	MongoDB Inc	23,015	0.02
USD 8,278	General Electric Co	909,338	0.80	USD 917	Monster Beverage Corp	52,672	0.05
USD 763	General Motors Co	29,421	0.03	USD 784	Moody's Corp	272,612	0.24
USD 2,822	Gilead Sciences Inc	217,492	0.19	USD 3,091	Morgan Stanley	263,971	0.23
USD 554	Global Payments Inc	54,580	0.05	USD 189	MSCI Inc	88,696	0.08
USD 1,135	Goldman Sachs Group Inc	366,083	0.32	USD 1,169	Nasdaq Inc	58,275	0.05
USD 55	Hasbro Inc	3,562	0.00	USD 741	Netflix Inc	326,403	0.29
USD 237	HEICO Corp	41,935	0.04	USD 1,181	News Corp	23,030	0.02
USD 124	HEICO Corp	17,434	0.02	USD 4,273	Nika Inc	471,611	0.42
USD 126	Henry Schein Inc	10,219	0.01	USD 1,371	Norfolk Southern Corp	310,888	0.27
USD 23,638	Hewlett Packard Enterprise Co	397,118	0.35	USD 934	Northern Trust Corp	69,247	0.06
USD 1,532	Hologic Inc	124,046	0.11	USD 716	NortonLifeLock Inc	13,282	0.01
USD 2,552	Home Depot Inc	792,753	0.70	USD 4,464	Nvidia Corp	1,888,361	1.67
USD 5,920	HP Inc	181,803	0.16	USD 1,637	Omnicom Group Inc	155,761	0.14
USD 502	Humana Inc	224,459	0.20	USD 4,425	Oracle Corp	526,973	0.47
USD 482	IDEXX Laboratories Inc	242,075	0.21	USD 667	Palo Alto Networks Inc	170,425	0.15
USD 46	Illumina Inc	8,625	0.01	USD 2,652	PayPal Holdings Inc	176,968	0.16
USD 71	Insulet Corp	20,472	0.02	USD 227	PerkinElmer Inc	26,965	0.02
USD 334	Intel Corp	11,169	0.01	USD 12,302	Pfizer Inc	451,237	0.40
USD 3,177	International Business Machines Corp	425,114	0.38	USD 4,654	Philip Morris International Inc	454,323	0.40
USD 627	Interpublic Group of Cos Inc	24,190	0.02	USD 10,240	Plug Power Inc	106,394	0.09
USD 916	Intuit Inc	419,702	0.37	USD 1,053	PNC Financial Services Group Inc	132,625	0.12
USD 2,115	Invesco Ltd	35,553	0.03	USD 2,344	Principal Financial Group Inc	177,769	0.16
USD 493	IQVIA Holdings Inc	110,812	0.10	USD 3,412	Procter & Gamble Co	517,737	0.46
USD 4,134	Iron Mountain Inc	234,894	0.21	USD 1,027	Progressive Corp	135,944	0.12
USD 4,105	Johnson & Johnson	679,460	0.60	USD 4,439	Prologis Inc REIT	544,355	0.48
				USD 4,733	Prudential Financial Inc	417,545	0.37

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.86% (continued)				Common and Preferred Stocks - 96.86% (continued)			
United States (continued)				United States (continued)			
USD 84	PTC Inc	11,953	0.01	USD 2,011	UnitedHealth Group Inc	966,567	0.85
USD 2,272	Qualcomm Inc	270,459	0.24	USD 2,275	US Bancorp	75,166	0.07
USD 15	Quest Diagnostics Inc	2,108	0.00	USD 84	Veeva Systems Inc	16,609	0.01
USD 271	Regeneron Pharmaceuticals Inc	194,724	0.17	USD 9,946	Verizon Communications Inc	369,892	0.33
USD 1,305	Regions Financial Corp	23,255	0.02	USD 163	Vertex Pharmaceuticals Inc	57,361	0.05
USD 1,000	Reliance Steel & Aluminum Co	271,590	0.24	USD 253	VF Corp	4,830	0.00
USD 42	ResMed Inc	9,177	0.01	USD 2,767	ViacomCBS Inc	44,023	0.04
USD 750	Roblox Corp	30,225	0.03	USD 4,503	Visa Inc	1,069,372	0.95
USD 267	Ross Stores Inc	29,939	0.03	USD 259	W R Berkley Corp	15,426	0.01
USD 1,222	S&P Global Inc	489,888	0.43	USD 4,207	Walgreens Boots Alliance Inc	119,857	0.11
USD 2,057	salesforce.com Inc	434,562	0.38	USD 4,534	Walt Disney Co	404,796	0.36
USD 192	SBA Communications Corp REIT	44,498	0.04	USD 3,800	Warner Bros Discovery Inc	47,652	0.04
USD 9,037	Schlumberger Ltd	443,897	0.39	USD 295	Waters Corp	78,629	0.07
USD 159	ServiceNow Inc	89,353	0.08	USD 313	Workday Inc	70,704	0.06
USD 1,471	Sherwin-Williams Co	390,580	0.35	USD 252	WW Grainger Inc	198,725	0.18
USD 340	Simon Property Group Inc REIT	39,263	0.03	USD 3,592	Xylem Inc	404,531	0.36
USD 4,391	Snap Inc	51,989	0.05	USD 377	Yum! Brands Inc	52,233	0.05
USD 315	Snowflake Inc	55,434	0.05	USD 391	Zimmer Biomet Holdings Inc	56,930	0.05
USD 188	Splunk Inc	19,945	0.02	USD 7	Zoetis Inc	1,205	0.00
USD 1,703	Starbucks Corp	168,699	0.15	USD 641	Zoom Video Communications Inc	43,511	0.04
USD 864	Stryker Corp	263,598	0.23	<b>Total United States</b>		<b>71,994,655</b>	<b>63.66</b>
USD 5,134	Sysco Corp	380,943	0.34	<b>Total Common and Preferred Stocks</b>		<b>109,540,550</b>	<b>96.86</b>
USD 449	T Rowe Price Group Inc	50,297	0.04	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>109,540,550</b>	<b>96.86</b>
USD 1,942	Target Corp	256,150	0.23	Other transferable securities			
USD 8,178	Tesla Inc	2,140,755	1.89	Common and Preferred Stocks - 0.45%			
USD 109	Texas Pacific Land Corp	143,499	0.13	Denmark			
USD 515	Thermo Fisher Scientific Inc	268,701	0.24	DKK 19,240	Vestas Wind Systems As	511,555	0.45
USD 3,767	TJX Cos Inc	319,404	0.28	<b>Total Denmark</b>		<b>511,555</b>	<b>0.45</b>
USD 1,943	T-Mobile US Inc	269,883	0.24	<b>Total Common and Preferred Stocks</b>		<b>511,555</b>	<b>0.45</b>
USD 274	Trade Desk Inc	21,158	0.02	<b>Total Other transferable securities</b>		<b>511,555</b>	<b>0.45</b>
USD 375	TransDigm Group Inc	335,314	0.30	<b>TOTAL INVESTMENTS</b>		<b>110,052,105</b>	<b>97.31</b>
USD 870	Travelers Cos Inc	151,084	0.13				
USD 714	Truist Financial Corp	21,670	0.02				
USD 1,045	UDR Inc REIT	44,893	0.04				
USD 167	United Rentals Inc	74,377	0.07				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 2.12%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold GBP, due 05/07/23	Westpac Banking Corporation	97,000	57,584	94	0.00
Bought GBP / Sold AUD, due 05/07/23	BNP Paribas SA	1,506,754	2,871,000	4,531	0.01
Bought GBP / Sold CHF, due 05/07/23	BNP Paribas SA	1,983,229	2,225,000	34,374	0.03
Bought GBP / Sold CHF, due 05/07/23	Westpac Banking Corporation	91,191	103,000	807	0.00
Bought GBP / Sold DKK, due 05/07/23	BNP Paribas SA	996,159	8,576,000	9,884	0.01
Bought GBP / Sold DKK, due 05/07/23	Westpac Banking Corporation	47,084	407,000	225	0.00
Bought GBP / Sold EUR, due 05/07/23	Merrill Lynch International	7,297,825	8,443,000	66,780	0.06

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 2.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold EUR, due 05/07/23	Westpac Banking Corporation	161,834	188,000	641	0.00
Bought GBP / Sold HKD, due 05/07/23	Barclays Bank PLC	692,240	6,702,000	24,863	0.02
Bought GBP / Sold HKD, due 05/07/23	Westpac Banking Corporation	41,543	403,000	1,391	0.00
Bought GBP / Sold ILS, due 05/07/23	Barclays Bank PLC	7,202	33,000	264	0.00
Bought GBP / Sold JPY, due 05/07/23	Barclays Bank PLC	200,710	36,135,000	5,164	0.00
Bought GBP / Sold JPY, due 05/07/23	Merrill Lynch International	4,683,852	806,379,000	375,693	0.33
Bought GBP / Sold JPY, due 05/07/23	Westpac Banking Corporation	693,509	119,923,000	51,977	0.05
Bought GBP / Sold NZD, due 05/07/23	Barclays Bank PLC	231,658	477,000	2,285	0.00
Bought GBP / Sold SEK, due 05/07/23	BNP Paribas SA	566,119	7,641,000	12,321	0.01
Bought GBP / Sold SGD, due 05/07/23	Barclays Bank PLC	129,650	217,000	4,487	0.00
Bought GBP / Sold USD, due 05/07/23	Barclays Bank PLC	3,063,214	3,891,000	3,419	0.00
Bought GBP / Sold USD, due 05/07/23	BNP Paribas SA	558,366	708,000	1,877	0.00
Bought GBP / Sold USD, due 05/07/23	HSBC Bank PLC	16,939,401	20,944,333	591,587	0.52
Bought GBP / Sold USD, due 05/07/23	Standard Chartered Bank	16,932,240	20,944,334	582,482	0.52
Bought GBP / Sold USD, due 05/07/23	State Street Bank London	97,431	121,000	2,869	0.00
Bought GBP / Sold USD, due 05/07/23	Westpac Banking Corporation	19,793,148	24,517,333	646,699	0.58
Bought GBP / Sold USD, due 02/08/23	Barclays Bank PLC	176,693	223,000	1,683	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>2,426,397</b>	<b>2.14</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold AUD, due 05/07/23	Westpac Banking Corporation	67,391	129,000	(191)	(0.00)
Bought GBP / Sold CAD, due 05/07/23	Barclays Bank PLC	3,308,168	5,577,000	(8,781)	(0.01)
Bought GBP / Sold CHF, due 05/07/23	Barclays Bank PLC	40,219	46,000	(283)	(0.00)
Bought GBP / Sold EUR, due 05/07/23	Barclays Bank PLC	331,324	387,000	(988)	(0.00)
Bought GBP / Sold EUR, due 05/07/23	BNP Paribas SA	55,667	65,000	(143)	(0.00)
Bought GBP / Sold NOK, due 05/07/23	BNP Paribas SA	387,282	5,382,000	(9,984)	(0.01)
Bought USD / Sold GBP, due 05/07/23	Westpac Banking Corporation	114,000	91,911	(2,851)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(23,221)</b>	<b>(0.02)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>2,403,176</b>	<b>2.12</b>

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/09/23	USD	4	897,650	16,463	0.02
TOPIX INDEX FUTURE, due 07/09/23	JPY	1	158,301	2,179	0.00
<b>Unrealised Gain on Futures Contracts</b>			<b>1,055,951</b>	<b>18,642</b>	<b>0.02</b>
<b>Total Futures Contracts</b>			<b>1,055,951</b>	<b>18,642</b>	<b>0.02</b>
<b>Other Net Assets/(Liabilities)</b>				<b>625,880</b>	<b>0.55</b>
<b>TOTAL NET ASSETS</b>				<b>113,099,803</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 42,381 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 100.57%				Common and Preferred Stocks - 100.57% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 4	MercadoLibre Inc	4,738	0.03	USD 824	American Water Works Co Inc	117,626	0.70
Total Argentina		4,738	0.03	USD 21	Ameriprise Financial Inc	6,975	0.04
Bermuda				USD 274	AmerisourceBergen Corp	52,726	0.32
USD 89	Arch Capital Group Ltd	6,662	0.04	USD 240	Amgen Inc	53,285	0.32
USD 22	Everest Re Group Ltd	7,521	0.04	USD 373	Analog Devices Inc	72,664	0.44
Total Bermuda		14,183	0.08	USD 955	Annaly Capital Management Inc	19,110	0.11
Canada				USD 226	Anthem Inc	100,410	0.60
USD 60	Lululemon Athletica Inc	22,710	0.14	USD 201	Apollo Global Management Inc	15,439	0.09
USD 1,007	Waste Connections Inc	143,931	0.86	USD 6,998	Apple Inc	1,357,402	8.13
Total Canada		166,641	1.00	USD 378	Applied Materials Inc	54,636	0.33
Ireland				USD 372	Aramark	16,015	0.10
USD 410	Accenture PLC	126,518	0.76	USD 4,780	AT&T Inc	76,241	0.46
USD 890	Medtronic PLC	78,409	0.47	USD 254	Autodesk Inc	51,971	0.31
Total Ireland		204,927	1.23	USD 161	Automatic Data Processing Inc	35,386	0.21
Israel				USD 4	AutoZone Inc	9,973	0.06
USD 225	Solaredge Technologies Inc	60,536	0.36	USD 597	AvalonBay Communities Inc REIT	112,994	0.68
Total Israel		60,536	0.36	USD 2,274	Baker Hughes a GE Co	71,881	0.43
Jersey				USD 1,367	Ball Corp	79,573	0.48
USD 502	Ferguson PLC	78,970	0.47	USD 4,639	Bank of America Corp	133,093	0.80
Total Jersey		78,970	0.47	USD 558	Bank of New York Mellon Corp	24,842	0.15
Switzerland				USD 196	Baxter International Inc	8,930	0.05
USD 338	Chubb Ltd	65,085	0.39	USD 250	Becton Dickinson and Co	66,002	0.40
Total Switzerland		65,085	0.39	USD 105	Best Buy Co Inc	8,605	0.05
United Kingdom				USD 92	Biogen Inc	26,206	0.16
USD 222	Aon PLC	76,634	0.46	USD 47	BlackRock Inc	32,484	0.19
USD 646	Liberty Global PLC	10,892	0.07	USD 68	Blackstone Group Inc	6,322	0.04
USD 604	Liberty Global PLC	10,733	0.06	USD 130	Block Inc	8,654	0.05
Total United Kingdom		98,259	0.59	USD 23	Booking Holdings Inc	62,108	0.37
United States				USD 221	Booz Allen Hamilton Holding Corp	24,664	0.15
USD 428	Abbott Laboratories	46,661	0.28	USD 997	BorgWarner Inc	48,763	0.29
USD 920	AbbVie Inc	123,952	0.74	USD 1,071	Boston Scientific Corp	57,930	0.35
USD 191	Activision Blizzard Inc	16,101	0.10	USD 1,166	Bristol-Myers Squibb Co	74,566	0.45
USD 279	Adobe Inc	136,428	0.82	USD 45	Broadcom Inc	39,034	0.23
USD 74	Advance Auto Parts Inc	5,202	0.03	USD 119	Broadridge Financial Solutions Inc	19,710	0.12
USD 633	Advanced Micro Devices Inc	72,105	0.43	USD 200	Brown-Forman Corp	13,356	0.08
USD 524	AECOM	44,378	0.27	USD 77	Cadence Design Systems Inc	18,058	0.11
USD 352	Aflac Inc	24,570	0.15	USD 154	Capital One Financial Corp	16,843	0.10
USD 256	Agilent Technologies Inc	30,784	0.18	USD 138	Cardinal Health Inc	13,051	0.08
USD 214	Akamai Technologies Inc	19,232	0.12	USD 220	Carlisle Cos Inc	56,437	0.34
USD 135	Albemarle Corp	30,117	0.18	USD 124	Caterpillar Inc	30,510	0.18
USD 658	Alexandria Real Estate Equities Inc REIT	74,676	0.45	USD 17	Cboe Global Markets Inc	2,346	0.01
USD 91	Allstate Corp	9,923	0.06	USD 615	Cbre Group Inc	49,637	0.30
USD 8	Alnylam Pharmaceuticals Inc	1,520	0.01	USD 67	Centene Corp	4,519	0.03
USD 4,964	Alphabet Inc	600,495	3.60	USD 39	Charles River Laboratories International Inc	8,200	0.05
USD 478	Alphabet Inc	57,217	0.34	USD 559	Charles Schwab Corp	31,684	0.19
USD 1,191	Altria Group Inc	53,952	0.32	USD 263	Cheniere Energy Inc	40,071	0.24
USD 4,191	Amazon.com Inc	546,339	3.27	USD 158	Chevron Corp	24,861	0.15
USD 359	American Express Co	62,538	0.37	USD 14	Chipotle Mexican Grill Inc	29,946	0.18
USD 463	American International Group Inc	26,641	0.16	USD 36	Church & Dwight Co Inc	3,608	0.02
USD 88	American Tower Corp REIT	17,067	0.10	USD 209	Cigna Corp	58,645	0.35
				USD 5,239	Cisco Systems Inc	271,066	1.62
				USD 1,058	Citigroup Inc	48,710	0.29

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 100.57% (continued)				Common and Preferred Stocks - 100.57% (continued)			
United States (continued)				United States (continued)			
USD 367	Citizens Financial Group Inc	9,571	0.06	USD 26	GoDaddy Inc	1,953	0.01
USD 82	CME Group Inc	15,194	0.09	USD 205	Goldman Sachs Group Inc	66,121	0.40
USD 2,630	Coca-Cola Co	158,379	0.95	USD 68	HEICO Corp	12,032	0.07
USD 380	Cognizant Technology Solutions Corp	24,806	0.15	USD 48	Henry Schein Inc	3,893	0.02
USD 570	Colgate-Palmolive Co	43,913	0.26	USD 22	Hershey Co	5,493	0.03
USD 1,796	Comcast Corp	74,624	0.45	USD 5,498	Hewlett Packard Enterprise Co	92,366	0.55
USD 436	Corteva Inc	24,983	0.15	USD 161	Hippo Parent Corp	7,182	0.04
USD 90	CoStar Group Inc	8,010	0.05	USD 164	Hologic Inc	13,279	0.08
USD 221	Costco Wholesale Corp	118,982	0.71	USD 514	Home Depot Inc	159,669	0.96
USD 174	Crown Castle International Corp REIT	19,826	0.12	USD 612	Host Hotels & Resorts Inc	10,300	0.06
USD 8,829	CSX Corp	301,069	1.80	USD 305	Howmet Aerospace Inc	15,116	0.09
USD 174	Cummins Inc	42,658	0.26	USD 588	HP Inc	18,057	0.11
USD 850	CVS Health Corp	58,760	0.35	USD 74	Humana Inc	33,088	0.20
USD 205	Danaher Corp	49,200	0.29	USD 137	Huntington Bancshares Inc	1,477	0.01
USD 100	Deere & Co	40,519	0.24	USD 122	IDEX Corp	26,262	0.16
USD 308	Dell Technologies	16,666	0.10	USD 39	IDEXX Laboratories Inc	19,587	0.12
USD 54	Devon Energy Corp	2,610	0.02	USD 76	Illumina Inc	14,249	0.09
USD 87	Dexcom Inc	11,180	0.07	USD 7	Insulet Corp	2,018	0.01
USD 8	Dollar General Corp	1,358	0.01	USD 1,459	Intel Corp	48,789	0.29
USD 125	Dollar Tree Inc	17,937	0.11	USD 29	Intercontinental Exchange Inc	3,279	0.02
USD 200	eBay Inc	8,938	0.05	USD 589	International Business Machines Corp	78,814	0.47
USD 322	Ecolab Inc	60,114	0.36	USD 362	Interpublic Group of Cos Inc	13,966	0.08
USD 274	Edison International	19,029	0.11	USD 134	Intuit Inc	61,397	0.37
USD 152	Edwards Lifesciences Corp	14,338	0.09	USD 43	Intuitive Surgical Inc	14,703	0.09
USD 47	Electronic Arts Inc	6,096	0.04	USD 742	Invesco Ltd	12,473	0.07
USD 288	Eli Lilly & Co	135,066	0.81	USD 70	IQVIA Holdings Inc	15,734	0.09
USD 347	Enphase Energy Inc	58,116	0.35	USD 451	Iron Mountain Inc	25,626	0.15
USD 647	Entegris Inc	71,701	0.43	USD 21	Jack Henry & Associates Inc	3,514	0.02
USD 86	EQT Corp	3,537	0.02	USD 1,385	Johnson & Johnson	229,245	1.37
USD 692	Equitable Holdings Inc	18,795	0.11	USD 1,490	JPMorgan Chase & Co	216,706	1.30
USD 1,046	Essential Utilities Inc	41,746	0.25	USD 1,391	Juniper Networks Inc	43,580	0.26
USD 53	Essex Property Trust Inc	12,418	0.07	USD 1,304	Keurig Dr Pepper Inc	40,776	0.24
USD 96	Estee Lauder Cos Inc	18,852	0.11	USD 711	KeyCorp	6,570	0.04
USD 42	Etsy Inc	3,554	0.02	USD 133	Keysight Technologies Inc	22,271	0.13
USD 1,466	Eversource Energy	103,969	0.62	USD 1,445	Kimco Realty Corp REIT	28,495	0.17
USD 73	Expedia Group Inc	7,985	0.05	USD 74	KKR & Co Inc	4,144	0.02
USD 563	Exxon Mobil Corp	60,382	0.36	USD 5	KLA Corp	2,425	0.01
USD 977	Facebook Inc	280,379	1.68	USD 750	Kroger Co	35,250	0.21
USD 11	Fair Isaac Corp	8,901	0.05	USD 329	L3Harris Technologies Inc	64,408	0.39
USD 166	Fidelity National Information Services Inc	9,080	0.05	USD 94	Lam Research Corp	60,429	0.36
USD 112	Fifth Third Bancorp	2,936	0.02	USD 34	Las Vegas Sands Corp	1,972	0.01
USD 405	First Solar Inc	76,986	0.46	USD 144	Lennox International Inc	46,954	0.28
USD 82	Fiserv Inc	10,344	0.06	USD 880	LKQ Corp	51,278	0.31
USD 213	FMC Corp	22,224	0.13	USD 183	Lowe's Cos Inc	41,303	0.25
USD 214	Fortinet Inc	16,176	0.10	USD 47	LPL Financial Holdings Inc	10,219	0.06
USD 81	Fortive Corp	6,056	0.04	USD 1,734	Lucid Group Inc	11,947	0.07
USD 307	GE HealthCare Technologies Inc	24,941	0.15	USD 87	M&T Bank Corp	10,767	0.06
USD 1,767	General Electric Co	194,105	1.16	USD 61	Marathon Petroleum Corp	7,113	0.04
USD 696	Gilead Sciences Inc	53,641	0.32	USD 182	Marsh & McLennan Cos Inc	34,231	0.21
USD 44	Global Payments Inc	4,335	0.03	USD 594	Mastercard Inc	233,620	1.40
				USD 42	McCormick & Co Inc	3,664	0.02
				USD 441	McDonald's Corp	131,599	0.79

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 100.57% <i>(continued)</i>				Common and Preferred Stocks - 100.57% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 78	McKesson Corp	33,330	0.20	USD 82	Simon Property Group Inc REIT	9,469	0.06
USD 1,259	Merck & Co Inc	145,276	0.87	USD 680	Snap Inc	8,051	0.05
USD 541	MetLife Inc	30,583	0.18	USD 28	Snowflake Inc	4,927	0.03
USD 12	Mettler-Toledo International Inc	15,740	0.09	USD 114	Splunk Inc	12,094	0.07
USD 3,190	Microsoft Corp	1,086,323	6.51	USD 513	Starbucks Corp	50,818	0.30
USD 84	Moderna Inc	10,206	0.06	USD 525	Steel Dynamics Inc	57,188	0.34
USD 120	Mondelez International Inc	8,753	0.05	USD 213	Stryker Corp	64,984	0.39
USD 190	Moody's Corp	66,067	0.40	USD 46	Synopsys Inc	20,029	0.12
USD 744	Morgan Stanley	63,538	0.38	USD 395	Sysco Corp	29,309	0.18
USD 55	MSCI Inc	25,811	0.15	USD 20	Take-Two Interactive Software Inc	2,943	0.02
USD 482	Nasdaq Inc	24,028	0.14	USD 333	Target Corp	43,923	0.26
USD 211	Netflix Inc	92,943	0.56	USD 1,656	Tesla Inc	433,491	2.60
USD 211	Newmont Goldcorp Corp	9,001	0.05	USD 26	Texas Pacific Land Corp	34,229	0.21
USD 703	News Corp	13,708	0.08	USD 182	Thermo Fisher Scientific Inc	94,958	0.57
USD 633	Nika Inc	69,864	0.42	USD 417	TJX Cos Inc	35,357	0.21
USD 689	Norfolk Southern Corp	156,238	0.94	USD 260	T-Mobile US Inc	36,114	0.22
USD 114	Northern Trust Corp	8,452	0.05	USD 16	Tractor Supply Co	3,538	0.02
USD 502	NortonLifeLock Inc	9,312	0.06	USD 85	TransDigm Group Inc	76,004	0.46
USD 954	Nvidia Corp	403,561	2.42	USD 105	Travelers Cos Inc	18,234	0.11
USD 39	Okta Inc	2,705	0.02	USD 125	Uber Technologies Inc	5,396	0.03
USD 291	Omnicom Group Inc	27,689	0.17	USD 23	United Rentals Inc	10,244	0.06
USD 681	Oracle Corp	81,100	0.49	USD 379	UnitedHealth Group Inc	182,163	1.09
USD 550	Paccar Inc	46,007	0.28	USD 463	US Bancorp	15,298	0.09
USD 201	Palantir Technologies Inc	3,081	0.02	USD 338	Ventas Inc REIT	15,977	0.10
USD 183	Palo Alto Networks Inc	46,758	0.28	USD 105	Verisk Analytics Inc	23,733	0.14
USD 568	PayPal Holdings Inc	37,903	0.23	USD 3,129	Verizon Communications Inc	116,367	0.70
USD 66	PepsiCo Inc	12,225	0.07	USD 107	Vertex Pharmaceuticals Inc	37,654	0.23
USD 2,815	Pfizer Inc	103,254	0.62	USD 434	ViacomCBS Inc	6,905	0.04
USD 1,046	Philip Morris International Inc	102,111	0.61	USD 2,232	Viatris Inc	22,275	0.13
USD 390	Phillips 66	37,198	0.22	USD 1,050	Visa Inc	249,354	1.49
USD 2,340	Plug Power Inc	24,313	0.15	USD 238	VMware Inc	34,198	0.20
USD 112	PNC Financial Services Group Inc	14,106	0.08	USD 92	W R Berkley Corp	5,480	0.03
USD 126	PPG Industries Inc	18,686	0.11	USD 669	Walgreens Boots Alliance Inc	19,060	0.11
USD 824	Principal Financial Group Inc	62,492	0.37	USD 899	Walt Disney Co	80,263	0.48
USD 916	Procter & Gamble Co	138,994	0.83	USD 752	Warner Bros Discovery Inc	9,430	0.06
USD 275	Progressive Corp	36,402	0.22	USD 98	Waters Corp	26,121	0.16
USD 697	Prologis Inc REIT	85,473	0.51	USD 129	Workday Inc	29,140	0.17
USD 358	Prudential Financial Inc	31,583	0.19	USD 81	WW Grainger Inc	63,876	0.38
USD 16	PTC Inc	2,277	0.01	USD 766	Xylem Inc	86,267	0.52
USD 475	Qualcomm Inc	56,544	0.34	USD 226	Yum! Brands Inc	31,312	0.19
USD 60	Regeneron Pharmaceuticals Inc	43,112	0.26	USD 169	Zimmer Biomet Holdings Inc	24,606	0.15
USD 486	Regions Financial Corp	8,661	0.05	Total United States		16,100,331	96.42
USD 135	Reliance Steel & Aluminum Co	36,665	0.22	Total Common and Preferred Stocks		16,793,670	100.57
USD 39	Roblox Corp	1,572	0.01	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		16,793,670	100.57
USD 77	Rockwell Automation Inc	25,368	0.15	TOTAL INVESTMENTS		16,793,670	100.57
USD 77	RPM International Inc	6,909	0.04	Other Net Assets/(Liabilities)		(94,962)	(0.57)
USD 280	S&P Global Inc	112,249	0.67	TOTAL NET ASSETS		16,698,708	100.00
USD 485	salesforce.com Inc	102,461	0.61				
USD 2,541	Schlumberger Ltd	124,814	0.75				
USD 233	Sealed Air Corp	9,320	0.06				
USD 68	ServiceNow Inc	38,214	0.23				
USD 130	Sherwin-Williams Co	34,518	0.21				

## Schedule of Investments

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 16.41%				Corporate Bonds - 16.41% <i>(continued)</i>			
Azerbaijan				Cayman Islands <i>(continued)</i>			
USD 200,000	Southern Gas Corridor CJSC, 6.875%, 24/03/26	202,702	0.14	USD 200,000	Three Gorges Finance I Cayman Islands Ltd, 2.150%, 22/09/30	170,052	0.12
USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	205,326	0.14	USD 200,000	Unity 1 Sukuk Ltd, 2.394%, 03/11/25	186,084	0.13
<b>Total Azerbaijan</b>		<b>408,028</b>	<b>0.28</b>	<b>Total Cayman Islands</b>		<b>1,693,844</b>	<b>1.19</b>
Bahrain				Chile			
USD 550,000	CBB International Sukuk Programme Co WLL, 6.250%, 14/11/24	548,773	0.39	USD 200,000	Corp Nacional del Cobre de Chile, 3.625%, 01/08/27	188,514	0.13
USD 400,000	Oil and Gas Holding Co BSCC, 7.500%, 25/10/27	405,176	0.28	USD 400,000	Corp Nacional del Cobre de Chile, 3.750%, 15/01/31	362,336	0.25
<b>Total Bahrain</b>		<b>953,949</b>	<b>0.67</b>	USD 400,000	Corp Nacional del Cobre de Chile, 5.125%, 02/02/33	394,252	0.28
British Virgin Islands				USD 500,000	Corp Nacional del Cobre de Chile, 4.875%, 04/11/44	449,160	0.32
USD 200,000	China Huadian Overseas Development Management Co Ltd, 4.000%, perpetual	196,024	0.14	USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	167,284	0.12
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	195,618	0.14	USD 200,000	Empresa de Transporte de Pasajeros Metro SA, 5.000%, 25/01/47	174,400	0.12
USD 200,000	Rongshi International Finance Ltd, 3.625%, 04/05/27	190,922	0.13	USD 400,000	Empresa Nacional del Petroleo, 3.450%, 16/09/31	334,088	0.23
USD 300,000	Sinochem Offshore Capital Co Ltd, 2.375%, 23/09/31	239,409	0.17	<b>Total Chile</b>		<b>2,070,034</b>	<b>1.45</b>
USD 500,000	Sinopec Group Overseas Development 2012 Ltd, 4.875%, 17/05/42	488,295	0.34	Hong Kong			
USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 3.250%, 13/09/27	188,052	0.13	USD 200,000	Blossom Joy Ltd, 3.100%, perpetual	188,346	0.13
USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.500%, 08/08/24	289,758	0.20	USD 200,000	CNAC HK Finbridge Co Ltd, 3.375%, 19/06/24	194,654	0.14
USD 300,000	State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	286,368	0.20	USD 200,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	188,506	0.13
USD 400,000	State Grid Overseas Investment BVI Ltd, 4.250%, 02/05/28	390,740	0.28	USD 200,000	CNAC HK Finbridge Co Ltd, 3.875%, 19/06/29	180,968	0.13
<b>Total British Virgin Islands</b>		<b>2,465,186</b>	<b>1.73</b>	USD 300,000	CNAC HK Finbridge Co Ltd, 3.350%, perpetual	297,738	0.21
Canada				<b>Total Hong Kong</b>			
USD 200,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	177,380	0.12	<b>Total Hong Kong</b>		<b>1,050,212</b>	<b>0.74</b>
<b>Total Canada</b>		<b>177,380</b>	<b>0.12</b>	Indonesia			
Cayman Islands				USD 200,000	Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT, 6.530%, 15/11/28	204,995	0.14
USD 200,000	DP World Crescent Ltd, 3.875%, 18/07/29	188,842	0.13	USD 500,000	Pertamina Persero PT, 2.300%, 09/02/31	406,765	0.29
USD 200,000	DP World Salaam, 6.000%, perpetual	197,776	0.14	USD 400,000	Pertamina Persero PT, 6.450%, 30/05/44	417,604	0.29
USD 200,000	Gaci First Investment Co, 4.750%, 14/02/30	196,140	0.14	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.700%, 06/06/32	198,872	0.14
USD 200,000	Gaci First Investment Co, 4.875%, 14/02/35	190,988	0.13	USD 200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.125%, 15/05/27	190,728	0.13
USD 200,000	Gaci First Investment Co, 5.375%, 13/10/22	179,926	0.13	USD 600,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 3.000%, 30/06/30	512,934	0.36
USD 400,000	Sharjah Sukuk Program Ltd, 3.854%, 03/04/26	384,036	0.27	USD 200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 5.250%, 24/10/42	177,638	0.13
				USD 100,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.875%, 17/07/49	81,405	0.06
				<b>Total Indonesia</b>		<b>2,190,941</b>	<b>1.54</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 16.41% (continued)				Corporate Bonds - 16.41% (continued)			
Kazakhstan				Oman			
USD 300,000	Fund of National Welfare Samruk-Kazyna JSC, 2.000%, 28/10/26	271,596	0.19	USD 200,000	Oman Sovereign Sukuk Co, 4.397%, 01/06/24	196,448	0.14
USD 500,000	QazaqGaz NC JSC, 4.375%, 26/09/27	464,250	0.32	USD 450,000	OQ SAOC, 5.125%, 06/05/28	425,786	0.30
<b>Total Kazakhstan</b>				<b>Total Oman</b>			
		<b>735,846</b>	<b>0.51</b>			<b>622,234</b>	<b>0.44</b>
Malaysia				Panama			
USD 600,000	Khazanah Capital Ltd, 4.876%, 01/06/33	592,896	0.42	USD 200,000	Aeropuerto Internacional de Tocumen SA, 5.125%, 11/08/61	153,768	0.11
USD 200,000	Khazanah Global Sukuk Bhd, 4.687%, 01/06/28	197,364	0.14	USD 200,000	Banco Nacional de Panama, 2.500%, 11/08/30	157,112	0.11
USD 100,000	Petroliam Nasional Bhd, 7.625%, 15/10/26	106,443	0.07	<b>Total Panama</b>			
USD 900,000	Petronas Capital Ltd, 2.480%, 28/01/32	755,775	0.53			<b>310,880</b>	<b>0.22</b>
USD 400,000	Petronas Capital Ltd, 4.500%, 18/03/45	371,488	0.26	Peru			
USD 800,000	Petronas Capital Ltd, 4.550%, 21/04/50	740,704	0.52	USD 200,000	Petroleos del Peru SA, 4.750%, 19/06/32	150,998	0.11
USD 200,000	Petronas Capital Ltd, 3.404%, 28/04/61	144,426	0.10	USD 400,000	Petroleos del Peru SA, 5.625%, 19/06/47	258,120	0.18
<b>Total Malaysia</b>				<b>Total Peru</b>			
		<b>2,909,096</b>	<b>2.04</b>			<b>409,118</b>	<b>0.29</b>
Mexico				Qatar			
USD 200,000	Comision Federal de Electricidad, 4.750%, 23/02/27	191,532	0.14	USD 550,000	Qatar Energy, 3.125%, 12/07/41	419,716	0.29
USD 200,000	Comision Federal de Electricidad, 4.677%, 09/02/51	134,560	0.10	USD 750,000	QatarEnergy, 2.250%, 12/07/31	627,990	0.44
USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	172,320	0.12	USD 200,000	QatarEnergy Trading LLC, 1.375%, 12/09/26	179,484	0.13
USD 50,000	Petroleos Mexicanos, 4.250%, 15/01/25	47,115	0.03	<b>Total Qatar</b>			
USD 450,000	Petroleos Mexicanos, 6.875%, 16/10/25	431,055	0.30			<b>1,227,190</b>	<b>0.86</b>
USD 350,000	Petroleos Mexicanos, 5.350%, 12/02/28	287,595	0.20	South Africa			
USD 100,000	Petroleos Mexicanos, 6.500%, 23/01/29	82,760	0.06	USD 400,000	Eskom Holdings SOC Ltd, 4.314%, 23/07/27	352,800	0.25
USD 600,000	Petroleos Mexicanos, 6.840%, 23/01/30	475,350	0.33	USD 200,000	Eskom Holdings SOC Ltd, 8.450%, 10/08/28	189,628	0.13
USD 450,000	Petroleos Mexicanos, 6.700%, 16/02/32	341,527	0.24	USD 200,000	Transnet SOC Ltd, 8.250%, 06/02/28	193,858	0.14
USD 50,000	Petroleos Mexicanos, 10.000%, 07/02/33	45,563	0.03	<b>Total South Africa</b>			
USD 250,000	Petroleos Mexicanos, 6.625%, 15/06/35	173,262	0.12			<b>736,286</b>	<b>0.52</b>
USD 100,000	Petroleos Mexicanos, 6.750%, 21/09/47	62,489	0.05	Trinidad And Tobago			
USD 100,000	Petroleos Mexicanos, 6.350%, 12/02/48	60,266	0.04	USD 200,000	Heritage Petroleum Co Ltd, 9.000%, 12/08/29	207,076	0.15
USD 850,000	Petroleos Mexicanos, 7.690%, 23/01/50	572,883	0.40	USD 200,000	Trinidad Generation UnLtd, 5.250%, 04/11/27	192,822	0.13
USD 180,000	Petroleos Mexicanos, 6.950%, 28/01/60	111,330	0.08	<b>Total Trinidad And Tobago</b>			
USD 70,000	Petroleos Mexicanos, 6.625%, perpetual	41,636	0.03			<b>399,898</b>	<b>0.28</b>
<b>Total Mexico</b>				<b>Total United Arab Emirates</b>			
		<b>3,231,243</b>	<b>2.27</b>			<b>1,525,707</b>	<b>1.07</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets			
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)						
Corporate Bonds - 16.41% (continued)				Government Bonds - 80.42% (continued)						
United Kingdom				Barbados						
USD 200,000	State Grid Europe development, 3.125%, 07/04/25	191,918	0.14	USD 100,000	Barbados Government International Bond, 6.500%, 01/10/29	93,249	0.07			
USD 200,000	Ukraine Railways Via Rail Capital Markets PLC, 8.250%, 09/07/26	75,000	0.05	<b>Total Barbados</b>			<b>93,249</b>	<b>0.07</b>		
<b>Total United Kingdom</b>			<b>266,918</b>	<b>0.19</b>	Bolivia					
<b>Total Corporate Bonds</b>			<b>23,383,990</b>	<b>16.41</b>	USD 400,000	Bolivian Government International Bond, 4.500%, 20/03/28	253,004	0.18		
Government Bonds - 80.42%				<b>Total Bolivia</b>				<b>253,004</b>	<b>0.18</b>	
Angola				Brazil						
USD 400,000	Angolan Government International Bond, 8.250%, 09/05/28	354,348	0.25	USD 600,000	Brazilian Government International Bond, 4.250%, 07/01/25	588,150	0.41			
USD 250,000	Angolan Government International Bond, 8.000%, 26/11/29	211,500	0.15	USD 280,000	Brazilian Government International Bond, 8.750%, 04/02/25	295,394	0.21			
USD 230,000	Angolan Government International Bond, 9.375%, 08/05/48	181,682	0.12	USD 200,000	Brazilian Government International Bond, 2.875%, 06/06/25	190,168	0.13			
USD 1,150,000	Republic Of Angola, 8.750%, 14/04/32	967,081	0.68	USD 100,000	Brazilian Government International Bond, 10.125%, 15/05/27	116,924	0.08			
<b>Total Angola</b>			<b>1,714,611</b>	<b>1.20</b>	USD 500,000	Brazilian Government International Bond, 4.625%, 13/01/28	485,580	0.34		
Argentina				USD 750,000	Brazilian Government International Bond, 3.875%, 12/06/30	664,155	0.47			
USD 1,250,000	Argentine Republic Government International Bond, 1.000%, 09/07/29	405,425	0.29	USD 400,000	Brazilian Government International Bond, 6.000%, 20/10/33	394,800	0.28			
USD 2,100,001	Argentine Republic Government International Bond, 0.500%, 09/07/30	696,507	0.49	USD 250,000	Brazilian Government International Bond, 8.250%, 20/01/34	286,475	0.20			
USD 870,000	Argentine Republic Government International Bond, 1.500%, 09/07/35	260,539	0.18	USD 1,150,000	Brazilian Government International Bond, 7.125%, 20/01/37	1,223,749	0.86			
USD 750,000	Argentine Republic Government International Bond, 3.875%, 09/01/38	263,235	0.19	USD 200,000	Brazilian Government International Bond, 5.625%, 07/01/41	176,744	0.12			
USD 1,000,000	Argentine Republic Government International Bond, 3.500%, 09/07/41	319,780	0.22	USD 350,000	Brazilian Government International Bond, 4.750%, 14/01/50	257,534	0.18			
<b>Total Argentina</b>			<b>1,945,486</b>	<b>1.37</b>	<b>Total Brazil</b>			<b>4,679,673</b>	<b>3.28</b>	
Azerbaijan				Chile						
USD 400,000	Republic of Azerbaijan International Bond, 4.750%, 18/03/24	395,028	0.28	USD 450,000	Chile Government International Bond, 2.750%, 31/01/27	417,231	0.29			
USD 300,000	Republic of Azerbaijan International Bond, 3.500%, 01/09/32	256,233	0.18	USD 320,000	Chile Government International Bond, 3.240%, 06/02/28	300,099	0.21			
<b>Total Azerbaijan</b>			<b>651,261</b>	<b>0.46</b>	USD 500,000	Chile Government International Bond, 2.550%, 27/01/32	419,143	0.29		
Bahrain				USD 200,000	Chile Government International Bond, zero coupon, 05/01/36	196,958	0.14			
USD 560,000	Bahrain Government International Bond, 4.250%, 25/01/28	515,150	0.36	USD 300,000	Chile Government International Bond, 3.860%, 21/06/47	245,421	0.17			
USD 250,000	Bahrain Government International Bond, 7.000%, 12/10/28	255,438	0.18	USD 200,000	Chile Government International Bond, 3.500%, 25/01/50	149,910	0.11			
USD 950,000	Bahrain Government International Bond, 6.750%, 20/09/29	940,319	0.66	<b>Total Chile</b>				<b>1,419,569</b>	<b>1.00</b>	
USD 950,000	Bahrain Government International Bond, 7.375%, 14/05/30	968,515	0.68	<b>Total Government Bonds</b>				<b>19,948,714</b>	<b>14.81</b>	
USD 400,000	Bahrain Government International Bond, 5.250%, 25/01/33	347,728	0.25	<b>Total Corporate Bonds</b>				<b>23,383,990</b>	<b>16.41</b>	
USD 400,000	Bahrain Government International Bond, 6.000%, 19/09/44	317,464	0.22	<b>Total Schedule of Investments</b>				<b>43,321,704</b>	<b>31.22</b>	
<b>Total Bahrain</b>			<b>3,344,614</b>	<b>2.35</b>						

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Chile (continued)				Costa Rica			
USD 600,000	Chile Government International Bond, 3.250%, 21/09/71	387,564	0.27	USD 450,000	Costa Rica Government International Bond, 6.125%, 19/02/31	446,324	0.31
USD 400,000	Republic Of Chile, 4.340%, 07/03/42	354,880	0.25	USD 200,000	Costa Rica Government International Bond, 6.550%, 03/04/34	200,380	0.14
<b>Total Chile</b>		<b>2,471,206</b>	<b>1.73</b>	USD 650,000	Costa Rica Government International Bond, 7.158%, 12/03/45	642,148	0.45
China				<b>Total Costa Rica</b>		<b>1,288,852</b>	<b>0.90</b>
USD 400,000	China Development Bank, 1.625%, 27/10/30	331,552	0.23	Dominican Republic			
USD 600,000	China Government International Bond, 0.550%, 21/10/25	540,756	0.38	USD 200,000	Dominican Republic International Bond, 5.500%, 27/01/25	196,662	0.14
USD 300,000	China Government International Bond, 1.250%, 26/10/26	267,093	0.19	USD 100,000	Dominican Republic International Bond, 6.875%, 29/01/26	100,678	0.07
USD 200,000	China Government International Bond, 2.625%, 02/11/27	187,514	0.13	USD 340,000	Dominican Republic International Bond, 6.000%, 19/07/28	330,667	0.23
USD 300,000	Export-Import Bank of China, 3.375%, 14/03/27	287,271	0.20	USD 300,000	Dominican Republic International Bond, 4.500%, 30/01/30	262,194	0.18
USD 250,000	Export-Import Bank of China, 4.000%, 28/11/47	227,335	0.16	USD 300,000	Dominican Republic International Bond, 4.875%, 23/09/32	255,303	0.18
<b>Total China</b>		<b>1,841,521</b>	<b>1.29</b>	USD 2,300,000	Dominican Republic International Bond, 6.000%, 22/02/33	2,117,679	1.49
Colombia				USD 140,000	Dominican Republic International Bond, 6.850%, 27/01/45	126,736	0.09
USD 400,000	Colombia Government International Bond, 4.500%, 28/01/26	379,712	0.27	USD 150,000	Dominican Republic International Bond, 6.500%, 15/02/48	129,581	0.09
USD 450,000	Colombia Government International Bond, 3.875%, 25/04/27	407,371	0.28	USD 150,000	Dominican Republic International Bond, 6.400%, 05/06/49	127,377	0.09
USD 200,000	Colombia Government International Bond, 4.500%, 15/03/29	175,244	0.12	USD 550,000	Dominican Republic International Bond, 5.875%, 30/01/60	424,182	0.30
USD 400,000	Colombia Government International Bond, 3.000%, 30/01/30	311,648	0.22	<b>Total Dominican Republic</b>		<b>4,071,059</b>	<b>2.86</b>
USD 200,000	Colombia Government International Bond, 3.125%, 15/04/31	151,054	0.11	Ecuador			
USD 400,000	Colombia Government International Bond, 7.500%, 02/02/34	391,044	0.27	USD 1,950,000	Ecuador Government International Bond, zero coupon, 31/07/30	557,642	0.39
USD 450,000	Colombia Government International Bond, 7.375%, 18/09/37	428,449	0.30	USD 400,000	Ecuador Government International Bond, 5.500%, 31/07/30	192,572	0.13
USD 350,000	Colombia Government International Bond, 6.125%, 18/01/41	284,470	0.20	USD 1,350,000	Ecuador Government International Bond, 2.500%, 31/07/35	466,128	0.33
USD 1,000,000	Colombia Government International Bond, 5.625%, 26/02/44	743,910	0.52	<b>Total Ecuador</b>		<b>1,216,342</b>	<b>0.85</b>
USD 610,000	Colombia Government International Bond, 5.000%, 15/06/45	423,065	0.30	Egypt			
USD 270,000	Colombia Government International Bond, 5.200%, 15/05/49	187,178	0.13	USD 500,000	Arab Republic Of Egypt, 7.600%, 01/03/29	322,150	0.23
<b>Total Colombia</b>		<b>3,883,145</b>	<b>2.72</b>	USD 200,000	ArAB Republic Of Egypt, 8.700%, 01/03/49	107,164	0.08
				USD 200,000	Egypt Government International Bond, 6.200%, 01/03/24	187,108	0.13
				USD 500,000	Egypt Government International Bond, 7.500%, 31/01/27	362,305	0.25
				USD 1,100,000	Egypt Government International Bond, 5.800%, 30/09/27	728,585	0.51
				USD 350,000	Egypt Government International Bond, 5.875%, 16/02/31	192,003	0.13
				USD 900,000	Egypt Government International Bond, 7.625%, 29/05/32	521,496	0.37

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Egypt (continued)				Ghana (continued)			
USD 100,000	Egypt Government International Bond, 6.875%, 30/04/40	53,652	0.04	USD 200,000	Ghana Government International Bond, 8.625%, 07/04/34	84,972	0.06
USD 200,000	Egypt Government International Bond, 8.500%, 31/01/47	105,924	0.07	USD 200,000	Ghana Government International Bond, 8.627%, 16/06/49	81,116	0.06
USD 200,000	Egypt Government International Bond, 7.903%, 21/02/48	102,386	0.07	USD 200,000	Ghana Government International Bond, 8.950%, 26/03/51	82,338	0.06
USD 200,000	Egypt Government International Bond, 7.500%, 16/02/61	99,694	0.07	<b>Total Ghana</b>		<b>1,306,370</b>	<b>0.92</b>
USD 200,000	Egyptian Financial Co for Sovereign Taskeek, 10.875%, 28/02/26	184,572	0.13	<b>Guatemala</b>			
<b>Total Egypt</b>		<b>2,967,039</b>	<b>2.08</b>	USD 900,000	Guatemala Government Bond, 5.375%, 24/04/32	852,939	0.60
El Salvador				USD 200,000	Guatemala Government Bond, 6.600%, 13/06/36	201,300	0.14
USD 150,000	El Salvador Government International Bond, 6.375%, 18/01/27	103,299	0.07	USD 200,000	Guatemala Government Bond, 6.125%, 01/06/50	183,778	0.13
USD 150,000	El Salvador Government International Bond, 8.625%, 28/02/29	99,000	0.07	<b>Total Guatemala</b>		<b>1,238,017</b>	<b>0.87</b>
USD 50,000	El Salvador Government International Bond, 7.650%, 15/06/35	29,390	0.02	<b>Honduras</b>			
USD 650,000	El Salvador Government International Bond, 7.125%, 20/01/50	359,183	0.25	USD 150,000	Honduras Government International Bond, 6.250%, 19/01/27	136,217	0.10
USD 150,000	El Salvador Government International Bond, 9.500%, 15/07/52	93,905	0.07	USD 150,000	Honduras Government International Bond, 5.625%, 24/06/30	121,188	0.08
<b>Total El Salvador</b>		<b>684,777</b>	<b>0.48</b>	<b>Total Honduras</b>		<b>257,405</b>	<b>0.18</b>
Ethiopia				<b>Hungary</b>			
USD 200,000	Ethiopia International Bond, 6.625%, 11/12/24	137,104	0.10	USD 200,000	Hungary, 5.250%, 16/06/29	194,272	0.14
<b>Total Ethiopia</b>		<b>137,104</b>	<b>0.10</b>	USD 200,000	Hungary Government International Bond, 5.375%, 25/03/24	199,200	0.14
Gabon				USD 400,000	Hungary Government International Bond, 6.125%, 22/05/28	406,196	0.28
USD 200,000	Gabon Government International Bond, 6.950%, 16/06/25	187,542	0.13	USD 200,000	Hungary Government International Bond, 2.125%, 22/09/31	154,684	0.11
USD 400,000	Gabon Government International Bond, 7.000%, 24/11/31	317,276	0.22	USD 600,000	Hungary Government International Bond, 6.250%, 22/09/32	614,700	0.43
<b>Total Gabon</b>		<b>504,818</b>	<b>0.35</b>	USD 200,000	Hungary Government International Bond, 5.500%, 16/06/34	193,774	0.14
Germany				USD 550,000	Hungary Government International Bond, 7.625%, 29/03/41	619,833	0.44
USD 200,000	Republic of Georgia, 2.750%, 22/04/26	179,168	0.13	USD 400,000	Hungary Government International Bond, 3.125%, 21/09/51	248,236	0.17
<b>Total Germany</b>		<b>179,168</b>	<b>0.13</b>	USD 200,000	Hungary Government International Bond, 6.750%, 25/09/52	206,170	0.14
Ghana				USD 450,000	Magyar Export-Import Bank Zrt, 6.125%, 04/12/27	444,204	0.31
USD 500,000	Ghana Government International Bond, zero coupon, 07/04/25	189,540	0.13	<b>Total Hungary</b>		<b>3,281,269</b>	<b>2.30</b>
USD 200,000	Ghana Government International Bond, 8.125%, 18/01/26	89,722	0.06	<b>India</b>			
USD 200,000	Ghana Government International Bond, 7.875%, 26/03/27	87,672	0.06	USD 600,000	Export-Import Bank of India, 3.375%, 05/08/26	563,160	0.40
USD 200,000	Ghana Government International Bond, 7.625%, 16/05/29	84,842	0.06	USD 200,000	Export-Import Bank of India, 3.250%, 15/01/30	176,898	0.12
USD 400,000	Ghana Government International Bond, 10.750%, 14/10/30	268,120	0.19	USD 200,000	Export-Import Bank of India, 2.250%, 13/01/31	161,580	0.11
USD 800,000	Ghana Government International Bond, 8.125%, 26/03/32	338,048	0.24	USD 200,000	Export-Import Bank of India, 5.500%, 18/01/33	200,238	0.14
				<b>Total India</b>		<b>1,101,876</b>	<b>0.77</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Indonesia				Ivory Coast			
USD 400,000	Indonesia Government International Bond, 4.750%, 08/01/26	399,264	0.28	USD 200,000	Ivory Coast Government International Bond, 6.375%, 03/03/28	192,302	0.14
USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	196,186	0.14	USD 100,000	Ivory Coast Government International Bond, 6.125%, 15/06/33	87,299	0.06
USD 400,000	Indonesia Government International Bond, 3.850%, 18/07/27	382,920	0.27	USD 200,000	Ivory Coast Government International Bond, 6.125%, 15/06/33	174,598	0.12
USD 300,000	Indonesia Government International Bond, 4.750%, 11/02/29	298,308	0.21	<b>Total Ivory Coast</b>		<b>454,199</b>	<b>0.32</b>
USD 450,000	Indonesia Government International Bond, 4.850%, 11/01/33	448,735	0.31	Jamaica			
USD 100,000	Indonesia Government International Bond, 7.750%, 17/01/38	124,865	0.09	USD 200,000	Jamaica Government International Bond, 6.750%, 28/04/28	208,696	0.15
USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	234,360	0.16	USD 350,000	Jamaica Government International Bond, 8.000%, 15/03/39	416,514	0.29
USD 650,000	Indonesia Government International Bond, 4.200%, 15/10/50	554,027	0.39	USD 400,000	Jamaica Government International Bond, 7.875%, 28/07/45	459,604	0.32
USD 200,000	Indonesia Government International Bond, 5.450%, 20/09/52	202,926	0.14	<b>Total Jamaica</b>		<b>1,084,814</b>	<b>0.76</b>
USD 300,000	Indonesia Government International Bond, 5.650%, 11/01/53	313,635	0.22	Jordan			
USD 350,000	Indonesia Government International Bond, 3.200%, 23/09/61	236,975	0.17	USD 200,000	Jordan Government International Bond, 6.125%, 29/01/26	195,976	0.14
USD 200,000	Indonesia Government International Bond, 4.450%, 15/04/70	169,162	0.12	USD 550,000	Jordan Government International Bond, 7.500%, 13/01/29	548,542	0.38
USD 200,000	Perusahaan Penerbit Sbsn, 2.300%, 23/06/25	189,300	0.13	USD 450,000	Jordan Government International Bond, 5.850%, 07/07/30	410,616	0.29
USD 550,000	Perusahaan Penerbit SBSN Indonesia, 1.500%, perpetual	498,839	0.35	USD 200,000	Kingdom of Jordan, 7.750%, 15/01/28	203,544	0.14
USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	392,912	0.28	USD 100,000	Kingdom Of Jordan, 7.375%, 10/10/47	85,852	0.06
<b>Total Indonesia</b>		<b>4,642,414</b>	<b>3.26</b>	<b>Total Jordan</b>		<b>1,444,530</b>	<b>1.01</b>
Iraq				Kazakhstan			
USD 312,500	Iraq International Bond, 5.800%, 15/01/28	286,406	0.20	USD 500,000	Kazakhstan Government International Bond, 5.125%, 21/07/25	512,645	0.36
USD 156,250	Iraq International Bond, 5.800%, 15/01/28	143,203	0.10	USD 500,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	448,640	0.31
<b>Total Iraq</b>		<b>429,609</b>	<b>0.30</b>	<b>Total Kazakhstan</b>		<b>961,285</b>	<b>0.67</b>
				Kenya			
				USD 200,000	Republic of Kenya Government International Bond, 6.875%, 24/06/24	189,450	0.13
				USD 200,000	Republic of Kenya Government International Bond, 7.000%, 22/05/27	179,582	0.13
				USD 600,000	Republic of Kenya Government International Bond, 7.250%, 28/02/28	518,700	0.36
				USD 600,000	Republic of Kenya Government International Bond, 8.000%, 22/05/32	505,470	0.36
				<b>Total Kenya</b>		<b>1,393,202</b>	<b>0.98</b>
				Kuwait			
				USD 1,100,000	Kuwait International Government Bond, 3.500%, 20/03/27	1,062,193	0.75
				<b>Total Kuwait</b>		<b>1,062,193</b>	<b>0.75</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Lebanon				Mongolia			
USD 100,000	Lebanon Government International Bond, 6.000%, 27/01/23	6,500	0.01	USD 410,000	Mongolia Government International Bond, 3.500%, 07/07/27	344,576	0.24
USD 2,100,000	Lebanon Government International Bond, 6.650%, 22/04/24	133,779	0.09	USD 200,000	Mongolia Government International Bond, 8.650%, 19/01/28	201,836	0.14
USD 50,000	Lebanon Government International Bond, 6.200%, 26/02/25	3,160	0.00	<b>Total Mongolia</b>		<b>546,412</b>	<b>0.38</b>
USD 150,000	Lebanon Government International Bond, 6.750%, 29/11/27	9,555	0.01	Morocco			
USD 75,000	Lebanon Government International Bond, 7.000%, 23/03/32	4,848	0.00	USD 200,000	Morocco Government International Bond, 2.375%, 15/12/27	174,420	0.12
USD 200,000	Lebanon Government International Bond, 7.050%, 02/11/35	12,658	0.01	USD 600,000	Morocco Government International Bond, 3.000%, 15/12/32	474,456	0.33
USD 150,000	Lebanon Government International Bond, 7.250%, 23/03/37	9,615	0.01	USD 450,000	Morocco Government International Bond, 6.500%, 08/09/33	462,663	0.33
<b>Total Lebanon</b>		<b>180,115</b>	<b>0.13</b>	USD 200,000	Morocco Government International Bond, 5.500%, 11/12/42	172,378	0.12
Malaysia				<b>Total Morocco</b>		<b>1,283,917</b>	<b>0.90</b>
USD 500,000	Malaysia Wakala Sukuk Bhd, 2.070%, 28/04/31	429,980	0.30	Mozambique			
<b>Total Malaysia</b>		<b>429,980</b>	<b>0.30</b>	USD 200,000	Mozambique International Bond, 5.000%, 15/09/31	150,958	0.11
Mexico				<b>Total Mozambique</b>		<b>150,958</b>	<b>0.11</b>
USD 400,000	Mexico Government International Bond, 4.125%, 21/01/26	392,796	0.28	Namibia			
USD 410,000	Mexico Government International Bond, 3.750%, 11/01/28	389,881	0.27	USD 100,000	Namibia International Bonds, 5.250%, 29/10/25	94,500	0.07
USD 600,000	Mexico Government International Bond, 4.750%, 27/04/32	572,598	0.40	<b>Total Namibia</b>		<b>94,500</b>	<b>0.07</b>
USD 217,000	Mexico Government International Bond, 3.500%, 12/02/34	181,091	0.13	Nigeria			
USD 100,000	Mexico Government International Bond, 6.750%, 27/09/34	108,539	0.08	USD 270,000	Nigeria Government International Bond, 7.625%, 21/11/25	257,540	0.18
USD 200,000	Mexico Government International Bond, 6.350%, 09/02/35	209,804	0.15	USD 200,000	Nigeria Government International Bond, 8.375%, 24/03/29	179,616	0.13
USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	304,350	0.21	USD 350,000	Nigeria Government International Bond, 7.143%, 23/02/30	292,768	0.21
USD 430,000	Mexico Government International Bond, 4.280%, 14/08/41	354,466	0.25	USD 1,050,000	Nigeria Government International Bond, 8.747%, 21/01/31	938,469	0.66
USD 70,000	Mexico Government International Bond, 4.750%, 08/03/44	60,006	0.04	USD 840,000	Nigeria Government International Bond, 7.375%, 28/09/33	660,828	0.46
USD 100,000	Mexico Government International Bond, 5.550%, 21/01/45	95,356	0.07	USD 620,000	Nigeria Government International Bond, 7.696%, 23/02/38	462,904	0.32
USD 910,000	Mexico Government International Bond, 6.338%, 04/05/53	926,380	0.65	<b>Total Nigeria</b>		<b>2,792,125</b>	<b>1.96</b>
USD 300,000	Mexico Government International Bond, 3.750%, 19/04/71	200,754	0.14	Oman			
USD 100,000	Mexico Government International Bond, 5.750%, perpetual	89,190	0.06	USD 200,000	Oman Gov Interntl Bond, 6.750%, 28/10/27	206,438	0.14
<b>Total Mexico</b>		<b>3,885,211</b>	<b>2.73</b>	USD 400,000	Oman Government International Bond, 5.375%, 08/03/27	391,764	0.28
				USD 500,000	Oman Government International Bond, 5.625%, 17/01/28	493,390	0.35
				USD 350,000	Oman Government International Bond, 6.000%, 01/08/29	349,338	0.25
				USD 1,000,000	Oman Government International Bond, 6.250%, 25/01/31	1,012,440	0.71
				USD 250,000	Oman Government International Bond, 7.375%, 28/10/32	274,353	0.19

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Oman (continued)				Paraguay			
USD 330,000	Oman Government International Bond, 6.500%, 08/03/47	306,636	0.22	USD 100,000	Paraguay Government International Bond, 5.000%, 15/04/26	99,144	0.07
USD 200,000	Oman Government International Bond, 6.750%, 17/01/48	191,706	0.13	USD 200,000	Paraguay Government International Bond, 5.600%, 13/03/48	175,290	0.12
USD 200,000	Oman Government International Bond, 7.000%, 25/01/51	197,706	0.14	USD 200,000	Paraguay Government International Bond, 5.400%, 30/03/50	171,318	0.12
USD 400,000	Oman Sovereign Sukuk Co, 5.932%, 31/10/25	404,372	0.28	USD 860,000	Republic Of Paraguay, 3.849%, 28/06/33	746,901	0.53
<b>Total Oman</b>		<b>3,828,143</b>	<b>2.69</b>	<b>Total Paraguay</b>		<b>1,192,653</b>	<b>0.84</b>
Pakistan				Peru			
USD 250,000	Pakistan Government International Bond, 8.250%, 15/04/24	176,288	0.12	USD 550,000	Peruvian Government International Bond, 7.350%, 21/07/25	569,915	0.40
USD 650,000	Pakistan Government International Bond, 8.250%, 30/09/25	350,129	0.24	USD 200,000	Peruvian Government International Bond, 2.392%, 23/01/26	185,972	0.13
USD 200,000	Pakistan Government International Bond, 6.000%, 08/04/26	96,208	0.07	USD 50,000	Peruvian Government International Bond, 4.125%, 25/08/27	48,667	0.03
USD 500,000	Pakistan Government International Bond, 6.875%, 05/12/27	236,830	0.17	USD 970,000	Peruvian Government International Bond, 2.844%, 20/06/30	848,246	0.60
USD 200,000	Pakistan Water & Power, 7.500%, 04/06/31	85,348	0.06	USD 200,000	Peruvian Government International Bond, 2.783%, 23/01/31	171,242	0.12
<b>Total Pakistan</b>		<b>944,803</b>	<b>0.66</b>	<b>Total Peru</b>		<b>3,681,536</b>	<b>2.58</b>
Panama							
USD 200,000	Panama Government International Bond, 3.750%, 16/03/25	193,264	0.14	USD 100,000	Peruvian Government International Bond, 1.862%, 01/12/32	76,794	0.05
USD 200,000	Panama Government International Bond, 7.125%, 29/01/26	208,300	0.15	USD 320,000	Peruvian Government International Bond, 3.000%, 15/01/34	264,618	0.19
USD 400,000	Panama Government International Bond, 3.875%, 17/03/28	378,360	0.27	USD 600,000	Peruvian Government International Bond, 6.550%, 14/03/37	671,202	0.47
USD 500,000	Panama Government International Bond, 2.252%, 29/09/32	381,390	0.27	USD 300,000	Peruvian Government International Bond, 3.300%, 11/03/41	230,172	0.16
USD 600,000	Panama Government International Bond, 3.298%, 19/01/33	499,146	0.35	USD 275,000	Peruvian Government International Bond, 3.550%, 10/03/51	204,561	0.14
USD 350,000	Panama Government International Bond, 6.400%, 14/02/35	364,031	0.25	USD 440,000	Peruvian Government International Bond, 3.600%, 15/01/72	296,138	0.21
USD 100,000	Panama Government International Bond, 6.700%, 26/01/36	106,782	0.07	USD 190,000	Peruvian Government International Bond, 3.230%, 28/07/21	114,009	0.08
USD 200,000	Panama Government International Bond, 4.500%, 15/05/47	157,692	0.11				
USD 400,000	Panama Government International Bond, 4.500%, 16/04/50	307,812	0.22				
USD 150,000	Panama Government International Bond, 4.300%, 29/04/53	111,393	0.08				
USD 720,000	Panama Government International Bond, 6.853%, 28/03/54	747,648	0.52				
USD 200,000	Panama Government International Bond, 4.500%, 01/04/56	148,980	0.10				
USD 250,000	Panama Government International Bond, 3.870%, 23/07/60	164,683	0.12				
<b>Total Panama</b>		<b>3,769,481</b>	<b>2.65</b>				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Philippines				Poland (continued)			
USD 200,000	Philippine Government International Bond, 4.200%, 21/01/24	198,422	0.14	USD 1,080,000	Republic of Poland Government International Bond, 4.875%, 04/10/33	1,057,730	0.74
USD 220,000	Philippine Government International Bond, 10.625%, 16/03/25	240,308	0.17	USD 160,000	Republic of Poland Government International Bond, 5.500%, 04/04/53	160,621	0.11
USD 750,000	Philippine Government International Bond, 4.625%, 17/07/28	748,672	0.53	<b>Total Poland</b>		<b>2,561,701</b>	<b>1.80</b>
USD 200,000	Philippine Government International Bond, 3.750%, 14/01/29	190,628	0.13	Qatar			
USD 200,000	Philippine Government International Bond, 7.750%, 14/01/31	235,710	0.17	USD 800,000	Qatar Government International Bond, 3.250%, 02/06/26	765,712	0.54
USD 200,000	Philippine Government International Bond, 1.950%, 06/01/32	159,880	0.11	USD 400,000	Qatar Government International Bond, 4.000%, 14/03/29	390,332	0.27
USD 650,000	Philippine Government International Bond, 3.556%, 29/09/32	588,608	0.41	USD 160,000	Qatar Government International Bond, 9.750%, 15/06/30	210,312	0.15
USD 500,000	Philippine Government International Bond, 5.000%, 17/07/33	505,795	0.36	USD 600,000	Qatar Government International Bond, 6.400%, 20/01/40	702,630	0.49
USD 200,000	Philippine Government International Bond, 5.000%, 13/01/37	199,092	0.14	USD 400,000	Qatar Government International Bond, 4.625%, 02/06/46	379,524	0.27
USD 200,000	Philippine Government International Bond, 3.950%, 20/01/40	172,552	0.12	USD 950,000	Qatar Government International Bond, 5.103%, 23/04/48	944,879	0.66
USD 200,000	Philippine Government International Bond, 3.700%, 01/03/41	165,040	0.12	USD 400,000	Qatar Government International Bond, 4.817%, 14/03/49	383,932	0.27
USD 400,000	Philippine Government International Bond, 2.950%, 05/05/45	284,496	0.20	USD 200,000	Qatar Government International Bond, 4.400%, 16/04/50	181,550	0.13
USD 200,000	Philippine Government International Bond, 3.200%, 06/07/46	147,444	0.10	<b>Total Qatar</b>		<b>3,958,871</b>	<b>2.78</b>
USD 200,000	Philippine Government International Bond, 5.950%, 13/10/47	216,770	0.15	Romania			
USD 600,000	Philippine Government International Bond, 5.500%, 17/01/48	616,764	0.43	USD 210,000	Romania, 3.000%, perpetual	173,788	0.12
<b>Total Philippines</b>		<b>4,670,181</b>	<b>3.28</b>	USD 1,250,000	Romania Government International Bond, 7.125%, 17/01/33	1,325,075	0.93
Poland				USD 480,000	Romanian Government International Bond, 6.625%, 17/02/28	493,584	0.35
USD 900,000	Bank Gospodarstwa Krajowego, 5.375%, 22/05/33	891,000	0.63	USD 100,000	Romanian Government International Bond, 3.625%, 27/03/32	84,943	0.06
USD 370,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	379,080	0.27	USD 200,000	Romanian Government International Bond, 6.125%, 22/01/44	192,316	0.13
USD 70,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	73,270	0.05	USD 116,000	Romanian Government International Bond, 5.125%, 15/06/48	99,064	0.07
				USD 250,000	Romanian Government International Bond, 4.000%, 14/02/51	177,920	0.12
				USD 320,000	Romanian Government International Bond, 7.625%, 17/01/53	352,800	0.25
				<b>Total Romania</b>		<b>2,899,490</b>	<b>2.03</b>
				Rwanda			
				USD 200,000	N Ap, 5.500%, 09/08/31	150,146	0.11
				<b>Total Rwanda</b>		<b>150,146</b>	<b>0.11</b>



## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Saudi Arabia				South Africa (continued)			
USD 200,000	KSA Sukuk Ltd, 4.274%, 22/05/29	193,617	0.13	USD 240,000	Republic of South Africa Government International Bond, 6.250%, 08/03/41	194,090	0.14
USD 200,000	KSA Sukuk Ltd, 4.511%, 22/05/33	196,000	0.14	USD 530,000	Republic of South Africa Government International Bond, 6.300%, 22/06/48	406,123	0.28
USD 950,000	Saudi Government International Bond, 2.900%, 22/10/25	903,925	0.63	USD 650,000	Republic of South Africa Government International Bond, 5.750%, 30/09/49	459,427	0.32
USD 500,000	Saudi Government International Bond, 4.750%, 18/01/28	494,900	0.35	USD 200,000	Saudi International Bond, 5.500%, 25/10/32	209,844	0.15
USD 300,000	Saudi Government International Bond, 3.625%, 04/03/28	283,905	0.20	<b>Total South Africa</b>		<b>3,364,000</b>	<b>2.36</b>
USD 1,000,000	Saudi Government International Bond, 4.375%, 16/04/29	972,430	0.68	Sri Lanka			
USD 200,000	Saudi Government International Bond, 4.375%, 16/04/29	194,486	0.14	USD 200,000	Sri Lanka Government International Bond, 5.750%, 18/04/23	87,756	0.06
USD 400,000	Saudi Government International Bond, 4.500%, 17/04/30	392,300	0.27	USD 600,000	Sri Lanka Government International Bond, 6.850%, 03/11/25	277,416	0.19
USD 200,000	Saudi Government International Bond, 3.250%, 22/10/30	181,072	0.13	USD 250,000	Sri Lanka Government International Bond, 6.200%, 11/05/27	108,750	0.08
USD 400,000	Saudi Government International Bond, 4.875%, 18/07/33	398,551	0.28	USD 550,000	Sri Lanka Government International Bond, 6.750%, 18/04/28	239,250	0.17
USD 300,000	Saudi Government International Bond, 4.625%, 04/10/47	266,415	0.19	USD 800,000	Sri Lanka Government International Bond, 7.850%, 14/03/29	350,200	0.25
USD 200,000	Saudi Government International Bond, 3.250%, 17/11/51	139,940	0.10	<b>Total Sri Lanka</b>		<b>1,063,372</b>	<b>0.75</b>
USD 1,400,000	Saudi Government International Bond, 5.000%, 18/01/53	1,295,070	0.91	Tajikistan			
<b>Total Saudi Arabia</b>		<b>5,912,611</b>	<b>4.15</b>	USD 200,000	Republic of Tajikistan International Bond, 7.125%, 14/09/27	162,000	0.11
Senegal				<b>Total Tajikistan</b>		<b>162,000</b>	<b>0.11</b>
USD 220,000	Senegal Government International Bond, 6.250%, 23/05/33	183,502	0.13	Trinidad And Tobago			
USD 250,000	Senegal Government International Bond, 6.750%, 13/03/48	178,518	0.12	USD 200,000	Trinidad & Tobago Government International Bond, 4.500%, 26/06/30	188,870	0.13
<b>Total Senegal</b>		<b>362,020</b>	<b>0.25</b>	USD 200,000	Turkey Government International Bond, 8.600%, 24/09/27	196,272	0.14
Serbia				<b>Total Trinidad And Tobago</b>		<b>385,142</b>	<b>0.27</b>
USD 200,000	Serbia International Bond, 6.250%, 26/05/28	198,734	0.14	Tunisia			
USD 200,000	Serbia International Bond, 2.125%, 01/12/30	153,078	0.11	USD 200,000	Tunisian Republic, 5.750%, 30/01/25	132,456	0.09
USD 200,000	Serbia International Bond, 6.500%, 26/09/33	195,572	0.13	<b>Total Tunisia</b>		<b>132,456</b>	<b>0.09</b>
<b>Total Serbia</b>		<b>547,384</b>	<b>0.38</b>	Turkey			
South Africa				USD 350,000	Hazine Mustesarligi Varlik Kiralama AS, 4.489%, 25/11/24	332,416	0.23
USD 500,000	Republic of South Africa Government International Bond, 4.665%, 17/01/24	494,670	0.35	USD 200,000	Hazine Mustesarligi Varlik Kiralama AS, 7.250%, 24/02/27	192,306	0.13
USD 200,000	Republic of South Africa Government International Bond, 4.875%, 14/04/26	191,066	0.13	USD 150,000	Turkey Government International Bond, 5.750%, 22/03/24	147,379	0.10
USD 200,000	Republic of South Africa Government International Bond, 4.300%, 12/10/28	176,542	0.12	USD 110,000	Turkey Government International Bond, 7.375%, 05/02/25	108,245	0.08
USD 1,050,000	Republic of South Africa Government International Bond, 4.850%, 30/09/29	922,257	0.65	USD 200,000	Turkey Government International Bond, 4.250%, 13/03/25	186,060	0.13
USD 350,000	Republic of South Africa Government International Bond, 5.875%, 20/04/32	309,981	0.22				

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.42% (continued)				Government Bonds - 80.42% (continued)			
Turkey (continued)				United Arab Emirates			
USD 200,000	Turkey Government International Bond, 6.375%, 14/10/25	190,514	0.13	USD 200,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	190,954	0.13
USD 400,000	Turkey Government International Bond, 4.875%, 09/10/26	356,412	0.25	USD 1,100,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	1,025,042	0.72
USD 200,000	Turkey Government International Bond, 6.000%, 25/03/27	181,500	0.13	USD 200,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	191,408	0.13
USD 200,000	Turkey Government International Bond, 9.875%, 15/01/28	203,400	0.14	USD 200,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	175,332	0.12
USD 400,000	Turkey Government International Bond, 6.125%, 24/10/28	356,516	0.25	USD 250,000	Abu Dhabi Government International Bond, 2.500%, 30/09/29	224,135	0.16
USD 720,000	Turkey Government International Bond, 9.375%, 14/03/29	719,928	0.51	USD 400,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	350,792	0.25
USD 1,000,000	Turkey Government International Bond, 7.625%, 26/04/29	941,850	0.66	USD 200,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	175,396	0.12
USD 700,000	Turkey Government International Bond, 9.125%, 13/07/30	692,594	0.49	USD 400,000	Abu Dhabi Government International Bond, 2.700%, 02/09/70	242,916	0.17
USD 200,000	Turkey Government International Bond, 5.950%, 15/01/31	168,278	0.12	USD 200,000	Emirate of Dubai Government International Bonds, 5.250%, 30/01/43	187,648	0.13
USD 200,000	Turkey Government International Bond, 9.375%, 19/01/33	200,250	0.14	USD 200,000	Finance Department Government of Sharjah, 4.000%, 28/07/50	127,570	0.09
USD 170,000	Turkey Government International Bond, 8.000%, 14/02/34	162,041	0.11	USD 200,000	N Ap, 3.625%, 10/03/33	163,712	0.12
USD 100,000	Turkey Government International Bond, 6.875%, 17/03/36	84,323	0.06	USD 100,000	Republic of Armenia International Bond, 7.150%, 26/03/25	100,881	0.07
USD 75,000	Turkey Government International Bond, 7.250%, 05/03/38	64,924	0.05	USD 300,000	Republic of Armenia International Bond, 3.600%, 02/02/31	234,405	0.17
USD 200,000	Turkey Government International Bond, 6.750%, 30/05/40	158,410	0.11	USD 200,000	UAE International Government Bond, 4.951%, 07/07/52	197,584	0.14
USD 55,000	Turkey Government International Bond, 6.625%, 17/02/45	42,050	0.03	USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND, 4.050%, 07/07/32	196,104	0.14
USD 320,000	Turkey Government International Bond, 5.750%, 11/05/47	218,413	0.15				
USD 200,000	Turkiye Ihracat Kredi Bankasi AS, 9.375%, 31/01/26	198,716	0.14				
<b>Total Turkey</b>		<b>5,906,525</b>	<b>4.14</b>	<b>Total United Arab Emirates</b>		<b>3,783,879</b>	<b>2.66</b>
Ukraine				Uruguay			
USD 900,000	Ukraine Government International Bond, 7.750%, 01/09/25	223,252	0.15	USD 150,000	Uruguay Government International Bond, 4.375%, 27/10/27	148,708	0.10
USD 1,700,000	Ukraine Government International Bond, 8.994%, 01/02/26	422,229	0.30	USD 1,400,000	Uruguay Government International Bond, 4.375%, 23/01/31	1,379,980	0.97
USD 200,000	Ukraine Government International Bond, 9.750%, 01/11/30	49,300	0.04	USD 50,000	Uruguay Government International Bond, 7.875%, 15/01/33	61,513	0.04
USD 600,000	Ukraine Government International Bond, 6.876%, 21/05/31	135,480	0.10	USD 150,000	Uruguay Government International Bond, 4.125%, 20/11/45	136,241	0.10
USD 200,000	Ukraine Government International Bond, 7.375%, 25/09/34	46,200	0.03	USD 970,000	Uruguay Government International Bond, 5.100%, 18/06/50	968,147	0.68
USD 200,000	Ukraine Government International Bond, 7.253%, 15/03/35	45,754	0.03	USD 700,000	Uruguay Government International Bond, 4.975%, 20/04/55	681,849	0.48
<b>Total Ukraine</b>		<b>922,215</b>	<b>0.65</b>	<b>Total Uruguay</b>		<b>3,376,438</b>	<b>2.37</b>

## Schedule of Investments (continued)

as at 30 June 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities			
Government Bonds - 80.42% (continued)				Corporate Bonds - 0.46%			
Uzbekistan				China			
USD 400,000	Republic of Uzbekistan International Bond, 5.375%, 20/02/29	365,456	0.26	USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.500%, 12/11/24	287,217	0.20
USD 200,000	Uzbekneftegaz jsc, 4.750%, 16/11/28	165,000	0.11	<b>Total China</b>			
<b>Total Uzbekistan</b>				<b>287,217 0.20</b>			
Vietnam				United States			
USD 200,000	Vietnam Government International Bond, 4.800%, 19/11/24	195,844	0.14	USD 200,000	Dae Funding LLC, 1.550%, 01/08/24	188,990	0.13
<b>Total Vietnam</b>				<b>Total United States</b>			
<b>195,844 0.14</b>				<b>188,990 0.13</b>			
Zambia				United States Virgin Islands			
USD 400,000	Zambia Government International Bond, 8.500%, 14/04/24	231,816	0.16	USD 200,000	Chinalco Capital Holdings, 2.950%, perpetual	185,586	0.13
USD 200,000	Zambia Government International Bond, 8.970%, 30/07/27	114,742	0.08	<b>Total United States Virgin Islands</b>			
<b>Total Zambia</b>				<b>185,586 0.13</b>			
<b>346,558 0.24</b>				<b>Total Corporate Bonds</b>			
<b>Total Government Bonds</b>				<b>661,793 0.46</b>			
<b>114,595,235 80.42</b>				<b>Total Other transferable securities</b>			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				<b>661,793 0.46</b>			
<b>137,979,225 96.83</b>				<b>TOTAL INVESTMENTS</b>			
				<b>138,641,018 97.29</b>			

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.88%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold USD, due 06/07/23	Barclays Bank PLC	5,028,984	6,341,000	52,638	0.03
Bought GBP / Sold USD, due 06/07/23	BNP Paribas SA	10,306,724	12,793,750	309,787	0.21
Bought GBP / Sold USD, due 06/07/23	Merrill Lynch International	10,054,280	12,476,750	305,840	0.22
Bought GBP / Sold USD, due 06/07/23	Morgan Stanley And Co International	8,654,933	10,694,750	308,768	0.22
Bought GBP / Sold USD, due 06/07/23	State Street Bank London	9,463,480	11,724,750	306,721	0.21
Bought GBP / Sold USD, due 06/07/23	Westpac Banking Corporation	2,472,242	3,140,000	3,105	0.00
Bought GBP / Sold USD, due 03/08/23	Barclays Bank PLC	87,994	111,000	894	0.00
Bought GBP / Sold USD, due 03/08/23	BNP Paribas SA	11,039,061	13,969,500	67,926	0.05
Bought GBP / Sold USD, due 03/08/23	Citibank NA	11,040,608	13,969,500	69,893	0.05
Bought GBP / Sold USD, due 03/08/23	Merrill Lynch International	11,039,243	13,969,500	68,158	0.05
Bought GBP / Sold USD, due 03/08/23	Morgan Stanley And Co International	11,039,123	13,969,500	68,005	0.05
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>1,561,735</b>	<b>1.09</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold GBP, due 06/07/23	BNP Paribas SA	13,969,500	11,041,492	(68,189)	(0.05)
Bought USD / Sold GBP, due 06/07/23	Citibank NA	13,969,500	11,043,061	(70,184)	(0.05)
Bought USD / Sold GBP, due 06/07/23	Merrill Lynch International	14,516,500	11,480,072	(78,782)	(0.05)

## Schedule of Investments *(continued)*

as at 30 June 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.88% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold GBP, due 06/07/23	Morgan Stanley And Co International	13,969,500	11,041,496	(68,195)	(0.05)
Bought USD / Sold GBP, due 06/07/23	State Street Bank London	746,000	601,436	(18,640)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(303,990)	(0.21)
Total Forward Foreign Exchange Contracts Hedge				1,257,745	0.88

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
US 5 YEAR T-NOTE, due 29/09/23	USD	2	214,187	(633)	(0.00)
Unrealised Loss on Futures Contracts				(633)	(0.00)
Total Futures Contracts				(633)	(0.00)
Other Net Assets/(Liabilities)				2,602,499	1.83
TOTAL NET ASSETS				142,500,629	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 3,405 held as cash at Goldman Sachs & Co.



## Notes to the Financial Statements

for the period ended 30 June 2023

### 1. Description of the Company

State Street Global Advisors Luxembourg SICAV (the “Company”) is a “Société d’Investissement à Capital Variable” (“SICAV”) established on 22 September 2008 in accordance with the Luxembourg law of 10 August 1915 in its current version (the “1915 Law”) and is authorised as an undertaking for collective investments (“UCITS”) under Part I of the law dated 17 December 2010 relating to undertakings for collective investment, as amended (the “2010 Law”).

The Company is structured as an umbrella fund. From time to time, Sub-funds (“Sub-funds”), reflecting different investment portfolios, can be created. Each Sub-fund can issue different share classes. Events that have occurred during the financial period under review (launches and closures of Sub-funds and share classes) have been listed in the report. Please refer to Note 13 for further details.

#### Investment Objectives

The investment objectives set out below are for information only. The complete investment objectives and investment policy for each Sub-fund are set out in the Prospectus.

Name of the Sub-fund	Investment Objective
State Street Euro Core Treasury Bond Index Fund	To track the performance of the Euro core government bond market.
State Street EMU Government Bond Index Fund	To track the performance of the Euro government bond market.
State Street Euro Inflation Linked Bond Index Fund	To track the performance of the inflation-linked Euro government bond market.
State Street Euro Corporate Bond Screened Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market.
State Street SRI Euro Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated sustainable corporate bond market.
State Street Global Treasury Bond Index Fund	To track the performance of the global government bond market.
State Street Global Aggregate Bond Index Fund	To track the performance of the global bond market.
State Street Japan Screened Index Equity Fund	To track the performance of the Japanese equity market.
State Street Switzerland Index Equity Fund	To track the performance of the Swiss equity market.
State Street UK Index Equity Fund	To track the performance of the UK equity market.
State Street US Screened Index Equity Fund	To track the performance of the US equity market.
State Street EMU Screened Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe Screened Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan Screened Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World Screened Index Equity Fund	To track the performance of global developed equity markets.
State Street World ESG Index Equity Fund	To track the performance of global developed equity markets.
State Street Global Emerging Markets Screened Index Equity Fund	To track the performance of global emerging market equities.
State Street Flexible Asset Allocation Plus Fund	To generate capital growth over the medium to long term through exposure to a broad range of asset classes.
State Street Europe Value Spotlight Fund	To generate capital growth over long term through investment in European equity securities.
State Street Eurozone Value Spotlight Fund	To generate capital growth over long term through investment in Eurozone equity securities.
State Street US Value Spotlight Fund	To generate capital growth over long term through investment in North American equity securities.
State Street Asia Pacific Value Spotlight Fund	To generate capital growth over long term through investment in Asia Pacific equity securities.
State Street Global Value Spotlight Fund	To generate capital growth over long term through investment in global equity securities.

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 1. Description of the Company (*continued*)

Name of the Sub-fund	Investment Objective
State Street Multi-Factor Global ESG Equity Fund	To provide a return in excess of the performance of global equity securities.
State Street Europe ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of European equity markets.
State Street North America ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of North American equity markets.
State Street Global ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of global developed equity markets.
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street Emerging Markets ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street EMU ESG Screened Equity Fund	To provide a return in excess of the performance of Eurozone equity markets.
State Street Europe Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of European small capitalisation equity markets.
State Street Emerging Markets Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of emerging market small capitalisation equities.
State Street Global ESG Screened Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.
State Street Global ESG Screened Defensive Equity Fund	To generate capital growth over the medium to long term through investment in global equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.
State Street Global Treasury 1-10 Year Bond Index Fund	To track the performance of the global government bond market with a maturity between 1 and 10 years.
State Street Emerging Markets Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street Emerging Markets Opportunities Equity Fund	To generate capital growth over long term through investment in emerging market equities.
State Street Global Opportunities Equity Fund	To generate capital growth over long term through investment in global equity securities.
State Street Sustainable Climate US Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, US Dollar-denominated corporate bond market.
State Street Sustainable Climate Euro Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, Euro-denominated corporate bond market.
State Street Global High Yield Bond Screened Index Fund	To track the performance of the fixed rate global high yield corporate bond market.
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street US Opportunities Equity Fund	To generate capital growth over the long term through investments in US equity securities.
State Street China Opportunities Equity Fund	To generate capital growth over the long term through investments in onshore and offshore China equities.
State Street Sustainable Climate World Equity Fund	To generate capital growth over the long term through investment in global equity securities.
State Street Sustainable Climate US Equity Fund	To generate capital growth over the long term through investment in US equity securities.
State Street Emerging Markets Hard Currency Government Bond Index Fund	To track the performance of the U.S. dollar denominated emerging markets government bond market.

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 2. Summary of Significant Accounting Policies

#### a) Presentation of Financial Statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to undertakings for collective investment under the going concern basis of accounting except for the Sub-funds listed in Note 13, these Sub-funds liquidated during the period ended 30 June 2023. As such, the financial statements for these Sub-funds have been prepared on a non-going concern basis.

The application of the non-going concern basis of accounting has not lead to material adjustments to the Sub-fund's published Net Asset Value.

#### b) Calculation of the Net Asset Value

The Net Asset Value of a Sub-fund and the Net Asset Value of the Share classes issued within that Sub-fund are determined in the relevant currency on every Dealing Day. The total Net Asset Value of a Sub-fund represents the market value of its assets less its liabilities. The Net Asset Value per Share in a Share class issued in a Sub-fund is determined by dividing the total Net Asset Value of all Shares in that class within the relevant Sub-fund by all outstanding Shares in the same class in the relevant Sub-fund. The Net Asset Values of the Sub-funds are calculated in accordance with the valuation regulations and guidelines set forth in the Articles and issued by the Board of Directors.

These Financial Statements are presented on the basis of the Net Asset Value ("NAV") calculated on 30 June 2023, the last business day of the period.

#### c) Investment Valuation

The valuation of securities held by a Sub-fund and listed on a stock exchange or on another regulated market is based on the latest available price on the principal market on which the securities are traded, using a procedure for determining prices accepted by the Board of Directors.

Unless otherwise provided for in the management regulations of the Company, the valuation of the assets of the Company shall be based, in the case of securities admitted to official listing on a stock exchange, on the last known stock exchange quotation, unless such quotation is not representative. For securities not so admitted on such a stock exchange and for securities which are so admitted on such a stock exchange but for which the latest quotation is not representative, the valuation shall be based on the probable realisation value, estimated with care and in good faith.

#### d) Foreign Exchange Transactions

Combined Statements are presented in Euro. Financial statements of each Sub-fund that is not EUR denominated have been converted into EUR at the following exchange rates:

##### Statement of Net Assets

Australian Dollar (AUD)	1.50229	= Euro (EUR) 1.00
British Pound (GBP)	0.78657	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.32325	= Euro (EUR) 1.00
Japanese Yen (JPY)	144.53500	= Euro (EUR) 1.00
Swiss Franc (CHF)	0.89465	= Euro (EUR) 1.00
US Dollar (USD)	1.09100	= Euro (EUR) 1.00

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 2. Summary of Significant Accounting Policies (*continued*)

#### d) Foreign Exchange Transactions (*continued*)

Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD)	1.59880	= Euro (EUR) 1.00
British Pound (GBP)	0.87577	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.45570	= Euro (EUR) 1.00
Japanese Yen (JPY)	145.70554	= Euro (EUR) 1.00
Swiss Franc (CHF)	0.98496	= Euro (EUR) 1.00
US Dollar (USD)	1.08076	= Euro (EUR) 1.00

Transactions expressed in currencies other than each Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable on the transaction dates. Assets and Liabilities designated in currencies other than the Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable as of 30 June 2023. Gains and losses on foreign exchange transactions are recognised in the "Statement of Changes in Net Assets" in determining the results for the accounting period.

#### e) Options, Futures and Swaps Contracts

Valuation of the derivatives is performed at each valuation date by use of the mark-to-market principle.

The value of futures contracts which are quoted or traded on any exchange is based on the last available price on that exchange on the applicable Valuation Day. The value of futures contracts traded on another market is based on the last available price on this market on the applicable Valuation Day.

In the event that any of these assets on the Valuation Day is not quoted or traded on any exchange or other market or if the price is not representative of the fair value, the value of such an asset is determined prudently and in good faith on the basis of the estimated realisable value.

Futures contracts involve, to varying degrees, risk of loss in excess of the values reflected in the Sub-fund Statement of Net Assets. The underlying face amount at value of any open futures contracts at the period-end is shown in the Schedule of Investments of the relevant Sub-fund. This amount reflects each contract's exposure to the underlying instrument at the period-end. Losses may arise from changes in the value of the underlying instruments or if the counterparties do not perform under the contract's terms. Gains (losses) are realised upon expiration or closing of the futures contracts.

The risks include price movements in the underlying securities, the possibility there may be an illiquid market, and/or the inability of the counterparties to fulfil their obligations under the contract.

##### i) Hedges against market risks and risks associated with stock market performance:

For the purpose of hedging against poor market performance, the Company may, for each Sub-fund, sell forward transactions and call options on share price indices, bond market indices or other indices or financial instruments or buy put options on share price indices, bond market indices or other indices or buy financial instruments or enter into swaps in which the payments between the Company and the counterparty depend on the development of certain share price indices, bond market indices or other indices or financial instruments.

As these call and put transactions are for hedging purposes, there must be a sufficient correlation between the structure of the securities portfolio to be hedged and the composition of the stock index employed.

##### ii) Hedges against interest rate risks:

For the purpose of hedging against the risks associated with changes in interest rates the Company may sell interest rate futures and call options on interest rates, buy put options on interest rates and enter into interest rate swaps, forward rate agreements and options on interest rate swaps (swaptions) with highly rated financial institutions specialising in these kind of transactions as part of OTC transactions for each Sub-fund.



## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 2. Summary of Significant Accounting Policies (*continued*)

#### e) Options, Futures and Swaps Contracts (*continued*)

##### iii) Hedges against inflation risks:

For the purpose of hedging against risks resulting from an unexpected acceleration of inflation, the Company may conclude so-called inflation swaps with highly rated financial institutions specialising in this type of transaction as part of OTC transactions or make use of other instruments to hedge against inflation for each Sub-fund.

##### iv) Hedges against credit default risk and the risk of a deterioration in a borrower's credit standing:

For the purpose of hedging against credit default risk and the risk of losses owing to a deterioration in the borrower's credit standing, the Company may engage in credit options, credit spread swaps ("CSS"), credit default swaps ("CDS"), CDS (index) baskets, credit-linked total return swaps and similar credit derivatives with highly rated financial institutions specialising in these kind of transactions as part of OTC transactions for each Sub-fund.

As at 30 June 2023, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at period-end.

#### f) Repurchase Agreements (Repos)

The Company may as buyer or seller enter into repurchase agreements. A repurchase agreement is an agreement under which, on payment of the purchase price, the Company receives (purchases) securities from a seller who agrees to repurchase them at or within a specified time at a specified price. A repurchase agreement is similar in effect to a loan by the fund to the seller collateralised by the securities. The fund does not record the purchase of the securities received but does record the repurchase agreement as if it were a loan, and is disclosed in the Combined Statement of Net Assets under "Receivable for repurchase agreements", including any interest receivable on such transaction. Because a repurchase agreement between the two specific parties involved is generally for a relatively short time and is not transferable, it is not readily marketable. The fund carries repurchase agreements at cost, which, combined with accrued interest, approximates market value. The interest received is recorded in the Combined Statement of Operations and Changes in Net Assets under "Interest income". There was no outstanding repurchase agreement made by the Company as at 30 June 2023.

#### g) Forward Foreign Exchange Contracts

Each Sub-fund may buy and sell forward currency contracts, which are agreements between two parties to buy and sell currencies at a set price on a future date. These contracts are used to protect against a decline in value relative to the sub fund's currency as compared to the currencies in which its portfolio securities are denominated or for other investment purposes. The value of forward currency contracts is determined using current forward currency exchange rates supplied by a quotation service. The market value of the contract will fluctuate with changes in currency exchange rates. The contract is marked to market daily and the change in market value is recorded as an unrealised gain or loss. When the contract is closed, the fund records a realised gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The fund could be exposed to risk if the value of the currency changes unfavourably, if the counterparties to the contracts are unable to meet the terms of their contracts or if the fund is unable to enter into a closing position. Risks may exceed amounts recognised on the Combined Statement of Net Assets. Forward currency contracts outstanding at period-end, if any, are listed in the Schedule of Investments of the relevant Sub-funds.

#### h) Security transactions and related investment income

Security transactions are recorded on the day following the actual trade date (the date the order to buy or sell is executed). Gains or losses on securities are determined on the average cost basis. Interest income is recorded on the accrual basis. Dividend income, net of applicable withholding taxes, is recognised on the ex-dividend date or as soon as the fund is informed of the ex-dividend date. Non-cash dividends, if any, are recorded at the fair market value of the securities received. All premiums/discounts are amortised/accreted on a yield-to maturity basis.

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 2. Summary of Significant Accounting Policies (*continued*)

#### i) Organisation Costs

The organisation costs of individual Sub-funds may be capitalised and amortised on a straight-line basis over a period of up to five years from the date of commencement of individual Sub-funds.

#### j) To be announced securities

The Company may invest in mortgage-backed securities To Be Announced (“TBA”) commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities (“MBS”). At period end there aren't any TBA held.

#### k) Swing Pricing Adjustment

A Sub-fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a Sub-fund at a price that does not reflect the dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows. In order to counter this impact, a Swing Pricing Adjustment may be adopted to protect the interests of Shareholders of a Sub-fund. If on any Valuation Day, the aggregate net transactions in Shares of a Sub-fund exceed a pre-determined threshold, as determined and reviewed for each Sub-fund on a periodic basis by the Management Company, the Net Asset Value per Share may be adjusted upwards or downwards to reflect net inflows and net outflows respectively.

Net inflows and net outflows will be determined by the Management Company based on the latest available information at the time of calculation of the Net Asset Value per Share. A Swing Pricing Adjustment may be applied across all Sub-funds, as defined by the Prospectus. The extent of the price adjustment will be set by the Management Company to reflect dealing and other costs. Such adjustment may vary from Sub-fund to Sub-fund and will not exceed 3% of the original Net Asset Value per Share. The official Net Asset Value per Share as at period-end, disclosed in the Statistical Information section of this report, may therefore include a Swing Pricing Adjustment, which would not be recognised in the Statement of Net Assets, in the Statement of Operations and in the Statement of Changes in Net assets.

As at period-end, a Swing Pricing Adjustment had been applied to the following Sub-funds as follows:

Sub-funds	Currency	NAV before Swing Pricing Adjustment	Swing Pricing Adjustment	NAV after Swing Pricing Adjustment
State Street Euro Corporate Bond Screened Index Fund	EUR	815,986,953	2,855,955	818,842,908
State Street Global Treasury Bond Index Fund	USD	1,888,150,247	944,075	1,889,094,322
State Street Global Aggregate Bond Index Fund	USD	5,948,986,494	5,948,986	5,954,935,480
State Street Japan Screened Index Equity Fund	JPY	24,105,521,867	(4,821,105)	24,100,700,762
State Street World Screened Index Equity Fund	USD	4,574,458,048	(457,446)	4,574,000,602
State Street World ESG Index Equity Fund	USD	1,971,322,876	(197,132)	1,971,125,744
State Street Flexible Asset Allocation Plus Fund	EUR	179,094,670	53,728	179,148,398
State Street Global Treasury 1-10 Year Bond Index Fund	USD	3,207,909,026	1,283,164	3,209,192,190
State Street Global High Yield Bond Screened Index Fund	USD	529,314,586	3,440,545	532,755,131
State Street Sustainable Climate World Equity Fund	USD	113,099,803	45,240	113,145,043
State Street Emerging Markets Hard Currency Government Bond Index Fund	USD	142,500,629	513,003	143,013,632

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 3. Fees and Expenses

#### a) Depository, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Depository and to the Central Administrator, Registrar and Transfer Agent and Paying Agent are at such rates and/or amounts as may be agreed from time to time with the Company. The maximum fee payable per Sub-fund to the Depository is 0.004% per annum and to the Central Administrator, Registrar and Transfer Agent and Paying Agent is 0.025% per annum (excluding specific fees payable for the processing of multiple Share Classes), in each case based on the Net Asset Value of the relevant Sub-fund. In addition, the Depository and the Central Administrator, Paying Agent, Registrar and Transfer Agent are entitled, as the case may be, to a charge per transaction, a flat fee for certain services or products, reimbursements by the Company for out-of-pocket expenses and disbursements and for charges of any correspondents.

#### b) Investment Management Fees

The Sub-funds listed in this report, funded as at 30 June 2023 and with the following maximum Investment Management Fees:

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	0.16%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class S (EUR)	0.05%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.00%
	Class B Distributing (GBP-Portfolio Hedged)	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I (SGD-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
	Class I (USD-Portfolio Hedged)	0.18%
	Class I Distributing (EUR-Portfolio Hedged)	0.18%
	Class I Distributing (GBP-Portfolio Hedged)	0.18%
Class P (USD)	0.30%	

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 3. Fees and Expenses (*continued*)

#### b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	0.00%
	Class B Distributing (GBP-Portfolio Hedged)	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
	Class I (USD-Portfolio Hedged)	0.18%
	Class I Distributing (USD-Portfolio Hedged) *	0.18%
State Street Japan Screened Index Equity Fund	Class B (JPY)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (EUR)	0.20%
	Class I (JPY)	0.20%
	Class P (JPY)	0.60%
State Street Switzerland Index Equity Fund	Class A (CHF)	0.30%
	Class I (CHF)	0.20%
	Class P (CHF)	0.60%
	Class P (EUR)	0.60%
	Class S (CHF)	0.12%
State Street UK Index Equity Fund	Class I (EUR)	0.20%
	Class I (GBP)	0.20%
	Class P (GBP)	0.60%
State Street US Screened Index Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.20%
	Class I (EUR-NAV Hedged)	0.22%
	Class I (USD)	0.20%
	Class P (USD)	0.60%
State Street EMU Screened Index Equity Fund	Class A (EUR)	0.30%
	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
State Street Europe Screened Index Equity Fund	Class B (EUR)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (EUR)	0.20%
	Class I (USD)	0.20%
	Class P (USD)	0.60%



## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street World Screened Index Equity Fund	Class B (USD)	0.00%
	Class B (USD-Portfolio Hedged)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (EUR)	0.20%
	Class I (EUR-Portfolio Hedged)	0.23%
	Class I (GBP)	0.20%
	Class I (SEK)	0.20%
	Class I (SEK-Portfolio Hedged)	0.23%
	Class I (USD)	0.20%
	Class I Distributing (CHF-Portfolio Hedged)	0.23%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%
	Class I Distributing (USD-Portfolio Hedged)	0.23%
	Class P (EUR-Portfolio Hedged)	0.63%
	Class P (SEK)	0.60%
	Class P (SEK-Portfolio Hedged)	0.63%
Class P (USD)	0.60%	
Class S (USD)	0.07%	
Class S Distributing (USD)	0.07%	
State Street World ESG Index Equity Fund	Class B (USD)	0.00%
	Class I (EUR-Portfolio Hedged)	0.23%
State Street Global Emerging Markets Screened Index Equity Fund	Class I (USD)	0.20%
	Class B (USD)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (GBP)	0.30%
	Class I (SEK)	0.30%
State Street Flexible Asset Allocation Plus Fund	Class I (USD)	0.30%
	Class P (USD)	1.20%
	Class B (EUR)	0.00%
State Street Europe Value Spotlight Fund	Class I (EUR)	0.55%
	Class P (EUR)	1.10%
	Class B (EUR)	0.00%
State Street Eurozone Value Spotlight Fund	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
	Class B (EUR)	0.00%
State Street US Value Spotlight Fund	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
	Class B (EUR)	0.00%
State Street Asia Pacific Value Spotlight Fund	Class I (USD)	0.75%
	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
State Street Global Value Spotlight Fund	Class I (USD)	0.75%
	Class P (EUR)	1.50%
	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	0.35%
	Class I (EUR)	0.30%
	Class P (EUR)	0.50%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.30%
	Class P (EUR)	0.50%

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 3. Fees and Expenses (*continued*)

#### b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.30%
	Class P (USD)	0.50%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR-Hedged)	0.45%
	Class I (USD)	0.45%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	0.00%
	Class I (EUR)	0.45%
	Class I (USD)	0.45%
	Class P (EUR)	0.95%
	Class P (USD)	0.95%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.20%
	Class I (EUR)	1.10%
	Class I (USD)	1.10%
	Class P (USD)	2.20%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.45%
	Class B (USD)	0.00%
	Class I (EUR)	0.35%
	Class I (EUR-Portfolio Hedged)	0.38%
	Class I (USD)	0.35%
	Class I Distributing (EUR)	0.35%
	Class P (USD)	0.90%
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	0.00%
	Class I (USD)	0.75%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	0.08%
	Class I (EUR-Portfolio Hedged)	0.08%
	Class I (USD)	0.06%
	Class I (USD-Portfolio Hedged)	0.08%
	Class I Distributing (EUR-Portfolio Hedged)	0.08%
	Class I Distributing (GBP-Portfolio Hedged)	0.08%
	Class I Distributing (USD-Portfolio Hedged)	0.08%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	0.75%
	Class I (USD)	0.75%
	Class P (EUR)	1.35%
	Class P (USD)	1.35%
State Street Global Opportunities Equity Fund	Class I (USD)	0.50%
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR- Hedged)	0.22%
	Class I (USD)	0.20%
	Class P (USD)	0.40%
	Class S (USD)	0.15%

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 3. Fees and Expenses (*continued*)

#### b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.40%
	Class S (EUR)	0.15%
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	0.00%
	Class B (USD)	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (NOK-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
	Class I (USD-Portfolio Hedged)	0.18%
Class I Distributing (GBP-Portfolio Hedged)	0.18%	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.15%
	Class I (USD)	0.15%
	Class I Distributing (USD)	0.15%
State Street US Opportunities Equity Fund	Class I (USD)	0.50%
State Street China Opportunities Equity Fund	Class I (USD)	0.75%
State Street Sustainable Climate World Equity Fund	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (USD)	0.30%
State Street Sustainable Climate US Equity Fund	Class I (USD)	0.30%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (USD)	0.15%
State Street Canada Index Equity Fund	Class I (CAD)**	0.00%
	Class I (EUR)**	0.00%
	Class P (CAD)**	0.00%

\*This share class launched during the period ended 30 June 2023. Please refer to Note 13 for further details.

\*\*This share class closed during the period ended 30 June 2023. Please refer to Note 13 for further details.

These Investment Management Fees will be accrued daily based on the Net Asset Value of the Sub-funds as of the relevant Dealing Day and will be paid monthly in arrears.

The total expense ratios (“TER”) attributable to the Share classes of the Sub-funds, as set out below, incorporate the fees and expenses of the Investment Manager, Central Administrator, Depositary, any distribution fee not covered by the Subscription Fee where appropriate, and certain other expenses of the relevant Sub-fund set forth in the Prospectus.

The Management Company has agreed to reimburse such portions of its fees as is necessary to ensure that the total expense ratio attributable to all Shares shall currently not exceed the following rates set forth below. The Shareholders will be given prior notification if the Management Company is ceasing these reimbursements in the future.

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2023	Maximum TER in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%	0.10%
	Class I (EUR)	0.20%	0.22%
	Class I Distributing (EUR)	0.20%	0.22%
	Class P (EUR)	0.35%	0.40%
State Street EMU Government Bond Index Fund	Class B (EUR)	(0.04%)	0.05%
	Class I (EUR)	0.13%	0.20%
	Class P (EUR)	0.26%	0.40%
	Class P Distributing (EUR)	0.27%	0.40%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class P (EUR)	0.39%	0.40%
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.03%	0.04%
	Class I (EUR)	0.18%	0.19%
	Class I Distributing (EUR)	0.18%	0.19%
	Class P (EUR)	0.34%	0.40%
	Class P Distributing (EUR)	0.33%	0.40%
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	0.09%	0.22%
	Class I (EUR)	0.25%	0.26%
	Class I Distributing (EUR)	0.24%	0.26%
	Class S (EUR)	0.09%	0.11%
	Class A2 (EUR)**	N.A.	N.A.
State Street Global Treasury Bond Index Fund	Class B (USD)	0.05%	0.06%
	Class B Distributing (GBP-Portfolio Hedged)	0.05%	0.06%
	Class I (CHF-Portfolio Hedged)	0.23%	0.25%
	Class I (EUR-Portfolio Hedged)	0.23%	0.25%
	Class I (GBP-Portfolio Hedged)	0.23%	0.25%
	Class I (SGD-Portfolio Hedged)	0.23%	0.25%
	Class I (USD)	0.20%	0.21%
	Class I (USD-Portfolio Hedged)	0.23%	0.25%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%	0.25%
	Class P (USD)	0.35%	0.40%
	State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	0.04%
Class I (CHF-Portfolio Hedged)		0.22%	0.24%
Class I (EUR-Portfolio Hedged)		0.22%	0.24%
Class I (GBP-Portfolio Hedged)		0.22%	0.24%
Class I (USD)		0.19%	0.20%
Class I (USD-Portfolio Hedged)		0.22%	0.24%
Class I Distributing (USD-Portfolio Hedged)*		0.22%	0.24%
Class B Distributing (GBP-Portfolio Hedged)		0.04%	0.06%
State Street Japan Screened Index Equity Fund	Class B (JPY)	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
	Class I (JPY)	0.30%	0.30%
	Class P (JPY)	0.70%	0.70%
	Class B Distributing (GBP)*	0.05%	0.10%
State Street Switzerland Index Equity Fund	Class A (CHF)	0.40%	0.40%
	Class I (CHF)	0.30%	0.30%
	Class P (CHF)	0.70%	0.70%
	Class P (EUR)	0.69%	0.70%
	Class S (CHF)	0.17%	0.17%



## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2023	Maximum TER in %
State Street UK Index Equity Fund	Class I (EUR)	0.30%	0.30%
	Class I (GBP)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%
State Street US Screened Index Equity Fund	Class B (USD)	0.04%	0.05%
	Class B Distributing (GBP)	0.04%	0.05%
	Class I (EUR)	0.24%	0.25%
	Class I (EUR-Hedged)	0.26%	0.28%
	Class I (USD)	0.24%	0.25%
	Class P (USD)	0.64%	0.70%
State Street EMU Screened Index Equity Fund	Class A (EUR)	0.40%	0.40%
	Class B (EUR)	0.06%	0.06%
	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
	Class P (EUR)	0.70%	0.70%
State Street Europe Screened Index Equity Fund	Class B (EUR)	0.05%	0.06%
	Class B Distributing (GBP)	0.05%	0.05%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class P (EUR)	0.68%	0.70%
	Class B (USD)	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
	Class I (USD)	0.30%	0.30%
	Class P (USD)	0.70%	0.70%
State Street World Screened Index Equity Fund	Class B Distributing (GBP)*	(0.34%)	0.10%
	Class B (USD)	0.04%	0.04%
	Class B (USD-Portfolio Hedged)	0.05%	0.05%
	Class B Distributing (GBP)*	0.03%	0.04%
	Class B Distributing (GBP-Portfolio Hedged) *	0.05%	0.05%
	Class I (EUR)	0.24%	0.24%
	Class I (EUR-Portfolio Hedged)	0.27%	0.28%
	Class I (GBP)	0.23%	0.24%
	Class I (SEK)	0.24%	0.24%
	Class I (SEK-Portfolio Hedged)	0.28%	0.28%
	Class I (USD)	0.24%	0.24%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (EUR-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%	0.28%
	Class I Distributing (USD-Portfolio Hedged)	0.28%	0.28%
	Class P (EUR-Portfolio Hedged)	0.68%	0.73%
	Class P (SEK)	0.65%	0.70%
	Class P (SEK-Portfolio Hedged)	0.68%	0.73%
	Class P (USD)	0.65%	0.70%
	Class S (USD)	0.10%	0.10%
Class S Distributing (USD)	0.10%	0.10%	
State Street World ESG Index Equity Fund	Class B (USD)	0.06%	0.07%
	Class I (EUR-Portfolio Hedged)	0.30%	0.31%
	Class I (USD)	0.27%	0.27%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2023	Maximum TER in %
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	0.10%	0.10%
	Class I (GBP)	0.40%	0.40%
	Class I (SEK)	0.40%	0.40%
	Class I (USD)	0.40%	0.40%
	Class P (USD)	1.35%	1.35%
	Class B Distributing (GBP)*	0.10%	0.10%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.65%	0.65%
	Class P (EUR)	1.24%	1.24%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street US Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class I (USD)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street Multi-Factor Global ESG Equity Fund	Class B Distributing (GBP)	0.03%	0.10%
	Class B (USD)	0.05%	0.10%
	Class I (USD)	0.41%	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.38%	0.40%
	Class P (EUR)	0.62%	0.64%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%	0.40%
	Class P (USD)	0.60%	0.64%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%	0.45%
	Class I Distributing (USD)	0.45%	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	0.59%	0.70%
	Class I (USD)	0.59%	0.70%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	0.14%	0.25%
	Class I (EUR)	0.60%	0.70%
	Class I (USD)	0.59%	0.70%
	Class P (EUR)	1.13%	1.24%
	Class P (USD)	1.13%	1.24%
	Class B (USD)**	N.A.	N.A.
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.49%	1.49%
	Class I (EUR)	1.35%	1.35%
	Class I (USD)	1.35%	1.35%
	Class P (USD)	2.49%	2.49%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2023	Maximum TER in %
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.57%	0.59%
	Class B (USD)	0.09%	0.10%
	Class I (EUR)	0.43%	0.45%
	Class I (EUR-Portfolio Hedged)	0.47%	0.48%
	Class I (USD)	0.43%	0.45%
	Class I Distributing (EUR)	0.43%	0.45%
	Class P (USD)	1.02%	1.04%
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.84%	0.85%
	Class B (USD)**	N.A.	N.A.
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	0.13%	0.15%
	Class I (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I (USD)	0.11%	0.12%
	Class I (USD-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (GBP-Portfolio Hedged)	0.12%	0.15%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.02%	0.15%
	Class I (USD)	0.16%	0.30%
	Class I (EUR)	1.00%	1.00%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	1.00%	1.00%
	Class P (EUR)	1.64%	1.64%
	Class P (USD)	1.64%	1.64%
	Class I (USD)	0.57%	0.60%
State Street Global Opportunities Equity Fund	Class B (USD)**	N.A.	N.A.
	Class I (EUR-Hedged)	0.33%	0.33%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.30%	0.30%
	Class P (USD)	0.54%	0.54%
	Class S (USD)	0.25%	0.25%
	Class B (EUR)	0.10%	0.10%
State Street Sustainable Climate Euro Corporate Bond Fund	Class I (EUR)	0.30%	0.30%
	Class I Distributing (EUR)	0.30%	0.30%
	Class P (EUR)	0.54%	0.54%
	Class S (EUR)	0.25%	0.25%
	Class B (EUR-Portfolio Hedged)	0.11%	0.11%
State Street Global High Yield Bond Screened Index Fund	Class B (USD)	0.10%	0.10%
	Class I (CHF-Portfolio Hedged)	0.29%	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%	0.29%
	Class I (USD)	0.25%	0.25%
	Class I (USD-Portfolio Hedged)	0.29%	0.29%
	Class I Distributing (GBP-Portfolio Hedged)	0.27%	0.29%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.05%	0.15%
	Class B Distributing (GBP)	0.05%	0.15%
	Class I (EUR)	0.20%	0.30%
	Class I (USD)	0.20%	0.30%
	Class I Distributing (USD)	0.20%	0.30%
State Street US Opportunities Equity Fund	Class I (USD)	0.60%	0.60%

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 3. Fees and Expenses (*continued*)

#### b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	TER as at 30 June 2023	Maximum TER in %
State Street China Opportunities Equity Fund	Class I (USD)	0.90%	0.90%
State Street Sustainable Climate World Equity Fund	Class I (USD)	0.38%	0.40%
	Class B Distributing (GBP)*	0.11%	0.11%
State Street Sustainable Climate US Equity Fund	Class I (USD)	0.40%	0.40%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	0.10%	0.10%
	Class B Distributing (GBP-NAV- Portfolio Hedged)*	0.07%	0.11%
	Class I (USD)	0.09%	0.25%
State Street Canada Index Equity Fund	Class I (CAD)**	N.A.	0.70%
	Class I (EUR)**	N.A.	0.30%
	Class P (CAD)**	N.A.	0.30%

\*This share class launched during the period ended 30 June 2023. Please refer to Note 13 for further details.

\*\*This share class closed during the period ended 30 June 2023. Please refer to Note 13 for further details.

#### c) Other expenses

Other expenses as reported on the Combined Statement of Operations include but are not limited to costs related to registration fees, translation fees and publication fees.

#### d) Director fees

The aggregate amount of Directors' remuneration for the period ended 30 June 2023 was € 67,500. All Directors who are also employees of the Investment Manager or one of its affiliates are not entitled to Directors' fees.

### 4. Taxation

The Company is subject to the Luxembourg tax jurisdiction. Under Luxembourg law and the current practice, the Company is subject neither to income tax nor to any tax on capital gains in respect of realised or unrealised valuation profits. No taxes are payable in Luxembourg on the issue of Shares.

The Net Asset Value corresponding to the "P" and the "A" Shares (Shares for retail and institutional investors) is subject to the tax d'abonnement at the rate of 0.05% per annum of the Net Asset Value as valued at the end of each quarter, and payable quarterly by the Sub-fund. The "P" and the "A" Shares classes are available to retail and institutional investors. To the extent that parts of the Company's assets are invested in other Luxembourg UCITS which are subject to the tax d'abonnement, assets will not be subject to additional tax.

The Net Asset Value corresponding to the "I" and the "B" Shares (Shares for institutional investors) is subject to a reduced tax rate of 0.01% per annum payable quarterly by the Sub-fund, on the basis that the Company classifies the investors in this Share class as institutional investors as defined in Articles 174 to 176 of the 2010 Law. This classification is based on the Company's understanding of the current legal situation.

Capital gains and income from dividends, interest and interest payments originating in other countries may be subject to a non-recoverable withholding tax or capital gains tax in such countries. Tax effects are booked in accounting on a cash basis principle. However, a daily monitoring is performed on such balances to ensure that when material, appropriate provisions will be accordingly reflected.

In accordance with Article 175 of the 2010 Law, each share class subject to listing on a stock exchange and part of a Sub-fund which replicate the performance of an index is not subject to tax d'abonnement. The subscription tax (taxe d'abonnement) is a registration fee established on the negotiability of securities issued by Undertakings for Collective Investment.



## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 4. Taxation (*continued*)

As at 30 June 2023, the following Share Classes are not subject to taxe d'abonnement:

Name of the Sub-fund	Share Classes
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
	Class P (EUR)
State Street EMU Government Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
State Street Euro Inflation Linked Bond Index Fund	Class P Distributing (EUR)
	Class I (EUR)
	Class P (EUR)
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
	Class P (EUR)
	Class P Distributing (EUR)
	Class A2 Distributing (EUR)
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)
	Class I Distributing (EUR)
	Class S (EUR)
	Class B (USD)
State Street Global Treasury Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
	Class I (SGD-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class P (USD)
	Class B (GBP-Portfolio Hedged)
	Class B Distributing (GBP-Portfolio Hedged)
Class I (CHF-Portfolio Hedged)	
State Street Global Aggregate Bond Index Fund	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
	Class B (JPY)
	Class B Distributing (GBP)
State Street Japan Screened Index Equity Fund	Class I (EUR)
	Class I (JPY)
	Class P (JPY)
	Class A (CHF)
State Street Switzerland Index Equity Fund	Class I (CHF)
	Class P (CHF)
	Class P (EUR)
	Class S (CHF)
	Class I (EUR)
State Street UK Index Equity Fund	Class I (GBP)
	Class P (GBP)

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 4. Taxation (*continued*)

Name of the Sub-fund	Share Classes
State Street US Screened Index Equity Fund	Class B (USD)
	Class B Distributing (GBP)
	Class I (EUR)
	Class I (EUR-NAV Hedged)
	Class I (USD)
	Class P (USD)
State Street EMU Screened Index Equity Fund	Class A (EUR)
	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
State Street Europe Screened Index Equity Fund	Class P (EUR)
	Class B (EUR)
	Class B Distributing (GBP)
	Class I (EUR)
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I Distributing (EUR)
	Class P (EUR)
	Class B (USD)
	Class B Distributing (GBP)
State Street World Screened Index Equity Fund	Class I (EUR)
	Class I (USD)
	Class P (USD)
	Class B (USD)
	Class B (USD-Portfolio Hedged)
	Class B Distributing (GBP - Portfolio Hedged)
	Class B Distributing (GBP)
	Class I (EUR)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP)
	Class I (SEK)
	Class I (SEK-Portfolio Hedged)
	Class I (USD)
	Class I Distributing (CHF-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
	Class P (EUR-Portfolio Hedged)
	Class P (SEK)
	Class P (SEK-Portfolio Hedged)
Class P (USD)	
Class S (USD)	
Class S Distributing (USD)	
State Street World ESG Index Equity Fund	Class B (USD)
	Class I (EUR-Portfolio Hedged)
	Class I (USD)
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)
	Class B Distributing (GBP)
	Class I (GBP)
	Class I (SEK)
	Class I (USD)
	Class P (USD)

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 4. Taxation (*continued*)

Name of the Sub-fund	Share Classes
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)
	Class I (USD)
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)
	Class B (USD)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (NOK-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
Class I Distributing (GBP-Portfolio Hedged)	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)
	Class B Distributing (GBP)
	Class I (EUR)
	Class I (USD)
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I Distributing (USD)
	Class B (USD)
	Class B Distriuting (GBP NAV- Portfolio Hedged)*
	Class I (USD)

\*This share class launched during the period ended 30 June 2023. Please refer to Note 13 for further details.

### 5. Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the period ended 30 June 2023 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

### 6. Transaction Costs

For the period from 01 January 2023 to 30 June 2023, the Company incurred transaction costs related to purchase and sale of transferable securities. The below table represents the transaction costs that can be isolated.

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Global Aggregate Bond Index Fund	USD	614
State Street Canada Index Equity Fund	CAD	12,908
State Street Japan Screened Index Equity Fund	JPY	637,559
State Street Switzerland Index Equity Fund	CHF	43,542
State Street UK Index Equity Fund	GBP	94,935
State Street US Screened Index Equity Fund	USD	5,261
State Street EMU Screened Index Equity Fund	EUR	74,321
State Street Europe Screened Index Equity Fund	EUR	100,366
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	7,463
State Street World Screened Index Equity Fund	USD	110,418
State Street World ESG Index Equity Fund	USD	277,120
State Street Global Emerging Markets Screened Index Equity Fund	USD	244,922
State Street Flexible Asset Allocation Plus Fund	EUR	23,768
State Street Europe Value Spotlight Fund	EUR	30,124

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 6. Transaction Costs (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Eurozone Value Spotlight Fund	EUR	11,082
State Street US Value Spotlight Fund	USD	2,200
State Street Asia Pacific Value Spotlight Fund	USD	21,410
State Street Global Value Spotlight Fund	EUR	69,560
State Street Multi-Factor Global ESG Equity Fund	USD	103,582
State Street Europe ESG Screened Enhanced Equity Fund	EUR	159,760
State Street North America ESG Screened Enhanced Equity Fund	USD	24,092
State Street Global ESG Screened Enhanced Equity Fund	USD	12,577
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	661,176
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	631,311
State Street EMU ESG Screened Equity Fund	EUR	19,891
State Street Europe Small Cap ESG Screened Equity Fund	EUR	22,028
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	82,434
State Street Global ESG Screened Managed Volatility Equity Fund	USD	34,788
State Street Global ESG Screened Defensive Equity Fund	USD	20,753

Transactions costs have been defined as broker commission fees, market fees and taxes relating to purchase or sale of equities and investments in other funds. For most of the bonds those fees are included in the price of the bonds and therefore cannot be isolated, except for State Street Global Aggregate Bond Index Fund and State Street Global Treasury Bond Index Fund on which transaction costs are separately identifiable.

### 7. Dividends distributed

During the period ended 30 June 2023, the Company resolved to pay to the Shareholders of the Sub-funds mentioned below, dividends as follows:

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	18 April 2023	20 April 2023	USD	0.39	191,363
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.22	41,460
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.29	196,641
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.02	20,933
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.01	21,188
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	132,896
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.11	970,519
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	12,886
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	1,714,611



## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 7. Dividends distributed (*continued*)

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.35	4,305,749
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.34	32,090
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	18 April 2023	20 April 2023	USD	0.23	11,254
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.26	869,061
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	18 April 2023	20 April 2023	USD	0.08	1,089,848
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.09	2,589,621
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.08	180,305
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.12	847,887
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.10	14,006
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.05	27,762
State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.03	4,219
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	18 April 2023	20 April 2023	USD	0.13	392,644
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	18 April 2023	20 April 2023	CHF	0.14	638,051
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.16	72,566
State Street World Screened Index Equity Fund	Class S Distributing (USD)	18 April 2023	20 April 2023	USD	0.20	2,197,378
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.60	6,972,749

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 30 June 2023. The resulting loss of € 451,329,112 represents the movement in exchange rates between 1 January 2023 and 30 June 2023. This is a translation loss, which has no impact on the Net Asset Value of the individual Sub-funds.

### 9. Cross investments

A Sub-fund may acquire shares of one or more other Sub-funds of the Company (the target Sub-fund), provided that there shall be no duplication of fees between the fees at the level of the Sub-fund that invested in the target Sub-fund and the fees at the level of the target Sub-fund.

The value of those cross-investments per Sub-fund as at 30 June 2023 amounted to:

Name of the Sub-fund	Currency	Market Value in EUR
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	5,308,979
State Street Global High Yield Bond Screened Index Fund	EUR	8,889,149
	Total	14,198,128

At 30 June 2023 the total of cross Sub-Funds' investments amounts to EUR 14,198,128 and therefore total combined NAV as at year-end without cross-investments would amount to EUR 28,550,777,428.

### 10. Securities Lending

The Company has appointed State Street Bank International GMBH and State Street Bank and Trust Company to act as Securities Lending Agents. Securities are lent to their approved Counterparties and collateral must be sufficiently liquid and valued at market value on a daily basis. Equity securities will only be accepted as collateral if either admitted to official listing on a stock exchange in a Member State or non-Member State or traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State. "Member State" means a member state of the European Union.

The following table summarises the value of securities lent, analysed by borrowing counterparty as at 30 June 2023:

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Core Treasury Bond Index Fund	EUR	Barclays PLC	United Kingdom	28,407,031	4.77%	4.80%
State Street Euro Core Treasury Bond Index Fund	EUR	BNP Paribas SA	France	8,377,700	1.41%	1.42%
State Street Euro Core Treasury Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	66,323,485	11.13%	11.21%
State Street EMU Government Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	12,861,435	5.07%	5.12%
State Street EMU Government Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	550,724	0.22%	0.22%
State Street Euro Inflation Linked Bond Index Fund	EUR	Barclays PLC	United Kingdom	4,753,339	5.11%	5.14%
State Street Euro Corporate Bond Screened Index Fund	EUR	Barclays PLC	United Kingdom	20,700,889	2.54%	2.57%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Corporate Bond Screened Index Fund	EUR	BNP Paribas SA	France	4,925,249	0.60%	0.61%
State Street Euro Corporate Bond Screened Index Fund	EUR	Credit Suisse International	United Kingdom	595,914	0.07%	0.07%
State Street Euro Corporate Bond Screened Index Fund	EUR	Goldman Sachs International	United Kingdom	8,787,169	1.08%	1.09%
State Street Euro Corporate Bond Screened Index Fund	EUR	HSBC Bank PLC	United Kingdom	422,886	0.05%	0.05%
State Street Euro Corporate Bond Screened Index Fund	EUR	ING Bank NV	Netherlands	291,216	0.04%	0.04%
State Street Euro Corporate Bond Screened Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	1,168,533	0.14%	0.15%
State Street Euro Corporate Bond Screened Index Fund	EUR	Nomura International PLC	United Kingdom	2,145,146	0.26%	0.27%
State Street Euro Corporate Bond Screened Index Fund	EUR	RBC Europe Ltd	United Kingdom	2,408,559	0.30%	0.30%
State Street SRI Euro Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	8,432,280	2.76%	2.79%
State Street SRI Euro Corporate Bond Index Fund	EUR	BNP Paribas SA	France	1,941,533	0.64%	0.64%
State Street SRI Euro Corporate Bond Index Fund	EUR	Credit Suisse International	United Kingdom	486,797	0.16%	0.16%
State Street SRI Euro Corporate Bond Index Fund	EUR	Goldman Sachs International	United Kingdom	3,330,287	1.09%	1.10%
State Street SRI Euro Corporate Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	973,321	0.32%	0.32%
State Street SRI Euro Corporate Bond Index Fund	EUR	Nomura International PLC	United Kingdom	313,558	0.10%	0.10%
State Street SRI Euro Corporate Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	548,762	0.18%	0.18%
State Street Global Treasury Bond Index Fund	USD	Barclays PLC	United Kingdom	187,222,732	9.92%	10.29%
State Street Global Treasury Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	4,596,121	0.24%	0.25%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas SA	France	5,934,748	0.31%	0.33%

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	4,817,804	0.26%	0.26%
State Street Global Treasury Bond Index Fund	USD	Credit Suisse International	United Kingdom	706,538	0.04%	0.04%
State Street Global Treasury Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	31,951,509	1.69%	1.76%
State Street Global Treasury Bond Index Fund	USD	Macquarie Bank Ltd	Australia	1,837,065	0.10%	0.10%
State Street Global Treasury Bond Index Fund	USD	Merrill Lynch International	United Kingdom	51,723,736	2.74%	2.84%
State Street Global Treasury Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	797,866	0.04%	0.04%
State Street Global Treasury Bond Index Fund	USD	Nomura International PLC	United Kingdom	3,387,463	0.18%	0.19%
State Street Global Treasury Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	14,276,665	0.76%	0.78%
State Street Global Treasury Bond Index Fund	USD	UBS AG	Switzerland	5,193,107	0.28%	0.29%
State Street Global Aggregate Bond Index Fund	USD	Barclays PLC	United Kingdom	322,473,286	5.42%	5.62%
State Street Global Aggregate Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	5,614,776	0.09%	0.10%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas SA	France	13,492,152	0.23%	0.24%
State Street Global Aggregate Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	15,807,935	0.27%	0.28%
State Street Global Aggregate Bond Index Fund	USD	Credit Suisse International	United Kingdom	6,792,285	0.11%	0.12%
State Street Global Aggregate Bond Index Fund	USD	Goldman Sachs International	United Kingdom	1,080,821	0.02%	0.02%
State Street Global Aggregate Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	40,254,605	0.68%	0.70%
State Street Global Aggregate Bond Index Fund	USD	Merrill Lynch International	United Kingdom	72,282,112	1.22%	1.26%
State Street Global Aggregate Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	4,968,992	0.08%	0.09%



## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Aggregate Bond Index Fund	USD	Nomura International PLC	United Kingdom	29,812,574	0.50%	0.52%
State Street Global Aggregate Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	20,468,089	0.34%	0.36%
State Street Global Aggregate Bond Index Fund	USD	UBS AG	Switzerland	8,350,675	0.14%	0.15%
State Street Japan Screened Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	3,779,487	0.02%	0.02%
State Street Japan Screened Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	3,220,808	0.01%	0.01%
State Street Japan Screened Index Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	2,197,745	0.01%	0.01%
State Street Japan Screened Index Equity Fund	JPY	Goldman Sachs International	United Kingdom	1,115,947	0.00%	0.00%
State Street Japan Screened Index Equity Fund	JPY	HSBC Bank PLC	United Kingdom	21,551	0.00%	0.00%
State Street Japan Screened Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	2,878,389	0.01%	0.01%
State Street Japan Screened Index Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	426,787	0.00%	0.00%
State Street Japan Screened Index Equity Fund	JPY	Societe Generale SA	France	2,310,763	0.01%	0.01%
State Street Japan Screened Index Equity Fund	JPY	UBS AG	Switzerland	1,666,836	0.01%	0.01%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	13,631,028	6.36%	6.41%
State Street Switzerland Index Equity Fund	CHF	JP Morgan Securities PLC	United Kingdom	1,857,930	0.87%	0.87%
State Street Switzerland Index Equity Fund	CHF	Morgan Stanley & Co. International PLC	United Kingdom	396,931	0.19%	0.19%
State Street Switzerland Index Equity Fund	CHF	Societe Generale SA	France	2,841,271	1.33%	1.34%
State Street UK Index Equity Fund	GBP	Barclays Capital Securities Ltd	United Kingdom	137,996	0.12%	0.12%
State Street UK Index Equity Fund	GBP	JP Morgan Securities PLC	United Kingdom	84,876	0.08%	0.08%
State Street US Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	6,921,944	0.45%	0.45%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street US Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	707	0.00%	0.00%
State Street US Screened Index Equity Fund	USD	Societe Generale SA	France	13,254,522	0.86%	0.87%
State Street EMU Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	3,313,245	1.09%	0.10%
State Street EMU Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	371,702	0.12%	0.12%
State Street EMU Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	246,127	0.08%	0.08%
State Street EMU Screened Index Equity Fund	EUR	ING Bank NV	Netherlands	32,390	0.01%	0.01%
State Street EMU Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	402,757	0.13%	0.13%
State Street EMU Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	299,156	0.10%	0.10%
State Street EMU Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	112,163	0.04%	0.04%
State Street EMU Screened Index Equity Fund	EUR	Societe Generale SA	France	46,762	0.02%	0.02%
State Street EMU Screened Index Equity Fund	EUR	UBS AG	Switzerland	150,622	0.05%	0.05%
State Street Europe Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	7,931,875	1.15%	1.17%
State Street Europe Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	483,631	0.07%	0.07%
State Street Europe Screened Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	1,770,060	0.26%	0.26%
State Street Europe Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	623,505	0.09%	0.09%
State Street Europe Screened Index Equity Fund	EUR	ING Bank NV	Netherlands	521,681	0.08%	0.08%
State Street Europe Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	474,722	0.07%	0.07%
State Street Europe Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	62,220	0.01%	0.01%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	305,130	0.04%	0.04%
State Street Europe Screened Index Equity Fund	EUR	Societe Generale SA	France	3,257,084	0.47%	0.48%
State Street Europe Screened Index Equity Fund	EUR	UBS AG	Switzerland	1,480,640	0.22%	0.22%
State Street Pacific Ex-Japan Screened Index equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	66,512	0.10%	0.11%
State Street Pacific Ex-Japan Screened Index equity Fund	USD	BNP Paribas Arbitrage SNC	France	101,104	0.16%	0.16%
State Street Pacific Ex-Japan Screened Index equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	80,705	0.13%	0.13%
State Street Pacific Ex-Japan Screened Index equity Fund	USD	Goldman Sachs International	United Kingdom	2,118,791	3.33%	3.35%
State Street Pacific Ex-Japan Screened Index equity Fund	USD	Societe Generale SA	France	147,665	0.23%	0.23%
State Street World Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	11,549,976	0.25%	0.25%
State Street World Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	24,028,186	0.53%	0.53%
State Street World Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	5,696,706	0.12%	0.13%
State Street World Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	7,105,059	0.16%	0.16%
State Street World Screened Index Equity Fund	USD	Credit Suisse International	United Kingdom	512,537	0.01%	0.01%
State Street World Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	25,567,215	0.56%	0.56%
State Street World Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	4,900,706	0.11%	0.11%
State Street World Screened Index Equity Fund	USD	ING Bank NV	Netherlands	507,448	0.01%	0.01%
State Street World Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	9,836,104	0.22%	0.22%
State Street World Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	1,100,328	0.02%	0.02%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street World Screened Index Equity Fund	USD	Skandinaviska Enskilda Banken AB	Sweden	559,927	0.01%	0.01%
State Street World Screened Index Equity Fund	USD	Societe Generale SA	France	42,420,085	0.93%	0.93%
State Street World Screened Index Equity Fund	USD	UBS AG	Switzerland	15,510,967	0.34%	0.34%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	4,883,293	0.25%	0.25%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	3,983,409	0.20%	0.20%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	3,926,272	0.20%	0.20%
State Street World ESG Index Equity Fund	USD	Goldman Sachs International	United Kingdom	14,121,426	0.72%	0.72%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	2,565,311	0.13%	0.13%
State Street World ESG Index Equity Fund	USD	ING Bank NV	Netherlands	596,261	0.03%	0.03%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	4,961,288	0.25%	0.25%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	320,683	0.02%	0.02%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	15,540,985	0.79%	0.79%
State Street World ESG Index Equity Fund	USD	UBS AG	Switzerland	11,215,076	0.57%	0.57%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	476,719	0.09%	0.09%
State Street Global Emerging Markets Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	171,997	0.03%	0.03%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	305,670	0.06%	0.06%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	1,696,680	0.32%	0.33%
State Street Global Emerging Markets Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	820,009	0.15%	0.16%
State Street Global Emerging Markets Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,097,291	0.21%	0.21%



## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Emerging Markets Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	995,750	0.19%	0.19%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Societe Generale SA	France	474,159	0.09%	0.09%
State Street Global Emerging Markets Screened Index Equity Fund	USD	UBS AG	Switzerland	795,166	0.15%	0.15%
State Street Flexible Asset Allocation Plus Fund	EUR	Barclays PLC	United Kingdom	208,989	0.12%	0.13%
State Street Flexible Asset Allocation Plus Fund	EUR	BNP Paribas SA	France	179,938	0.10%	0.11%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays PLC	United Kingdom	126,463	0.06%	0.06%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	1,767,904	0.80%	0.81%
State Street Multi-Factor Global ESG Equity Fund	USD	BNP Paribas Arbitrage SNC	France	683,620	0.31%	0.31%
State Street Multi-Factor Global ESG Equity Fund	USD	Goldman Sachs International	United Kingdom	1,876,191	0.85%	0.86%
State Street Multi-Factor Global ESG Equity Fund	USD	HSBC Bank PLC	United Kingdom	237,480	0.11%	0.11%
State Street Multi-Factor Global ESG Equity Fund	USD	Macquarie Bank Ltd	Australia	1,245,091	0.57%	0.57%
State Street Multi-Factor Global ESG Equity Fund	USD	Merrill Lynch International	United Kingdom	463,414	0.21%	0.21%
State Street Multi-Factor Global ESG Equity Fund	USD	UBS AG	Switzerland	1,709,105	0.78%	0.79%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	6,574,890	1.92%	1.94%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	67,538	0.02%	0.02%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Goldman Sachs International	United Kingdom	569,531	0.17%	0.17%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	HSBC Bank PLC	United Kingdom	896,351	0.26%	0.26%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe ESG Screened Enhanced Equity Fund	EUR	ING Bank NV	Netherlands	459,670	0.13%	0.14%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	37,967	0.01%	0.01%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	20,264	0.01%	0.01%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Societe Generale SA	France	371,313	0.11%	0.11%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	UBS AG	Switzerland	848	0.00%	0.00%
State Street North America ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	1,296,125	0.23%	0.23%
State Street North America ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	363,068	0.06%	0.06%
State Street North America ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	991,220	0.17%	0.18%
State Street North America ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	1,385,514	0.24%	0.25%
State Street North America ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	41,862	0.01%	0.01%
State Street North America ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	431,030	0.08%	0.08%
State Street North America ESG Screened Enhanced Equity Fund	USD	Societe Generale SA	France	3,120,692	0.55%	0.55%
State Street North America ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	2,895,113	0.51%	0.51%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	181,381	0.24%	0.24%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	605,491	0.79%	0.80%
State Street Global ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	324,876	0.42%	0.43%
State Street Global ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	249,161	0.32%	0.33%
State Street Global ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	240,797	0.31%	0.32%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	580,175	0.75%	0.76%
State Street Global ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	31,927	0.04%	0.04%
State Street Global ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	112,597	0.15%	0.15%
State Street Global ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	934,448	1.21%	1.23%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	113,180	0.01%	0.01%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	614,547	0.07%	0.07%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,692,290	0.19%	0.20%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,425,968	0.16%	0.17%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	UBS AG	Switzerland	52,454	0.01%	0.01%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	511,841	0.10%	0.10%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	31,424	0.01%	0.01%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	2,728,347	0.52%	0.55%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	877,009	0.17%	0.18%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,097,902	0.21%	0.22%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	392,763	0.07%	0.08%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	802,255	0.15%	0.16%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	365,138	0.07%	0.07%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	701,332	0.13%	0.14%
State Street EMU ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,006,545	3.96%	4.01%
State Street EMU ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	61,547	0.24%	0.25%
State Street EMU ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	5,501	0.02%	0.02%
State Street EMU ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	1,180,735	4.64%	4.7%
State Street EMU ESG Screened Equity Fund	EUR	Macquarie Bank Ltd	Australia	61,400	0.24%	0.24%
State Street EMU ESG Screened Equity Fund	EUR	Merrill Lynch International	United Kingdom	17,418	0.07%	0.07%
State Street EMU ESG Screened Equity Fund	EUR	UBS AG	Switzerland	411,632	1.62%	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	577,795	2.57%	2.58%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	535,652	2.38%	2.39%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	20,656	0.09%	0.09%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Goldman Sachs International	United Kingdom	123,880	0.55%	0.55%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	265,119	1.18%	1.18%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	262,436	1.17%	1.17%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	1,730	0.01%	0.01%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Societe Generale SA	France	547,808	2.43%	2.44%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	UBS AG	Switzerland	16,987	0.08%	0.08%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	482,732	0.30%	0.31%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Goldman Sachs International	United Kingdom	226,243	0.14%	0.15%



## Notes to the Financial Statements

for the period ended 30 June 2023 *(continued)*

### 10. Securities Lending *(continued)*

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	UBS AG	Switzerland	704	0.00%	0.00%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	2,935,190	0.92%	0.92%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	BNP Paribas Arbitrage SNC	France	333,782	0.10%	0.10%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	101,536	0.03%	0.03%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Goldman Sachs International	United Kingdom	501,841	0.16%	0.16%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	HSBC Bank PLC	United Kingdom	4,100,580	1.28%	1.29%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Macquarie Bank Ltd	Australia	3,862,984	1.21%	1.21%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Merrill Lynch International	United Kingdom	322,983	0.10%	0.10%
State Street Global ESG Screened Defensive Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	2,407,603	1.99%	2.02%
State Street Global ESG Screened Defensive Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	45,073	0.04%	0.04%
State Street Global ESG Screened Defensive Equity Fund	USD	Goldman Sachs International	United Kingdom	179,108	0.15%	0.15%
State Street Global ESG Screened Defensive Equity Fund	USD	Macquarie Bank Ltd	Australia	1,919,764	1.59%	1.61%
State Street Global ESG Screened Defensive Equity Fund	USD	Merrill Lynch International	United Kingdom	647,827	0.54%	0.54%
State Street Global ESG Screened Defensive Equity Fund	USD	UBS AG	Switzerland	1,264,889	1.05%	1.06%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays PLC	United Kingdom	331,348,974	10.33%	10.69%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	7,153,936	0.22%	0.23%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury 1-10 Year Bond Index Fund	USD	BNP Paribas SA	France	56,146,275	1.75%	1.81%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	10,771,691	0.34%	0.35%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	35,452,580	1.11%	1.14%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	2,244,004	0.07%	0.07%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Merrill Lynch International	United Kingdom	88,479,257	2.76%	2.86%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	27,929,356	0.87%	0.90%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	UBS AG	Switzerland	11,123,315	0.35%	0.36%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	17,470,972	0.88%	0.91%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	BNP Paribas SA	France	65,422,937	3.30%	3.4%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	3,391,407	0.17%	0.18%
State Street Sustainable Climate US Corporate Bond Fund	USD	UBS AG	Switzerland	183,565	0.08%	0.08%
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	BNP Paribas SA	France	3,239,927	1.40%	1.41%
State Street Global High Yield Bond Screened Index Fund	USD	BNP Paribas SA	France	3,161,079	0.60%	0.62%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	2,365,667	0.76%	0.78%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	BNP Paribas SA	France	13,512,111	4.35%	4.47%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	695,307	0.22%	0.23%

## Notes to the Financial Statements

for the period ended 30 June 2023 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	92,083	0.03%	0.03%

\* Total lendable assets represent the aggregate value of assets types forming part of the Company's securities lending program.

Income from securities lending transactions and costs and fees are recognised for each respective Sub-fund after deduction of the costs of the lending agent of the Fund.

As at 30 June 2023 the securities lending income generated by the Company is split as follows:

Name of the Sub-fund	Currency	Gross income of Securities Lending	Direct and indirect Costs and Fees of Securities Lending	Net income of Securities Lending
State Street Euro Core Treasury Bond Index Fund	EUR	73,273	18,307	54,966
State Street EMU Government Bond Index Fund	EUR	15,278	3,802	11,476
State Street Euro Corporate Bond Screened Index Fund	EUR	101,447	25,318	76,129
State Street SRI Euro Corporate Bond Index Fund	EUR	41,490	10,348	31,142
State Street Global Treasury Bond Index Fund	USD	316,072	78,968	237,104
State Street Global Aggregate Bond Index Fund	USD	595,412	148,760	446,652
State Street Canada Index Equity Fund	CAD	162,740	40,643	122,097
State Street Japan Screened Index Equity Fund	JPY	9,545,457	2,382,067	7,163,390
State Street Switzerland Index Equity Fund	CHF	455,191	115,051	340,140
State Street UK Index Equity Fund	GBP	251	61	190
State Street US Screened Index Equity Fund	USD	18,391	4,594	13,797
State Street EMU Screened Index Equity Fund	EUR	36,343	9,072	27,271
State Street Europe Screened Index Equity Fund	EUR	276,264	69,041	207,223
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	4,474	1,115	3,359
State Street World Screened Index Equity Fund	USD	865,002	216,140	648,862
State Street World ESG Index Equity Fund	USD	306,622	76,566	230,056
State Street Global Emerging Markets Screened Index Equity Fund	USD	40,694	10,154	30,540
State Street Flexible Asset Allocation Plus Fund	EUR	562	141	421
State Street Multi-Factor Global ESG Equity Fund	USD	65,417	16,332	49,085
State Street Europe ESG Screened Enhanced Equity Fund	EUR	143,141	35,775	107,366
State Street North America ESG Screened Enhanced Equity Fund	USD	44,227	11,049	33,178
State Street Global ESG Screened Enhanced Equity Fund	USD	15,175	3,771	11,404
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	30,372	7,590	22,782
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	99,836	24,946	74,890
State Street EMU ESG Screened Equity Fund	EUR	5,402	1,346	4,056

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 10. Securities Lending (*continued*)

Name of the Sub-fund	Currency	Gross income of Securities Lending	Direct and indirect Costs and Fees of Securities Lending	Net income of Securities Lending
State Street Europe Small Cap ESG Screened Equity Fund	EUR	8,653	2,148	6,505
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	5,536	1,382	4,154
State Street Global ESG Screened Managed Volatility Equity Fund	USD	118,153	29,517	88,636
State Street Global ESG Screened Defensive Equity Fund	USD	49,939	12,481	37,458
State Street Global Treasury 1-10 Year Bond Index Fund	USD	594,373	148,543	445,830
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	52,393	13,094	39,299
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	14,532	3,629	10,903

### 11. Connected Parties Transactions

The ultimate holding company of the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent and the Securities Lending Agent is State Street Corporation.

When arranging transactions in securities for the Company, companies in the State Street Group may have provided securities brokerage, foreign exchange, banking and other services, or may have acted as principal, on their usual terms and may have benefited from it. Any such transactions would have been entered into in the ordinary course of business and on normal commercial terms. Fees have been paid to brokers and agents in accordance with the relevant market practice and the benefit of any bulk or other fee discounts or cash rebates provided by brokers or agents have been passed on to the Company.

The services of State Street Group companies could have been used by the Management Company and Investment Managers where it was considered appropriate to do so provided that their fees and other terms of business are generally comparable with those available from dissociated brokers and agents in the market concerned.

During the period there have been no transactions which were outside of the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent or the Directors of the Company.

Certain Directors of the Company are or may also be Officers and/or Directors of one or more entities of the State Street Group.

### 12. Soft Commissions

No soft commission arrangements were entered into by the Management Company or the applicable Investment Manager and/or Sub-Portfolio Manager with brokers during the financial period ending 30 June 2023.

### 13. Significant events

New prospectus was issued on 28 June 2023.

State Street Canada Index Equity Fund was liquidated on 14 June 2023.



## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 13. Significant events (*continued*)

New prospectus for the Fund was issued on 1st January 2023, with the reclassification of the following sub-funds from article 9 to article 8:

State Street Sustainable Climate US Equity Fund

State Street Sustainable Climate World Equity Fund

State Street Sustainable Climate US Corporate Bond Fund

State Street Sustainable Climate Euro Corporate Bond Fund

On 9 March 2023, Nasdaq delisted shares of Silicon Valley Bank Financial Group (ticker: SIVB) after deposit outflows and securities losses before the Silicon Valley Bank fell under the control of the Federal Deposit Insurance Corporation (FDIC). The SICAV had immaterial holdings in SIVB. The SVB Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SVB common stocks have been sold out. The SVB Bank pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 13 March 2023, Nasdaq suspended trading of equity securities of Signature Bank of New York (ticker: SBNY) before the Signature Bank of New York fell under the control of the Federal Deposit Insurance Corporation (FDIC). The SICAV had immaterial holdings in SBNY. The Signature Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SBNY common stocks have been sold out. The Signature Bank bonds pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 19 March 2023, it was announced Credit Suisse and UBS have entered into a merger agreement following the intervention of the Swiss Federal Department of Finance, the Swiss National Bank and the Swiss Financial Market Supervisory Authority ("FINMA"). UBS will be the surviving entity upon closing of the merger transaction. It was announced that FINMA had determined that Credit Suisse's Tier 1 Capital Notes would be written down to zero. The SICAV held no Tier 1 capital holding notes and had immaterial holdings in Credit Suisse affiliated securities.

The following share classes launched during the financial period:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
State Street World Screened Index Equity Fund	USD	Class B Distributing (GBP - Portfolio Hedged)	3 January 2023
State Street Sustainable Climate World Equity Fund	USD	Class B Distributing (GBP - Portfolio Hedged)	3 January 2023
State Street Global Aggregate Bond Index Fund	USD	Class I Distributing (USD - Portfolio Hedged)	28 March 2023
State Street Emerging Markets Hard Currency Government Bond Index Fund	USD	Class B Distributing (GBP NAV - Portfolio Hedged)	26 April 2023
State Street Global Emerging Markets Screened Index	USD	Class B Distributing (GBP)	27 April 2023
State Street Japan Screened Index Equity Fund	JPY	Class B Distributing (GBP)	27 April 2023
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Class B Distributing (GBP)	27 April 2023
State Street World Screened Index Equity Fund	USD	Class B Distributing (GBP)	28 April 2023

The following share classes closed during the financial period:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Close Date
State Street Global ESG Screened Defensive Equity Fund	USD	Class B (USD)	4 April 2023

## Notes to the Financial Statements

for the period ended 30 June 2023 (*continued*)

### 13. Significant events (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Close Date
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Class B (USD)	12 April 2023
State Street Global Opportunities Equity Fund	USD	Class B (USD)	12 April 2023
State Street SRI Euro Corporate Bond Index Fund	EUR	Class A2 (EUR)	15 May 2023
State Street Canada Index Equity Fund	CAD	Class I (CAD)	14 June 2023
State Street Canada Index Equity Fund	CAD	Class I (EUR)	14 June 2023
State Street Canada Index Equity Fund	CAD	Class P (CAD)	14 June 2023

#### Russia/Ukraine conflict

The conflict that started on 24th February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a Sub-fund, even if a Sub-fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds have used, and may in the future use, fair valuation procedures approved by the fund's Board to value certain Russian securities, which could result in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

### 14. Subsequent events

No subsequent events occurred after the period end.

## Appendix I - Index Tracking Error

for the period ended 30 June 2023

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Global Aggregate Bond Index Fund	Bloomberg Global Aggregate Bond Index	-0.07	1.00	0.12	The increased volatility in the financial markets over the past year and a half has translated into a somewhat higher tracking on the funds. Nevertheless the absolute tracking on this Sub-fund remained in line with our expectations for this type of strategy.
State Street Euro Corporate Bond Screened Index Fund	Bloomberg EuroAggregate Corporate Index	0.22	1.00	0.12	The Sub-fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-fund against the benchmark. The Sub-fund has also benefited from improved security selection versus the benchmark. The Sub-fund also has an ESG restricted list.
State Street EMU Government Bond Index Fund	FTSE EMU Government Bond Index	0.13	1.00	0.09	The Sub-fund has benefited from efficient trading (on trades below the fixed fee threshold) and Security Selection (due to stratified sampling we don't fully replicate the index).
State Street SRI Euro Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.24	1.00	0.15	The Sub-fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-fund against the benchmark. The Sub-fund has also benefited from improved security selection versus the benchmark.

## Appendix I - Index Tracking Error(continued)

for the period ended 30 June 2023

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Euro Inflation Linked Bond Index Fund	Bloomberg Eurozone All Consumer Price Index	0.07	1.00	0.11	The differences in tracking over the period are being driven by large redemptions on the Sub-fund which have the capacity to increase trading costs. On this Sub-fund, which has a small universe of securities, a function of those costs that has caused the fund to fall outside tracking reporting ranges. In addition, differences in the accrual calculation between accounting systems is also a factor.
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified	0.05	1.00	0.15	Russia remains the largest contributor to the tracking error of the Sub-fund.
State Street Emerging Markets Local Currency Government Bond Index Fund	JP Morgan Government Bond Index - Emerging Markets Global Diversified	-0.08	1.00	0.14	Russia remains the largest contributor to the tracking error of the Sub-fund.
State Street Japan Screened Index Equity Fund	MSCI Japan ex UNGC and CW Index	0.09	1.00	0.11	The tracking difference is mainly attributable to tax benefits and a combination of small factors including cash drag, futures drag and security selection.
State Street Switzerland Index Equity Fund	MSCI Switzerland Index	0.12	1.00	0.08	The tracking difference is mainly attributable to tax benefits and a combination of small factors including cash drag and security selection.
State Street EMU Screened Index Equity Fund	MSCI EMU ex UNGC and CW INDEX	0.68	1.00	0.2	The Sub-fund outperformed because of the recurring tax advantage of the Company versus MSCI. The majority of outperformance for this reporting period is due to this.
State Street Europe Screened Index Equity Fund	MSCI Europe ex UNGC and CW INDEX	0.29	1.00	0.15	Outperformance is driven mainly by tax advantage on this Sub-fund.



## Appendix I - Index Tracking Error(continued)

for the period ended 30 June 2023

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Global High Yield Bond Screened Index Fund	ICE BoFA Global High Yield Constrained Index	0.01	1.00	0.4	The Sub-fund had an ESG restricted list, with a material percentage of issuer exclusions.
State Street Global Emerging Markets Screened Index Equity Fund	MSCI Emerging Markets ex UNGC and CW Index	0.06	1.00	0.09	Performance is coming from withholding tax uplift (3bps) and security level miss-weights (2bps).
State Street World Screened Index Equity Fund	MSCI World ex UNGC and CW Index	0.14	1.00	0.05	The tracking difference is mainly attributable to tax benefits and a combination of small factors including cash drag, futures drag and security selection.

## Appendix II - Note for investors in Switzerland

for the period ended 30 June 2023

For shares distributed in or from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zurich, Switzerland is the Representative Agent in Switzerland while State Street Bank GmbH, Munchen, Zweigniederlassung Zurich, Beethovenstrasse 19, 8027 Zurich, Switzerland is the Paying Agent in Switzerland.

Place of performance and jurisdiction for shares sold in and from Switzerland is the registered office of the Representative Agent in Switzerland.

The prospectus, the Key Investor Information Document (KIID), the Articles of Association and the annual and semi-annual reports as well as the list of the purchase and sales carried out during the business year may be obtained without charge from the Representative Agent in Switzerland.

The publication of information is purely for information purposes. It does not constitute an offer to subscribe for, or redeem Shares at the published Subscription Price or Redemption Price or Net Asset Value per Share.

Payments/compensations (trailer fees) are paid out from the management fee for the distribution/marketing of the investment fund to distributors and asset managers. Reimbursements are granted out of the management fee to institutional investors and are calculated in accordance with SFAMA guidance.

### Total Expense Ratio (TER)

In Switzerland the “total expense ratio” (TER) taking account of Swiss requirements is reported and explained in each of the annual and semi-annual reports as well as in the KIID. The way of calculating the TER and the performance of the Sub-fund in these documents corresponds to the method recommended by the Swiss Funds & Asset Management Association (SFAMA), and is then calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total operating expenses in CU}^*}{\text{Average fund assets in CU}^*}$$

\*CU = Currency units in the fund’s accounting currency

Name of the Sub-fund	Share classes	TER as at 30 June 2023
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.35%
State Street EMU Government Bond Index Fund	Class B (EUR)	(0.04%)
	Class I (EUR)	0.13%
	Class P (EUR)	0.26%
	Class P Distributing (EUR)	0.27%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%
	Class P (EUR)	0.39%
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.03%
	Class I (EUR)	0.18%
	Class I Distributing (EUR)	0.18%
	Class P (EUR)	0.34%
State Street SRI Euro Corporate Bond Index Fund	Class P Distributing (EUR)	0.33%
	Class A2 Distributing (EUR)	0.09%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.24%
	Class S (EUR)	0.09%
	Class A2 (EUR)**	N.A.

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2023

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2023
State Street Global Treasury Bond Index Fund	Class B (USD)	0.05%
	Class B Distributing (GBP-Portfolio Hedged)	0.05%
	Class I (CHF-Portfolio Hedged)	0.23%
	Class I (EUR-Portfolio Hedged)	0.23%
	Class I (GBP-Portfolio Hedged)	0.23%
	Class I (SGD-Portfolio Hedged)	0.23%
	Class I (USD)	0.20%
	Class I (USD-Portfolio Hedged)	0.23%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%
	Class P (USD)	0.35%
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	0.04%
	Class I (CHF-Portfolio Hedged)	0.22%
	Class I (EUR-Portfolio Hedged)	0.22%
	Class I (GBP-Portfolio Hedged)	0.22%
	Class I (USD)	0.19%
	Class I (USD-Portfolio Hedged)	0.22%
	Class I Distributing (USD-Portfolio Hedged)*	0.22%
	Class B Distributing (GBP-Portfolio Hedged)	0.04%
State Street Japan Screened Index Equity Fund	Class B (JPY)	0.10%
	Class I (EUR)	0.30%
	Class I (JPY)	0.30%
	Class P (JPY)	0.70%
	Class B Distributing (GBP)*	0.05%
State Street Switzerland Index Equity Fund	Class A (CHF)	0.40%
	Class I (CHF)	0.30%
	Class P (CHF)	0.70%
	Class P (EUR)	0.69%
	Class S (CHF)	0.17%
State Street UK Index Equity Fund	Class I (EUR)	0.30%
	Class I (GBP)	0.30%
	Class P (GBP)	0.70%
State Street US Screened Index Equity Fund	Class B (USD)	0.04%
	Class B Distributing (GBP)	0.04%
	Class I (EUR)	0.24%
	Class I (EUR-Hedged)	0.26%
	Class I (USD)	0.24%
	Class P (USD)	0.64%
State Street EMU Screened Index Equity Fund	Class A (EUR)	0.40%
	Class B (EUR)	0.06%
	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class P (EUR)	0.70%
State Street Europe Screened Index Equity Fund	Class B (EUR)	0.05%
	Class B Distributing (GBP)	0.05%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.68%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2023

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2023
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B (USD)	0.10%
	Class I (EUR)	0.30%
	Class I (USD)	0.30%
	Class P (USD)	0.70%
	Class B Distributing (GBP)*	(0.34%)
State Street World Screened Index Equity Fund	Class B (USD)	0.04%
	Class B (USD-Portfolio Hedged)	0.05%
	Class B Distributing (GBP)*	0.03%
	Class B Distributing (GBP-Portfolio Hedged) *	0.05%
	Class I (EUR)	0.24%
	Class I (EUR-Portfolio Hedged)	0.27%
	Class I (GBP)	0.23%
	Class I (SEK)	0.24%
	Class I (SEK-Portfolio Hedged)	0.28%
	Class I (USD)	0.24%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%
	Class I Distributing (EUR-Portfolio Hedged)	0.27%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%
	Class I Distributing (USD-Portfolio Hedged)	0.28%
	Class P (EUR-Portfolio Hedged)	0.68%
	Class P (SEK)	0.65%
Class P (SEK-Portfolio Hedged)	0.68%	
Class P (USD)	0.65%	
Class S (USD)	0.10%	
Class S Distributing (USD)	0.10%	
State Street World ESG Index Equity Fund	Class B (USD)	0.06%
	Class I (EUR-Portfolio Hedged)	0.30%
	Class I (USD)	0.27%
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	0.10%
	Class I (GBP)	0.40%
	Class I (SEK)	0.40%
	Class I (USD)	0.40%
	Class P (USD)	1.35%
	Class B Distributing (GBP)*	0.10%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.65%
	Class P (EUR)	1.24%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%
State Street US Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%



## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2023

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2023
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class I (USD)	0.85%
	Class P (EUR)	1.64%
State Street Multi-Factor Global ESG Equity Fund	Class B (GBP)	0.03%
	Class B (USD)	0.05%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (USD)	0.41%
	Class I (EUR)	0.38%
State Street North America ESG Screened Enhanced Equity Fund	Class P (EUR)	0.62%
	Class I (USD)	0.36%
State Street Global ESG Screened Enhanced Equity Fund	Class P (USD)	0.60%
	Class I (USD)	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I Distributing (USD)	0.45%
	Class I (EUR)	0.59%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (USD)	0.59%
	Class B (GBP)	0.14%
	Class I (EUR)	0.60%
	Class I (USD)	0.59%
	Class P (EUR)	1.13%
	Class P (USD)	1.13%
State Street EMU ESG Screened Equity Fund	Class B (USD)**	N.A.
	Class I (EUR)	0.60%
	Class P (EUR)	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	1.64%
	Class P (EUR)	1.64%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	1.64%
	Class A (USD)	1.49%
	Class I (EUR)	1.35%
	Class I (USD)	1.35%
State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	2.49%
	Class A (USD)	0.57%
	Class B (USD)	0.09%
	Class I (EUR)	0.43%
	Class I (EUR-Portfolio Hedged)	0.47%
	Class I (USD)	0.43%
State Street Global ESG Screened Defensive Equity Fund	Class I Distributing (EUR)	0.43%
	Class P (USD)	1.02%
	Class B (EUR)	0.10%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.84%
	Class B (USD)**	N.A.
	Class I (CHF-Portfolio Hedged)	0.13%
	Class I (EUR-Portfolio Hedged)	0.13%
	Class I (USD)	0.11%
	Class I (USD-Portfolio Hedged)	0.13%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%
Class I Distributing (GBP-Portfolio Hedged)	0.12%	
Class I Distributing (USD-Portfolio Hedged)	0.13%	

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2023

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2023
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.02%
	Class I (USD)	0.16%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	1.00%
	Class I (USD)	1.00%
	Class P (EUR)	1.64%
	Class P (USD)	1.64%
State Street Global Opportunities Equity Fund	Class I (USD)	0.57%
	Class B (USD)**	N.A.
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR-Hedged)	0.33%
	Class I (USD)	0.30%
	Class P (USD)	0.54%
	Class S (USD)	0.25%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.30%
	Class I Distributing (EUR)	0.30%
	Class P (EUR)	0.54%
	Class S (EUR)	0.25%
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	0.11%
	Class B (USD)	0.10%
	Class I (CHF-Portfolio Hedged)	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%
	Class I (USD)	0.25%
	Class I (USD-Portfolio Hedged)	0.29%
Class I Distributing (GBP-Portfolio Hedged)	0.27%	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.05%
	Class B Distributing (GBP)	0.05%
	Class I (EUR)	0.20%
	Class I (USD)	0.20%
	Class I Distributing (USD)	0.20%
State Street US Opportunities Equity Fund	Class I (USD)	0.60%
State Street China Opportunities Equity Fund	Class I (USD)	0.90%
State Street Sustainable Climate World Equity Fund	Class I (USD)	0.38%
	Class B Distributing (GBP)*	0.11%
State Street Sustainable Climate US Equity Fund	Class I (USD)	0.40%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	0.10%
	Class B Distributing (GBP-NAV- Portfolio Hedged)*	0.07%
	Class I (USD)	0.09%
State Street Canada Index Equity Fund	Class I (CAD)**	N.A.
	Class I (EUR)**	N.A.
	Class P (CAD)**	N.A.

The Statement of Operations of each Sub-fund is shown on pages 9 to 15 of this report.

\* This share class launched during the period ended 30 June 2023. Please refer to Note 13 for further details.

## Appendix III - Securities Financing Transactions

for the period ended 30 June 2023

### Securities on Loan

The following table provides an analysis of the amount of securities on loan as a proportion of total lendable assets and as a proportion of the Sub-fund's assets under management, as at 30 June 2023:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Euro Core Treasury Bond Index Fund (in EUR)	103,108,215	17.30%	17.43%
State Street EMU Government Bond Index Fund (in EUR)	13,412,159	5.29%	5.33%
State Street Euro Inflation Linked Bond Index Fund (in EUR)	4,753,339	5.11%	5.14%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	41,445,561	5.08%	5.14%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	16,026,537	5.24%	5.30%
State Street Global Treasury Bond Index Fund (in USD)	340,877,881	18.05%	18.74%
State Street Global Aggregate Bond Index Fund (in USD)	590,665,548	9.93%	10.29%
State Street Japan Screened Index Equity Fund (in JPY)	2,546,462,995	10.56%	10.65%
State Street Switzerland Index Equity Fund (in CHF)	16,754,254	7.82%	7.88%
State Street UK Index Equity Fund (in GBP)	175,304	0.16%	0.16%
State Street US Screened Index Equity Fund (in USD)	22,013,297	1.43%	1.44%
State Street EMU Screened Index Equity Fund (in EUR)	4,974,924	1.64%	1.66%
State Street Europe Screened Index Equity Fund (in EUR)	16,910,549	2.46%	2.49%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	2,743,622	4.31%	4.34%
State Street World Screened Index Equity Fund (in USD)	162,881,112	3.56%	3.59%
State Street World ESG Index Equity Fund (in USD)	67,766,378	3.44%	3.46%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	7,455,285	1.40%	1.43%
State Street Flexible Asset Allocation Plus Fund (in EUR)	388,927	0.22%	0.24%
State Street Multi-Factor Global ESG Equity Fund (in USD)	8,847,212	4.03%	4.07%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	8,998,371	2.63%	2.66%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	11,482,364	2.01%	2.03%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	3,557,591	4.62%	4.69%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	4,253,196	0.47%	0.49%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	8,191,240	1.56%	1.64%
State Street EMU ESG Screened Equity Fund (in EUR)	2,744,778	10.79%	10.93%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	2,352,065	10.45%	10.49%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	774,260	0.49%	0.50%

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Amount	% of Assets under Management	% of Lendable Assets
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	13,265,354	4.15%	4.17%
State Street Global ESG Screened Defensive Equity Fund (in USD)	7,052,512	5.83%	5.91%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	622,578,481	19.41%	20.09%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	94,137,280	4.75%	4.89%
State Street Sustainable Climate US Corporate Bond Fund (in USD)	200,269	0.09%	0.09%
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	3,239,927	1.40%	1.41%
State Street Global High Yield Bond Screened Index Fund (in USD)	3,448,738	0.65%	0.67%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	18,181,698	5.85%	6.01%

The following table provides an analysis of the counterparties for securities lending transactions, as at 30 June 2023, showing the top ten counterparties for each fund:

	Market value of the securities lending
<b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b>	
Merrill Lynch International	66,323,484
Barclays PLC	28,407,031
BNP Paribas SA	8,377,700
Total	103,108,215
<b>State Street EMU Government Bond Index Fund (in EUR)</b>	
Merrill Lynch International	12,861,435
Morgan Stanley & Co. International PLC	550,724
Total	13,412,159
<b>State Street Euro Inflation Linked Bond Index Fund (in EUR)</b>	
Barclays PLC	4,753,339
Total	4,753,339



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Euro Corporate Bond Screened Index Fund (in EUR)</b>	
Barclays PLC	20,700,889
Goldman Sachs International	8,787,169
BNP Paribas SA	4,925,249
RBC Europe Ltd	2,408,559
Nomura International PLC	2,145,146
Morgan Stanley & Co. International PLC	1,168,533
Credit Suisse International	595,914
HSBC Bank PLC	422,886
ING Bank NV	291,216
Total	41,445,561
<b>State Street SRI Euro Corporate Bond Index Fund (in EUR)</b>	
Barclays PLC	8,432,279
Goldman Sachs International	3,330,287
BNP Paribas SA	1,941,533
Morgan Stanley & Co. International PLC	973,321
RBC Europe Ltd	548,762
Credit Suisse International	486,797
Nomura International PLC	313,558
Total	16,026,537
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
Barclays PLC	204,260,002
Merrill Lynch International	56,430,596
HSBC Bank PLC	34,859,096
RBC Europe Ltd	15,575,841
BNP Paribas SA	6,474,811
UBS AG	5,665,679
Citigroup Global Markets Ltd	5,256,224
Barclays Capital Securities Ltd	5,014,368
Nomura International PLC	3,695,722
Macquarie Bank Ltd	2,004,237
<i>Others</i>	1,641,305
Total	340,877,881

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
Barclays PLC	351,818,355
Merrill Lynch International	78,859,784
HSBC Bank PLC	43,917,774
Nomura International PLC	32,525,518
RBC Europe Ltd	22,330,685
Citigroup Global Markets Ltd	17,246,457
BNP Paribas SA	14,719,938
UBS AG	9,110,586
Credit Suisse International	7,410,383
Barclays Capital Securities Ltd	6,125,721
<i>Others</i>	<i>6,600,347</i>
<b>Total</b>	<b>590,665,548</b>
<b>State Street Japan Screened Index Equity Fund (in JPY)</b>	
Barclays Capital Securities Ltd	546,268,183
BNP Paribas Arbitrage SNC	465,519,549
JP Morgan Securities PLC	416,027,984
Societe Generale SA	333,986,171
Citigroup Global Markets Ltd	317,651,066
UBS AG	240,916,108
Goldman Sachs International	161,293,423
Morgan Stanley & Co. International PLC	61,685,627
HSBC Bank PLC	3,114,884
<b>Total</b>	<b>2,546,462,995</b>
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Barclays Capital Securities Ltd	12,194,999
Societe Generale SA	2,541,943
JP Morgan Securities PLC	1,662,197
Morgan Stanley & Co. International PLC	355,115
<b>Total</b>	<b>16,754,254</b>
<b>State Street UK Index Equity Fund (in GBP)</b>	
Barclays Capital Securities Ltd	108,543
JP Morgan Securities PLC	66,761
<b>Total</b>	<b>175,304</b>
<b>State Street US Screened Index Equity Fund (in USD)</b>	
Societe Generale SA	14,460,684
Barclays PLC	7,551,841
HSBC Bank PLC	772
<b>Total</b>	<b>22,013,297</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street EMU Screened Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	3,313,245
JP Morgan Securities PLC	402,757
Citigroup Global Markets Ltd	371,702
Morgan Stanley & Co. International PLC	299,156
HSBC Bank PLC	246,127
UBS AG	150,622
Skandinaviska Enskilda Banken AB	112,163
Societe Generale SA	46,762
ING Bank NV	32,390
Total	4,974,924
<b>State Street Europe Screened Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	7,931,876
Societe Generale SA	3,257,084
Goldman Sachs International	1,770,060
UBS AG	1,480,640
HSBC Bank PLC	623,505
ING Bank NV	521,681
Citigroup Global Markets Ltd	483,631
JP Morgan Securities PLC	474,722
Skandinaviska Enskilda Banken AB	305,130
Morgan Stanley & Co. International PLC	62,220
Total	16,910,549
<b>State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)</b>	
Goldman Sachs International	2,311,600
Societe Generale SA	161,103
BNP Paribas Arbitrage SNC	110,305
Citigroup Global Markets Ltd	88,049
Barclays Capital Securities Ltd	72,565
Total	2,743,622

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street World Screened Index Equity Fund (in USD)</b>	
Societe Generale SA	46,280,313
Goldman Sachs International	27,893,832
Barclays Capital Securities Ltd	26,214,751
UBS AG	16,922,465
Barclays PLC	12,601,024
JP Morgan Securities PLC	10,731,190
Citigroup Global Markets Ltd	7,751,619
BNP Paribas Arbitrage SNC	6,215,106
HSBC Bank PLC	5,346,670
Morgan Stanley & Co. International PLC	1,200,458
<i>Others</i>	<i>1,723,684</i>
<b>Total</b>	<b>162,881,112</b>
<b>State Street World ESG Index Equity Fund (in USD)</b>	
Societe Generale SA	16,955,215
Goldman Sachs International	15,406,476
UBS AG	12,235,648
JP Morgan Securities PLC	5,412,765
Barclays PLC	5,327,673
BNP Paribas Arbitrage SNC	4,345,899
Citigroup Global Markets Ltd	4,283,563
HSBC Bank PLC	2,798,754
ING Bank NV	650,520
Morgan Stanley & Co. International PLC	349,865
<b>Total</b>	<b>67,766,378</b>
<b>State Street Global Emerging Markets Screened Index Equity Fund (in USD)</b>	
Goldman Sachs International	1,851,079
JP Morgan Securities PLC	1,197,145
Morgan Stanley & Co. International PLC	1,086,363
HSBC Bank PLC	894,630
UBS AG	867,526
Barclays Capital Securities Ltd	520,100
Societe Generale SA	517,308
Citigroup Global Markets Ltd	333,486
BNP Paribas Arbitrage SNC	187,648
<b>Total</b>	<b>7,455,285</b>
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Barclays PLC	208,989
BNP Paribas SA	179,938
<b>Total</b>	<b>388,927</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
Goldman Sachs International	2,046,925
Barclays Capital Securities Ltd	1,928,783
UBS AG	1,864,634
Macquarie Bank Ltd	1,358,395
BNP Paribas Arbitrage SNC	745,829
Merrill Lynch International	505,585
HSBC Bank PLC	259,090
Barclays PLC	137,971
Total	8,847,212
<b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	6,574,889
HSBC Bank PLC	896,351
Goldman Sachs International	569,531
ING Bank NV	459,670
Societe Generale SA	371,313
Citigroup Global Markets Ltd	67,538
Morgan Stanley & Co. International PLC	37,967
Skandinaviska Enskilda Banken AB	20,264
UBS AG	848
Total	8,998,371
<b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b>	
Societe Generale SA	3,404,674
UBS AG	3,158,568
Goldman Sachs International	1,511,596
Barclays PLC	1,414,073
Citigroup Global Markets Ltd	1,081,421
JP Morgan Securities PLC	470,254
Barclays Capital Securities Ltd	396,107
HSBC Bank PLC	45,671
Total	11,482,364
<b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>	
UBS AG	1,019,484
Barclays Capital Securities Ltd	660,591
HSBC Bank PLC	632,970
BNP Paribas Arbitrage SNC	354,440
Citigroup Global Markets Ltd	271,834
Goldman Sachs International	262,710
Barclays PLC	197,887
Merrill Lynch International	122,843
Macquarie Bank Ltd	34,832
Total	3,557,591



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)</b>	
HSBC Bank PLC	1,846,287
JP Morgan Securities PLC	1,555,731
Goldman Sachs International	670,471
Citigroup Global Markets Ltd	123,480
UBS AG	57,227
Total	4,253,196
<b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b>	
Goldman Sachs International	2,976,626
JP Morgan Securities PLC	1,197,811
HSBC Bank PLC	956,817
Merrill Lynch International	875,260
UBS AG	765,154
BNP Paribas Arbitrage SNC	558,418
Macquarie Bank Ltd	428,504
Morgan Stanley & Co. International PLC	398,366
Citigroup Global Markets Ltd	34,284
Total	8,191,240
<b>State Street EMU ESG Screened Equity Fund (in EUR)</b>	
HSBC Bank PLC	1,180,735
Barclays Capital Securities Ltd	1,006,545
UBS AG	411,632
Citigroup Global Markets Ltd	61,547
Macquarie Bank Ltd	61,400
Merrill Lynch International	17,418
Credit Suisse International	5,501
Total	2,744,778
<b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	577,797
Societe Generale SA	547,808
Citigroup Global Markets Ltd	535,652
HSBC Bank PLC	265,119
JP Morgan Securities PLC	262,436
Goldman Sachs International	123,880
Credit Suisse International	20,656
UBS AG	16,987
Morgan Stanley & Co. International PLC	1,730
Total	2,352,065

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b>	
Citigroup Global Markets Ltd	526,661
Goldman Sachs International	246,831
UBS AG	768
Total	774,260
<b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b>	
HSBC Bank PLC	4,473,733
Macquarie Bank Ltd	4,214,515
Barclays Capital Securities Ltd	3,202,292
Goldman Sachs International	547,508
BNP Paribas Arbitrage SNC	364,156
Merrill Lynch International	352,374
Citigroup Global Markets Ltd	110,776
Total	13,265,354
<b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>	
Barclays Capital Securities Ltd	2,626,694
Macquarie Bank Ltd	2,094,463
UBS AG	1,379,994
Merrill Lynch International	706,780
Goldman Sachs International	195,406
Citigroup Global Markets Ltd	49,175
Total	7,052,512
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
Barclays PLC	361,501,731
Merrill Lynch International	96,530,869
BNP Paribas SA	61,255,586
HSBC Bank PLC	38,678,764
RBC Europe Ltd	30,470,928
UBS AG	12,135,536
Citigroup Global Markets Ltd	11,751,915
Barclays Capital Securities Ltd	7,804,944
JP Morgan Securities PLC	2,448,208
Total	622,578,481
<b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b>	
BNP Paribas SA	71,376,424
Barclays PLC	19,060,831
JP Morgan Securities PLC	3,700,025
Total	94,137,280

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Sustainable Climate US Corporate Bond Fund (in USD)</b>	
UBS AG	200,269
Total	200,269
<b>State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)</b>	
BNP Paribas SA	3,239,927
Total	3,239,927
<b>State Street Global High Yield Bond Screened Index Fund (in USD)</b>	
BNP Paribas SA	3,448,738
Total	3,448,738
<b>State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)</b>	
BNP Paribas SA	14,741,714
Barclays PLC	2,580,942
JP Morgan Securities PLC	758,580
RBC Europe Ltd	100,462
Total	18,181,698

The following table provides an analysis of the country of the counterparties and the maturity tenor for the securities lending transactions, as at 30 June 2023, showing the top ten countries for each fund:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	103,108,215	13,412,159	4,753,339
Total	103,108,215	13,412,159	4,753,339
<b>Maturity tenor by Country</b>			
France	8,377,700	0	0
United Kingdom	94,730,515	13,412,159	4,753,339
Total	103,108,215	13,412,159	4,753,339

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
One to three months*	482,199	0	0
Above one year	40,963,362	16,026,537	340,877,881
Total	41,445,561	16,026,537	340,877,881

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by Country</b>			
Australia	0	0	2,004,237
France	4,925,249	1,941,533	6,474,811
Netherlands	291,216	0	0
Switzerland	0	0	5,665,679
United Kingdom	36,229,096	14,085,004	326,733,154
Total	41,445,561	16,026,537	340,877,881

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	590,665,548	0	0
Open maturity	0	2,546,462,995	16,754,254
Total	590,665,548	2,546,462,995	16,754,254
<b>Maturity tenor by Country</b>			
France	14,719,938	799,505,720	2,541,943
Switzerland	9,110,586	240,916,108	0
United Kingdom	566,835,024	1,506,041,167	14,212,311
Total	590,665,548	2,546,462,995	16,754,254

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	175,304	22,013,297	4,974,924
Total	175,304	22,013,297	4,974,924
<b>Maturity tenor by Country</b>			
France	0	14,460,684	46,762
Netherlands	0	0	32,390
Sweden	0	0	112,163
Switzerland	0	0	150,622
United Kingdom	175,304	7,552,613	4,632,987
Total	175,304	22,013,297	4,974,924

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	16,910,549	2,743,622	162,881,112
Total	16,910,549	2,743,622	162,881,112

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
France	3,257,084	271,408	52,495,419
Netherlands	521,681	0	553,625
Sweden	305,130	0	610,880
Switzerland	1,480,640	0	16,922,465
United Kingdom	11,346,014	2,472,214	92,298,723
Total	16,910,549	2,743,622	162,881,112

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	0	0	388,927
Open maturity	67,766,378	7,455,285	0
Total	67,766,378	7,455,285	388,927

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Maturity tenor by Country</b>			
France	21,301,114	704,956	179,938
Netherlands	650,520	0	0
Switzerland	12,235,648	867,526	0
United Kingdom	33,579,096	5,882,803	208,989
Total	67,766,378	7,455,285	388,927

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	8,847,212	8,998,371	11,482,364
Total	8,847,212	8,998,371	11,482,364

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
Australia	1,358,395	0	0
France	745,829	371,313	3,404,675
Netherlands	0	459,670	0
Sweden	0	20,264	0
Switzerland	1,864,634	848	3,158,568
United Kingdom	4,878,354	8,146,276	4,919,121
Total	8,847,212	8,998,371	11,482,364



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	3,557,591	4,253,196	8,191,240
Total	3,557,591	4,253,196	8,191,240
<b>Maturity tenor by Country</b>			
Australia	34,832	0	428,504
France	354,440	0	558,418
Switzerland	1,019,483	57,227	765,154
United Kingdom	2,148,836	4,195,969	6,439,164
Total	3,557,591	4,253,196	8,191,240

	State Street EMU ESG Screened Equity Fund (in EUR)	State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	2,744,778	2,352,065	774,260
Total	2,744,778	2,352,065	774,260
<b>Maturity tenor by Country</b>			
Australia	61,400	0	0
France	0	547,808	0
Switzerland	411,632	16,987	768
United Kingdom	2,271,746	1,787,270	773,492
Total	2,744,778	2,352,065	774,260

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	0	0	622,578,481
Open maturity	13,265,354	7,052,512	0
Total	13,265,354	7,052,512	622,578,481
<b>Maturity tenor by Country</b>			
Australia	4,214,515	2,094,463	0
France	364,156	0	61,255,586
Switzerland	0	1,379,994	12,135,536
United Kingdom	8,686,683	3,578,055	549,187,359
Total	13,265,354	7,052,512	622,578,481

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

Securities on Loan *(continued)*

	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Sustainable Climate US Corporate Bond Fund (in USD)	State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	94,137,280	200,269	3,239,927
Total	94,137,280	200,269	3,239,927
<b>Maturity tenor by Country</b>			
France	71,376,424	0	3,239,927
Switzerland	0	200,269	0
United Kingdom	22,760,856	0	0
Total	94,137,280	200,269	3,239,927

	State Street Global High Yield Bond Screened Index Fund (in USD)	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>		
One to three months*	0	1,873,320
Above one year	3,448,738	16,308,378
Total	3,448,738	18,181,698
<b>Maturity tenor by Country</b>		
France	3,448,738	14,741,713
United Kingdom	0	3,439,985
Total	3,448,738	18,181,698

The following table provides an analysis of the issuers of non-cash collateral received\* by the Sub-funds in respect of securities lending transactions, as at 30 June 2023, showing the top ten issuers for each Sub-fund:

	Non-cash collateral received*
<b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b>	
Government of Japan	81,680,365
Government of United Kingdom	17,773,673
Government of Germany	3,187,019
Government of France	2,758,583
Government of Netherlands	2,238,739
Government of United States	620,030
Government of Sweden	378
Total	108,258,787

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street EMU Government Bond Index Fund (in EUR)</b>	
Government of Japan	10,145,135
Government of United Kingdom	3,444,578
Government of France	248,605
Government of Germany	116,671
Government of Netherlands	58,442
Government of United States	48,236
Government of Sweden	2,548
Total	14,064,215
<b>State Street Euro Inflation Linked Bond Index Fund (in EUR)</b>	
Government of Japan	5,032,547
Total	5,032,547
<b>State Street Euro Corporate Bond Screened Index Fund (in EUR)</b>	
Government of Japan	25,469,711
Government of France	6,938,187
Government of United Kingdom	4,224,711
Government of Germany	3,920,407
Government of Netherlands	2,327,239
Government of United States	617,972
Government of Sweden	5,646
Total	43,503,873
<b>State Street SRI Euro Corporate Bond Index Fund (in EUR)</b>	
Government of Japan	9,976,556
Government of France	2,739,375
Government of Germany	1,548,848
Government of United Kingdom	1,468,753
Government of Netherlands	800,559
Government of United States	280,104
Government of Sweden	4,605
Total	16,818,800

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
Government of Japan	73,214,892
Government of United Kingdom	20,756,015
Netflix Inc	19,291,750
Marathon Petroleum Corp	18,178,274
Colgate-Palmolive Co	18,058,925
Medtronic PLC	17,575,515
Keysight Technologies Inc	16,271,820
Vertex Pharmaceuticals Inc	15,515,921
T-Mobile US Inc	14,070,738
Linde PLC	13,125,616
<i>Others</i>	<i>144,677,841</i>
<b>Total</b>	<b>370,737,307</b>
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
Government of Japan	153,158,108
Netflix Inc	32,820,183
Government of United Kingdom	32,060,883
Marathon Petroleum Corp	30,925,875
Colgate-Palmolive Co	30,722,834
Medtronic PLC	29,900,429
Keysight Technologies Inc	27,682,512
Vertex Pharmaceuticals Inc	26,396,536
T-Mobile US Inc	23,927,446
Linde PLC	22,330,017
<i>Others</i>	<i>231,027,357</i>
<b>Total</b>	<b>640,952,180</b>
<b>State Street Japan Screened Index Equity Fund (in JPY)</b>	
Government of Germany	293,856,662
Government of United Kingdom	275,897,767
Government of United States	210,068,822
Government of France	184,805,975
Government of Belgium	169,873,691
Government of Netherlands	143,889,778
Toyota Motor Corp	70,085,405
Tencent Holdings Ltd	69,780,599
Alibaba Group Holding Ltd	56,080,767
UniCredit SpA	52,980,871
<i>Others</i>	<i>1,194,626,152</i>
<b>Total</b>	<b>2,721,946,489</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Government of France	4,024,008
Government of Germany	3,249,659
Government of United Kingdom	2,704,575
Government of Belgium	2,364,445
Government of Netherlands	1,994,626
Government of Canada	1,503,780
Government of Sweden	998,107
Government of United States	582,797
China Shenhua Energy Co Ltd	35,195
Government of Austria	30,161
<i>Others</i>	<i>158,902</i>
<b>Total</b>	<b>17,646,255</b>
<b>State Street UK Index Equity Fund (in GBP)</b>	
Government of United Kingdom	31,803
Government of France	31,801
Government of Germany	30,854
Government of Belgium	16,497
Alphabet Inc	6,843
Amazon.com Inc	6,843
Apple Inc	6,843
Chevron Corp	6,843
Fidelity National Information Services Inc	6,843
Meta Platforms Inc	6,843
<i>Others</i>	<i>27,606</i>
<b>Total</b>	<b>179,619</b>
<b>State Street US Screened Index Equity Fund (in USD)</b>	
Meituan	2,050,678
Equinor ASA	1,940,622
Airbus SE	1,464,646
Anheuser-Busch InBev SA/NV	963,173
Dell Technologies Inc	816,436
Whitehaven Coal Ltd	810,520
Flutter Entertainment PLC	790,187
AIA Group Ltd	767,978
Vivendi SE	630,777
Monday.com Ltd	610,589
<i>Others</i>	<i>14,017,010</i>
<b>Total</b>	<b>24,862,616</b>



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street EMU Screened Index Equity Fund (in EUR)</b>	
Government of France	1,126,435
Government of Germany	1,091,598
Government of United Kingdom	1,059,813
Government of Belgium	694,254
Government of Netherlands	248,707
Government of United States	86,446
Alibaba Group Holding Ltd	46,454
Toyota Motor Corp	43,302
Tencent Holdings Ltd	43,295
Oversea-Chinese Banking Corp Ltd	42,474
<i>Others</i>	<i>801,592</i>
<b>Total</b>	<b>5,284,370</b>
<b>State Street Europe Screened Index Equity Fund (in EUR)</b>	
Government of Germany	2,879,012
Government of United Kingdom	2,705,192
Government of France	2,548,524
Government of Belgium	1,628,366
Government of Netherlands	1,237,493
Government of United States	845,431
Government of Sweden	692,509
Government of Canada	562,184
UniCredit SpA	208,616
Novo Nordisk A/S	197,438
<i>Others</i>	<i>4,409,940</i>
<b>Total</b>	<b>17,914,705</b>
<b>State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)</b>	
Government of United States	907,067
Government of United Kingdom	869,698
Government of Germany	749,439
Government of France	112,643
Government of Netherlands	81,950
Government of Belgium	34,629
Amazon.com Inc	11,883
Apple Inc	11,883
Chr Hansen Holding A/S	11,883
Merck & Co Inc	11,883
<i>Others</i>	<i>88,515</i>
<b>Total</b>	<b>2,891,473</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street World Screened Index Equity Fund (in USD)</b>	
Government of United Kingdom	19,863,338
Government of Germany	18,086,924
Government of United States	16,097,420
Government of France	10,877,736
Government of Belgium	8,358,436
Government of Netherlands	6,080,135
Meituan	4,254,482
Equinor ASA	3,989,850
Airbus SE	3,200,982
Toyota Motor Corp	2,431,330
<i>Others</i>	82,828,693
<b>Total</b>	<b>176,069,326</b>
<b>State Street World ESG Index Equity Fund (in USD)</b>	
Government of United States	9,217,066
Government of United Kingdom	7,727,720
Government of Germany	6,766,512
Government of France	2,815,200
Government of Belgium	2,108,360
Government of Netherlands	1,402,330
Meituan	1,223,609
Equinor ASA	1,157,940
UniCredit SpA	1,114,460
Toyota Motor Corp	1,074,875
<i>Others</i>	38,442,264
<b>Total</b>	<b>73,050,336</b>
<b>State Street Global Emerging Markets Screened Index Equity Fund (in USD)</b>	
Government of United Kingdom	1,009,087
Government of Austria	950,346
Government of United States	877,534
Government of Germany	674,483
Government of France	499,486
Government of Belgium	290,592
Government of Netherlands	268,664
Government of Canada	258,952
Alphabet Inc	116,530
Apple Inc	116,529
<i>Others</i>	2,909,613
<b>Total</b>	<b>7,971,816</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Government of Japan	220,652
Government of Germany	65,108
Government of France	59,161
Government of Netherlands	47,375
Government of United States	13,315
Dutch Fungible Strip	699
Government of Sweden	8
Dutch Treasury Certificate	3
Total	406,321
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
Government of United Kingdom	1,350,432
Government of Germany	1,167,075
Government of United States	927,279
Government of Belgium	719,391
Government of France	691,020
Government of Netherlands	480,622
Boeing Co/The	158,178
Baidu Inc	145,987
CRH PLC	145,987
China Construction Bank Corp	145,987
Others	3,473,371
Total	9,405,329
<b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b>	
Government of United Kingdom	1,934,324
Government of Germany	1,825,448
Government of France	1,698,570
Government of Belgium	1,151,928
Government of Sweden	359,623
Government of Netherlands	338,207
Government of Canada	319,388
Government of United States	233,931
Air Liquide SA	96,008
Alphabet Inc	96,008
Others	1,505,213
Total	9,558,648

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United States	1,073,865
Government of Germany	876,856
Government of United Kingdom	795,256
Government of Belgium	567,650
Meituan	483,157
Government of France	483,110
Equinor ASA	457,226
Government of Netherlands	429,847
Airbus SE	361,829
Anheuser-Busch InBev SA/NV	226,931
<i>Others</i>	6,842,526
<b>Total</b>	<b>12,598,253</b>
<b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United Kingdom	460,816
Government of Germany	372,566
Government of France	339,783
Government of Belgium	330,408
Government of United States	299,357
Government of Netherlands	202,660
Apple Inc	83,965
Alphabet Inc	81,813
Boeing Co	61,337
Air Liquide SA	45,694
<i>Others</i>	1,537,912
<b>Total</b>	<b>3,816,311</b>
<b>State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)</b>	
Government of United States	882,989
Government of Canada	578,463
Government of France	498,152
Government of United Kingdom	459,955
Government of Germany	237,953
Air Liquide SA	201,127
Anglo American PLC	201,127
Diageo PLC	201,127
Alphabet Inc	201,126
Apple Inc	201,126
<i>Others</i>	947,552
<b>Total</b>	<b>4,610,697</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United Kingdom	1,300,547
Government of United States	1,093,702
Government of Germany	974,449
Government of France	508,485
Government of Austria	354,147
Government of Netherlands	294,379
Government of Belgium	245,335
Alphabet Inc	199,087
Apple Inc	199,084
Government of Canada	189,991
<i>Others</i>	3,426,586
<b>Total</b>	<b>8,785,792</b>
<b>State Street EMU ESG Screened Equity Fund (in EUR)</b>	
Government of United Kingdom	378,377
Government of France	273,921
Government of Germany	258,884
Government of Belgium	251,388
Air Liquide SA	123,499
Alphabet Inc	123,499
Anglo American PLC	123,499
Apple Inc	123,499
Diageo PLC	123,499
PepsiCo Inc	123,499
<i>Others</i>	1,039,399
<b>Total</b>	<b>2,942,963</b>
<b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>	
Government of Germany	358,465
Government of United Kingdom	331,477
Government of France	238,679
Government of United States	214,221
Government of Belgium	158,195
UniCredit SpA	86,193
Toyota Motor Corp	71,465
Tencent Holdings Ltd	70,969
Novo Nordisk A/S	67,112
Government of Netherlands	59,034
<i>Others</i>	880,311
<b>Total</b>	<b>2,536,121</b>



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b>	
Government of United States	207,322
Government of Germany	185,116
Government of France	115,892
Government of Belgium	113,875
Government of Netherlands	113,768
Government of United Kingdom	88,908
Boeing Co	71
Kimberly-Clark Corp	48
Ferrari NV	37
Evolution AB	36
<i>Others</i>	446
<b>Total</b>	<b>825,519</b>
<b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b>	
Government of United Kingdom	2,573,303
Government of United States	1,815,124
Government of France	1,787,010
Government of Germany	1,167,440
Government of Netherlands	790,846
Government of Belgium	720,533
Baidu Inc	454,781
CRH PLC	454,781
China Construction Bank Corp	454,781
China Life Insurance Co Ltd	454,781
<i>Others</i>	3,366,896
<b>Total</b>	<b>14,040,276</b>
<b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>	
Government of United Kingdom	1,034,097
Government of Germany	920,723
Government of France	909,796
Government of Netherlands	897,072
Government of Belgium	841,371
Baidu Inc	226,042
CRH PLC	226,042
China Construction Bank Corp	226,042
China Life Insurance Co Ltd	226,042
China Merchants Bank Co Ltd	226,042
<i>Others</i>	1,726,329
<b>Total</b>	<b>7,459,598</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
Government of Japan	184,461,865
Government of United Kingdom	40,389,071
Netflix Inc	33,461,059
Marathon Petroleum Corp	31,529,761
Colgate-Palmolive Co	31,322,755
Medtronic PLC	30,484,291
Keysight Technologies Inc	28,223,065
Vertex Pharmaceuticals Inc	26,911,978
T-Mobile US Inc	24,389,455
Linde PLC	22,766,053
<i>Others</i>	221,738,621
<b>Total</b>	<b>675,677,974</b>
<b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b>	
Government of Germany	25,823,366
Government of Japan	24,026,925
Government of France	23,464,670
Government of Netherlands	19,068,085
Government of United States	5,281,010
Government of Sweden	3,224
<b>Total</b>	<b>97,667,280</b>
<b>State Street Sustainable Climate US Corporate Bond Fund (in USD)</b>	
Government of Belgium	67,036
Government of Germany	46,906
Government of United Kingdom	24,075
Government of Netherlands	14,659
Government of Canada	14,107
Government of United States	9,295
Iveco Group NV	7,971
Eaton Corp PLC	7,570
Proximus SADP	4,040
Government of France	3,942
<i>Others</i>	9,709
<b>Total</b>	<b>209,310</b>
<b>State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)</b>	
Government of Germany	1,172,400
Government of France	1,065,313
Government of Netherlands	865,705
Government of United States	239,762
Government of Sweden	146
<b>Total</b>	<b>3,343,326</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	Non-cash collateral received*
<b>State Street Global High Yield Bond Screened Index Fund (in USD)</b>	
Government of Germany	1,247,552
Government of France	1,133,600
Government of Netherlands	921,197
Government of United States	255,130
Government of Sweden	156
Total	3,557,635
<b>State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)</b>	
Government of Germany	5,330,531
Government of France	4,874,888
Government of Netherlands	3,967,168
Government of Japan	3,519,794
Government of United States	1,089,666
Government of United Kingdom	36,619
Government of Sweden	665
Total	18,819,331

The following table provides an analysis of the non-cash collateral received\* by the Sub-funds in respect of securities financing transactions, as at 30 June 2023:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Fixed Income	108,258,787	14,064,215	5,032,547
Government Bonds	108,258,787	14,064,215	5,032,547
Total non cash collateral	108,258,787	14,064,215	5,032,547
<b>Breakdown by quality *</b>			
Non-Investment Grade Value	108,258,787	14,064,215	5,032,547
Total	108,258,787	14,064,215	5,032,547
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	8,668,563	1,063,814	544,040
One to three months	23,917,224	4,136,827	476,796
Three months to one year	29,422,815	1,039,997	4,011,711
Above one year	46,250,185	7,823,577	0
Total	108,258,787	14,064,215	5,032,547
<b>Sub-funds by currency</b>			
EUR	68,986,279	7,352,918	4,409,609
GBP	35,893,923	6,604,241	373,046
USD	3,378,585	107,056	249,892
Total	108,258,787	14,064,215	5,032,547

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
<b>Amounts by triparty agent</b>			
Triparty	108,258,787	14,064,215	5,032,547
Euroclear	108,258,787	14,064,215	5,032,547
Total	108,258,787	14,064,215	5,032,547
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	108,258,787	14,064,215	5,032,547
Total	108,258,787	14,064,215	5,032,547

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Fixed Income	43,503,873	16,818,800	370,737,307
Government Bonds	43,503,873	16,818,800	370,737,307
Total non cash collateral	43,503,873	16,818,800	370,737,307
<b>Breakdown by quality *</b>			
Rating > AA- Value	0	0	164,352
Non-Investment Grade Value	43,503,873	16,818,800	370,572,955
Total	43,503,873	16,818,800	370,737,307
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	2,736,336	1,039,033	6,523,749
One to three months	3,842,576	1,235,315	18,980,814
Three months to one year	19,329,306	7,871,171	21,251,793
Above one year	17,595,655	6,673,281	323,980,951
Total	43,503,873	16,818,800	370,737,307
<b>Sub-funds by currency</b>			
EUR	35,487,152	13,905,973	48,935,300
GBP	3,904,776	1,544,951	33,818,190
USD	4,111,945	1,367,876	287,983,817
Total	43,503,873	16,818,800	370,737,307
<b>Amounts by triparty agent</b>			
Triparty	43,503,873	16,818,800	370,737,307
Bank of New York Mellon	9,185,896	3,481,286	240,849,020
JP Morgan Chase & Co.	0	0	41,775,851
Euroclear	34,317,977	13,337,514	88,112,436
Total	43,503,873	16,818,800	370,737,307

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2023

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	43,503,873	16,818,800	370,737,307
Total	43,503,873	16,818,800	370,737,307

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
<b>Maturity tenor by types of transactions</b>			
Equities	0	1,362,198,328	181,347
Listed	0	1,362,198,328	181,347
Fixed Income	640,952,180	1,359,748,161	17,464,908
Government Bonds	640,952,180	1,359,748,161	17,464,908
Total non cash collateral	640,952,180	2,721,946,489	17,646,255

<b>Breakdown by quality *</b>			
Rating > AA- Value	83,414	73,780,078	1,533,940
Non-Investment Grade Value	640,868,766	2,648,166,411	16,112,315
Total	640,952,180	2,721,946,489	17,646,255

<b>Maturity tenor by securities lending transactions</b>			
One week to one month	11,913,310	0	0
One to three months	34,774,712	0	0
Three months to one year	42,584,828	0	0
Above one year	551,679,330	1,359,748,161	17,464,908
Open maturity	0	1,362,198,328	181,347
Total	640,952,180	2,721,946,489	17,646,255

<b>Sub-funds by currency</b>			
EUR	91,158,414	0	0
GBP	53,923,138	0	0
USD	495,870,628	2,721,946,489	17,646,255
Total	640,952,180	2,721,946,489	17,646,255

<b>Amounts by triparty agent</b>			
Triparty	640,952,180	2,721,946,489	17,646,255
Bank of New York Mellon	404,606,982	1,429,665,580	15,913,352
JP Morgan Chase & Co.	79,892,283	1,292,280,909	1,732,903
Euroclear	156,452,915	0	0
Total	640,952,180	2,721,946,489	17,646,255

<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	640,952,180	2,721,946,489	17,646,255
Total	640,952,180	2,721,946,489	17,646,255



## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2023

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	68,427	24,862,437	933,780
Listed	68,427	24,862,437	933,780
Fixed Income	111,192	179	4,350,590
Government Bonds	111,192	179	4,350,590
Total non cash collateral	179,619	24,862,616	5,284,370
<b>Breakdown by quality *</b>			
Rating > AA- Value	27	0	12,576
Non-Investment Grade Value	179,592	24,862,616	5,271,794
Total	179,619	24,862,616	5,284,370
<b>Maturity tenor by securities lending transactions</b>			
Above one year	111,192	179	4,350,590
Open maturity	68,427	24,862,437	933,780
Total	179,619	24,862,616	5,284,370
<b>Sub-funds by currency</b>			
USD	179,619	24,862,616	5,284,370
Total	179,619	24,862,616	5,284,370
<b>Amounts by triparty agent</b>			
Triparty	179,619	24,862,616	5,284,370
Bank of New York Mellon	111,192	24,861,764	4,074,560
JP Morgan Chase & Co.	68,427	852	1,209,810
Total	179,619	24,862,616	5,284,370
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	179,619	24,862,616	5,284,370
Total	179,619	24,862,616	5,284,370

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	4,805,076	122,760	92,432,878
Listed	4,805,076	122,760	92,432,878
Fixed Income	13,109,629	2,768,713	83,636,448
Government Bonds	13,109,629	2,768,713	83,636,448
Total non cash collateral	17,914,705	2,891,473	176,069,326
<b>Breakdown by quality *</b>			
Rating > AA- Value	562,686	6,220	2,351,656
Non-Investment Grade Value	17,352,019	2,885,253	173,717,670
Total	17,914,705	2,891,473	176,069,326

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	13,109,629	2,768,713	83,636,448
Open maturity	4,805,076	122,760	92,432,878
Total	17,914,705	2,891,473	176,069,326
<b>Sub-funds by currency</b>			
USD	17,914,705	2,891,473	176,069,326
Total	17,914,705	2,891,473	176,069,326
<b>Amounts by triparty agent</b>			
Triparty	17,914,705	2,891,473	176,069,326
Bank of New York Mellon	15,899,580	2,677,397	142,620,002
JP Morgan Chase & Co.	2,015,125	214,076	33,449,324
Total	17,914,705	2,891,473	176,069,326
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	17,914,705	2,891,473	176,069,326
Total	17,914,705	2,891,473	176,069,326

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	41,464,266	2,992,365	698
Listed	41,464,266	2,992,365	698
Fixed Income	31,586,070	4,979,451	405,623
Government Bonds	31,586,070	4,979,451	405,623
Total non cash collateral	73,050,336	7,971,816	406,321
<b>Breakdown by quality *</b>			
Rating > AA- Value	960,847	1,242,754	0
Non-Investment Grade Value	72,089,489	6,729,062	406,321
Total	73,050,336	7,971,816	406,321
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	0	24,047
One to three months	0	0	23,668
Three months to one year	0	0	203,915
Above one year	31,586,070	4,979,451	153,993
Open maturity	41,464,266	2,992,365	698
Total	73,050,336	7,971,816	406,321

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Sub-funds by currency</b>			
EUR	0	0	329,940
GBP	0	0	24,859
USD	73,050,336	7,971,816	51,522
Total	73,050,336	7,971,816	406,321
<b>Amounts by triparty agent</b>			
Triparty	73,050,336	7,971,816	406,321
Bank of New York Mellon	54,969,833	5,177,769	0
JP Morgan Chase & Co.	18,080,503	2,794,047	0
Euroclear	0	0	406,321
Total	73,050,336	7,971,816	406,321
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	73,050,336	7,971,816	406,321
Total	73,050,336	7,971,816	406,321

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	3,867,887	1,661,095	8,343,970
Listed	3,867,887	1,661,095	8,343,970
Fixed Income	5,537,442	7,897,553	4,254,283
Government Bonds	5,537,442	7,897,553	4,254,283
Total non cash collateral	9,405,329	9,558,648	12,598,253
<b>Breakdown by quality *</b>			
Rating > AA- Value	139,421	351,684	14,879
Non-Investment Grade Value	9,265,908	9,206,964	12,583,374
Total	9,405,329	9,558,648	12,598,253
<b>Maturity tenor by securities lending transactions</b>			
Above one year	5,537,442	7,897,553	4,254,283
Open maturity	3,867,887	1,661,095	8,343,970
Total	9,405,329	9,558,648	12,598,253
<b>Sub-funds by currency</b>			
USD	9,405,329	9,558,648	12,598,253
Total	9,405,329	9,558,648	12,598,253

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
<b>Amounts by triparty agent</b>			
Triparty	9,405,329	9,558,648	12,598,253
Bank of New York Mellon	6,870,130	8,503,992	10,865,774
JP Morgan Chase & Co.	2,535,199	1,054,656	1,732,479
Total	9,405,329	9,558,648	12,598,253
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	9,405,329	9,558,648	12,598,253
Total	9,405,329	9,558,648	12,598,253
<b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>			
<b>State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)</b>			
<b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b>			
<b>Maturity tenor by types of transactions</b>			
Equities	1,715,540	1,819,787	3,542,200
Listed	1,715,540	1,819,787	3,542,200
Fixed Income	2,100,771	2,790,910	5,243,592
Government Bonds	2,100,771	2,790,910	5,243,592
Total non cash collateral	3,816,311	4,610,697	8,785,792
<b>Breakdown by quality *</b>			
Rating > AA- Value	45,069	578,463	586,855
Non-Investment Grade Value	3,771,242	4,032,234	8,198,937
Total	3,816,311	4,610,697	8,785,792
<b>Maturity tenor by securities lending transactions</b>			
Above one year	2,100,771	2,790,910	5,243,592
Open maturity	1,715,540	1,819,787	3,542,200
Total	3,816,311	4,610,697	8,785,792
<b>Sub-funds by currency</b>			
USD	3,816,311	4,610,697	8,785,792
Total	3,816,311	4,610,697	8,785,792
<b>Amounts by triparty agent</b>			
Triparty	3,816,311	4,610,697	8,785,792
Bank of New York Mellon	2,414,495	767,550	5,342,676
JP Morgan Chase & Co.	1,401,816	3,843,147	3,443,116
Total	3,816,311	4,610,697	8,785,792
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	3,816,311	4,610,697	8,785,792
Total	3,816,311	4,610,697	8,785,792

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2023

	State Street EMU ESG Screened Equity Fund (in EUR)	State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	1,505,261	1,160,800	636
Listed	1,505,261	1,160,800	636
Fixed Income	1,437,702	1,375,321	824,883
Government Bonds	1,437,702	1,375,321	824,883
Total non cash collateral	2,942,963	2,536,121	825,519
<b>Breakdown by quality *</b>			
Rating > AA- Value	53,851	11,625	0
Non-Investment Grade Value	2,889,112	2,524,496	825,519
Total	2,942,963	2,536,121	825,519
<b>Maturity tenor by securities lending transactions</b>			
Above one year	1,437,702	1,375,321	824,883
Open maturity	1,505,261	1,160,800	636
Total	2,942,963	2,536,121	825,519
<b>Sub-funds by currency</b>			
USD	2,942,963	2,536,121	825,519
Total	2,942,963	2,536,121	825,519
<b>Amounts by triparty agent</b>			
Triparty	2,942,963	2,536,121	825,519
Bank of New York Mellon	1,517,995	1,351,109	256,679
JP Morgan Chase & Co.	1,424,968	1,185,012	568,840
Total	2,942,963	2,536,121	825,519
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	2,942,963	2,536,121	825,519
Total	2,942,963	2,536,121	825,519

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	4,943,398	7,459,598	0
Listed	4,943,398	7,459,598	0
Fixed Income	9,096,878	0	675,677,974
Government Bonds	9,096,878	0	675,677,974
Total non cash collateral	14,040,276	7,459,598	675,677,974
<b>Breakdown by quality *</b>			
Rating > AA- Value	146,670	174,440	904,566
Non-Investment Grade Value	13,893,606	7,285,158	674,773,408
Total	14,040,276	7,459,598	675,677,974



## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2023

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	0	11,202,099
One to three months	0	0	28,431,332
Three months to one year	0	0	42,340,581
Above one year	9,096,878	0	593,703,962
Open maturity	4,943,398	7,459,598	0
Total	14,040,276	7,459,598	675,677,974
<b>Sub-funds by currency</b>			
EUR	0	0	80,997,372
GBP	0	0	65,414,046
USD	14,040,276	7,459,598	529,266,556
Total	14,040,276	7,459,598	675,677,974
<b>Amounts by triparty agent</b>			
Triparty	14,040,276	7,459,598	675,677,974
Bank of New York Mellon	4,321,772	5,148,441	416,756,648
JP Morgan Chase & Co.	9,718,504	2,311,157	105,632,780
Euroclear	0	0	153,288,546
Total	14,040,276	7,459,598	675,677,974
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	14,040,276	7,459,598	675,677,974
Total	14,040,276	7,459,598	675,677,974

	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Sustainable Climate US Corporate Bond Fund (in USD)	State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Fixed Income	97,667,280	209,310	3,343,326
Government Bonds	97,667,280	209,310	3,343,326
Total non cash collateral	97,667,280	209,310	3,343,326
<b>Breakdown by quality *</b>			
Rating > AA- Value	0	14,107	0
Non-Investment Grade Value	97,667,280	195,203	3,343,326
Total	97,667,280	209,310	3,343,326
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	2,248,677	0	3,478
One to three months	2,999,385	193	49,749
Three months to one year	27,253,371	0	504,578
Above one year	65,165,847	209,117	2,785,521
Total	97,667,280	209,310	3,343,326

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Sustainable Climate US Corporate Bond Fund (in USD)	State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)
<b>Sub-funds by currency</b>			
EUR	75,598,587	0	2,459,752
GBP	4,861,586	0	153,101
USD	17,207,107	209,310	730,473
Total	97,667,280	209,310	3,343,326
<b>Amounts by triparty agent</b>			
Triparty	97,667,280	209,310	3,343,326
Bank of New York Mellon	0	209,310	0
Euroclear	97,667,280	0	3,343,326
Total	97,667,280	209,310	3,343,326
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	97,667,280	209,310	3,343,326
Total	97,667,280	209,310	3,343,326

	State Street Global High Yield Bond Screened Index Fund (in USD)	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
<b>Maturity tenor by types of transactions</b>		
Fixed Income	3,557,635	18,819,331
Government Bonds	3,557,635	18,819,331
Total non cash collateral	3,557,635	18,819,331
<b>Breakdown by quality *</b>		
Non-Investment Grade Value	3,557,635	18,819,331
Total	3,557,635	18,819,331
<b>Maturity tenor by securities lending transactions</b>		
One week to one month	3,700	309,315
One to three months	52,939	483,331
Three months to one year	536,923	4,485,523
Above one year	2,964,073	13,541,162
Total	3,557,635	18,819,331
<b>Sub-funds by currency</b>		
EUR	2,617,423	14,385,039
GBP	162,915	954,921
USD	777,297	3,479,371
Total	3,557,635	18,819,331

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2023

	State Street Global High Yield Bond Screened Index Fund (in USD)	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
<b>Amounts by triparty agent</b>		
Triparty	3,557,635	18,819,331
Euroclear	3,557,635	18,819,331
Total	3,557,635	18,819,331
<b>Amounts held by a depository</b>		
State Street Bank International GmbH, Luxembourg Branch	3,557,635	18,819,331
Total	3,557,635	18,819,331

Non-cash collateral granted to the counterparty by way of a security collateral arrangement in relation to securities/margin borrowing transactions is kept in a segregated account.

Non cash-collateral is not re-used or re-invested.

The following table provides an analysis of the return of the securities lending transactions, as at 30 June 2023:

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Euro Core Treasury Bond Index Fund (in EUR)	54,966	75%	18,307	25%
State Street EMU Government Bond Index Fund (in EUR)	11,476	75%	3,802	25%
State Street Euro Inflation Linked Bond Index Fund (in EUR)	649	75%	216	25%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	76,129	75%	25,318	25%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	31,142	75%	10,348	25%
State Street Global Treasury Bond Index Fund (in USD)	237,104	75%	78,968	25%
State Street Global Aggregate Bond Index Fund (in USD)	446,652	75%	148,760	25%
State Street Japan Screened Index Equity Fund (in JPY)	7,163,390	75%	2,382,067	25%
State Street Switzerland Index Equity Fund (in CHF)	340,140	75%	115,051	25%
State Street UK Index Equity Fund (in GBP)	190	75%	61	25%
State Street US Screened Index Equity Fund (in USD)	13,797	75%	4,594	25%
State Street EMU Screened Index Equity Fund (in EUR)	27,271	75%	9,072	25%
State Street Europe Screened Index Equity Fund (in EUR)	207,223	75%	69,041	25%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	3,359	75%	1,115	25%
State Street World Screened Index Equity Fund (in USD)	648,862	75%	216,140	25%
State Street World ESG Index Equity Fund (in USD)	230,056	75%	76,566	25%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	30,540	75%	10,154	25%
State Street Flexible Asset Allocation Plus Fund (in EUR)	421	75%	141	25%
State Street Multi-Factor Global ESG Equity Fund (in USD)	49,085	75%	16,332	25%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	107,366	75%	35,775	25%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	33,178	75%	11,049	25%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	11,404	75%	3,771	25%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	22,782	75%	7,590	25%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	74,890	75%	24,946	25%
State Street EMU ESG Screened Equity Fund (in EUR)	4,056	75%	1,346	25%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	6,505	75%	2,148	25%

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2023

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	4,154	75%	1,382	25%
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	88,636	75%	29,517	25%
State Street Global ESG Screened Defensive Equity Fund (in USD)	37,458	75%	12,481	25%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	445,830	75%	148,543	25%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	39,299	75%	13,094	25%
State Street Sustainable Climate US Corporate Bond Fund (in USD)	36	75%	12	25%
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	2,981	75%	990	25%
State Street Global High Yield Bond Screened Index Fund (in USD)	3,773	75%	1,253	25%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	10,903	75%	3,629	25%

\*The costs of the program are borne from the income assigned to the 3rd party.